



First long-term and near real-time measurement of atmospheric trace elements in Shanghai, China

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Abstract: Atmospheric trace elements, especially metal species, are an emerging environmental and health concern with poorly constrained on its abundances and
20 sources in Shanghai, the most important industrial megacity in China. Here we continuously performed a one-year (from March 2016 to February 2017) and hourly-resolved measurement of eighteen elements in fine particles (PM_{2.5}) at Shanghai urban center with a Xact multi-metals monitor and several collocated instruments. Independent ICP-MS offline analysis of filter samples was used to validate the
25 performance of Xact that was based on energy-dispersive X-ray fluorescence analysis of aerosol deposits on reactive filter tapes. Mass concentrations (mean±1σ; ng m⁻³) determined by Xact ranged from detection limits (nominally 0.1 to 20 ng m⁻³) to 14.7 μg m⁻³, with Si as the most abundant element (638.7±1004.5), followed by Fe



(406.2±385.2), K (388.6±326.4), Ca (191.5±383.2), Zn (120.3±131.4), Mn (31.7±38.7),
30 Pb (27.2±26.1), Ba (24.2±25.4), V (13.4±14.5), Cu (12.0±11.4), Cd (9.6±3.9), As
(6.6±6.6), Ni (6.0±5.4), Cr (4.5±6.1), Ag (3.9±2.6), Se (2.6±2.9), Hg (2.2±1.7), and Au
(2.2±3.4). Metal related oxidized species comprised an appreciable fraction of PM_{2.5}
during all seasons, accounting for 8.3% on average. As a comparison, atmospheric
metal pollution level in Shanghai was comparable with other industrialized cities in
35 East Asia but one or two orders magnitude higher than the sites in North America and
Europe. Here our high time-resolution observations over long-term period also offer a
unique opportunity to provide robust diurnal profiles for each species, which are useful
in determining the sources and processes contributing to the fluctuation of atmospheric
trace elements. Besides, various mathematical methods and physical evidences were
40 served as criteria to constrain various solutions of source identification. Results showed
that atmospheric trace elements pollution in Shanghai was the interplay of local
emissions and regional transport, and different sources of metal species generally have
different variation patterns associated with different source regions. Specifically, V and
Ni were confirmed as the prominent and exclusive tracer of heavy oil combustion from
45 shipping traffic. Fe and Ba were strongly related to brake wear, and exhibited significant
correlation with Si and Ca, suggesting that Si and Ca in Shanghai were primarily
sourced from road fugitive dust rather than long-distance dust transport and local
building construction sites. Stationary combustion of coal was found to be the major
source of As, Se, Pb, Cu and K, and the ratio of As/Se was used to infer that coal
50 consumed in Shanghai likely originated from Henan coal fields in Northern China. Cr,
Mn and Zn were the mixed result of emissions from stationary combustion coal, ferrous
metals production, and nonferrous metals processing. Ag and Cd in Shanghai urban
atmosphere were also the mixture of miscellaneous sources. Collectively, our findings
in this study provide baseline data with high detail, which are needed for developing
55 effective control strategies to reduce the high risk of acute exposure to atmospheric
trace elements in China's megacities.



1. Introduction

It has been broadly recognized that personal exposure to atmospheric aerosols have
60 detrimental consequences and aggravating effects on human health such as respiratory,
cardiovascular, and allergic disorders (Pope III et al., 2002; Pope III et al., 2009; Shah
et al., 2013; West et al., 2016; Burnett et al., 2014). Among the chemical components
relevant for aerosol health effects, airborne heavy metals (a very imprecise term without
authoritative definition (Duffus John, 2002), loosely refers to elements with atomic
65 density greater than 4.5 g cm^{-3} (Streit, 1991)) are of particular concern as they typically
feature with unique properties of bioavailability and bioaccumulation (Morman and
Plumlee, 2013; Tchounwou et al., 2012; Fergusson, 1990; Kastury et al., 2017),
representing 7 of the 30 hazardous air pollutants identified by the US Environmental
Protection Agency (EPA) in terms of posing the greatest potential health threat in urban
70 areas (see www.epa.gov/urban-air-toxics/urban-air-toxic-pollutants). Depending on
aerosol composition, extent and time of exposure, previous studies have confirmed that
most metal components of fine particles ($\text{PM}_{2.5}$; particulate matter with aerodynamic
diameter equal to or less than $2.5 \mu\text{m}$) exerted a multitude of significant diseases from
pulmonary inflammation, to increased heart rate variability, to decreased immune
75 response (Fergusson, 1990; Morman and Plumlee, 2013; Leung et al., 2008; Hu et al.,
2012; Pardo et al., 2015; Kim et al., 2016).

Guidelines for atmospheric concentration limits of many trace metals are provided by
the World Health Organization (WHO) (WHO, 2005). In urban atmospheres, ambient
trace metals typically represent a small fraction of $\text{PM}_{2.5}$ on a mass basis, while metal
80 species like Cd, As, Co, Cr, Ni, Pb and Se are considered as human carcinogens even
in trace amounts (Iyengar and Woittiez, 1988; Wang et al., 2006; Olujimi et al., 2015).
It has been shown that Cu, Cr, Fe and V have several oxidation states that can participate
in many atmospheric redox reactions (Litter, 1999; Brandt and van Eldik, 1995;
Seigneur and Constantinou, 1995; Rubasinghege et al., 2010a), which can catalyze the
85 generation of reactive oxygenated species (ROS) that have been associated with direct



molecular damage and with the induction of biochemical synthesis pathways (Charrier and Anastasio, 2012; Strak et al., 2012; Rubasinghege et al., 2010b; Saffari et al., 2014; Verma et al., 2010; Jomova and Valko, 2011). Additionally, lighter elements such as Si, Al and Ca are the most abundant crustal elements next to oxygen, which can typically
90 constitute up to 50% of elemental species in remote continental aerosols (Usher et al., 2003; Ridley et al., 2016). These species are usually associated with the impacts of aerosols on respiratory diseases and climate (Usher et al., 2003; Tang et al., 2017).

Health effects of airborne metal species are not only seen from chronic exposure, but also from short-term acute concentration spikes in ambient air (Kloog et al., 2013; Strickland et al., 2016; Huang et al., 2012). In addition, atmospheric emissions, transport, and exposure of trace metals to human receptors may depend upon rapidly
95 evolving meteorological conditions and facility operations (Tchounwou et al., 2012; Holden et al., 2016). Historically accepted ambient trace metals sampling devices generally collect 12 to 24-hr integrated average samples, which are then sent off to be
100 lab analyzed in a time-consuming and labor-intensive way. As a consequence, daily integrated samples inevitably ignore environmental shifts with rapid temporality, and thereby hinder the efforts to obtain accurate source apportionment results such as short-term metal pollution spikes related to local emission sources. In fact, during a short-term trace metals exposure event, 12 or 24-hr averaged sample concentrations for metal
105 species like Pb and As may be orders of magnitude lower than the 4-hr or 15-min average concentration from the same day (Cooper et al., 2010). Current source apportionment studies are mainly performed by statistical multivariate analysis such as receptor models (e.g., Positive Matrix Factorization, PMF), which could greatly benefit from high inter-sample variability in the source contributions through increasing the
110 sampling time resolution. In this regard, continuous monitoring of ambient metal species on a real-time scale is essential in the trace metals sources and their health assessment studies.

Currently, there are only a few devices available for the field sampling of ambient



aerosols with sub-hourly or hourly resolution, i.e., the Streaker sampler, the DRUM
115 (Davis Rotating-drum Unit for Monitoring) sampler, and the SEAS (Semi-continuous
Elements in Aerosol Sampler) (Visser et al., 2015b; Visser et al., 2015a; Bukowiecki et
al., 2005; Chen et al., 2016). Mass loadings of trace metals collected by these samplers
can be analyzed with high sensitive accelerator-based analytical techniques, in
particular particle-induced X-ray emission (PIXE) or synchrotron radiation X-ray
120 fluorescence (SR-XRF) (Richard et al., 2010; Bukowiecki et al., 2005; Maenhaut, 2015;
Traversi et al., 2014). However, a major drawback of the analysis is that they require a
large commitment of analytical time. More recently, aerosol time-of-flight mass
spectrometry (Murphy et al., 1998; Gross et al., 2000; DeCarlo et al., 2006), National
Institute for Standards and Technology (NIST)-traceable reference aerosol generating
125 method (QAG) (Yanca et al., 2006), distance-based detection motif (Cate et al., 2015),
environmental magnetic properties coupled with support vector machine (Li et al.,
2017), and XactTM 625 automated multi-metals analyzer (Fang et al., 2015; Jeong et al.,
2016; Phillips-Smith et al., 2017; Cooper et al., 2010) have been developed for more
precise, accurate, and frequent measurement of ambient metal species. The Xact
130 method is based on nondestructive XRF analysis of aerosol deposits on reactive filter
tapes, which has been validated by US Environmental Technology Verification testing
and several other field campaigns (Fang et al., 2015; Phillips-Smith et al., 2017; Jeong
et al., 2016; Yanca et al., 2006; Cooper et al., 2010).

Located at the heart of the Yangtze River Delta, Shanghai is home to nearly 25 million
135 people as of 2015, marked as the largest megacity in China (Chang et al., 2016).
Shanghai city is one of the main industrial centers of China, playing a vital role in the
nation's heavy industries, including but not limited to, steel making, petrochemical
engineering, thermal power generation, auto manufacture, aircraft production, and
modern shipbuilding (Normile, 2008; Chang et al., 2016; Huang et al., 2011). Besides,
140 Shanghai is China's most important gateway for foreign trade, which has the world's
busiest port, handled over 37 million standard containers in 2016 (see
www.simic.net.cn/news_show.php?lan=en&id=192101). As a consequence, Shanghai



is potentially subject to substantial quantities of trace metal emissions (Duan and Tan, 2013; Tian et al., 2015). Ambient concentrations of trace metals, especially Pb and Hg, 145 in Shanghai atmospheres have been sporadically reported during the past two decades (Shu et al., 2001; Lu et al., 2008; Wang et al., 2013; Zheng et al., 2004; Huang et al., 2013; Wang et al., 2016). Of current interest are V and Ni, which are often indicative of heavy oil combustion from ocean-going vessels (Fan et al., 2016; Liu et al., 2017). Still, previous work rarely illustrated a full spectrum of metal species in ambient 150 aerosols. Meanwhile, most available source evidences were inferred based on filter sampling and off-line analysis, which were not necessarily representative of actual origins. Furthermore, recent attribution of hospital emergency-room visits in China to PM_{2.5} constituents failed to take short-term variations of trace metals into account (Qiao et al., 2014), which could inevitably underestimate the toxicity of aerosols and 155 potentially misestimate the largest influence of aerosol components on the health effects (Honda et al., 2017).

In this study, the first of its kind, we conducted a long-term and near real-time measurement of atmospheric trace metals in PM_{2.5} with a Xact multi-metals analyzer in Shanghai, China, from March 2016 to February 2017. The primary target of the present 160 study is to elucidate the atmospheric abundances, variation patterns and source contributions of trace elements under complex urban environment, which can be used to support future health studies.

2. Methods

2.1 Field measurements

165 2.1.1 Site description

Figure 1a shows the map of eastern China with provincial borders and land covers, in which Shanghai city (provincial level) sits in the middle portion of China's eastern coast and its metropolitan area (indicated as densely-populated area in Fig. 1b) concentrated on the south edge of the mouth of the Yangtze River. The municipality borders the



170 provinces of Jiangsu and Zhejiang to the north, south and west, and is bounded to the
east by the East China Sea (Fig. 1a). Shanghai has a humid subtropical climate and
experiences four distinct seasons. Winters are chilly and damp, with northwesterly
winds from Siberia can cause nighttime temperatures to drop below freezing. Air
pollution in Shanghai is low compared to other cities in northern China like Beijing,
175 but still substantial by world standards, especially in winter (Han et al., 2015; Chang et
al., 2017).

Field measurements were performed at the rooftop (~18 m above ground level) of
Pudong Environmental Monitoring Center (PEMC; 121.5447°E, 31.2331°N; ~7 m
above sea level) in Pudong New Area of southwestern Shanghai with dense population
180 (Fig. 1b). Pudong New Area is described as the "showpiece" of modern China due to
its height-obsessed skyline and export-oriented economy. For PEMC, there were no
metal-related sources (excepting for on-road traffic) and high-rise buildings nearby to
obstruct observations, and air mass could flow smoothly. More broadly, as indicted in
Fig. 1c, PEMC is surrounded by multitudinous emissions sources like coal-fired power
185 plants (CFPP) in its four directions and iron and steel smelting in the northwest. Besides,
a large amount of ship exhaust emissions in 2010 such V (Fig. 1d) and Ni (Fig. 1e) in
the YRD and the East China Sea within 400 km of China's coastline was recently
quantified based on an automatic identification system model (Fan et al., 2016).
Therefore, PEMC can be regarded as an ideal urban receptor site of various emission
190 sources. More information regarding the sampling site has been given elsewhere
(Chang et al., 2017; Chang et al., 2016).

2.1.2 Hourly elemental species measurements

From March 1st 2016 to February 28th 2017, hourly ambient mass concentrations of
eighteen elements (Si, Fe, K, Ca, Zn, Mn, Pb, Ba, V, Cu, Cd, As, Ni, Cr, Ag, Se, Hg,
195 and Au) in PM_{2.5} were determined by a Xact multi-metals monitor (Model Xact™ 625,
Cooper Environmental Services LLT, OR, USA) (Phillips-Smith et al., 2017; Jeong et
al., 2016; Fang et al., 2015; Yanca et al., 2006). Specifically, the Xact sampled the air



on a reel-to-reel Teflon filter tape through a PM_{2.5} cyclone inlet (Model VSCC-A, BGI Inc., MA, USA) at a flow rate of 16.7 L min⁻¹. The resulted PM_{2.5} deposit on the tape
200 was automatically advanced into the analysis area for nondestructive energy-dispersive X-ray fluorescence analysis to determine the mass of selected elemental species as the next sampling was being initiated on a fresh tape spot. Sampling and analysis were performed continuously and simultaneously, except during advancement of the tape (~20 sec) and during daily automated quality assurance checks. For every event of
205 sample analysis, the Xact included a measurement of pure Pd as an internal standard to automatically adjust the detector energy gain. XRF response was calibrated using thin film standards for each metal element of interest. These standards were provided by the manufacturer of Xact, producing by depositing vapor phase elements on blank Nuclepore (Micromatter Co., Arlington, WA, USA). The Nuclepore filter of known area
210 was weighed before and after the vapor deposition process to determine the concentration (μg cm⁻²) of each element. In this study, excellent agreement between the measured and standard masses for each element was observed, indicating a deviation of < 5%. The 1-hr time resolution minimum detection limits (in ng m⁻³) were: Si (17.80), K (1.17), Ca (0.30), V (0.12), Cr (0.12), Mn (0.14), Fe (0.17), Ni (0.10), Cu (0.27), Zn
215 (0.23), As (0.11), Se (0.14), Ag (1.90), Cd (2.50), Au (0.23), Ba (0.39), Hg (0.12), and Pb (0.13).

As a reference method to validate Xact on-line measurements, daily PM_{2.5} samples were also collected at PEMC site using a four-channel aerosol sampler (Tianhong, Wuhan, China) on 47 mm cellulose acetate and glass filters at a flow rate of 16.7 L min⁻¹. The
220 sampler was operated once a week with a 24-hr sampling time (starting from 10:00 am). In total 48 filter samples (21 cellulose acetate filter samples and 27 glass filter samples) were collected, in which 8 paired samples were simultaneously collected by cellulose acetate and glass filters. In the laboratory, elemental analysis procedures were strictly followed the latest national standard method “Ambient air and stationary source emission-Determination of metals in ambient particulate matter-Inductively coupled
225 plasma/mass spectrometry (ICP-MS)” (HJ 657-2013) issued by the Chinese Ministry



of Environmental Protection. A total of 24 elements (Al, Fe, Mn, Mg, Mo, Ti, Sc, Na, Ba, Sr, Sb, Ca, Co, Ni, Cu, Ge, Pb, P, K, Zn, Cd, V, S, and As) were measured using an Inductively coupled plasma-mass spectrometry (ICP-MS; Agilent, CA, USA). The results of the 8 paired samples were compared firstly. Significant correlations were observed for species of K, Cr, Mn, Fe, Ni, Cu, As, Cd, Ba, Zn, and Pb (Table S1), and these species were used to validate the performance of Xact. In Table S1, the slope values of Cr (1.9) and Ba (2.6) were higher than other species, this can be explained by higher background values of Cr and Ba collected by cellulose acetate filters.

2.1.3 Auxiliary measurements, quality assurance and quality control

Hourly mass concentrations of PM_{2.5} were measured using a Thermo Fisher Scientific TEOM 1405-D. Data on hourly concentrations of CO, NO₂, and SO₂ were provided by PEMC. Meteorological data, including ambient temperature (*T*), relative humidity (RH), wind direction (WD) and wind speed (WS), were provided by Shanghai Meteorological Bureau at Century Park station (located approximately 2 km away from PEMC). All the above online measurement results were averaged to a 1 hr resolution.

As data in the current study were collected in near-real time, the importance for quality assurance and quality control (QA/QC) system can be crucial in order to improve data quality throughput. The routine procedures, including the daily zero/standard calibration, span and range check, station environmental control, and staff certification, were followed the Technical Guideline of Automatic Stations of Ambient Air Quality in Shanghai based on the national specification HJ/T193–2005, which was modified from the technical guidance established by the USEPA. QA/QC for the Xact measurements was implemented throughout the campaign. The internal Pd, Cr, Pb, and Cd upscale values were recorded after the instrument's daily programmed test, and the PM₁₀ and PM_{2.5} cyclones were cleaned weekly.

2.2 Data analysis

2.2.1 Statistical analysis



To identify possible sources of measured trace metals, three methods of statistical
255 analysis, i.e., correlation matrix, principle component analysis (PCA), and hierarchical
clustering of reordering correlation matrix, were performed. The “corrplot” package in
R is a graphical display of a correlation matrix, confidence interval. It also contains
specific algorithms to do matrix. More information regarding corrplot can be found at
CRAN.R-project.org/package=corrplot (Wei and Simko, 2016).

260 Spearman correlations were firstly performed to establish correlations between trace
metals, which can be used to investigate the dependence among multiple metal species
at the same time. The result is a table containing the correlation coefficients between
each variable and the distribution of each metal species on the diagonal. Secondly,
principle component analysis (PCA) with a varimax rotation (SPSS Statistics® 24,
265 IBM®, Chicago, IL, USA) was performed on the measured data set, which have been
used widely in receptor modelling to identify major source categories. The technique
operates on sample-to-sample fluctuations of the normalized concentrations. It does not
directly yield concentrations of species from various sources but identifies a minimum
number of common factors for which the variance often accounts for most of the
270 variance of species (e.g., (Venter et al., 2017), and references therein). The trace metal
concentrations determined for the 18 species were subjected to multivariate analysis of
Box-Cox transformation and varimax rotation, followed by subsequent PCA. Lastly,
we applied agglomeration strategy for hierarchical clustering, a method of cluster
analysis which seeks to build a hierarchy of clusters, to mining the hidden structure and
275 pattern in the correlation matrix (Murdoch and Chow, 1996; Friendly, 2002). In order
to decide which clusters should be combined as a source, or where a cluster should be
split, a measure of dissimilarity between sets of observations is required, Ward's method
is served as a criterion applied in hierarchical cluster analysis. The “corrplot” package
can draw rectangles around the chart of correlation matrix (indicated as a potential
280 source) based on the results of hierarchical clustering.

2.2.2 Conditional probability function and bivariate polar plot for tracing source



regions

The determination of the geographical origins of trace metals in Shanghai requires the use of diagnostic tools such as conditional probability function (CPF) and bivariate polar plot (BPP), which are very useful in terms of quickly gaining an idea of source impacts from various wind directions and have already been successfully applied to various atmospheric pollutants and pollution sources (Chang et al., 2017; Carslaw and Ropkins, 2012). In this study, the CPF and BPP were performed on the one-year data set for the major trace metals with similar source. The two methods have been made in the R “openair” package and are freely available at www.openair-project.org (Carslaw and Ropkins, 2012).

The CPF is defined as $CPF = m_{\theta}/n_{\theta}$, where m_{θ} is the number of samples in the wind sector θ with mass concentrations greater than a predetermined threshold criterion, and n_{θ} is the total number of samples in the same wind sector. CPF analysis is capable to show which wind directions are dominated by high concentrations and give the probability of doing so. In this study, 90th percentile of a given metal species was set as threshold, and 24 wind sectors were used ($\Delta\theta = 15^{\circ}$). Calm wind ($< 1 \text{ m s}^{-1}$) periods were excluded from this analysis due to the isotropic behavior of wind vane under calm winds.

The BPP demonstrate how the concentration of a targeted species varies synergistically with wind direction and wind speed in polar coordinates, which thus is essentially a non-parametric wind regression model to alternatively display pollution roses but include some additional enhancements. These enhancements include: plots are shown as a continuous surface and surfaces are calculated through modelling using smoothing techniques. These plots are not entirely new as others have considered the joint wind speed-direction dependence of concentrations (see for example Liu et al. (2015)). However, plotting the data in polar coordinates and for the purposes of source identification is new. The BPP has described in more detail in Carslaw et al. (2006) and the construction of BPP had been presented in our previous work (Chang et al., 2017).



310 3 Results and discussion

3.1 Mass concentrations

3.1.1 Data overview and comparison

The temporal patterns and summary statistics of hourly elemental species concentrations determined by the Xact at PEMC during March 2016-February 2017 are reported in Fig. 2. The mass concentrations of 18 elements measured in Shanghai were sorted from high to low in Fig. 3. The one-year data set presented in the current study, to the best of our knowledge, represents the longest on-line continuous measurement series of atmospheric trace metals.

Taking the study period as a whole, ambient average mass concentrations of elemental species varied between detection limit (ranging from 0.05 to 20 ng m⁻³) and nearly 15 µg m⁻³, with Si as the most abundant element (mean ± 1σ; 638.7 ± 1004.5 ng m⁻³), followed by Fe (406.2 ± 385.2 ng m⁻³), K (388.6 ± 326.4 ng m⁻³), Ca (191.5 ± 383.2) ng m⁻³, Zn (120.3 ± 131.4 ng m⁻³), Mn (31.7 ± 38.7 ng m⁻³), Pb (27.2 ± 26.1 ng m⁻³), Ba (24.2 ± 25.4 ng m⁻³), V (13.4 ± 14.5 ng m⁻³), Cu (12.0 ± 11.4 ng m⁻³), Cd (9.6 ± 3.9 ng m⁻³), As (6.6 ± 6.6 ng m⁻³), Ni (6.0 ± 5.4 ng m⁻³), Cr (4.5 ± 6.1 ng m⁻³), Ag (3.9 ± 2.6 ng m⁻³), Se (2.6 ± 2.9 ng m⁻³), Hg (2.2 ± 1.7 ng m⁻³), and Au (2.2 ± 3.4 ng m⁻³). According to the ambient air quality standards of China (GB 3095-2012), EU (DIRECTIVE 2004/107/EC) and WHO, the atmospheric concentration limits for Cd, Hg, As, Cr (VI), Mn, V, and Ni are 5, 50 (1000 for WHO), 6 (6.6 for WHO), 0.025, 150 (WHO), 1000 (WHO), and 20 (25 for WHO) ng m⁻³, respectively. Therefore, airborne metals pollution in Shanghai is generally low by the current limit ceilings. Nevertheless, information regarding the specific metal compounds or chemical forms is rarely available given that most analytical techniques only record data on total metal content. In the absence of this type of information, it is generally assumed that many of the elements of anthropogenic origin (especially from combustion sources) are present in the atmosphere as oxides. Here we reconstructed the average mass concentrations of



metal and crustal oxides as 5.2, 5.0, 2.8, and 3.1 $\mu\text{g m}^{-3}$ in spring, summer, fall, and winter, respectively, with the annual average concentration was 3.9 $\mu\text{g m}^{-3}$, which accounting for 8.3% of total $\text{PM}_{2.5}$ mass (47 $\mu\text{g m}^{-3}$) in 2016. Detailed calculation of the reconstructed mass has been fully described elsewhere (Dabek-Zlotorzynska et al., 2011).

The toxicological effect of hazardous metal species is more evident and well aware in soils and aquatic ecosystems, while few (if any) studies on the geochemical cycle of trace metals have considered the fast dynamics of trace metals in the atmosphere. Using a diversity of chemical, physical, and optical techniques, elevated atmospheric concentrations of various metal species have been observed globally; however, a tiny minority of them were performed in a way of high time-resolved. As a comparison, we compiled previous work related to the near real-time measurements of trace metals concentrations in Table 1. The concentrations of most trace metals in Shanghai were commonly an order or two orders of magnitude higher than the sites measured in Europe and North America, while generally ranged in the same level as industrialized city like Kwangju in South Korea. Exceptionally, the concentrations of V and Ni in Shanghai were up to three times higher than that of Kwangju City. This can be expected since Shanghai has the world's busiest container port, and V and Ni were substantially and almost exclusively emitted from heavy oil combustion in ship engines of ocean-going vessels (see more discussion in Section 3.2 and 3.3).

3.1.2 Variations at multiple time scales

In contrast to traditional trace metals measurements, the on-line XRF used in the current study enables measurement of metal species concentrations with 1 hr resolution, which are useful both for source discrimination and in determining the processes contributing to elevated trace metals levels through investigation of their diurnal cycles. We will also discuss weekly cycles because certain emission sources may make a pause or reduction during weekends. Additionally, Shanghai has a humid subtropical climate and experiences four distinct seasons, which could potentially exert an influence on the



365 mass concentrations of atmospheric metal species. Therefore, monthly and seasonal variations of ambient concentrations for each metal species were demonstrated. The variations of weather data, including T , RH, wind speed, wind direction, and precipitation, at PEMC during our study period were also illustrated in Fig. S1.

As depicted in Fig. 4, the seasonal-averaged mass concentrations of Ag and Cd stayed
370 exceptionally constant regardless of the season. Moreover, variations of Ag and Cd in Fig. 5 are highly consistent at weekly and diurnal basis, both exhibiting a sharp increase of (normalized) mass concentrations after midnight and then an outright decline after 1:00 (local time), and keeping quite steady during the rest of the day. Globally, anthropogenic emissions of Ag and Cd exceed the natural rates by well over an order
375 of magnitude. Thus, our results strongly signaled that Ag and Cd pollution in highly populous Shanghai had very stable and climate-independent anthropogenic emission sources.

Except for Ag and Cd, other metal species were seasonally variable without a uniform variation pattern (Fig. 4). Specifically, the concentrations of five metal species, i.e., As,
380 Cu, Hg, K, and Pb, were higher in winter and lower in summer, which were consistent with the seasonal variation pattern of aerosol organics, sulphate, nitrate, and ammonium that were fully-explored in China. Generally, severer air pollution in Eastern China during winter were mainly attributed to the accumulation of pollutants emitted from coal-based heating in conjunction with stagnant meteorological conditions (Huang et al., 2013). However, more trace metals like Ba, Cr, Fe, Mn, Ni, V, and Zn shown the
385 highest concentrations in spring, suggesting more complex sources and different physical/chemical formations of atmospheric metal species in Shanghai (see discussion later). A better example is Ca and Si, which presented the highest degree of seasonal variations with higher concentration levels in summer.

390 Like Ag and Cd, another example of covariation is V and Ni (Fig. 6). Diurnally, both V and Ni peaked at around 6:00 and then gradually decreased to the bottom at 14:00, which were generally in accord with wind speed (Fig. 6c), suggesting that V- and Ni-



containing aerosols in Shanghai undergo mid- to long-range atmospheric transport. Co-
emitted from heavy oil combustion, previous studies in Shanghai port have concluded
395 that a ratio of 3.4 for V/Ni in ambient aerosols could be a reliable indicator of ship
traffic source. Here performed in urban area, the average ratio of V/Ni in our study was
3.1 with slightly seasonal changes (Fig. 7), which was very close to the ratio of averaged
V and Ni content in ship heavy fuel oils, indicating V- and Ni-containing aerosols
subject to minor atmospheric transformation and thus can be served as a robust tracer
400 of shipping emissions even in costal urban areas. The office hours for Shanghai customs
is Monday through Saturday, and the most important holiday in the Chinese Calendar-
Lunar New Year-is usually celebrated during February. This can be used to explain that
the weekly (monthly) lowest impact of shipping emissions in Shanghai was occurred
during Sunday (Fig. 6c) (February (Fig. 6d)).

405 Distinctive diurnal variation patterns are observed for Si, Ca, Fe, Ba (Fig. 8) as well as
Mn and Zn (Fig. 9), characterizing by two marked peaks at noon (10:00-11:00) and
evening (17:00-18:00), and agreeing well with the diurnal variation of Shanghai traffic
flow. Indeed, as the largest megacity in terms of economy and population in China, the
contribution of vehicles, both exhaust and non-exhaust emissions (Thorpe and Harrison,
410 2008), to ambient trace metals cannot to be belittled in Shanghai. As demonstrated in
Fig. 8d and Fig. 9d, there is an evident drop in the concentrations of Si, Ca, Fe, Ba, Mn
and Zn after entering weekends. Data collected from Shanghai Traffic Administration
Bureau, Fig. S2 shows seasonally average weekly cycles of on-road traffic flow in
Shanghai, in which the average traffic flows in weekends were lower than that in
415 weekdays. Given that Fe is the support material for brake pad, and the agents present
in brake linings typically consist of Zn, Mn and Ba, less traffic flow in weekends not
only lower road suspend dust but also cut metal species emissions from brake wear
(Zhao et al., 2015; Xie et al., 2008). Nevertheless, monthly variation pattern of Ca was
different from other metals during April through July (Fig. 10c), and Si exhibited
420 unusually high levels in July (Fig. 8c) and 1:00 (Fig. 8b). PMF analysis of elemental
species has suggested that Fe and Ba in urban atmospheres were primarily caused by



vehicular brake wear while high levels of Si and Ca were more likely driven by road resuspended dust (Heo et al., 2009; Harrison et al., 2012; Jeong et al., 2016; Amato et al., 2011; Xie et al., 2008). Besides, construction activities are always thriving in China, which have been confirmed as an important source of Si- and Ca-rich crustal matters (Tian et al., 2015). Building construction activities in Shanghai are concentrated between the end of spring festival (normally the end of February) and the approach of midsummer heat (August) (Tian et al., 2015). For an annual mean of 16.1 °C, Shanghai averages 28.3 °C in August, and the municipal authority will impose a mandatory moratorium toward outdoor construction once temperature rises to 37 °C (Chang et al., 2016). Besides, heavy-duty diesel vehicles (mostly for transforming and dumping construction waste) in Shanghai can only be allowed to operate after midnight (Chang et al., 2016), leading to some higher emissions from diesel engines and unpaved roads.

In Fig. 10 and Fig. 11, diurnal variations of trace metals like Cu, K, Se, As, Pb, Au, and Hg are seemingly full of clutter. Interestingly however, the monthly and weekly cycles of the above-mentioned metal species are remarkably consistent, hinting at the possibility of sharing similar sources. Apart from anthropogenic activity, the planetary boundary layer height in Shanghai normally reaches its annual climax during August and September (Chang et al., 2016), which are favorable to the vertical dispersion of air pollutants, leading to the lowest concentration levels in Fig. 10. From a perspective of man-made emissions, coal combustion of industrial boilers and nonferrous metal smelting represent the dominant sources for Se/As/Pb/Cr, and Au/Hg, respectively. For Cu, China annually emits around 10000 metric tons Cu, which have long been thought to be primarily sourced from automotive braking because copper or brass is a major ingredient in friction material (Tian et al., 2015). However, our results based on field measurements in Shanghai go against the inherent notion of Cu origins. Gathering evidences have shown that topsoil and coal ash are also enriched in K (Schlosser, et al., 2002; Thompson and Argent, 1999; Westberg et al., 2003; Reff et al., 2009). These findings suggest more diverse sources of trace metals in a highly industrialized megacity like Shanghai.



3.2 Source analysis

The goal of source analysis in the current study is twofold. On the one hand, we will use various mathematical and physical criteria to constrain various solutions of source apportionment. On the other hand, we will take CPF and BPP as diagnostic tools for quickly gaining the idea of potential source regions, which in turn will contribute to further analysis of source apportionment.

3.2.1 Pinpoint the best possible source

As the first approach in the source analysis, Spearman correlation matrixes were prepared for all measured elemental species and presented in Fig. 12. From Fig. 12, relatively good correlations are observed between trace metals associated with heavy oil combustion (i.e., V and Ni), brake and tire wear (e.g., Fe, Mn, Ba and Zn), trace crustal matters (i.e., Si and Ca), and coal combustion (e.g., Se, As and Pb), indicating the complex influence of multiple sources in Shanghai. Still, trace crustal matters are also well correlated with metal species related to brake and tire wear. As discussed in Section 3.1, the bimodal variations of Si and Ca are also evident, which jointly suggest that the trace crustal matters we observed in Shanghai urban atmosphere were primarily derived from road fugitive dust. Nevertheless, with approximately 70% of most of the airborne crustal species being present in the coarse size fraction (Huang et al., 2013), here we call for more size-resolved sampling and analysis of PM to provide a paramount view of atmospheric trace metals in the future.

Using multiple lines of evidence above, we've inferred heavy oil combustion from ship engines as the possible source of V and Ni. Here in Fig. 12, different from all other inter-correlated trace metals, V and Ni are not only highly correlated but also exclusively correlated to each other. For metal species data greater than their 90th percentile, CPF analysis in Fig. 13 shows that over 90% Ni and almost all V observed in our receptor site come from the west (East China Sea). From a perspective of geographical origin, Fig. 13 also clearly shows major air masses containing both V and



Ni are sourced from the southwest. Collectively, it can be safely concluded that shipping emissions are best possible source of V and Ni in Shanghai. The successful
480 identification of the best possible source, i.e., shipping emissions, is helpful in terms of examining the feasibility of various source apportionment solutions. In other words, V and Ni should be clustered as a single factor/source in any solution.

3.2.2 Explore and constrain more sources

To determine sources of more trace metals, PCA was applied as an exploratory tool,
485 since much larger datasets are required for definitive source apportionment with PCA. Therefore, only the most apparent groupings of metal species relating to expected sources in the region were identified. The factor loadings are presented in Fig. 14, indicating four statistically significant factors with eigenvalues equal to or greater than 1. These four factors obtained explained nearly 80% of the variance. Unexpectedly,
490 PCA of the 18 elemental species did not reveal any meaningful factors. This can be preliminarily tested by the large contribution of V and Ni in two different factors, but more importantly, was attributed to the large influence of nonferrous smelting, coal combustion, and traffic-related emissions on ambient trace metals measured at PEMC (see discussion later).

495 Matrix reorder in conjunction with clustering analysis can be a powerful tool for mining the hidden structure and pattern in the correlation matrix of Fig. 12. Here six solutions of source apportionment, from 3 sources/factors to 8 sources/sources, determined by clustering analysis were presented in Fig. 15. As mentioned above, we can rule out the solution of 3 and 4 sources/factors in Fig. 15a and 15b at first since V and Ni are
500 combined with Au and Hg as a single source.

In Fig. 15c through 15f, Au and Hg are always clustered together as an individual factor, suggesting certain similar source(s) they may share. Globally, anthropogenic sources, including a large number of industrial point sources, annually account for 2320 Mg of Hg released to the atmosphere (Nriagu, 1996). Despite varied in emission quantity



505 among different studies, Hg emissions from nonferrous metals production, coal
consumption by industrial boilers and coal combustion by power plants
incontrovertibly represent the top three anthropogenic sources in China, with a share of
33.1, 25.4 and 20.7% for each sector according to Tian et al. (2015). In other words,
stationary combustion of coal contributes roughly half Hg emissions of anthropogenic
510 origins. The distribution of metal-related factories is illustrated in Fig. 1, in which coal-
fired power plants encompass our site at every major direction while nonferrous metal-
related works are concentrated in the west (especially in the northwest) but absent in
the east of PEMC. Here we calculate percentile concentration levels of Au and Hg, and
plots them by wind direction in Fig. 16a and 16b, respectively. It is clearly shows Au
515 and Hg are primarily derived from stationary combustion of coal because the
overwhelmingly prevailing air masses from the west of PEMC. Even though, there are
few 99-99.9th percentile data that are originated from the northwest of PEMC (Fig. 16a
and 16b), signaling that nonferrous metals production only affect high percentile
concentrations of Au and Hg at PEMC.

520 Statistically, the relatively weak correlation between Ag and Cd (Fig. 12) denies the
possibility that they could equally share the same source. Therefore, the solution of 5
factors/sources illustrated in Fig. 15c is superficially invalid. Knowledge gap remains
regarding the emissions of Ag in China, while this is not the case for Cd. Totally 456
metric tons in 2010, the major category sources for Cd emissions in China were
525 nonferrous metals smelting (mainly primary Cu smelting industry), coal consumption
by industrial boilers and other non-coal sources, which accounted for 44.0, 22.8 and
8.4% of the total emissions, respectively (Tian et al., 2015). Significantly high
concentrations of Ag were also observed near the field of nonferrous metals processing
works and coal-fired power plants in China, suggesting that nonferrous metals
530 production and industrial coal consumption are also important source of Ag. As reported
in Fig. 16c and 16d, the receptor site, PEMC, evenly receives air masses containing Ag
and Cd in all directions, indicating that both Ag and Cd in Shanghai urban atmosphere
are the mixture of miscellaneous sources.



Among the remaining metal species, Cu/K/Pb/As/Se, Cr/Mn/Zn, Fe/Ba, and Ca/Si are
535 grouped together as a population from first to last in Fig. 15. In China, 73% of As, 62%
Se, 56% of Pb, and 50% Cu emissions were found to be coal combustion (Tian et al.,
2015). Therefore, As and Se are typically treated as the specific tracers of coal-related
emissions in China (Tian et al., 2015; Zhang, 2010; Ren, 2006). Broadly, different coal
field has starkly different contents of As and Se, which offers opportunity to infer the
540 possible region of coal production. For example, the average As content in coal of
northern China (0.4-10 mg kg⁻¹) and southern China (0.5-25 mg kg⁻¹) are 3 mg kg⁻¹ and
10 mg kg⁻¹, respectively (Zhang, 2010; Ren, 2006). With an average value of 2 mg kg⁻¹,
Se content in various Chinese coal fields ranges from 0.1 mg kg⁻¹ to 13 mg kg⁻¹
(Zhang, 2010; Ren, 2006). We have no direct information regarding As and Se contents
545 in coal that used in Shanghai. As an alternative, here the average ratio of ambient As
and Se (As/Se ratio) in Shanghai was calculated as 2.65, which was very close to the
As/Se ratio (2.76) in coal (long flame coal of Jurassic period) of Henan Province in
northern China (Zhang, 2010). Note that the As/Se ratios in Shanxi Province, a major
coal production region in China, are ranged from is 0.24 in Taiyuan (the capital city of
550 Shanxi) to 1.96 in Datong (a prefecture-level city in northern Shanxi) (Zhang, 2010).
The emission source regions of Cu, K, Pb, As, and Se are demonstrated in Fig. 17, in
which all species are generally transported from far western Shanghai (where stationary
combustion of coal located; Fig. 1) to our sampling site.

It is well known that Ca and Si are two of the five most abundant elements in the Earth's
555 crust, enjoying a long reputation of being the most specific tracer of wind-blown dust.
Located on the eastern coast of China, Shanghai rarely receives long-range transport of
crustal matters from aeolian dust and Gobi deserts in northwestern China (Huang et al.,
2013). Sampling in the east side of Shanghai, a majority of measured Ca and Si must
be sourced from road fugitive dust or urban construction sites, which can be further
560 validated by the CPF and BPP analysis of Ca and Si (Fig. S3). As discussed above,
ambient Fe and Ba at PEMC are strongly associated with brake wear (Zhao et al., 2015).
In Fig. 15, significant correlations are observed among Ca, Si, Fe, and Ba, suggesting



that the measured Ca and Si during our study period were more likely derived from road fugitive dust.

565 As a group of tightly-linked metal species, identifying a principle source for measured Cr, Mn and Zn at PEMC is a daunting task. Cr, Mn and Zn have relatively good correlation with two groups of metal species, i.e., coal combustion-related emissions (i.e., Cu, K, Pb, As, and Se) and brake wear-related emissions (i.e., Fe and Ba). This is basically attributed to the diverse sources of Cr, Mn and Zn themselves in China. For
570 Cr, the national atmospheric emissions from anthropogenic sources in 2010 reached 7465.2 metric tons, of which about 5317.6 metric tons were emitted from coal consumption by industrial boilers (Tian et al., 2015). Coal combustion is also the dominant source of Mn in a national dimension, while in urban areas with intensive road network, the contribution of brake and tire wear to ambient Mn is appreciable.
575 Different from Cr and Mn, ferrous metals smelting sector (31.3%), especially the pig iron and steel production industry, is the leading contributor to Zn emissions in China, followed by coal combustion (21.7%) and nonferrous metals smelting sector (19.3%). The Baosteel company in Shanghai, located in the northwest of PEMC (approximately 20 km apart; Fig. 1), is a flagship manufacturer in terms of producing the first-chop iron
580 and steel throughout China. Fig. S4 also evidently reflect high concentrations of Zn can be occurred in the northwest of PEMC. In sum, ambient Cr, Mn and Zn in Shanghai urban atmosphere is highly mixed with coal combustion by industry sectors and power plants, ferrous metals production, and nonferrous metals smelting.

4. Conclusion and outlook

585 This paper presents the results from a year-long, near real-time measurement study of 18 trace elements (Si, Fe, K, Ca, Zn, Mn, Pb, Ba, V, Cu, Cd, As, Ni, Cr, Ag, Se, Hg, and Au) in PM_{2.5} using a Xact multi-metal monitor, conducted at an urban site in Shanghai from March 2016 to February 2017. The scientific significance of this work can be reflected by the general findings as follows:



590 -The Xact multi-metals monitor was demonstrated as a valuable and practical tool for ambient monitoring of atmospheric trace elements through comparing online monitoring results with ICP analyses of offline filter samples.

-The metal concentrations in Shanghai are one or two orders of magnitude higher than in north America and Europe, highlighting the need to allocate more scientific, technical,
595 and legal resources on controlling metals' emissions in China.

-The total of metal related species comprised approximately 8.3% of the PM_{2.5} mass, which should not be ignored in China's recent epidemiologic study of attributing hospital emergency-room visits to PM_{2.5} chemical constituents.

-The full coverage of trace elemental species (18) measurement and the high temporal
600 frequency (hourly) in the work provided unprecedented details regarding the temporal evolution of metal pollution and its potential sources in Shanghai.

-Various mathematical methods (e.g., correlation matrix, hierarchical clustering, and conditional probability function) and physical evidences were used to infer the contribution of local emissions (specific sectors) and long-range transport to measured
605 metal species.

A greater value and more interesting topic to the scientific community would be to fully assess the role of PM_{2.5} chemical constituents (including metal species) and sources of emission to human health. Looking into the future, three major moves will be taken toward thoroughly addressing these questions. Firstly, characterizing the chemical and isotopic (including metal species) signatures of emission sources will be intensively
610 taken through field samplings as well as laboratory simulations (see example of Geagea et al. (2007)). Secondly, Xact multi-metals monitor, Sunset OC/EC analyzer (Chang et al., 2017), and MARGA (Monitoring of AeRosols and Gases) platform will be collocated across a rural-urban-background transect to simultaneous measurement of
615 hourly metal species, carbonaceous aerosols, and inorganic aerosol components in PM_{2.5}. Lastly, integrating all available information regarding PM_{2.5} chemical species



and isotopes into receptor model or atmospheric chemical transport model to create more specific and confident source apportionment results.

Competing interests

620 The authors declare that they have no competing interests.

Data availability

Data are available from the corresponding authors on request.

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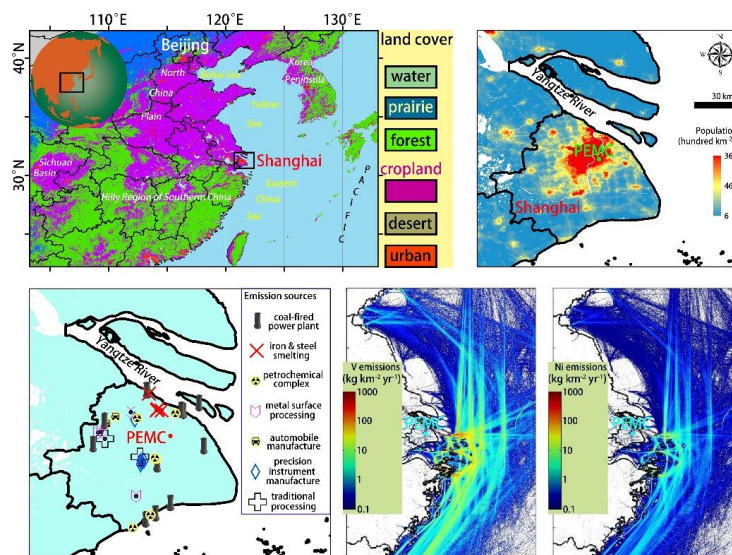


Table 1. A collection of long-term and high-time resolution measurements of ambient trace elements concentrations (ng m^{-3}) in fine particles.

Species	Shanghai, CN ^a	Wood Buffalo, CA ^b	Gwangju, KP ^c	London, UK ^d	London, UK ^e	Barcelona, ES ^f	Toronto, CA ^g
Ag	3.9	/	/	/	/	/	/
As	6.6	/	9.6	/	/	/	/
Au	2.2	/	/	/	/	/	/
Ba	24.2	/	52.0	10.3	3.7	/	1.9
Ca	191.5	54.0	122	78.7	50.1	130.0	54.0
Cd	9.6	/	/	/	/	/	/
Cr	4.5	0.04	/	2.3	0.8	8.0	0.24
Cu	12.0	2.04	15.5	12.8	4.9	8.0	3.1
Fe	406.2	60.0	293.0	350.3	118.9	131.0	76.8
Hg	2.2	/	/	/	/	/	/
K	388.6	31.0	732.0	27.2	23.7	82.0	27.1
Mn	31.7	1.12	24.0	4.8	2.5	6.0	1.8
Ni	6.0	0.08	3.8	0.5	0.2	3.0	0.21
Pb	27.2	/	49.0	2.3	1.8	12.0	2.4
Se	2.6	/	4.3	/	/	/	0.3
Si	638.7	143	/	/	/	/	/
V	13.4	0.21	4.6	1.3	0.6	8.0	0.11
Zn	120.3	0.88	103.0	8.9	5.3	25.0	11.3

Note: a, this study; b, Phillips-Smith et al., 2017; c, Park et al., 2014; d, PM_{0.3-2.5}, Marylebone Road (Visser et al., 2015b); e, PM_{0.3-2.5}, North Kensington (Visser et al., 2015b); f, Road site (Dall'Osto et al., 2013); g, Sofowote et al., 2015. We noticed that although a huge data set of hourly resolved trace metals had been reported in Jeong et al. (2016) and Visser et al. (2015a), in which no detailed information regarding the specific mass concentrations of trace metals were given.

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1015 **Figure 1.** A land uses map indicating the location of Shanghai (a; black box), as well
as the population density (b) and the major point sources (c) around the sampling site
(PEMC). The emissions of V (d) and Ni (e) from shipping in the YRD and the East
China Sea within 400 km of the coastline were estimated based on an automatic
identification system model (adopted from (Fan et al., 2016)).

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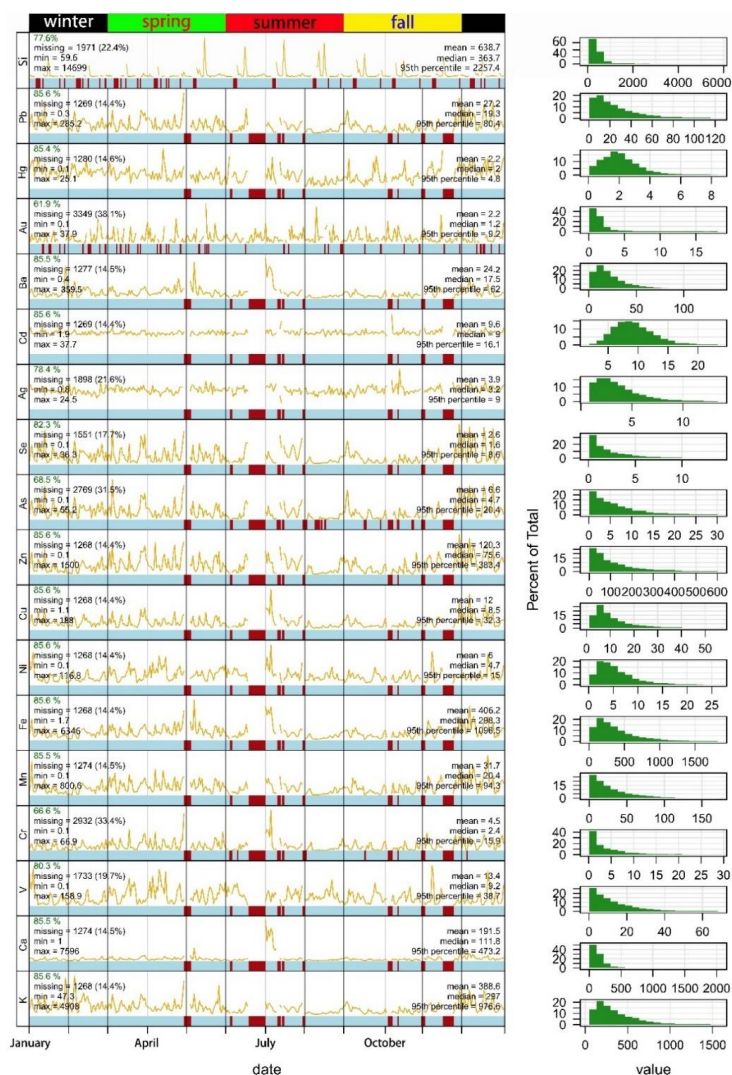


Figure 2. General statistical summaries of 18 trace elements measured in Shanghai.

1025 The plots in the left panel show the time series data, where blue shows the presence of
 data and red shows missing data. The mean daily values are also shown in pale yellow
 scaled to cover the range in the data from zero to the maximum daily value. As such,
 the daily values are indicative of an overall trend rather than conveying quantitative
 information. For each elemental species, the overall summary statistics are given. The
 panels on the right show the distribution of each elemental species using a histogram
 1030 plot.

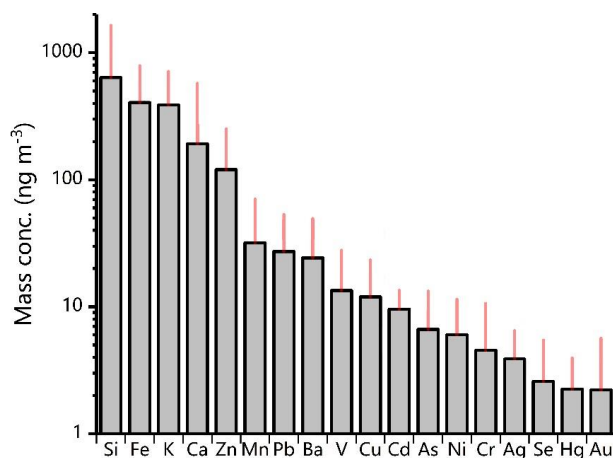


Figure 3. A quick glance of the mass concentrations of 18 trace elements measured in Shanghai as sorted from high to low (log10 scaling). The dark red line indicates one standard deviation.

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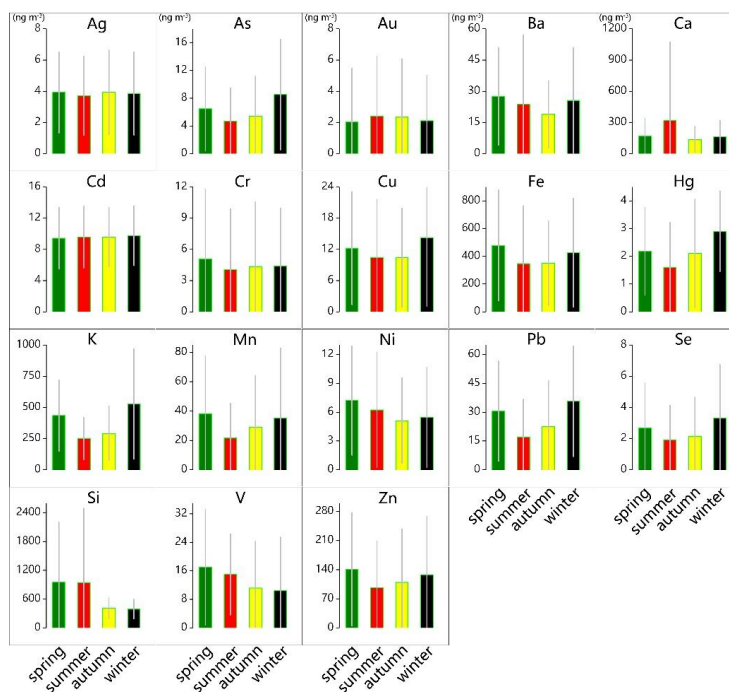


Figure 4. Seasonal variations of mass concentrations for 18 trace elements measured in Shanghai between March 2016 and February 2017. The gray line indicates one two standard deviations. Four seasons in Shanghai were defined as follows: March-May as spring, June-August as summer, September- November as fall, and December and January-February as winter.

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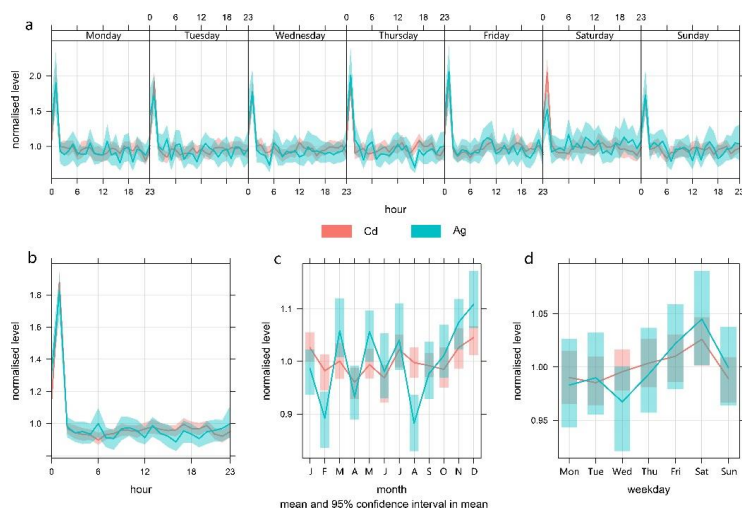
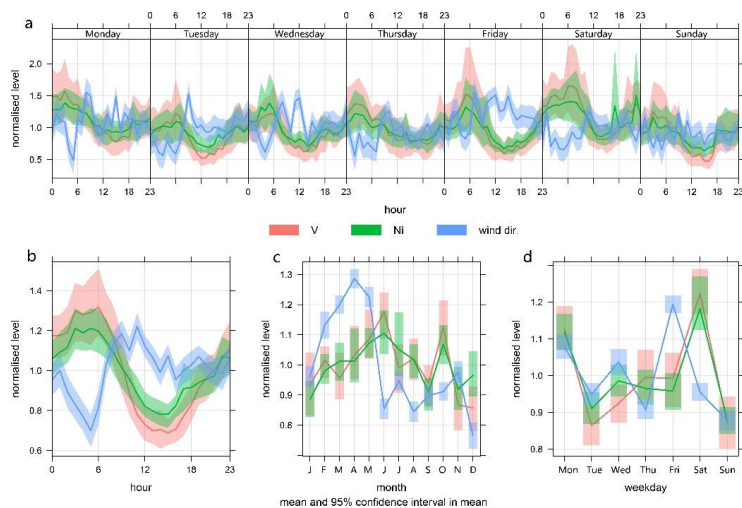


Figure 5. Weekly diurnal (a), diurnal (b), monthly (c), and weekly (d) variations of normalized Cd and Ag concentrations in Shanghai.

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Figure 6. Weekly diurnal (a), diurnal (b), monthly (c), and weekly (d) variations of normalized V and Ni concentrations, and wind directions in Shanghai.

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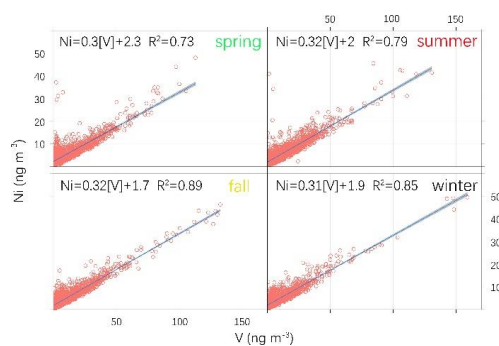
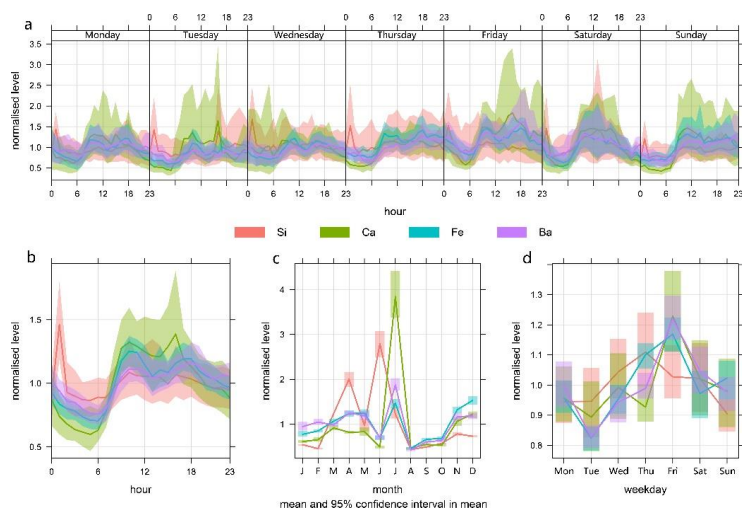


Figure 7. Linear correlation analysis between V (x axis) and Ni (y axis) in Shanghai during four seasons.

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1125 **Figure 8.** Weekly diurnal (a), diurnal (b), monthly (c), and weekly (d) variations of
normalized Si, Ca, Fe, and Ba concentrations in Shanghai.

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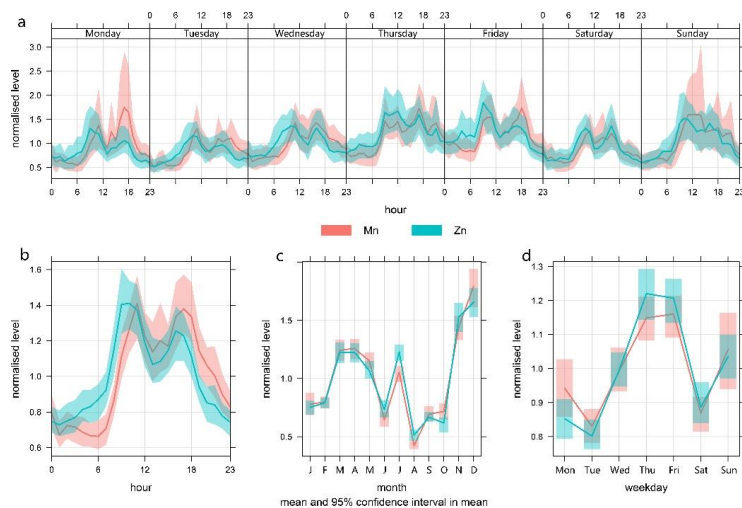
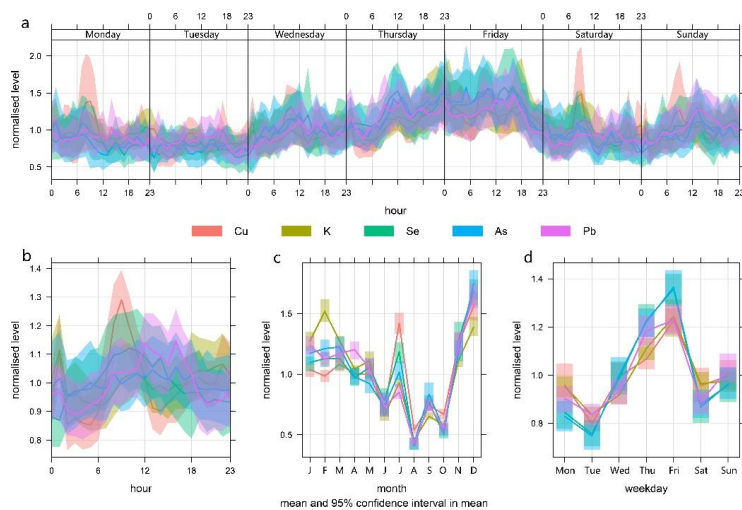


Figure 9. Weekly diurnal (a), diurnal (b), monthly (c), and weekly (d) variations of normalized Mn and Zn concentrations in Shanghai.

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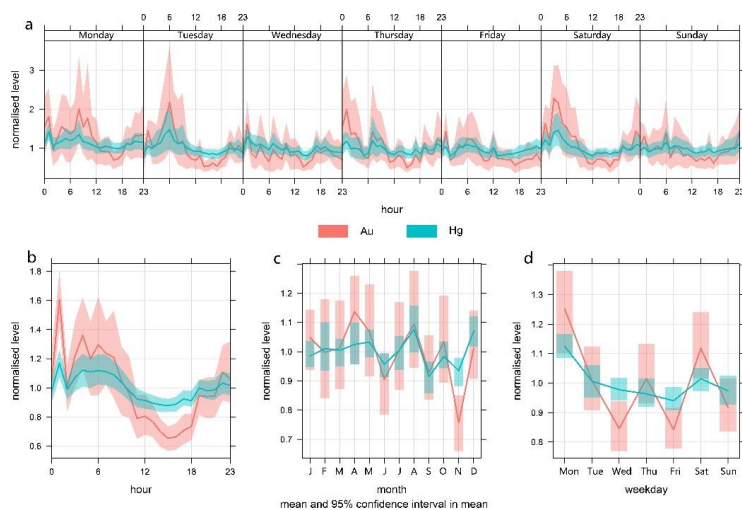
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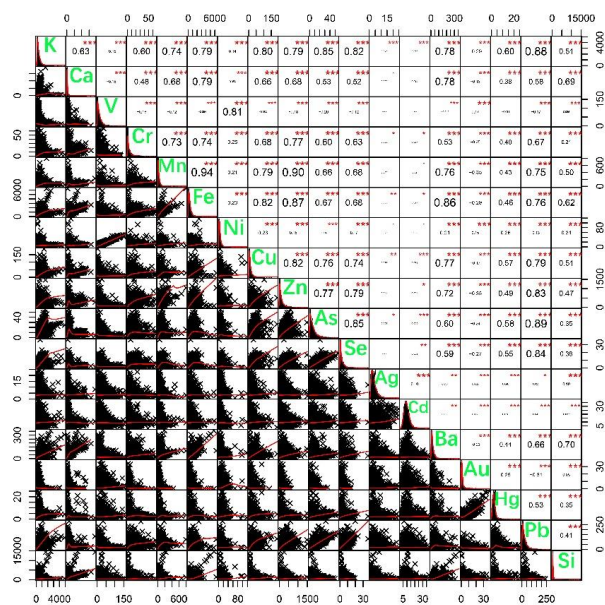
Figure 10. Weekly diurnal (a), diurnal (b), monthly (c), and weekly (d) variations of normalized Cu, K, Se, As, and Pb concentrations in Shanghai.

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1160 **Figure 11.** Weekly diurnal (a), diurnal (b), monthly (c), and weekly (d) variations of
normalized Au and Hg concentrations in Shanghai.

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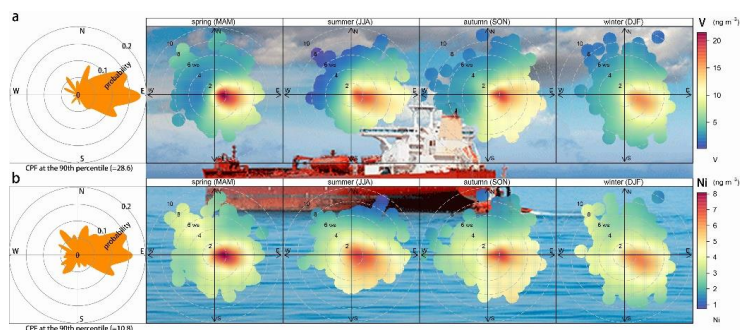


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Figure 12. Spearman correlation matrix of 18 atmospheric elemental species in Shanghai between March 2016 and February 2017. The distribution of each species is shown on the diagonal. On the bottom of the diagonal, the bivariate scatter plots with a fitted line are displayed; on the top of the diagonal, the value of the correlation plus the significance level as asterisks. Each significance level is associated to a symbol: p -values (0, 0.001, 0.01, 0.05, 0.1, 1) = symbols (“***”, “**”, “*”, “.”, “”).

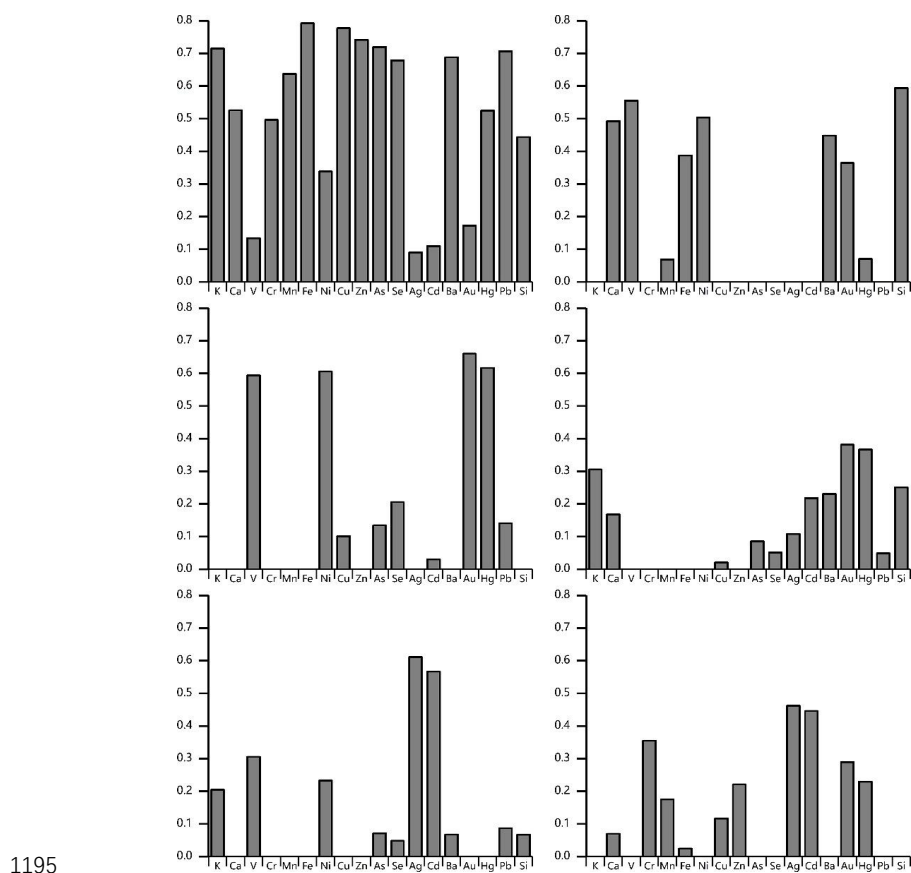
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1185 **Figure 13.** Conditional probability function analysis (left) and bivariate polar plots
(right) of seasonal concentrations (ng m^{-3}) of V **(a)** and Ni **(b)** in Shanghai between
March 2016 and February 2017. The center of each plot (centered at the sampling
site) represents a wind speed of zero, which increases radially outward. The
concentrations of V and Ni are shown by the color scale.

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Figure 14. Principle component analysis of the 18 trace metals concentrations measured in Shanghai between March 2016 and February 2017. Six dominant factors are identified.

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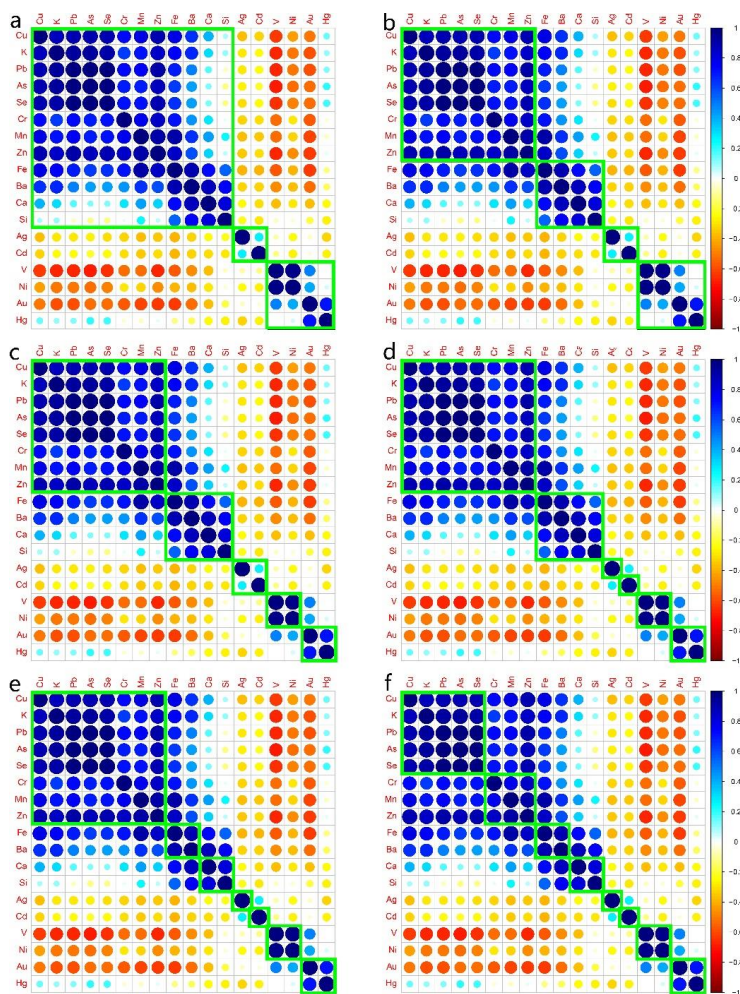


Figure 15. Hierarchical clustering orders of correlation matrix for the 18 trace elements measured in Shanghai between March 2016 and February 2017. Six solutions, from 3 factors to 8 factors, are shown from **a** to **f**.

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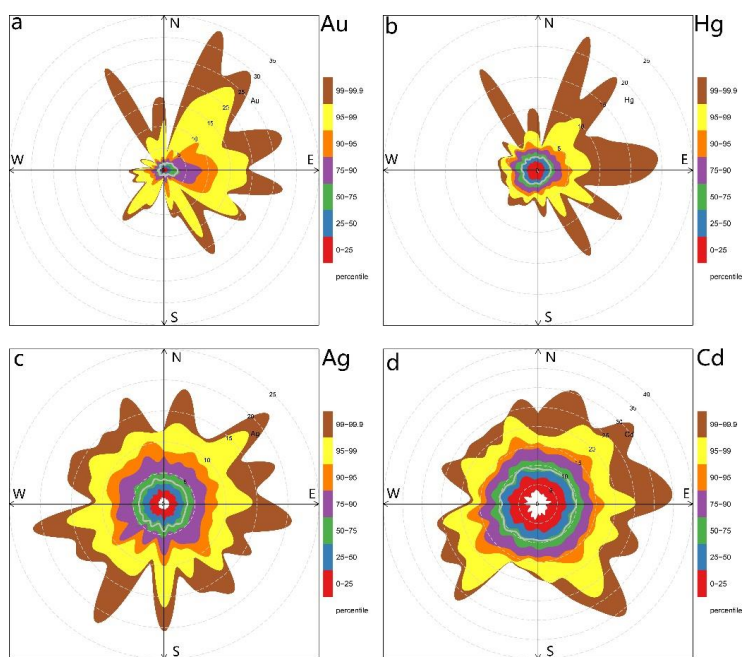


Figure 16. Percentile rose plot of Au (a), Hg (b), Ag (c), and Cd (d) concentrations in Shanghai between March 2016 and February 2017. The percentile intervals are shaded and shown by wind direction.

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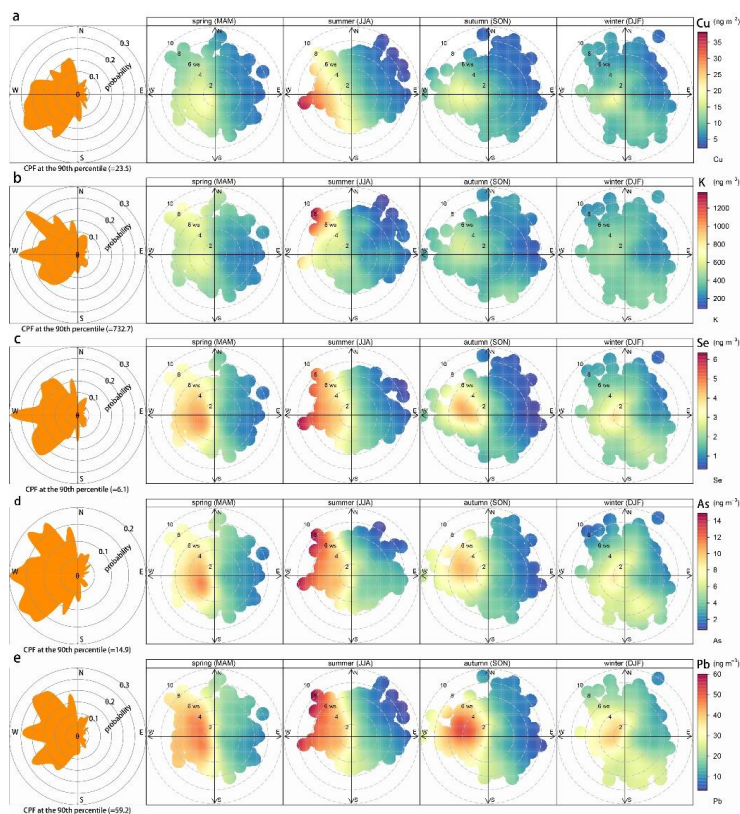


Figure 17. Conditional probability function analysis (left) and bivariate polar plots (right) of seasonal concentrations (ng m^{-3}) of Cu (a), K (b), Se (c), As (d), and Pb (e) in Shanghai between March 2016 and February 2017. The center of each plot (centered at the sampling site) represents a wind speed of zero, which increases radially outward. The concentrations of each species are shown by the color scale.

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