

Response to Reviewer 1:

We thank the reviewer for the constructive comments. We have tried to address all the points raised in the review.

Comment: Lines 84-96 should be updated with the most recent GBD 2016 numbers

Response: The numbers are updated (Lines 87-89).

Comment: Lines 118-153 could use some organization. This section is basically just listing results from individual studies without synthesizing them or connecting them to the present study. It's not clear as written by this section is there.

Response: We have now extended this section (Lines 120-132).

Comment: Line 188-190 states that this is the first study to use a common approach for health impact assessment across US and Europe, but the HTAP ozone and PM2.5 health impact assessments referenced earlier used a similar approach. Perhaps the authors are referring only to the economic valuation portion? If so, I'm still not sure this is the first study to do that since there are now several (perhaps many) global health impact and valuation studies that use a common approach for all countries/regions, including US and Europe.

Response: The economic valuation was not included in the GBD assessment and others. OECD has published a global assessment with economic valuation, but without a consistent atmospheric modelling framework.

Comment: Lines 296-298: given that this paper's focus is on the health impacts, and not the modeling, there should be much more detail given here about the health impact methods in addition to, or instead of, the modeling detail, which can be found in other places and referenced. The health methods quickly summarized here diverge from the methods used by the Global Burden of Disease, U.S. EPA, and many recently published papers. So this needs to be explained, expanded, and justified quite a bit more. As stated, summing ozone deaths with PM2.5 YOLL doesn't make logical sense, as one is cases and one is years, and what is being divided by 10.6 and why? The CAFÉ reference is 12 years old, and air pollution epidemiology and health impact assessment has advanced quite a bit since then. For ozone, there are now studies showing effects of long-term exposure on mortality, just like for PM, so why are only short-term ozone impacts calculated?

Response: EVA methodology is now extended (Lines 326-420). The selected health end-points are fairly conventional and aligned to the impact assessments that have been done for the European Commission and the European Environment Agency (EEA) up to 2013; they have been richly documented elsewhere. It was not the purpose here to develop a novel health impact assessment, or to compare in detail with GBD or US-EPA, but rather to explore its implications across the two continents.

Comment: Lines 299-302: The ERFs listed in Table 2 are quite a bit out of date, particularly for the U.S. studies. Most of these are 20 years old. There have been many studies now reporting updated ozone and PM2.5 risk estimates for the American Cancer Society cohort which can be used. And these are not necessarily consistent magnitudes compared with the old studies.

Response: These ERFs are consistent with the functions used by the EEA and conservative as they are updated only if recommended by the WHO even though there are recent studies providing updated functions. This is now added to the manuscript. A new version of the model is currently under development with more updated ERFs, additional species such as NO₂, chronic O₃-related mortality, and a breakdown of the aerosol components.

Comment: Table 2 needs concentration metrics to which each ERF applies. Section 2.2 should state which concentration metrics were drawn from the models (annual average, annual average of 8-hr daily max, etc.) used which each ERF. I see now these are indicated starting in line 376, but not explained, and should be in section 2.2.

Response: Table 2 includes which pollutants are used for each health impact. The section is also extended now to include more specifically what metric are used on what temporal resolution (Lines 358-360), following: “EVA calculates and uses the annual mean concentrations of CO, SO₂ and PM_{2.5}, while for O₃, it uses the SOMO35 metric that is defined as the yearly sum of the daily maximum of 8-hour running average over 35 ppb, following WHO (2013) and EEA (2017).”

Comment: Section 2.2 should also give some equations used to calculate health impacts. It's difficult to understand what was done and impossible to judge whether it's technically sound.

Response: We have now extended this section and it is now clearer on the implementation of the model (Lines 326-420).

Comment: Section 2.2 were the exposure response functions applied in a linear equation or some other functional form (e.g. log-linear)? This is important for the perturbation simulations because you are reducing pollution at the high end, where the shape of the curve can have a big impact on the magnitude of health benefits estimated.

Response: We have now added the following sentence (Lines 353-355): “EVA uses ERFs that are modelled as a linear function, which is a reasonable approximation as showed in several studies (e.g. Pope et al., 2000; the joint World Health Organization/UNECE Task Force on Health (EU, 2004; Watkiss et al., 2005)).”

Comment: Section 2.2 should also indicate the source of baseline disease rates to calculate health impacts.

Response: the EVA model applies universal baseline rates from Statistics Denmark, therefore not country-specific, which is a simplification, although aligned to the Eurozone countries.

Comment: Section 2.2 did you first estimate health impacts from each individual model and then average, or first average the concentrations across models and then estimate health impacts?

Response: We have now extended the section (Lines 288-294). All modeling groups interpolate their model outputs on a common $0.25^{\circ} \times 0.25^{\circ}$ resolution AQMEII grid predefined for Europe ($30^{\circ}\text{W} - 60^{\circ}\text{E}$, $25^{\circ}\text{N} - 70^{\circ}\text{N}$) and North America ($130^{\circ}\text{W} - 59.5^{\circ}\text{W}$, $23.5^{\circ}\text{N} - 58.5^{\circ}\text{N}$). All the analyses performed in the present study use the pollutant concentrations on these final grids. Health impacts are first calculated for each individual model and then the ensemble mean, median and standard deviation are calculated for each health impact. In order to be able to estimate an uncertainty in the health impacts calculations, none of the models were removed from the ensemble.

Comment: Section 2.2 what spatial resolution was used to estimate health impacts? Part of the problem with previous studies of PM long-range transport is that the grid resolution was too coarse to adequately capture health benefits from reducing local PM. Spatial scale is important.

Response: We have now extended the section (Lines 288-294). All modeling groups interpolate their model outputs on a common $0.25^{\circ} \times 0.25^{\circ}$ resolution AQMEII grid predefined for Europe ($30^{\circ}\text{W} - 60^{\circ}\text{E}$, $25^{\circ}\text{N} - 70^{\circ}\text{N}$) and North America ($130^{\circ}\text{W} - 59.5^{\circ}\text{W}$, $23.5^{\circ}\text{N} - 58.5^{\circ}\text{N}$). All the analyses performed in the present study use the pollutant concentrations on these final grids. Health impacts are first calculated for each individual model and then the ensemble mean, median and standard deviation are calculated for each health impact. In order to be able to estimate an uncertainty in the health impacts calculations, none of the models were removed from the ensemble.

Comment: Section 3.2 are the plus/minus numbers given with all the results the range of health impacts calculated with individual models? How was uncertainty in the exposure response function accounted for?

Response: We have now added the following (Lines 291-294). Health impacts are first calculated for each individual model and then the ensemble mean, median and standard deviation are calculated for each health impact.

Comment: Line 413 appears to be missing a 0 in the HTAP2 result

Response: We have now corrected this.

Comment: Line 421 what is meant by "by construction"?

Response: We have removed this phrase.

Comment: There are many references to the Liang (in preparation) study, but since this study is not yet available the usefulness of these comparisons is limited. It is often used as justification that the present study was done right, since the numbers match up. But there is not currently enough information from either study to judge that.

Response: We have added more comparisons with other published studies (Lines 563-566; 617-620).

Comment: There are many tables with numbers for health impacts that are difficult to digest. Suggest replacing some of these with figures to highlight the most salient points.

Response: We have moved some of the tables (Table 3 and Table 4) in the supplement and kept the ensemble mean results together with the optimal ensemble results from old Table 7 to the new Table 3. However, we believe that these numbers should be explicitly presented in the manuscript as particularly the morbidity calculations are for the first time calculated for both continents and transferring them into figures would lose the details.

Response to Reviewer 2:

We thank the reviewer for the comments. We have responded to all the points raised in the review.

General comments:

Comment: The Abstract is a bit too long. I encourage the authors to shorten their abstract to make it concise and informative. In addition, the authors should be more careful about the units. Many units in the tables and figures are missing or unclear and should be added.

Response: The abstract is now shortened, however more details are added based on comments from the other reviewers.

Comment: Although the description of the methods is comprehensive, additional description is needed. As the ensemble-contributing members as well as the gridded population density data have different spatial resolutions(see Table 1), the combining methods for those data should be added. Also, what is the spatial resolution of the multi-model ensemble mean (MMm) and the optimal reduced ensemble mean (MMopt) (Fig. 4)?

Response: We have now extended the section (Lines 288-294). All modeling groups interpolate their model outputs on a common $0.25^{\circ} \times 0.25^{\circ}$ resolution AQMEII grid predefined for Europe ($30^{\circ}\text{W} - 60^{\circ}\text{E}$, $25^{\circ}\text{N} - 70^{\circ}\text{N}$) and North America ($130^{\circ}\text{W} - 59.5^{\circ}\text{W}$, $23.5^{\circ}\text{N} - 58.5^{\circ}\text{N}$). All the analyses performed in the present study use the pollutant concentrations on these final grids. Health impacts are first calculated for each individual model and then the ensemble mean, median and standard deviation are calculated for each health impact. In order to be able to estimate an uncertainty in the health impacts calculations, none of the models were removed from the ensemble.

Specific comments:

Comment: Line 72: “North American emissions foreign emissions”-delete “foreign emissions”.

Response: We have corrected the sentence.

Comment: Line 224-225: “a number of emission perturbation scenarios have been simulated (Table 1)”-there is noEAS emission perturbation scenario for the European domain, and no EUR emission perturbation scenario for the North American domain. Please explain the design of the perturbation scenarios.

Response: We have now extended the section for emission perturbation scenarios (Lines 265-286).

Comment: Line 351: Some text discussions should be added for the median values as they are part of Tables 3-5, Figures 2-3.

Response: We have now added results on the median values in the manuscript (Lines 482-484; 511-515; 547-550; 611-614).

Comment: Line 342: “AsDE1 and US3 use the same SMOKE emissions and CTM”-but they appear to use different CTMs (i.e., COSMO-CLM/CMAQfor DE1, WRF/CAMxfor US3)?

Response: US3 also uses the CMAQ model. This is now corrected in the text and tables.

Comment: Table 2: There are four exposure-response coefficients for RAD in the table. How were they used in this study?

Response: The ERF for RAD is actually calculated as an equation. The first term of the equation is the global ERF, and the subsequent three components represent deductions of RADs as related to the three hospitalizations (to avoid double counting of the days involved). The second term represents the respiratory admission due to PM, the fourth term represents cerebrovascular admissions due to PM and the third term is calculated only for the adults above 65.

Comment: Table 4: Definition of “PD” is missing. Units should be added, as they differ across different health impacts. The same applies to Tables S2-S4. Also, please check the units for BUC and BUA in Table 2.

Response: Definition of PD is now added to the captions. All units for health impacts are provided in Table as either number of cases or number of days.

Comment: Figure 1: Units should be added.

Response: The unit is added in the figure caption.

Comment: Figure 2: “Days” should be replaced by “Months”. “O3”, “SO2”, “PM2.5”– please use lower case for the number.

Response: We have corrected the figure caption.

Comment: Figure 4: Units should be added in Figures 4A and 4B. It is not clear what was shown in Figures 4C and 4D. This needs to be explained in the figure caption.

Response: We have modified the figure caption.

Response to Reviewer 3:

We thank the reviewer for the review. We have tried to implement all the comments and corrections in the new manuscript.

General comments:

Comment: The multi-model ensemble approach is widely used, especially in forecast studies in which observations are not available to evaluate the performance of individual models. Here the authors use multi-model ensemble results to investigate the air pollution levels in 2010, where sufficient measurements are available over Europe and the U.S. Therefore, the authors should show that the ensemble results are better than any individual models. As shown in Table 3 and Table 6, the RSME of multi-model ensemble results (MMm and MMopt) are even larger than those of individual model results. Since the equations and datasets used to calculate these statistics in Tables 3 and 6 are unclear, it is difficult to judge the performance of the ensemble results. Particularly, the DE1_SMOKE simulation over the U.S. significantly underestimates SO₂, CO, and PM_{2.5} (even up to a factor of three) comparing with the observations, which means that this result has systematic bias. This model should be removed from the ensemble, but I am not sure how it is being treated in the optimal-reduced multi-model ensembles. More description and explanations are needed here.

Response: We have now extended the description and the discussion on mean and median multi-model results (Lines 482-484; 511-515; 547-550; 611-614). In order to be able to estimate an uncertainty in the health impacts calculations using concentration inputs from different models, none of the models were removed from the ensemble. It is true that the multi model mean results do not outscore all individual models and that is why we present both individual model results and multi-model ensemble results in the manuscript.

Comment: This study mainly focuses on estimating the air pollution related health impacts, where annual mean concentrations of CO, SO₂ and PM_{2.5} and yearly sum of daily maximum 8-hour O₃ running average over 35 ppb are used in the EVA system. The model evaluation in Section 3.1 should focus more on the spatial distribution of these models' performance, rather than on the average over the whole region. Furthermore, the authors should provide more necessary information for model evaluation, e.g., sources of observations, equations used to calculate the statistics, etc.

Response: We have now added spatial model performance based on the bias (Figures 4 and 5) and included the relevant discussion (Lines 485-499; 516-528).

Comment: From the model evaluation, it shows that results from different models have large divergence. This should be caused by many factors, like emissions, transport, chemistry, dry/wet removals. I would suggest the authors provide more information about the mechanisms/parameterizations used for each model in the supporting materials.

Response: We have now added more details in Table 1 and model system descriptions in the supplementary material adopted from Solazzo et al., 2017.

Comment: In this study, the intercontinental impacts are investigated using the 20 % emission reduction scenarios applied over the source regions. In their model experiments, a global model was used to provide chemical boundary conditions for all participating regional models. To my knowledge, the long-range transport of air pollutants is controlled by many complicated factors, which may lead to much larger uncertainties over the long-distance path than the source region. I am not sure that using a single model to represent the long-range transport is a proper way for an ensemble analysis. Therefore, the authors should provide more information regarding the evaluation of the global model.

Response: We have used one global model to produce the boundary conditions to the regional CTMs in order to limit the uncertainty in the multi-model ensemble. The evaluation of the global is not the aim of this study s it is a common input to all the regional models. C-IFS model has been extensively evaluated elsewhere (e.g. Flemming et al. (2015 and 2017), and in particular for the North America in Hogrefe et al. (2017) and Huang et al. (2017).

Comment: Figure quality is low and needs improvement, especially for Figures 1 and 4. The authors should make font-size, colorbar size, subtitles, units, and plot captions consistent. See specific comments below.

Response: We have now improved the figures.

Specific comments:

Comment: Lines 102-116: This paragraph introduced a number of previous works quantifying air pollution-related health impacts due to intercontinental transport. However, the results of those studies showed inconsistent relative importance of domestic versus foreign emissions. Please comment on this.

Response: These studies uses different sets of global models on different spatial resolutions. However results were consistent in terms of the contribution of local vs. non-local sources on the impacts of pollution.

Comment: Lines 250-251: "... previous AQMEII-related works" need to show some references here.

Response: These references are already listed in Lines 301-302.

Comment: Lines 254-255: The authors should briefly introduce the sources and features of these observation data used in this study.

Response: We have now added information on the source of the observations (Lines 250-259): “The observational data used in this study are the same as the dataset used in second phase of AQMEII (Im et al., 2015a, b). Surface observations are provided in the Ensemble system (<http://ensemble2.jrc.ec.europa.eu/public/>) that is hosted at the Joint Research Centre (JRC). Observational data were originally derived from the surface air quality monitoring networks operating in EU and NA. In EU, surface data were provided by the European Monitoring and Evaluation Programme (EMEP, 2003; <http://www.emep.int/>) and the European Air Quality Database (AirBase; <http://acm.eionet.europa.eu/databases/airbase/>). In NA observational data were obtained from the NAtChem (Canadian National Atmospheric Chemistry) database and from the Analysis Facility operated by Environment Canada (<http://www.ec.gc.ca/natchem/>).”

Comment: Lines 329-330: The authors should describe in detail how the observed and simulated monthly time series in Figures 2 and 3 are obtained. For example, whether or not the observed and simulated results averaged over the whole continental regions are sampled with identical time and locations.

Response: We have now added the following (Lines 244-250): “The models’ performance on simulating the surface concentrations of the health-related pollutants were evaluated using Pearson’s Correlation (r), normalized mean bias (NMB), normalized mean gross error ($NMGE$) and root mean square error ($RMSE$) to compare the modelled and observed hourly pollutant concentrations over surface measurement stations in the simulation domains. The hourly modelled vs. observed pairs are averaged and compared on a monthly basis. The modelled hourly concentrations were first filtered based on observation availability before the averaging has been performed.”

Comment: Lines 390-391: “...the numbers of cases are strongly correlated to the population density...”, please refers to Figure 1 for comparison.

Response: We have now referred to Fig. 1 (Line 590).

Comment: Table 6: Why not use the same units for Europe and North America?

Response: We have now corrected the captions. Units are consistent over the two domains.

Comment: Figure 1: Please clarify which continent the left/right panel refers to in the caption. The unit of population density also needs to be provided. More detailed terrestrial boundaries are recommended to distinguish countries or states. Furthermore, I recommend using the same scale for the two panels to have a better comparison.

Response We have now updated Fig. 1.

Comment: Figure 4: besides the same comments for Figure 1, figure quality needs to be improved significantly. The authors should be consistent in making the plots. For example,

the top two plots have subtitles while the bottom ones don't. The font-size and colorbar size of these panels are different. The units are missed in the top two panels. The colorbar of plot (d) even overlaps the coordinate. Additionally, the caption does not provide all necessary information to understand this figure.

Response: We have now updated Fig. 4 (now Fig. 6).

Response to Reviewer 4:

We thank the reviewer for the constructive comments. We have responded to all the comments in the new version of the manuscript.

Summary comments

Comment: This manuscript is an ambitious effort to simulate air quality changes and estimate health impacts using an ensemble of models. The results clearly reflect a substantial effort on the part of the authors. I have three primary concerns:

(1) the health impact assessment is insufficiently documented. In particular, the manuscript does not clearly describe the procedure for selecting and applying health endpoints to quantify or the source of the baseline incidence rates in the U.S. and Europe.

Response: The selected health end-points are fairly conventional and aligned to the impact assessments that have been done for the European Commission and the European Environment Agency (EEA) up to 2013; they have been richly documented elsewhere. It was not the purpose here to develop a novel health impact assessment, but rather to explore its implications across the two continents. A new generation of health impact assessments are expected to make reference to the meanwhile established WHO HRAPIE consensus guidelines.

(2) Reasonable people can disagree as to whether it's appropriate to quantify the economic value of years of life lost. However, the manuscript does not attempt to provide a rationale for this choice.

Response: This is a fairly crucial aspect of mortality impacts, which EU and USA simply approaches differently – we here adhere to the European approach, the main advocate of which was Ari Rabl (Rabl, Spadaro and Holland, 2014). See further below.

(3) Finally, the authors should indicate whether each of the air quality and health impact models used have been peer reviewed and whether the source code is publicly available.

Response: As seen in Table 1 and now in the supplementary material, there a number of CTMs used in the AQMEII exercise. Some of these CTMs are community models, such as WRF/Chem, CMAQ and CAMx, while others are not community models and being used by the main developers so that the model is not publicly available but can be shared upon collaboration. Only one health impact model has been used, using different concentration inputs from each of the CTMs. EVA system is not a community model either and developed internally by Aarhus University, but has been used upon collaboration with other institutes.

Detailed comments

Comment: Line 46: Is this correct? The outdoor air pollution portion of the Global Burden of Disease studies have applied a consistent modelling framework to predict ambient concentrations of common air pollutants, and quantify the number of premature deaths attributable to outdoor fine particles and ground-level ozone. Other studies, including Anenberg et al. (2010, 2014) quantify global ozone and PM-attributable deaths due to anthropogenic emissions.

Response: GBD does not provide economic estimates. Same for Anenberg et al. (2010 and 2014).

Comment: Line 50: Anthropogenic and non-anthropogenic?

Response: The perturbation simulations target anthropogenic emissions. This is now added to the text (Line 49).

Comment: Line 53: Did you estimate impacts down to some background concentration, or to zero?

Response: EVA system uses a cut off value of 35 ppb to calculate health impacts from ozone and used to calculate the SOMO35 metric. Regarding PM2.5, no threshold is being applied, following the EEA recommendations (See Line 388-396).

Comment: Lines 52-65: Here and elsewhere it would be helpful to distinguish between the air quality modeling portion of the ensemble and the health impact estimation portion of the ensemble.

Response: The health impacts are calculated from each CTM individually. Therefore, the health impact ensemble includes health impacts using concentrations from the different CTMs. We have now made this more clear in the text as follows (Lines 288-294): “All modeling groups interpolate their model outputs on a common 0.25°×0.25° resolution AQMEII grid predefined for Europe (30°W - 60°E, 25°N - 70°N) and North America (130°W - 59.5°W, 23.5°N - 58.5°N). All the analyses performed in the present study use the pollutant concentrations on these final grids. Health impacts are first calculated for each individual model and then the ensemble mean, median and standard deviation are calculated for each health impact.”

Comment: Lines 66-77: Are these a sum of the PM2.5 and ozone-related premature deaths?

Response: The numbers reflect the total premature death. The text now reads (Lines 63-71): “A total of 54 000 and 27 500 premature deaths can be avoided by a 20% reduction of global anthropogenic emissions in Europe and the U.S., respectively. A 20% reduction of North

American anthropogenic emissions avoids a total premature death of ~1 000 in Europe and 25 000 total premature deaths in the U.S. A 20% decrease of anthropogenic emissions within the European source region avoids a total premature death of 47 000 in Europe. Reducing the East Asian anthropogenic emissions by 20% avoids ~2000 total premature deaths in the U.S. These results show that the domestic anthropogenic emissions make the largest impacts on premature death on a continental scale, while foreign sources make a minor contributing to adverse impacts of air pollution.”

Comment: Line 85: What does "scale dependent challenge" mean in this context?

Response: We have modified the sentence to be more clear (Line 79-81): “Air pollution is a transboundary phenomenon with global, regional, national and local sources, leading to large differences in the geographical distribution of human exposure.”

Comment: Line 93: Suggest updating with most current GBD published value. Lines 104-109: These two statements are difficult to reconcile.

Response: This part has been modified with newer numbers and for better readability (Lines 87-89): “The Global Burden of Disease Study 2015 estimated 254 000 O₃-related and 4.2 million anthropogenic PM_{2.5}-related premature deaths per year (Cohen et al., 2017).”

Comment: Line 150: This isn't quite right. That paper estimated a total of between 130k and 350k PM & O₃ related deaths. Note also that this paper quantified impacts from anthropogenic emissions alone.

Response: We have now corrected the sentence as (Line 153-155): “Fann et al. (2012) calculated 130,000 - 350,000 premature deaths associated with O₃ and PM_{2.5} from the anthropogenic sources in the U.S. for the year 2005.”

Comment: Line 155: Suggest rephrasing for clarity.

Response: We have changed the sentence as: “Observations have spatial limitations particularly when assessments are needed for large regions.”

Comment: Lines 197-202: I had a hard time following these statements. In particular, I could not understand what exactly you did to minimize error and what redundancy you're referring to.

Response: We have now rephrased this part as follows (Lines 202-205): “Finally, following the conclusions of Solazzo and Galmarini (2015), the health impacts have been calculated using an optimal ensemble of models, determined by error minimization. This approach can assess the health impacts with reduced model bias, which we can then compare with the classically derived estimates based on model averaging. “

Comment: Line 291: How does this ozone metric correspond to the exposure metrics specified in each epidemiological study?

Response: SOMO35 metric is recommended by the EEA and also recommended in the latest WHO report reviewing the different ERFs. We have rephrased this part as follows (Line 358-360): “EVA calculates and uses the annual mean concentrations of CO, SO₂ and PM_{2.5}, while for O₃, it uses the SOMO35 metric that is defined as the yearly sum of the daily maximum of 8-hour running average over 35 ppb, following WHO (2013) and EEA (2017).”

Comment: Line 292: Here (or elsewhere) it would be useful to provide the rationale for selecting these health endpoints. Citing back to WHO or US EPA documents or other systematic reviews would be helpful.

Response: We have now referred to EEA and WHO reports in several parts of the manuscript.

Comment: Line 297: It's really difficult to understand why YOLL are being divided by 10.6. Why not simply quantify counts of excess cases in the EVA tool?

Response: see comment to lines 303-321

Comment: Line 300: the selection of c-r functions greatly influences the health impact assessment, and so I'd recommend including this information directly in the manuscript rather than citing back to another paper. Likewise, what is the source of the baseline death and morbidity rates? At what spatial scale were these data available?

Response: We have not extended the section describing EVA substantially (Lines 326-464).

Comment: Lines 303-321: I'd suggest providing a clearer rationale for valuing years of life lost rather than counts of excess death.

Response: government agencies in Europe, including the European Commission, apply a methodology for costing of air pollution that is based on accounting for lost life years, rather than for entire statistical lives as is customary in USA. Whereas the average traffic victim, for instance, is mid-aged and likely to lose about 35-40 years of life expectancy, pollution victims are believed to suffer significantly smaller losses of years (EAHEAP, 1999:64; Friedrich and Bickel, 2001). To avoid overstating the benefits of air pollution control, these are treated as proportional to the number of life years lost.

The average loss of lifeyears per victim has previously been assessed to 10.6 (calculation method explained in Andersen 2017).

Comment: Line 314: Please provide a citation to support this claim.

Response: OECD, 2016 reference is now added to the text (Line 440)

Comment: Line 316: Did you consider adjusting the WTP to account for changes in income over time (i.e. income elasticity)?

Response: Indeed- the costs reported are the net present costs related to mortality and morbidity, and WTP is expected to increase with increasing incomes in the future; however this future stream of WTP needs to be discounted back into net present values. It has been customary in EU studies to apply an income elasticity of 1.

Comment: Line 320: Why adjust the WTP using a PPP when you can just apply a U.S. specific value?

Response: We have now extended this section (Lines 448-464). Cost-benefit analysis in USA relating to air pollution proceeds from a standard approach whereby abatement measures preventing premature mortality are considered according to the number of statistical fatalities avoided, which are appreciated according to the value of statistical life (VSL) (presently USD 7.4 million). In contrast, and following recommendations from the UK working group on Economic Appraisal of the Health Effects of Air Pollution (EAHEAP, 1999), focus in EU has been on the possible changes in average life expectancy resulting from air pollution. In EU the specific number of life years lost as a result of changes in air pollution exposures are estimated based on lifetable methodology, and monetized with Value-Of-Life-Year (VOLY) unit estimates (Holland et al. 1999; Leksell and Rabl 2001). The theoretical basis is a life-time consumption model according to which the preferences for risk reduction will reflect expected utility of consumption for remaining life years (Hammit 2007; OECD 2006:204). The much lower VSL values customary in Europe (presently €2.2 million) add decisively to the differences, as VOLY is deducted from this value. By using a common valuation framework according the EU approach we allow for direct comparisons of the monetary results. It follows from OECD recommendations (2012) to correct with PPP when doing such benefit transfer.

Comment: Line 394-402: Please report the currency year.

Response: The currency year is 2013 (Line 464).

Comment: Line 418: Did you consider reporting population-normalized results (e.g. deaths per 100k)?

Response: such a figure is embedded in the specific exposure-response function for mortality, which was derived from lifetable analysis, however providing lost life-years per 100k

Comment: Line 434: Can you clarify what a health impact index is?

Response: We have now rephrased this paragraph (Lines 636-643): “Results show that for the particular input (gridded air pollutant concentrations from individual model)-output (each health outcome) configuration, the PM_{2.5} drives the variability of the different health impact and that at least 81% of the variation of the health impacts are explained by sole variations in the pollutants (i.e. without interactions: Table S3). Table S1 also shows that the most important contribution to the health impacts is from PM_{2.5}, followed by CO and O₃ (with much smaller influence though). The impact of perturbing PM_{2.5} by a fixed fraction of its standard deviation on the health impact is roughly double compared to CO and O₃.”

Comment: Table 2: The nomenclature is a little misleading. In a health impact function, effect coefficients are exponentiated and multiplied against an air quality change and then against baseline incidence rate and the population exposed. However, the effect coefficient is written as “x cases/ugm³”. This is not correct.

Response: In EVA, we use linear functions for the ERFs. We have now added the following section (Lines 353-355): “EVA uses ERFs that are modelled as a linear function, which is a reasonable approximation as showed in several studies (e.g. Pope et al., 2000; the joint World Health Organization/UNECE Task Force on Health (EU, 2004; Watkiss et al., 2005)).”

Comment: Table 2: Several of the endpoints list multiple studies. Were these pooled in some way?

Response: Each of the morbidity effects refer to one study each.

Comment: Tables 3-4: Please include 95% confidence intervals

Response: We have moved the big tables into the supplementary material and made a new Table 3, which summarizes the mean results from the different ensemble approaches. Along with the mean of all individual pollutant estimates (denoted as MM_{mi} in the manuscript), we have now added the standard deviations. EVA model implements the ERF functions as linear equations and the 95% CI are not taken into account presently. We agree with the reviewer that it is important to provide these numbers, however the present study employs a frozen version of the model, where the aim is not focusing on further development of the model. We continue to further develop the model on many aspects and this comment will also be taken into account.

Response to Reviewer 5:

We thank the reviewer for the comments and corrections. We have now implemented all the points to further develop the manuscript.

General comments

Comment: First, the description of the health impact assessments and the economic impacts should be more detailed, and include especially all the assumptions and choices made in making the computations and assessments. There are numerous alternative choices that you will need to make for e.g. economic evaluations; some of these have been properly described and discussed, whereas some have not been described. Reviewer number 1 has already detailed this issue.

Response: The EVA methodology section has been substantially extended (Lines 326-464).

Comment: Second, there are also gaps in the description of the individual CTM's and, the constructed ensemble and the evaluation of the models and the ensemble. In particular, there is very little discussion on how the non-anthropogenic emission sources have been included; as these constitute a substantial part of the total PM mass, these should also be described. There should be also discussion on the main limitations of the CTM's and the emission inventories used, what are their main uncertainties and the most poorly known parts of modelling. Details on this issue are in 'detailed comments'.

Response: We have added more details in Table 1 and added model descriptions to the supplementary materials adopted from Solazzo et al. (2017).

Comment: Regarding model evaluation, the manuscript should specify which networks of stations were used, how many stations were considered within each domain, and what were their site classifications. Large PM deficits were found for some models. The manuscript should therefore discuss the most probably reasons for these underpredictions: were these caused by deficiencies of the used CTM's, missing emissions or both, or/and some other reason.

Response: We have extended the model evaluation part (Lines 485-499; 516-528).

Comment: Regarding the presentation of the results, there are a lot of large tables, but in my view too little synthesis and graphical illustration of the main results and findings. I would recommend to move some of the large tables an annex or to supplementary materials for better readability, and some summary figures could be added instead, to highlight the main insights, findings and conclusions.

Response: We have moved some of the tables (Table 3 and Table 4) in the supplement and kept the ensemble mean results together with the optimal ensemble results from old Table 7

to the new Table 3. However, we believe that these numbers should be explicitly presented in the manuscript as particularly the morbidity calculations are for the first time calculated for both continents and transferring them into figures would lose the details.

Comment: Regarding the section ‘materials and methods’, I recommend to use the traditional sections for a better readability, e.g., first Evaluation of emissions, then Atmospheric dispersion modelling, the construction of ensembles, Health impact assessment and finally economic parts. The current subtitles list one project and one model.

Response: We have now re-structured this section following the reviewers recommendations.

Detailed comments

Abstract.

Comment: Lines. 52-53. This is one of the main results of the study, so it should be presented clearly. This study addresses models for (i) emissions, (ii) dispersion, (iii) health assessment and (iv) economic evaluation. The term ‘model’ should therefore be used carefully and specified as necessary, throughout the manuscript. This sentence probably refers to CTM’s but not health models (or emission models). It is therefore variation due to the differences of CTM’s. However, the computed health impacts can also vary a lot depending on which health assessment model would be used, and which health assessment assumptions would be selected. In this study, the authors have addressed the variability due to CTM’s but not that of the health assessment modelling, although the latter uncertainty is commonly much larger. Please clarify and write more clearly and accurately what is meant.

Response: We have now rephrased this sentence accordingly (Lines 53-55): “Health impacts estimated by using concentration inputs from different chemistry and transport models (CTMs) to the EVA system can vary up to a factor of three in Europe (twelve models) and the United States (three models).”

Comment: Lines 54-55. These results could be also presented per capita; this would better illustrate better the differences of the two selected domains. The PM concentration levels and the distributions of population of the two domains could also be quantitatively compared. ‘In agreement’, specify quantitatively, e.g., within what percentage.

Response: We have now added normalized PD numbers (number deaths per 100 000) in the text.

Comment: Line 68. Write the acronym in full.

Response: We have provided the full name of the acronym (Lines 48-52): “Along with a base case simulation, additional runs were performed introducing 20% anthropogenic emission

reductions both globally and regionally in Europe, North America and East Asia, as defined by the second phase of the Task Force on Hemispheric Transport of Air Pollution (TF-HTAP2).”

Comment: Line 71. ‘global anthropogenic emissions’ – specified for which pollutant species ?

Response: Emission perturbations target anthropogenic emissions. This is now made clear in the text (Lines 63-71): “A total of 54 000 and 27 500 premature deaths can be avoided by a 20% reduction of global anthropogenic emissions in Europe and the U.S., respectively. A 20% reduction of North American anthropogenic emissions avoids a total premature death of ~1 000 in Europe and 25 000 total premature deaths in the U.S. A 20% decrease of anthropogenic emissions within the European source region avoids a total premature death of 47 000 in Europe. Reducing the East Asian anthropogenic emissions by 20% avoids ~2000 total premature deaths in the U.S. These results show that the domestic emissions make the largest impacts on premature death, while foreign sources make a minor contributing to adverse impacts of air pollution.”

Comment: Line 72. ‘emissions foreign emission’ – correct sentence

Response: The sentence has been corrected (Lines 64-66).

Comment: Lines 75-77. ‘foreign sources make a minor contributing : : :’. This is too general. Whether the sources in a specified domain contribute more or less to health within that domain depends on a lot of factors, such as e.g., population densities in the considered areas, how large the considered two areas are, which pollutants are considered, etc. This statement is therefore correct for some cases, and not correct for some others. Please rewrite the statement more accurately.

Response: We agree with the reviewer. However, the abstract is just an overall short summary of the paper so such a discussion does not fit to this section. We have now slightly rephrased the sentence as following: “These results show that the domestic anthropogenic emissions make the largest impacts on premature death on a continental scale, while foreign sources make a minor contributing to adverse impacts of air pollution.”

Introduction

Comment: Lines 107-109, and lines 114-117. Same comment as above. Whether these statements are true, depends on various factors – the relevant factors therefore need to be specified.

Response: These studies employ global model ensembles on coarse spatial resolutions to calculate mortality due to air pollution.

Comment: Lines 134-136. When presenting cost values, it is proper to state also for which year this has been evaluated.

Response: The currency year is 2013 (Lines 463-464).

Comment: Line 168. ‘ : : : seen : : : ’ - correct the English language.

Response: We have rephrased the sentence as following (Lines 171-173): “Source-receptor relationships have the advantage of reducing the computing time significantly and have therefore been extensively used in systems like GAINS (Amann et al., 2011).”

Comment: Lines 200-202. Using a so-called optimal ensemble is fine, but as far as I know, it does not guarantee that there is e.g. no redundancy or recursiveness of models. Practically in all cases, a collection of CTM’s will have some very similar treatments; using an ‘optimal’ ensemble will probably reduce their effect, and that is OK, but it does not altogether remove these effects.

Response: We agree with the reviewer. That is why we write that we produce an optimal ensemble producing the minimum error at each time step for each pollutant, and do not say that we remove the error altogether.

Materials and methods

Comment: Line 218. Should read ‘emission information’. There are also several other input datasets, obviously. Report also the modelling of sea salt, desert dust, biogenic emissions, wild-land fires, etc. Add some discussion on what were the main limitations, uncertainties and gaps of modelling of the CTM’s used.

Response: We have now added more details in Table 1 and provided model descriptions in the supplementary materials, adopted from Solazzo et al. (2017).

Results

Comment: What were the networks of stations used in Europe and the US; these should be described. How many stations were considered ? What were the classifications of stations – were all of these classified as regional or global background ?

Response: We have extended the model evaluation section (Lines 244-263).

Conclusions

Comment: Line 562. This statement may be true, but it should be supported by quantitative evidence: were there model runs to quantify this effect, and how large was it in e.g. per cents

of predicted concentrations ? Alternatively, if not confirmed, this statement could be removed.

Response: This is the most important gap in air pollution-related health studies and therefore needs to be investigated. Therefore, there are no studies yet that designed such an experiment. Further down, we refer to a Nordic project that works on these issues.

Comment: Lines 533-538. The underestimation of PM mass is a key uncertainty. There should therefore be some accurate assessment on the reasons resulting to this uncertainty. For instance, 'natural emissions' are mentioned, but it is not stated in the text which of these were included, which were neglected, and which possible omission or underestimation could probably have the largest effect. Please add some discussion of the most probable causes of the under-prediction.

Response: We have now extended this paragraph (Lines 748-754). As shown in the supplementary material, the CTMs diverge a lot on the representation of particles and their size distribution, SOA formation, as well as the inclusion of natural sources. As the anthropogenic emissions are harmonized in the models, they represent a minor uncertainty in terms of model-to-model variation. However, differences in the treatment of the temporal, vertical and chemical distributions of the particulate and volatile organic species have an influence in the model calculations and therefore lead to model-to-model variations.

1 Assessment and economic valuation of air pollution impacts on human health over Europe
2 and the United States as calculated by a multi-model ensemble in the framework of
3 AQMEII3

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40

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42 **Abstract**

43 The impact of air pollution on human health and the associated external costs in Europe and
44 the United States (U.S.) for the year 2010 is modelled by a multi-model ensemble of regional
45 models in the frame of the third phase of the Air Quality Modelling Evaluation International

46 Initiative (AQMEII3). ~~This is the first study known to use a common atmospheric modelling~~
47 ~~and health assessment approach across the two continents.~~ The modelled surface
48 concentrations of O₃, CO, SO₂ and PM_{2.5} are used as input to the Economic Valuation of Air
49 Pollution (EVA) system to calculate the resulting health impacts and the associated external
50 costs from each individual model. Along with a base case simulation, additional runs were
51 performed introducing 20% anthropogenic emission reductions both globally and regionally
52 in Europe, North America and East Asia, as defined by the second phase of the Task Force on
53 Hemispheric Transport of Air Pollution (TF-HTAP2).

54 Health impacts estimated by using concentration inputs from different chemistry and
55 transport models (CTMs) to the EVA system can vary up to a factor of three in Europe
56 (twelve models) and the United States (three models). In Europe, the multi-model mean total
57 number of premature deaths (acute + chronic) is calculated to be 414 000 while in the U.S., it
58 is estimated to be 160 000, in agreement with previous global and regional studies. The
59 economic valuation of these health impacts are calculated to be 300 and 145 billion Euros in
60 Europe and the U.S., respectively. A subset of models that produce the smallest error
61 compared to the surface observations at each time step against an all-models mean ensemble
62 results in increase of health impacts by up to 30% in Europe, thus giving significantly higher
63 mortality estimates compared to available literature. Over the U.S., the optimal ensemble
64 mean led to a decrease in the calculated health impacts by ~11%. These differences
65 encourage the use of optimal-reduced multi-model ensembles over traditional all model-mean
66 ensembles.

67 A total of 54 000 and 27 500 premature deaths can be avoided by a 20% reduction of global
68 anthropogenic emissions in Europe and the U.S., respectively. A 20% reduction of North
69 American anthropogenic emissions avoids a total premature death of ~1 000 in Europe and
70 25 000 total premature deaths in the U.S. A 20% decrease of anthropogenic emissions within
71 the European source region avoids a total premature death of 47 000 in Europe. Reducing the
72 East Asian anthropogenic emissions by 20% avoids ~2000 total premature deaths in the U.S.
73 These results show that the domestic anthropogenic emissions make the largest impacts on
74 premature death on a continental scale, while foreign sources make a minor contributing to
75 adverse impacts of air pollution.

76 1. Introduction

77 According to the World Health Organization (WHO), air pollution is now the world's largest
78 single environmental health risk (WHO, 2014). Around 7 million people died prematurely in
79 2012 as a result of air pollution exposure from both outdoor and indoor emission sources
80 (WHO, 2014). WHO estimates 3.7 million premature deaths in 2012 from exposure to
81 outdoor air pollution from urban and rural sources worldwide. According to the Global
82 Burden of Disease (GBD) study, exposure to ambient particulate matter pollution remains
83 among the ten leading risk factors. Air pollution is a transboundary phenomenon with global,
84 regional, national and local sources, leading to large differences in the geographical
85 distribution of human exposure. Short-term exposure to ozone (O₃) is associated with
86 respiratory morbidity and mortality (e.g. Bell et al., 2004), while long-term exposure to O₃

87 has been associated with premature respiratory mortality (Jerrett et al., 2009). Short-term
88 exposure to particulate matter (PM_{2.5}) has been associated with increases in daily mortality
89 rates from respiratory and cardiovascular causes (e.g. Pope and Dockery, 2006), while long-
90 term exposure to PM_{2.5} can have detrimental chronic health effects, including premature
91 mortality due to cardiopulmonary diseases and lung cancer (Burnett et al., 2014). The Global
92 Burden of Disease Study 2015 -estimated 254 000 O₃-related and 4.2 million anthropogenic
93 PM_{2.5}-related premature deaths per year (Cohen et al., 2017).

94 Changes in emissions from one region can impact air quality over others, affecting also air
95 pollution-related health impacts due to intercontinental transport (Anenberg et al., 2014;
96 Zhang et al., 2017). In the framework of the Task Force on Hemispheric Transport of Air
97 Pollution (TF-HTAP), Anenberg et al. (2009) found that reduction of foreign ozone precursor
98 emissions can contribute to more than 50% of the deaths avoided by simultaneously reducing
99 both domestic and foreign precursor emissions. Similarly, they found that reducing emissions
100 in North America (NA) and Europe (EU) has largest impacts on ozone-related premature
101 deaths in downwind regions than within (Anenberg et al., 2009). This result agrees with
102 Duncan et al. (2008), which showed for the first time that emission reductions in NA and EU
103 have greater impacts on ozone mortality outside the source region than within. Anenberg et
104 al. (2014) estimates that 93–97 % of PM_{2.5}-related avoided deaths from reducing emissions
105 occurs within the source region while 3–7 % occur outside the source region from
106 concentrations transported between continents. In spite of the shorter lifetime of PM_{2.5}
107 compared to O₃, it was found to cause more deaths from intercontinental transport (Anenberg
108 et al., 2009; 2014). In the frame of the second phase of the Task Force on Hemispheric
109 Transport of Air Pollution (TF-HTAP2; Galmarini et al., 2017), an ensemble of global
110 chemical transport model simulations calculated that 20% emission reductions from one
111 region generally lead to more avoided deaths within the source region than outside (Liang et
112 al., 2017).

113 Recently, Lelieveld et al. (2015) used a global chemistry model and calculated that outdoor
114 air pollution led to 3.3 million premature deaths globally in 2010. They calculated that in
115 Europe and North America, 381 000 and 68 000 premature deaths occurred, respectively.
116 They have also calculated that these numbers are likely to roughly double in the year 2050
117 assuming a business-as-usual scenario. Silva et al. (2016), using the ACCMIP model
118 ensemble, calculated that the global mortality burden of ozone is estimated to markedly
119 increase from 382 000 deaths in 2000 to between 1.09 and 2.36 million in 2100. They also
120 calculated that the global mortality burden of PM_{2.5} is estimated to decrease from 1.70
121 million deaths in 2000 to between 0.95 and 1.55 million deaths in 2100. Silva et al. (2013)
122 estimated that in 2000, 470 000 premature respiratory deaths are associated globally and
123 annually with anthropogenic ozone, and 2.1 million deaths with anthropogenic PM_{2.5}-related
124 cardiopulmonary diseases (93%) and lung cancer (7%). These studies employed global
125 chemistry and transport models with coarse spatial resolution ($\geq 0.5^\circ \times 0.5^\circ$), therefore health
126 benefits from reducing local emissions were not able to be adequately captured. Higher
127 resolutions are necessary to calculate more robust estimates of health benefits from local vs.
128 non-local sources (Fenech et al., 2017). In addition, these studies calculated number of

129 premature deaths due to air pollution, however none of them addresses morbidity such as
130 number of lung cancer or asthma cases, or restricted activity days. ~~Finally, these studies did~~
131 ~~not include economic costs either.~~ ~~However~~ ~~On the other hand~~, there are a number of regional
132 studies that calculate health impacts on finer spatial resolutions, and address morbidity.
133 However, they are mostly based on single air pollution models or do not evaluate the health
134 benefits from local vs. non-local emissions. Therefore, a comprehensive study employing
135 multi model ensemble of high spatial resolution and focusing on both mortality and morbidity
136 from local vs. non-local sources lacks in the literature. ~~Finally, these studies did not include~~
137 ~~economic costs either.~~

138 In Europe, recent results show that outdoor air pollution due to O₃, CO, SO₂ and PM_{2.5} causes
139 a total number of 570 000 premature deaths in the year 2011 (Brandt et al., 2013a; 2013b).
140 The external (or indirect) costs to society related to health impacts from air pollution are
141 tremendous. OECD (2014) estimates that outdoor air pollution is costing its member
142 countries USD 1.57 trillion in 2010. Among the OECD member countries, the economic
143 valuation of air pollution in the U.S. was calculated to be ~500 billion USD and ~660 USD in
144 Europe. In the whole of Europe, the total external costs have been estimated to approx. 800
145 billion Euros in year 2011 (Brandt et al., 2013a). These societal costs have great influence on
146 the general level of welfare and especially on the distribution of welfare both within the
147 countries as air pollution levels are vastly heterogeneous both at regional and local scales and
148 between the countries as air pollution and the related health impacts are subject to long-range
149 transport. Geels et al. (2015), using two regional chemistry and transport models, estimated a
150 premature mortality of 455 000 and 320 000 in Europe (EU28 countries) for the year 2000,
151 respectively, due to O₃, CO, SO₂ and PM_{2.5}. They also estimated that climate change alone
152 leads to a small increase (15%) in the total number of O₃-related acute premature deaths in
153 Europe towards the 2080s and relatively small changes (<5%) for PM_{2.5}-related mortality.
154 They found that the combined effect of climate change and emission reductions will reduce
155 the premature mortality due to air pollution, in agreement with the results from Schucht et al.
156 (2015).

157 The U.S. Environmental Protection Agency estimated that in 2010 there were ~160 000
158 premature deaths in the U.S. due to air pollution (U.S. EPA, 2011). ~~Fann et al. (2012)~~
159 ~~calculated 130,000 - 350,000 premature deaths associated with O₃ and PM_{2.5} from the~~
160 ~~anthropogenic sources in the U.S. for the year 2005.~~ Caizzo et al. (2013) estimated 200 000
161 cases of premature death in the U.S. due to air pollution from combustion sources for the year
162 2005.

163 The health impacts of air pollution and their economic valuation are estimated based on
164 observed and/or modelled air pollutant concentrations. Observations have spatial limitations
165 particularly when assessments are needed for large regions. The impacts of air pollution on
166 health can be estimated using models, where the level of complexity can vary depending on
167 the geographical scale (global, continental, country or city), concentration input
168 (observations, model calculations, emissions) and the pollutants of interest that can vary from
169 only few (PM_{2.5} or O₃) to a whole set of all regulated pollutants. The health impact models
170 normally used may differ in the geographical coverage, spatial resolutions of the air pollution

171 model applied, complexity of described processes, the exposure-response functions (ERFs),
172 population distributions and the baseline indices (see Anenberg et al., 2015 for a review).

173 Air pollution related health impacts and associated costs can be calculated using Chemical
174 Transport Model (CTM) or with standardized source-receptor relationships characterizing the
175 dependence of ambient concentrations on emissions. (e.g. EcoSense model: ExternE, 2005,
176 TM5-FASST: Van Dingenen et al., 2014). Source-receptor relationships have the advantage
177 of reducing the computing time significantly and have therefore been extensively used in
178 systems like GAINS (Amann et al., 2011). On the other hand, full CTM simulations have the
179 advantage of better accounting for non-linear chemistry-transport processes in the
180 atmosphere.

181 CTMs are useful tools to calculate the concentrations of health-related pollutants taking into
182 account non-linearities in the chemistry and the complex interactions between meteorology
183 and chemistry. However, the CTMs include different chemical and aerosol schemes that
184 introduce differences in the representation of the atmosphere as well as differences in the
185 emissions and boundary conditions they use (Im et al., 2015a,b). These different approaches
186 are present also in the health impact estimates that use CTM results as basis for their
187 calculations. Multi-model (MM) ensembles can be useful to the extent that allow us to take
188 into consideration several model results at the same time, define the relative weight of the
189 various members in determining the mean behavior, and produce also an uncertainty
190 estimated based on the diversity of the results (Potempski and Galmarini, 2010; Riccio et al.,
191 2013; Solazzo et al., 2013).

192 The third phase of the Air Quality Modelling Evaluation International Initiative (AQMEI3)
193 project brought together fourteen European and North American modelling groups to
194 simulate the air pollution levels over the two continental areas for the year 2010 (Galmarini et
195 al., 2017). Within AQMEI3, the simulated surface concentrations of health related air
196 pollutants from each modelling group serves as input to the Economic Valuation of Air
197 Pollution (EVA) model (Brandt et al., 2013a; 2013b). **This is the first study in our knowledge
198 that uses a common approach across the two continents regarding the economic valuation of
199 health impacts of air pollution (Andersen, 2017).** The EVA model is used to calculate the
200 impacts of health-related pollutants on human health over the two continents as well as the
201 associated external costs. EVA model has also been tested and validated for the first time
202 outside Europe. We adopt a multi-model ensemble (MM) approach, in which the outputs of
203 the modelling systems are statistically combined assuming equal contribution from each
204 model and used as input for the EVA model. In addition, the human health impacts (and the
205 associated costs) of reducing anthropogenic emissions, globally and regionally have been
206 calculated, allowing to quantify the trans-boundary benefits of emission reduction strategies.
207 Finally, following the conclusions of Solazzo and Galmarini (2015), the health impacts have
208 been calculated using an optimal ensemble of models, determined by error minimization .
209 This approach can assess the health impacts with reduced model bias, which we can then
210 compare with the classically derived estimates based on model averaging.

211 **2. Material and Methods**

212 2.1. AQMEII

213 2.1.1. Participating Models

214 In the framework of the AQMEII3 project, fourteen groups participated to simulate the air
215 pollution levels in Europe and North America for the year 2010. In the present study, we use
216 results from the thirteen groups that provided all health-related species (Table 1). **As seen in**
217 **Table 1, six groups have operated the CMAQ model. The main differences among the CMAQ**
218 **runs reside in the number of vertical levels and horizontal spacing (Table 1) and in the**
219 **estimation of biogenic emissions. UK1, DE1, and US3 calculated biogenic emissions using the**
220 **BEIS (Biogenic Emission Inventory System version 3) model, while TR1, UK1, and UK2**
221 **calculated biogenic emissions through the MEGAN model (Guenther et al., 2012). Moreover,**
222 **DE1 does not include the dust module, while the other CMAQ instances use the inline**
223 **calculation (Appel et al., 2013) and TR1 uses the dust calculation previously calculated for**
224 **AQMEII Phase 2. Finally, all runs were carried out using CMAQ version 5.0.2 except for TR1,**
225 **which is based on the 4.7.1 version. The gas-phase mechanisms and the aerosol models are**
226 **used by each group is also presented in Table 1. More details of the model system are provided**
227 **in the supplementary material. The differences in the meteorological drivers and aerosol**
228 **modules can lead to substantial differences in modelled concentrations (Im et al., 2015b).**

229 2.1.2. Emission and Boundary Conditions

230 The base-case emission inventories that are used in AQMEII for Europe and North America
231 are extensively described in Pouliot et al. (2015). For Europe, the 2009 inventory of TNO-
232 MACC anthropogenic emissions was used. In regions not covered by the emission inventory,
233 such as North Africa, five modelling systems have complemented the standard inventory with
234 the HTAPv2.2 datasets (Janssens-Maenhout et al., 2015). For the North American domain,
235 the 2008 National Emission Inventory was used as the basis for the 2010 emissions,
236 providing the inputs and datasets for processing with the SMOKE emissions processing
237 system (Mason et al., 2012). For both continents the regional scale emission inventories were
238 embedded in the global scale inventory (Janssens-Maenhout et al., 2015) used by the global-
239 scale HTAP2 modelling community so that to guarantee coherence and harmonization of the
240 information used by the regional scale modelling community. The annual totals for European
241 and North American emissions in the HTAP inventory are the same as the MACC and
242 SMOKE emissions. However, there are differences in the temporal distribution, chemical
243 speciation and the vertical distribution used in the models. The C-IFS model (Flemming et
244 al., 2015 and 2017) provided chemical boundary conditions. The C-IFS model has been
245 extensively evaluated in Fleming et al. (2015 and 2017), and in particular for North
246 America (Hogrefe et al., 2017; Huang et al., 2017). Galmarini et al. (2017) provides more
247 details on the setup of the AQMEII3 and HTAP2 projects.

248 2.1.3. Model Evaluation

249 **The models' performance on simulating the surface concentrations of the health-related**
250 **pollutants were evaluated using Pearson's Correlation (r), normalized mean bias (NMB),**
251 **normalized mean gross error ($NMGE$) and root mean square error ($RMSE$) to compare the**

252 modelled and observed hourly pollutant concentrations over surface measurement stations in
253 the simulation domains. The hourly modelled vs. observed pairs are averaged and compared
254 on a monthly basis. The modelled hourly concentrations were first filtered based on
255 observation availability before the averaging has been performed. The observational data
256 used in this study are the same as the dataset used in second phase of AQMEII (Im et al.,
257 2015a, b). Surface observations are provided in the Ensemble system
258 (<http://ensemble2.jrc.ec.europa.eu/public/>) that is hosted at the Joint Research Centre (JRC).
259 Observational data were originally derived from the surface air quality monitoring networks
260 operating in EU and NA. In EU, surface data were provided by the European Monitoring and
261 Evaluation Programme (EMEP, 2003; <http://www.emep.int/>) and the European Air Quality
262 Database (AirBase; <http://acm.eionet.europa.eu/databases/airbase/>). In NA observational data
263 were obtained from the NATChem (Canadian National Atmospheric Chemistry) database and
264 from the Analysis Facility operated by Environment Canada (<http://www.ec.gc.ca/natchem/>).

265 The model evaluation has been conducted for 491 European and 626 North American stations
266 for O₃, 541 European stations and 37 North American stations for CO, 500 European station
267 and 277 North American stations for SO₂, and 568 European stations and 156 North
268 American stations for PM_{2.5}.

269 2.1.4. Emissions Perturbations

270 In addition to the base case simulations in AQMEII3, a number of emission perturbation
271 scenarios have been simulated (Table 1). The perturbation scenarios feature a reduction of
272 20% in the global anthropogenic emissions (GLO) as well as the HTAP2-defined regions of
273 Europe (EUR), North America (NAM) and East Asia (EAS), as explained in detail in
274 Galmarini et al. (2017) and Im et al. (2017). To prepare these scenarios, both the regional
275 models and the global C-IFS model that provides the boundary conditions to the participating
276 regional models have been operated with the reduced emissions. The global perturbation
277 scenario (GLO) reduces the global anthropogenic emissions by 20%, introducing a change in
278 the boundary conditions as well as a 20% decrease in the anthropogenic emissions used by
279 the regional models. The North American perturbation scenario (NAM) reduces the
280 anthropogenic emissions in North America by 20%, introducing a change in the boundary
281 conditions while anthropogenic emissions remain unchanged for Europe, showing the impact
282 of long-range transport while for North America, while the scenarios introduces a 20%
283 reduction of anthropogenic emissions in the HTAP-defined North American region. The
284 European perturbation scenario (EUR) reduces the anthropogenic emissions in the HTAP-
285 defined Europe domain by 20%, introducing a change in the anthropogenic emissions while
286 boundary conditions remain unchanged in the regional models, showing the contribution
287 from the domestic anthropogenic emissions only. Finally, the East Asian perturbation
288 scenario (EAS) reduces the anthropogenic emissions in East Asia by 20%, introducing a
289 change in the boundary conditions while anthropogenic emissions remain unchanged in the
290 regional models, showing the impact of long-range transport from East Asia on the NA
291 concentrations.

292 2.2. Health Impact Assessment

293 All modeling groups interpolate their model outputs on a common $0.25^\circ \times 0.25^\circ$ resolution
294 AQMEII grid predefined for Europe ($30^\circ\text{W} - 60^\circ\text{E}$, $25^\circ\text{N} - 70^\circ\text{N}$) and North America
295 ($130^\circ\text{W} - 59.5^\circ\text{W}$, $23.5^\circ\text{N} - 58.5^\circ\text{N}$). All the analyses performed in the present study use the
296 pollutant concentrations on these final grids. Health impacts are first calculated for each
297 individual model and then the ensemble mean, median and standard deviation are calculated
298 for each health impact. In order to be able to estimate an uncertainty in the health impacts
299 calculations, none of the models were removed from the ensemble.

300 Along with the individual health impact estimates from each model, a multi-model mean
301 dataset (MM_m , in which all the modelling systems are averaged assuming equally weighted
302 contributions) has been created for each grid cell and time step, hence creating a new model
303 set of results that have the same spatial and temporal resolution of the ensemble-contributing
304 members. In addition to this simple MM_m , an optimal MM ensemble (MM_{opt}) has been
305 generated. MM_{opt} is created following the criteria extensively discussed and tested in the
306 previous phases of the AQMEII activity (Riccio et al., 2012; Kioutsioukis et al., 2016;
307 Solazzo and Galmarini, 2016), where it was shown that there are several ways to combine the
308 ensemble members to obtain a superior model, mostly depending on the feature we wish to
309 promote (or penalize). For instance, generating an optimal ensemble that maximizes the
310 accuracy would require a minimization of the mean error or of the bias, while maximizing the
311 associativity (variability) would require maximize the correlation coefficient (standard
312 deviation). In this study, the sub-set of models whose mean minimize the mean squared error
313 (MSE) is selected as optimal (MM_{opt}). MM_m and MM_{opt} have therefore the same spatial
314 resolution with the individual models. The MSE is chosen for continuity with previous
315 AQMEII-related works. The MSE is chosen in the light of its property of being composed by
316 bias, variance and covariance types of error, thus lumping together measures of accuracy
317 (bias), variability (variance) and associativity (covariance) (Solazzo and Galmarini, 2016).
318 The minimum MSE has been calculated at the monitoring stations, where observational data
319 are available and then extended to the entire continental areas. This approximation might
320 affect remote regions away from the measurements. However, considering that for the main
321 pollutants (O_3 and $\text{PM}_{2.5}$) the network of measurements is quite dense around densely
322 populated areas (where the inputs of the MM ensemble are used for assessing the impact of
323 air pollutants on the health of the population), errors due to inaccurate model selection in
324 remote regions might be regarded as negligible (Solazzo and Galmarini, 2015). It should be
325 noted that the selection of the optimal combinations of models is affected by the model's bias
326 that might stem from processes that are common to all members of the ensemble (e.g.
327 emissions). Therefore, such a common bias does not cancel out when combining the models,
328 possibly creating a biased ensemble. Current work is being devoted to identify the optimal
329 combinations of models from which the offsetting bias is removed (Solazzo et al., 2017b).

330 **2.2.1. EVA System**

331 The EVA system (Brandt et al., 2013a, b) is based on the impact-pathway chain (e.g.
332 Friedrich and Bickel, 2001), consisting of the emissions, transport and chemical
333 transformation of air pollutants, population exposure, health impacts and the associated
334 external costs. The EVA system requires hourly gridded concentration input from a regional-

335 scale CTM as well as gridded population data, exposure-response functions (ERFs) for health
336 impacts, and economic valuations of the impacts from air pollution. A detailed description of
337 the integrated EVA model system along with the ERFs and the economic valuations used are
338 given in Brandt et al. (2013a).

339 The gridded population density data over Europe and the U.S. used in this study are presented
340 in Fig. 1. The population data over Europe are provided on a 1km spatial resolution from
341 Eurostat for the year 2011 (<http://www.efgs.info>). The U.S. population data has been
342 provided from the U.S. Census Bureau for the year 2010. The total populations used in this
343 study are roughly 532 and 307 million in Europe and the U.S., respectively. As the health
344 outcomes are age-dependent, the total population data has been broken down to a set of age
345 intervals being babies (under 9 months), children (under 15), adult (above 15), above 30, and
346 above 65. The fractions of population in these intervals for Europe is derived from the
347 EUROSTAT 2000 database, where the number of persons of each age at each grid cell was
348 aggregated into the above clusters (Brandt et al., 2011), while for the U.S. they are derived
349 from the U.S. Census Bureau for the year 2010 at 5-year intervals.

350 The EVA system can be used to assess the number of various health outcomes including
351 different morbidity outcomes as well as short-term (acute) and long-term (chronic) mortality,
352 related to exposure of O₃, CO and SO₂ (short-term) and PM_{2.5} (long-term). Furthermore,
353 impact on infant mortality in response to exposure of PM_{2.5} is calculated. The health impacts
354 are calculated using an ERF of the following form:

$$355 \quad R = \alpha \times \delta_c \times P$$

356 where R is the response (in cases, days, or episodes), c denotes the pollutant concentration, P
357 denotes the affected share of the population, and α an empirically determined constant for the
358 particular health outcome. EVA uses ERFs that are modelled as a linear function, which is a
359 reasonable approximation as showed in several studies (e.g. Pope et al., 2000; the joint World
360 Health Organization/UNECE Task Force on Health (EU, 2004; Watkiss et al., 2005)). The
361 concentration metrics used in each ERF is shown in Table 2. The sensitivity of EVA to the
362 different pollutant concentrations are further evaluated in the supplementary material and
363 depicted in Fig. S1. EVA calculates and uses the annual mean concentrations of CO, SO₂ and
364 PM_{2.5}, while for O₃, it uses the SOMO35 metric that is defined as the yearly sum of the daily
365 maximum of 8-hour running average over 35 ppb, following WHO (2013) and EEA (2017).

366 The morbidity outcomes include chronic bronchitis, restricted activity days, congestive heart
367 failure, lung cancer, respiratory and cerebrovascular hospital admissions, asthmatic children
368 (<15 years) and adults (>15 years), which includes bronchodilator use, cough, and lower
369 respiratory symptoms. The exposure-response functions are broadly in line with estimates
370 derived with detailed analysis in EU funded research (Rabl, Spadaro and Holland, 2014;
371 EEA, 2013) To figure out the total number of premature deaths from the years of life lost due
372 to PM_{2.5}, they have been converted into lost lives according to a lifetable method (explained
373 in detail in Andersen, 2017) but using the factor of 10.6, as reported by (Watkiss et al., 2005).
374 To these deaths are added the acute deaths due to O₃ and SO₂. The ERFs used, along with

375 their references, in both continents as well as the economic valuations for each health
376 outcome in Europe and the U.S., respectively, are presented in Table 2. Baseline incidence
377 rates are not assumed to be dissimilar, which is a coarse approach for morbidity. The baseline
378 rates are from Statistics Denmark
379 (<http://www.statistikbanken.dk/statbank5a/default.asp?w=1280>) and lifetables are based on
380 one country Denmark, which is close to the US and Eurozone average (Andersen, 2017). For
381 a description of the morbidity ERFs, see Andersen et al. (2004 and 2008). The economic
382 valuations are provided by Brandt et al. (2013a); see also EEA (2013).

383 ERF for all-cause chronic mortality due to PM_{2.5} were based on the findings of Pope et al.
384 (2002), which is the most extensive study available, following conclusions from the scientific
385 review of the Clean Air For Europe (CAFÉ) programme (Hurley et al., 2005; Krupnick et al.,
386 2005). The results from Pope et al. (2002) are further supported by Krewski et al. (2009), and
387 more recently by the latest HRAPIE project report (WHO, 2013a). Therefore, as
388 recommended by WHO (2013a), EVA uses the ERFs based on the meta-analysis of 13 cohort
389 studies as described in Hoek et al. (2013). In EVA, the number of lost life years for a Danish
390 population cohort with normal age distribution, when applying the ERF of Pope et al. (2002)
391 for all-cause mortality (relative risk, RR= 1.062 (1.040-1.083) on 95% confidence interval),
392 and the latency period indicated, sums to 1138 yr of life lost (YOLL) per 100 000 individuals
393 for an annual PM_{2.5} increase of 10 µg m⁻³ (Andersen, 2008)..EVA uses a counterfactual
394 PM_{2.5} concentration of 0 µgm⁻³ following the EEA methodology, meaning that the impacts
395 have been estimated for the full range of observed modelled concentrations, meaning all
396 PM_{2.5} concentrations from 0 µgm⁻³ upwards. Applying a low counterfactual concentration can
397 underestimate health impacts at low concentrations if the relationship is linear or close to
398 linear (Anenberg et al., 2016). However, it is important to note that uncertainty in the health
399 impact results may increase at low concentrations due to sparse epidemiological data.
400 Assuming linearity at very low concentrations may distort the true health impacts of air
401 pollution in relatively clean atmospheres (Anenberg et al., 2016).

402 It has been shown that O₃ concentrations above the level of 35 ppb involve an acute mortality
403 increase, presumably for weaker and elderly individuals. EVA applies the ERFs selected in
404 CAFE for post-natal death (age group 1–12 months) and acute death related to O₃ (Hurley et
405 al., 2005). WHO (2013a) also recommends the use of the daily maximum of 8-hour mean O₃
406 concentrations for the calculation of the acute mortality due to O₃. There are also studies
407 showing that SO₂ is associated with acute mortality, and EVA adopts the ERF identified in
408 the APHENA study – Air Pollution and Health: A European Approach (Katsouyanni et al.,
409 1997).

410 Chronic exposure to PM_{2.5} is also associated with morbidity, such as lung cancer. EVA
411 employs the specific ERF (RR = 1.08 per 10 µg m⁻³ PM_{2.5} increase) for lung cancer indicated
412 in Pope et al. (2002). Bronchitis has been shown to increase with chronic exposure to PM_{2.5}
413 and we apply an ERF (RR = 1.007) for new cases of bronchitis based on the AHSMOG study
414 (involving non-smoking Seventh-Day Adventists; Abbey et al., 1999), which is the same
415 epidemiological study as in CAFE (Abbey, 1995; Hurley et al., 2005). The ExternE crude
416 incidence rate was chosen as a background rate (ExternE, 1999), which is in agreement with

417 a Norwegian study, rather than the pan-European estimates used in CAFE (Eagan et al.,
418 2002). Restricted activity days (RADs) comprise two types of responses to exposure: so-
419 called minor restricted activity days as well as work-loss days (Ostro, 1987). This distinction
420 enables accounting for the different costs associated with days of reduced well-being and
421 actual sick days. It is assumed that 40% of RADs are work-loss days based on Ostro (1987).
422 The background rate and incidence are derived from ExternE (1999). Hospital admissions are
423 deducted to avoid any double counting. Hospital admissions and health effects for asthmatics
424 (here corresponding to the three responses bronchodilator use, cough and lower respiratory
425 symptoms) are also based on ExternE (1999).

426 Table 2 lists the specific valuation estimates applied in the modelling of the economic
427 valuation of mortality and morbidity effects. A principal value of EUR 1.5 million was
428 applied for preventing an acute death, following expert panel advice (EC 2001). For the
429 valuation of a life year, the results from a survey relating specifically to air pollution risk
430 reductions were applied (Alberini et al., 2006), implying a value of EUR 57.500 per year of
431 life lost (YOLL). With the more conservative metric of estimating lost life years, rather than
432 'full' statistical lives, there is no adjustment for age. This is due to the fact that government
433 agencies in Europe, including the European Commission, apply a methodology for costing of
434 air pollution that is based on accounting for lost life years, rather than for entire statistical
435 lives as is customary in USA. While the average traffic victim, for instance, is mid-aged and
436 likely to lose about 35-40 years of life expectancy, pollution victims are believed to suffer
437 significantly smaller losses of years (EAHEAP, 1999:64; Friedrich and Bickel, 2001). To
438 avoid overstating the benefits of air pollution control, these are treated as proportional to the
439 number of life years lost. Most of the excess mortality is due to chronic exposure to air
440 pollution over many years and the life year metric is based on the number of lost life years in
441 a statistical cohort. Following the guidelines of the Organisation for Economic Co-operation
442 and Development (OECD, 2006), the predicted acute deaths, mainly from O₃, are valued
443 here with the adjusted value for preventing a fatality (VSL, Value of a Statistical Life). The
444 life tables are obtained from European data and are applied to the U.S. as the average life
445 expectancy in the U.S. is similar to that in Europe, and close to the OECD average (OECD,
446 2016). The willingness to pay for reductions in risk obviously differs across income levels.
447 However, in the case of air pollution costs, adjustment according to per capita income
448 differences among different states is not regarded as appropriate, because long-range
449 transport implies that emissions from one state will affect numerous other states and their
450 citizens. The valuations are thus adjusted with regional purchasing power parities (PPP) of
451 EU27 and USA. Cost-benefit analysis in the U.S. related to air pollution proceeds from a
452 standard approach, where abatement measures preventing premature mortality are considered
453 according to the number of statistical fatalities avoided, which are appreciated according to
454 the value of VSL (presently USD 7.4 million). In contrast, and following recommendations
455 from the UK working group on Economic Appraisal of the Health Effects of Air Pollution
456 (EAHEAP, 1999), focus in EU has been on the possible changes in average life expectancy
457 resulting from air pollution. In EU, the specific number of life years lost as a result of
458 changes in air pollution exposures are estimated based on lifetable methodology, and
459 monetized with Value-Of-Life-Year (VOLY) unit estimates (Holland et al. 1999; Leksell and

460 Rabl 2001). The theoretical basis is a life-time consumption model according to which the
461 preferences for risk reduction will reflect expected utility of consumption for remaining life
462 years (Hammit 2007; OECD 2006:204). The much lower VSL values customary in Europe
463 (presently €2.2 million) add decisively to the differences, as VOLY is deducted from this
464 value. By using a common valuation framework according the EU approach we allow for
465 direct comparisons of the monetary results. It follows from OECD recommendations (2012)
466 to correct with PPP when doing such benefit transfer. The unit values have been indexed to
467 2013 prices as indicated in Table 2.

468

469 3. Results

470 3.1. Model Evaluation

471 Observed and simulated hourly surface O₃, CO, SO₂ and daily PM_{2.5}, which are species used
472 in the EVA model to calculate the health impacts, over Europe and North America for the
473 entire 2010 were compared in order to evaluate each model's performance. The statistical
474 parameters to evaluate the models and their equations are provided in the supplementary
475 material. For a more thorough evaluation of models and species, see Solazzo et al. (2017a).
476 The results of this comparison are presented in Table S1 for EU and NA, along with the
477 multi-model mean and median values. The monthly time series plots of observed and
478 simulated health-related pollutants are also presented in Figs. 2 and 3. The monthly means are
479 calculated using the hourly pairs of observed and modelled concentrations at each station.
480 The results show that over Europe, the temporal variability of all gaseous pollutants is well
481 captured by all models with correlation coefficients (*r*) higher than 0.70 in general. The
482 normalized mean biases (*NMB*) in simulated O₃ levels are generally below 10% with few
483 exceptions up to -35%. CO levels are underestimated by up to 45%, while the majority of the
484 models underestimated SO₂ levels by up to 68%, while some models overestimated SO₂ by
485 up to 49%. PM_{2.5} levels are underestimated by 19% to 63%. Over Europe, the median of the
486 ensemble performs better than the mean in terms of model bias (*NMB*) for O₃ (by 52%),
487 while for CO, SO₂ and PM_{2.5}, the mean performs slightly better than the median (Table S1).

488 We have further evaluated the models' performance on simulating the annual mean pollutant
489 levels over individual measurements stations and plotted the geographical distribution of the
490 bias. Fig. 4 presents the multi model mean geographical distribution of bias over Europe,
491 while Fig. S2-S5 for O₃, CO, SO₂ and PM_{2.5}, respectively. O₃ levels over central to western
492 Europe are overestimated by up to ~10 μgm⁻³, while over eastern Europe, O₃ levels are
493 underestimated by up to ~10 μgm⁻³ (Fig. 4a) Over southern Europe, overestimations are
494 larger (10-20 μgm⁻³). The geographical pattern is similar among the models with slight
495 differences (± 10 μgm⁻³) in the bias (Fig. S2). CO levels are underestimated over all stations
496 by up to 600 μgm⁻³ except for few stations where CO levels are overestimated by up to 100
497 μgm⁻³ (Fig. 4b). All models underestimated CO levels over the majority of the stations (Fig.
498 S3). SO₂ levels are slightly overestimated over central and southern Europe (Fig. 4c). There
499 are also underestimation over few stations with no specific geographical pattern. Similar to

500 CO, all models underestimated SO₂ levels over the majority of the stations (Fig. S4). Finally,
501 PM_{2.5} levels are underestimated by up to 10 µgm⁻³ over most of Europe (Fig. 4d), with larger
502 underestimations over the eastern Europe up to 30 µgm⁻³.

503 Over North America, the hourly O₃ variation is well captured by all models (Table S1), with
504 DK1 having slightly lower *r* coefficient compared to the other models and largest *NMB* (Fig.
505 3a). The hourly variation of CO and SO₂ levels are simulated with relatively lower *r* values
506 (Figs. 3b, c), with SO₂ levels having the highest underestimations. The PM_{2.5} levels are
507 underestimated by ~15% except for the DE1 model, having a large underestimation of 63%
508 (Table S1). As DE1 and US3 use the same SMOKE emissions and CTM, the large difference
509 in PM_{2.5} concentrations can be partly due to the differences in horizontal and vertical
510 resolutions in the model setups, as can also be seen in the differences in the CO
511 concentrations. There are also differences in the aerosol modules and components that each
512 model simulates. For example, DE1 uses an older version of the secondary organic aerosol
513 (SOA) module, producing ~3 µgm⁻³ less SOA, which can explain ~20% of the bias over
514 North America. Over the North American domain, the median outscore the mean for O₃ (by
515 35%), CO (by 52%) and PM_{2.5} (by 29%) while for SO₂, the median produces 26% higher
516 *NMB* compared to the mean. DK1 model simulates a much higher bias for O₃ and SO₂
517 compared to other models in the North American domain, while DE1 has the largest bias for
518 CO and PM_{2.5}.

519 O₃ levels are generally overestimated by the MM mean over the eastern U.S. by up to 15 ppb,
520 while over the western U.S. there are also overestimations by up to 10 ppb (Fig. 5a). As seen
521 in Fig. S6, all three models have very similar performance over the U.S., with DK1
522 simulating a slightly lower underestimation and a higher overestimation compared to DE1
523 and US3. DE1 and DK1 have very similar spatial pattern in terms of CO bias, in particular
524 over the eastern coast of the U.S. (Fig. S7). CO levels are underestimated by ~100 ppb over
525 majority of the stations, especially over the eastern U.S., while there are much larger
526 underestimation over the western U.S. by up to 1000 ppb (Fig. 5b). SO₂ levels are
527 underestimated by up to 5 ppb over the majority of the stations in the U.S., with few
528 overestimations of up to 5 ppb (Fig. 5c). DE1 and DK1 have very similar spatial distribution
529 of bias, while US3 has slightly more overestimations (Fig. S8) Finally, PM_{2.5} levels are
530 underestimated over majority of the stations by up to 6 µgm⁻³, with few overestimations by 2-
531 4 µgm⁻³ (Fig. 5d). DE1 has the largest underestimations compared to DK1 and US3 (Fig. S9).

532 Table S1 shows that the ensemble median performs slightly better than the ensemble mean
533 for all pollutants over both continents regarding the bias and error, while the difference on *r*
534 is rather small. Over the European stations, the median has improved results over the mean
535 by up to 14% for *r* and up to 9% for the *RMSE*. The improvements in *r* over the U.S. are
536 much smaller compared to Europe (up to ~4%), while the *RMSE* is improved by up to 27%,
537 except for SO₂ where the median has 14% higher *RMSE* than the mean.

538 3.2. Health outcomes and their economic valuation in Europe

539 The different health outcomes calculated by each model in Europe as well as their multi
540 model mean and median are presented in Table S2. Table 3 presents the mean of the
541 individual model estimates as MM_{mi} . Standard deviations calculated from the individual
542 model estimates are presented along with the MM_{mi} in the text. The health impact estimates
543 vary significantly between different models. The different estimates obtained are found to
544 vary up to a factor of three. Among the different health outcomes, the individual models
545 simulated the number of congestive heart failure (CHF) cases to be between 19 000 to 41 000
546 (mean of all individual models, MM_{mi} , $31\ 000 \pm 6\ 500$). The number of lung cancer cases due
547 to air pollution are calculated to be between 30 000 to 78 000 (mean of all individual models,
548 MM_{mi} , $55\ 000 \pm 14\ 000$). Finally, the total (acute + chronic) number of premature death due
549 to air pollution is calculated to be 230 000 to 570 000 (mean of all individual models, MM_{mi} ,
550 $414\ 000 \pm 100\ 000$). The health impacts calculated as the median of individual models differ
551 slightly ($\sim \pm 1\%$) from those calculated as the mean of individual models (Table S2) due to the
552 slight differences in the model bias (NMB) and error ($NMGE$ and $RMSE$) between the mean
553 and the median performance statistics of the models.

554 In addition to averaging the health estimates from individual models (MM_{mi}), we have also
555 produced a multi-model mean concentration data (MM_m) by taking the average of
556 concentrations of each species calculated by all models at each grid cell and hour, and fed it
557 to the EVA model. We have calculated the number of premature death cases in Europe as
558 410 000 (Table 3) using MM_m . Difference between the health impacts calculated using MM_m
559 data from the mean of all individual model (MM_{mi}) estimates is smaller than 1%. The number
560 of premature death cases in Europe as calculated as the average of all models in the multi
561 model ensemble, MM_{mi} , due to exposure to O_3 is $12\ 000 \pm 6\ 500$, while the cases due to
562 exposure to $PM_{2.5}$ is calculated to be $390\ 000 \pm 100\ 000$ [180 000 – 550 000]. The O_3 -related
563 mortality well agrees with Liang et al. (2017) that used the multi-model mean of the HTAP2
564 global model ensemble, which calculated an O_3 -related mortality of 12 800 [600 - 28 100].
565 The multi-model mean (MM_{mi}) $PM_{2.5}$ -related mortality in the present study is much higher
566 than that from the HTAP2 study (195 500 [4 400 – 454 800]). The results also agree with the
567 most recent EEA findings (EEA, 2015), which calculated a total premature death of 419 000
568 die to O_3 and $PM_{2.5}$ in the EU-28 countries. There is also agreement with Geels et al. (2015)
569 that calculated 388 000 premature death cases in Europe for the year 2000. This difference
570 can be attributed to the number of mortality cases as calculated by the individual models,
571 where the HTAP2 ensemble calculates a much lower minimum while the higher ends from
572 the two ensembles well agree.

573 The differences between the health outcomes calculated by the HTAP2 and AQMEII
574 ensembles arise firstly from the differences in the concentrations fields due to the differences
575 in models, in particular spatial resolutions as well as the gas and aerosols treatments in
576 different models, but also the differences in calculating the health impacts from these
577 concentrations fields. EVA calculates the acute premature death due to O_3 by using the
578 SOMO35 metric. On the other hand, in HTAP2 O_3 -related premature death is calculated by
579 using the 6-month seasonal average of daily 1-h maximum O_3 concentrations. Both groups
580 use the annual mean $PM_{2.5}$ to calculate the $PM_{2.5}$ -related premature death. In addition to O_3

581 and PM_{2.5}, EVA also takes into account the health impacts from CO and SO₂, which is
582 missing in the HTAP2 calculations.

583 Among all models, DE1 model calculated the lowest health impacts for most health
584 outcomes, which can be attributed to the largest underestimation of PM_{2.5} levels (*NMB*=-
585 63%: Table S2) due to lower spatial resolution of the model that dilutes the pollution in the
586 urban areas, where most of the population lives. The number of premature deaths calculated
587 by this study is in agreement with previous studies for Europe using the EVA system (Brandt
588 et al., 2013a; Geels et al., 2015). Recently, EEA (2015) estimated that air pollution is
589 responsible for more than 430 000 premature deaths in Europe, which is in good agreement
590 with the present study.

591 Fig. 6a. presents the geographical distribution of the number of premature death in Europe in
592 2010. The figure shows that the numbers of cases are strongly correlated to the population
593 density (Fig. 1a), with the largest numbers seen in the Benelux and the Po Valley regions that
594 are characterized as the pollution hot spots in Europe as well as in megacities such as
595 London, Paris, Berlin and Athens.

596 The economic valuation of the air pollution-associated health impacts calculated by the
597 different models along with their mean and median are presented in Table 4. A total cost of
598 196 to 451 billion Euros (*MM* mean cost of 300 ± 70 billion Euros) was estimated over
599 Europe (EU28). Results show that 5% [1% - 11%] of the total costs is due to exposure to O₃,
600 while 89% [80% - 96%] is due to exposure to PM_{2.5}. Brandt et al. (2013a) calculated a total
601 external cost of 678 billion Euros for the year 2011 for Europe, larger than the estimates of
602 this study, which can be explained by the differences in the simulation year and the emissions
603 used in the models as well as the countries included in the two studies (the previous study
604 includes e.g. Russia).

605 3.3. Health outcomes and their economic valuation in the U.S.

606 The different health outcomes calculated by each model for the U.S. as well as their mean
607 and median are presented in Table S2. The variability among the models (~3) is similar to
608 that in Europe. The number of congestive heart failure cases in the U.S. as calculated as the
609 average of all models in the ensemble (*MM_{mi}*) is calculated to be 13 000 [7 000 – 18 000],
610 while the lung cancer cases due to air pollution are calculated to be 22 000 [9 000 – 31 000].
611 Finally, the number of premature deaths due to air pollution is calculated to be 165 000 ±
612 75 000, where 25 000 ± 6 000 cases are calculated due to exposure to O₃ and 140 000 ± 72
613 000 cases due to exposure to PM_{2.5}. The *MM_m* dataset leads to a number of premature death
614 of 149 000 that is 6% smaller than the average estimate from individual models (*MM_{mi}*). Due
615 to the large reduction of *NMB* by the median compared to the mean of individual models
616 (Table S1), the multi-model health impacts calculated as the median of health impacts from
617 individual models are ~13% higher than the health impacts calculated from the *MM_{mi}*. The
618 O₃- and PM_{2.5} mortality cases as calculated by the AQMEII and HTAP2 model ensembles
619 reasonably agree. Liang et al. (2017) calculated an O₃-related mortality of 14 700 [900 –
620 30 400] and a PM_{2.5}-related mortality of 78 600 [4 500 – 162 600]. These results are in very

621 good agreement with the U.S. EPA (2011) estimates of number of premature death cases of
622 160 000 in year 2010 as 160 000 and with Caizzo et al. (2013), who calculated 200 000
623 premature death cases from combustion sources in the U.S. Among all models, DE1 model
624 calculated the lowest health impacts for most health outcomes, which can be attributed to the
625 largest underestimation of PM_{2.5} levels (*NMB*=-63%: Table S2).

626 The premature death cases in North America are mostly concentrated over the New York
627 area, as well as in hot spots over Chicago, Detroit, Houston Los Angeles and San Francisco
628 (Fig. 6b). The figure shows that the number of cases is following the pattern of the population
629 density. The economic valuation of the air pollution-associated health impacts calculated by
630 the different models in the U.S. are shown in Table 4. As seen in the table, a total cost of
631 ~145 billion Euros is calculated. Results show that ~22% of the total costs is due to exposure
632 to O₃ while ~78% is due to exposure to PM_{2.5}. The major health impacts in terms of their
633 external costs are slightly different in North America compared to Europe.

634 3.4. Health impacts and their economic valuation through optimal reduced ensemble subset

635 The effect of pollution concentrations (EVA input) on health impacts (EVA output) is
636 investigated in order to estimate the contribution of each air pollutant in the EVA system to
637 health impacts over different concentration levels. The technical details are provided in the
638 supplement.

639 Results show that for the particular input (gridded air pollutant concentrations from
640 individual model)-output (each health outcome) configuration, the PM_{2.5} drives the variability
641 of the different health impact and that at least 81% of the variation of the health impacts are
642 explained by sole variations in the pollutants (i.e. without interactions: Table S3). Table S1
643 also shows that the most important contribution to the health impacts is from PM_{2.5}, followed
644 by CO and O₃ (with much smaller influence though). The impact of perturbing PM_{2.5} by a
645 fixed fraction of its standard deviation on the health impact is roughly double compared to
646 CO and O₃.

647 We have run the EVA system over an all-models mean (*MM_m*) dataset and an optimal
648 reduced ensemble dataset (*MM_{opt}*) calculated for each of the pollutants in the two domains in
649 order to see how and whether an optimal reduced ensemble changes the assessment of the
650 health impacts compared to an all- models ensemble mean. Table 5 shows some sensible
651 error reduction, although the temporal and spatial averages mask the effective improvement
652 in accuracy from *MM_m* to *MM_{opt}*. In Europe, the optimal reduced ensemble decreases the
653 RMSE by up to 24%, while in NA, the error reduction is much larger (4% to up to 147%). On
654 a seasonal basis, *MM_{opt}* reduces RMSE in PM_{2.5} over Europe by 23% in winter while smaller
655 decreases are achieved in other seasons (~10%). Regarding O₃, improvement is 16%-22%,
656 with the largest improvement in spring. In NA, the improvement in winter RMSE in PM_{2.5} is
657 smallest (~2%) while larger improvements are achieved in other seasons (~7% - ~9%). For
658 O₃, the largest RMSE reduction in NA is achieved for the summer period by 14%.

659 The analysis of the aggregated health indices data for Europe (Table S1) shows that EVA
660 indices rely principally on the PM_{2.5} levels and then the CO and O₃ values. Therefore, the

661 relative improvement of the indices with the optimal ensemble should be proportional to the
662 relative improvement in PM_{2.5}, CO and O₃. The proportionality rate for each pollutant is
663 given in Table S3, assuming all pollutants are varied (from MM_m to MM_{opt}) away from their
664 mean by the same fraction of their variance. As seen in the Table 3, from MM_m to MM_{opt} , the
665 health indices increase by up to 30% in Europe. This increase is due to a 27% increase in the
666 domain mean PM_{2.5} levels when the optimal reduced ensemble is used, as well a slight
667 increase in O₃ by ~1%. The number of premature deaths in Europe increase from 410 000 to
668 524 000 (28%), resulting in a much higher estimate compared to previous mortality studies.
669 On the contrary, in the U.S., the mean PM_{2.5} and O₃ levels decrease from 2.94 $\mu\text{g m}^{-3}$ to 2.62
670 $\mu\text{g m}^{-3}$ (~11%) and 18.7 ppb to 18.4 ppb (~2%), respectively. In response, the health indices
671 decrease by ~11% (Table 3). The number of premature death cases in NA decrease from
672 149 000 to 133 000.

673 3.5. Impact of anthropogenic emissions on the health impacts and their economic valuation

674 The impacts of emission perturbations on the different health outcomes over Europe and the
675 U.S. as calculated by the individual models are presented in Tables S4-S6. Table 6 shows the
676 impacts of the different emission perturbations on the premature death cases in Europe and
677 the U.S as calculated by a subset of models that simulated the base case and all three
678 perturbation scenarios (MM_c). Results show that in Europe, the 20% reduction in the global
679 anthropogenic emissions leads to ~17% domain-mean reduction in all the health outcomes,
680 with a geographical variability as seen in Fig. 6c. The figure shows that the larger changes in
681 mortality is calculated in the central and northern parts of Europe (15-20% decreases), while
682 the changes are smaller in the Mediterranean region (5-10%), highlighting the non-linearity
683 of the response to emission reductions. However, it should be noted that global models or
684 coarse-resolution regional models (as in this study) cannot capture the urban features and
685 pollution levels and thus, non-linearities should be addressed further using fine spatial
686 resolutions or urban models. The models vary slightly simulating the response to the 20%
687 reduction in global emissions, estimating decreases of ~11% to 20%. The number of
688 premature deaths decreased on average by ~50 000, ranging from -39 000 (DK1) to -103 000
689 (IT1). This number is in good agreement with the ~45 000 premature death calculated by the
690 HTAP2 global models (Liang et al., 2017). The MM_c ensemble calculated a 15% and 17%
691 decrease in the O₃- and PM_{2.5}-related premature death cases, respectively, in response to the
692 GLO scenario. This decrease in the global anthropogenic emissions leads to an estimated
693 decrease of 56 ± 18 billion Euros in associated costs in Europe (Table 6).

694 As seen in Table 8, a 20% reduction of anthropogenic emissions in the EUR region, as
695 defined in HTAP2, avoids 47 000 premature death, while a 20% reduction of the
696 anthropogenic emissions in the NAM region leads to a much smaller decrease of premature
697 deaths in Europe (~1 000). These improvements in the number of premature deaths are in
698 agreement with a recent HTAP2 global study that calculated reductions of ~34 000 and
699 ~1 000 for the EUR and NAM scenarios, respectively (Liang et al., 2017) and with Anenberg
700 et al. (2009 and 2014), which totals to a sum of avoided premature deaths being ~39 000 and
701 1 800 as calculated by the MM mean. Both the global and regional models agree that the
702 largest impacts of reducing emissions with respect to premature deaths come from emission

703 within the source region, while foreign sources contribute much less to improvements in
704 avoiding adverse impacts of air pollution. The decreases in health impacts in EUR and NAM
705 scenarios corresponds to decreases in the associated costs by -47 ± 16 billion Euros and -1.4
706 ± 0.4 billion Euros, respectively. This is consistent with results in Brandt et al. (2012), where
707 a contribution of $\sim 1\%$ to $PM_{2.5}$ concentrations in Europe is originating from the NAM region.

708 The 20% reduction in global anthropogenic emissions leads to 18% reduction in the health
709 outcomes (Table 8) in the U.S., with a geographical variability in the response. Fig. 6d shows
710 that the largest decreases in mortality is calculated for the western coast of the U.S. ($\sim 20\%$)
711 and slightly lower response in the central and eastern parts of the U.S. (15-20%). The number
712 of premature death cases, as calculated by the mean of all individual models decreases from
713 $\sim 160\,000 \pm 70\,000$ to $\sim 130\,000 \pm 60\,000$, avoiding 24 ± 10 billion Euros (Table 6) in
714 external costs, also in agreement with the ensemble of HTAP2 global models ($\sim 23\,000$) The
715 O_3 -related premature death cases decreased by 42% while the $PM_{2.5}$ -related cases decreased
716 by 18%.

717 A 20% reduction of the North American emissions avoids $\sim 25\,000 \pm 12\,000$ premature
718 deaths (-16%), suggesting that $\sim 80\%$ of avoided premature deaths are achieved by reductions
719 within the source region while 20% ($\sim 5\,000$ premature deaths) is from foreign sources. This
720 number is also in good agreement with Liang et al. (2017) that estimated a reduction of
721 premature deaths of $\sim 20\,000$ due to O_3 and $PM_{2.5}$ in the United States due to an emission
722 reduction of 20% within the region itself, using the ensemble mean of the HTAP2 global
723 models. **These results are much larger than the number of avoided premature death of**
724 **$\sim 11\,000$ as calculated by the sum of Anenberg et al. (2009 and 2104).** The corresponding
725 benefit is calculated to be 21 ± 9 billion Euros in the NAM scenario. According to results
726 from the EAS scenario, among these 5 000 avoided cases that are attributed to the foreign
727 emission sources, $1\,900 \pm 2\,000$ premature deaths can be avoided by a 20% reduction of the
728 East Asian emissions, avoiding 2.5 ± 3 billion Euros. Our number of avoided premature
729 deaths due to the EAS scenario is much higher than 580 avoided premature deaths calculated
730 by Liang et al. (2017) and 380 avoided cases as calculated by Anenberg et al. (2009 and
731 2014).

732 **Conclusions**

733 The impact of air pollution on human health and their economic valuation for the society
734 across Europe and the United States is modelled by a multi-model ensemble of regional
735 models from the AQMEII3 project. All regional models used boundary conditions from the
736 C-IFS model, and emissions from either the MACC inventory in Europe or the EPA
737 inventory for the North America, or the global inventory from HTAP. Sensitivity analysis on
738 the dependence of models on different sets of boundary conditions has not been conducted so
739 far but large deviations from the current results in terms of health impacts are not expected.
740 The modelled surface concentrations by each individual model are used as input to the EVA
741 system to calculate the resulting health impacts and the associated external costs from O_3 ,
742 CO , SO_2 and $PM_{2.5}$. Along with a base case simulation for the year 2010, some groups

743 performed additional simulations, introducing 20% emission reductions both globally and
744 regionally in Europe, North America and East Asia.

745 The base case simulation of each model is evaluated with available surface observations in
746 Europe and North America. Results show large variability among models, especially for
747 PM_{2.5}, where models underestimate by ~20% - ~60%, introducing a large uncertainty in the
748 health impact estimates as PM_{2.5} is the main driver for health impacts. The differences in the
749 models are largely due to differences in the spatial and vertical resolutions, meteorological
750 inputs, inclusion of natural emissions, dust in particular, as well as missing or underestimated
751 SOA mass, which is critical for the PM_{2.5} mass. As shown in the supplementary material, the
752 CTMs diverge a lot on the representation of particles and their size distribution, SOA
753 formation, as well as the inclusion of natural sources. As the anthropogenic emissions are
754 harmonized in the models, they represent a minor uncertainty in terms of model-to-model
755 variation. However, differences in the treatment of the temporal, vertical and chemical
756 distributions of the particulate and volatile organic species have an influence in the model
757 calculations and therefore lead to model-to-model variations.

758 The variability of health impacts among the models can be up to a factor of three in Europe
759 (twelve models) and the U.S. (three models), among the different health impacts. The multi-
760 model mean total number of premature death is calculated to be 414 000 in Europe and
761 160 000 in the U.S., where PM_{2.5} contributes by more than 90%. These numbers agree well
762 with previous global and regional studies for premature deaths due to air pollution. In order to
763 reduce the uncertainty coming from each model, an optimal ensemble set is produced, that is,
764 the subset of models that produce the smallest error compared to the surface observations at
765 each time step. The optimum ensemble results in an increase of health impacts by up to 30%
766 in Europe and a decrease by ~11% in the United States. These differences clearly
767 demonstrate the importance of the use of optimal-reduced multi-model ensembles over
768 traditional all model-mean ensembles, both in terms of scientific results, but also in policy
769 applications.

770 Finally, the role of domestic versus foreign emission sources on the related health impacts is
771 investigated using the emission perturbation scenarios. A global reduction of anthropogenic
772 emissions by 20% decreases the health impacts by 17%, while the reduction of foreign
773 emissions decreases the health impacts by less than 1%. The decrease of emissions within the
774 source region decreases the health impacts by 16%. These results show that the largest
775 impacts of reducing emissions with respect to the premature death come from emissions
776 within the source region, while foreign sources contributing to much less improvements in
777 avoiding adverse impacts of air pollution.

778 **Outlook**

779 Currently health assessments of airborne particles are carried out under the assumption that
780 all fine fraction particles affect health to a similar degree independent of origin, age and
781 chemical composition of the particles. A 2013 report from WHO concludes that the
782 cardiovascular effects of ambient PM_{2.5} are greatly influenced, if not dominated, by their

783 transition metal contents (WHO, 2013b). It is known that trace metals and traffic markers are
784 highly associated with daily mortality (Lippmann, 2014). Even low concentrations of trace
785 metals can be influential on health related responses.

786 Regarding ambient concentrations of PM and the exposure-response functions (ERFs), there
787 is a rich set of studies providing information on total PM mass. However, only few studies
788 focus on individual particulate species, mainly black carbon and carbonaceous particles. In
789 addition to PM, studies on human populations have not been able to isolate potential effects
790 of NO₂, because of its complex link to PM and O₃. The WHO REVIHAAP review from 2013
791 concludes that health assessments based on PM_{2.5} ERFs will be most inclusive (WHO,
792 2013b). In addition, the ERFs are based on urban background measurements, introducing
793 uncertainties regarding non-urban areas or high pollution areas as e.g. street canyons. Current
794 state-of-the-art health impact estimates, in particular on regional to global scales, assume a
795 correlation with exposure to outdoor air pollution, while in reality, exposure is dynamic and
796 depends on the behavior of the individual. In addition, differences in age groups, gender,
797 ethnicity and behavior should be considered in the future studies. There are also uncertainties
798 originating from the representations of the aerosols in the atmospheric models used in the
799 calculation of pollutant concentrations as well as the emissions. Further developments in the
800 aerosol modules, such as the representation of organic aerosols and windblown and
801 suspended dust, are need in order to achieve mass closure of PM to get robust estimates of
802 health impacts. **In addition, new findings show that O₃ has also chronic health impacts in
803 addition to its acute impacts (WHO, 2013a; Turner et al., 2016).**

804 Due to above reasons, there is a large knowledge gap regarding the health impacts of
805 particles. There are a number of ongoing projects trying to identify the health impacts from
806 individual particle components and produce individual ERFs for these components.
807 NordicWelfAir project (<http://projects.au.dk/nordicwelfair/>) aims to investigate the potential
808 causal impact of individual chemical air pollutants as well as mixtures of air pollutants on
809 health outcomes. In pursuing this aim, the project uses the unique Nordic population-based
810 registers allowing linkage between historical residential address, air pollutants over decades
811 and later health outcomes. By linking the exposure to health outcomes, new exposure-
812 response relationships can be determined of health effects for different population groups
813 (e.g. age, education, ethnicity, gender, lifestyle, and working life vs. retirement conditions)
814 related to air pollution for the individual chemical air pollutants. In addition, the high
815 resolution simulations conducted will enable us to have a better understanding of non-
816 linearities between the emissions, health impacts, and their economic valuation.

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Table 1. Key features (meteorological/chemistry and transport models, emissions, horizontal and vertical grids) of the regional models participating to the AQMEII3 health impact study and the perturbation scenarios they performed.

Group Code	Model	Emissions	Horizontal Resolution	Vertical Resolution	Gas Phase	Aerosol Model	Europe				North America			
							BASE	GLO	NAM	EUR	BASE	GLO	EAS	NAM
DE1	COSMO-CLM/CMAQ	HTAP	24 km × 24 km	30 layers, 50 hPa	CB5-TUCL	3 modes	×	×	×	×	×	×	×	×
DK1	WRF/DEHM	HTAP	50 km × 50 km	29 layers, 100 hPa	Brandt et al. (2012)	2 modes	×	×	×	×	×	×	×	×
ES1	WRF/CHEM	MACC	23 km × 23 km	33 layers, 50 hPa	RADM2	3 modes, MADE/SORGAM	×		×					
FI1	ECMWF/SILAM	MACC	0.25° × 0.25°	12 layers, 13 km	CB4	1-5 bins, VBS	×	×	×	×				
FRES1	ECMWF/CHIMERE	HTAP	0.25° × 0.25°	9 layers, 50 hPa	MELCHIOR2	8 bins	×	×	×	×				
IT1	WRF/CHEM	MACC	23 km × 23 km	33 layers, 50 hPa	RACM-ESRL	3 modes, MADE/VBS	×	×		×				
IT2	WRF/CAMx	MACC	23 km × 23 km	14 layers, 8 km	CB5	3 modes	×	×						
NL1	LOTOS/EUROS	MACC	0.50° × 0.25°	4 layers, 3.5 km	CB4	2 modes, VBS	×							
TR1	WRF/CMAQ	MACC	30 km × 30 km	24 layers, 10hPa	CB5	3 modes	×	×	×					
UK1	WRF/CMAQ	MACC	15 km × 15 km	23 layers, 100 hPa	CB5-TUCL	3 modes	×	×	×	×				
UK2	WRF/CMAQ	HTAP	30 km × 30 km	23 layers, 100 hPa	CB5-TUCL	3 modes	×	×						
UK3	WRF/CMAQ	MACC	18 km × 18 km	35 layers, 16 km	CB5	3 modes	×	×	×					
US3	WRF/CMAQ	SMOKE	12 km × 12 km	35 layers, 50 hPa	CB5-TUCL	3 modes					×	×	×	×

Table 2. Exposure-response functions, the concentrations metrics, and economic valuations used in the EVA model.

Health effects (compounds)	Exposure-response coefficient	Valuation, € ₀₁₃
	(α)	(EU27 & NA)
Morbidity		
Chronic Bronchitis ¹ , CB (PM)	8.2E-5 cases/ μgm^{-3} (adults)	38,578 per case
Restricted activity days ² , RAD (PM)	=8.4E-4 days/ μgm^{-3} (adults)	98 per day
	-3.46E-5 days/ μgm^{-3} (adults)	
	-2.47E-4 days/ μgm^{-3} (adults>65)	
	-8.42E-5 days/ μgm^{-3} (adults)	
Congestive heart failure ³ , CHF (PM)	3.09E-5 cases/ μgm^{-3}	10,998 per case
Congestive heart failure ³ , CHF (CO)	5.64E-7 cases/ μgm^{-3}	
Lung cancer ⁴ , LC (PM)	1.26E-5 cases/ μgm^{-3}	16,022 per case
Hospital admissions		
Respiratory ⁵ , RHA (PM)	3.46E-6 cases/ μgm^{-3}	5,315 per case
Respiratory ⁵ , RHA (SO ₂)	2.04E-6 cases/ μgm^{-3}	
Cerebrovascular ⁶ , CHA (PM)	8.42E-6 cases/ μgm^{-3}	6,734 per case
Asthma children (7.6 % < 16 years)		
Bronchodilator use ⁷ , BUC (PM)	1.29E-1 cases/ μgm^{-3}	16 per case
Cough ⁸ – COUC (PM)	4.46E-1 days/ μgm^{-3}	30 per day
Lower respiratory symptoms ⁷ , LRSA (PM)	1.72E-1 days/ μgm^{-3}	9 per day
Asthma adults (5.9 % > 15 years)		
Bronchodilator use ⁹ , BUA (PM)	2.72E-1 cases/ μgm^{-3}	16 per case
Cough ⁹ , COUA (PM)	2.8E-1 days/ μgm^{-3}	30 per day
Lower respiratory symptoms ⁹ , LRSA (PM)	1.01E-1 days/ μgm^{-3}	9 per day
Mortality		
Acute mortality ^{10,11} (SO ₂)	7.85E-6 cases/ μgm^{-3}	1,532,099 per case
Acute mortality ^{10,11} (O ₃)	3.27E-6*SOMO35 cases/ μgm^{-3}	
Chronic mortality ^{4,12} , YOLL (PM)	1.138E-3 YOLL/ μgm^{-3} (>30 years)	57,510 per YOLL
Infant mortality ¹³ , IM (PM)	6.68E-6 cases/ μgm^{-3} (> 9 months)	2,298,148 per case

¹ Abbey et al. (1995), ² Ostro (1987), ³ Schwartz and Morris (1995), ⁴ Pope et al. (2002), ⁵ Dab et al. (1996), ⁶ Wordley et al. (1997), ⁷ Roemer et al. (1993), ⁸ Pope and Dockerey (1992), ⁹ Dusseldorp et al. (1995), ¹⁰ Anderson (1996), ¹¹ Touloumi (1996), ¹² Pope et al. (1995), ¹³ Woodruff et al. (1997).

Table 3. Health impacts calculated by the mean of individual model estimates (denoted as MM_{mi}) and the standard deviation, multi-model mean ensemble without error reduction (MM_m) and the optimal ensemble (MM_{Opt}) in Europe and the U.S. See Table 2 for the definitions of health impacts. PD stands for premature death. All health impacts are in units of number of cases $\times 1000$, except for Infant Mortality (IM), which reports directly the number of cases.

	EU			NA		
	MM_{mi}	MM_m	MM_{Opt}	MM_{mi}	MM_m	MM_{Opt}
CB	360 \pm 89	360	468	142 \pm 74	142	125
RAD	368 266 \pm 90 670	368245	478073	145 337 \pm 75 250	145337	127921
RHA	23 \pm 5	23	28	10 \pm 4	8	7
CHA	46 \pm 11	46	60	19 \pm 10	19	16
CHF	31 \pm 6	31	38	13 \pm 6	9	8
LC	55 \pm 14	55	72	22 \pm 11	22	19
BDUC	10 766 \pm 2 650	10766	13976	4 566 \pm 2 383	4566	4019
BDAU	70 492 \pm 17 400	70489	91511	27 819 \pm 14 400	27819	24485
COUC	37 198 \pm 9 160	37196	48289	15 776 \pm 8 230	15776	13886
COUA	72 566 \pm 17 900	72562	94203	28 637 \pm 14 830	28637	25206
LRSC	14 355 \pm 3 530	14354	18635	6 088 \pm 3 180	6088	5359
LRSA	26 175 \pm 6 400	26174	33980	10 330 \pm 5 350	10330	9092
AYOLL	26 \pm 13	23	20	25 \pm 7	9	9
YOLL	4 111 \pm 1 010	4111	5337	1 481 \pm 762	1481	1304
PD	414 \pm 98	410	524	165 \pm 76	149	133
IM*	403 \pm 99	403	524	143 \pm 75	143.3667	126.1

Table 4. External costs (in million Euros) related to the health impacts of air pollution as calculated by the individual models over Europe and the United States.

Models	CO	SO ₂	O ₃	PM _{2.5}	TOTAL
Europe					
DE1	70	19 000	22 000	155 000	196 000
DK1	80	13 000	24 000	237 000	274 000
ES1	70	8 000	6 000	339 000	353 000
FI1	90	18 000	5 000	335 000	358 000
FRES1	90	15 000	13 000	305 000	333 000
IT1	80	17 000	21 000	413 000	451 000
IT2	70	11 000	6 000	253 000	270 000
NL1	70	12 000	18 000	215 000	245 000
TR1	110	30 000	35 000	376 000	441 000
UK1	80	28 000	25 000	280 000	333 000
UK2	80	34 000	27 000	340 000	401 000
UK3	80	47 000	25 000	279 000	351 000
MEAN	81	21 000	19 000	294 000	334 000
MEDIAN	80	17 500	21 500	292 500	342 000
The United States					
DE1	30	9 000	21 000	46 000	76 000
DK1	55	11 000	39 000	123 000	172 000
US3	60	14 000	22 000	155 000	191 000
MEAN	50	11 500	27 000	108 000	146 000
MEDIAN	55	11 000	22 000	123 000	172 000

Table 5. Annual average RMSE of the multi-model ensemble mean (MM_m) and of the optimal reduced ensemble mean (MM_{opt}) for the health impact-related species. Units are $\mu\text{g m}^{-3}$ for all species for Europe and ppb for the gaseous species and $\mu\text{g m}^{-3}$ for $\text{PM}_{2.5}$ in North America.

	O_3		CO		SO_2		$\text{PM}_{2.5}$	
	MM_m	MM_{opt}	MM_m	MM_{opt}	MM_m	MM_{opt}	MM_m	MM_{opt}
Europe								
Winter	10.3	8.6	502.4	490.3	6.3	5.6	22.5	20.7
Spring	12.4	9.6	247.1	239.5	4.6	3.1	9.9	7.8
Summer	13.4	10.7	197.4	188.0	3.9	2.3	8.2	5.7
Autumn	10.7	8.8	314.5	305.5	4.6	3.1	11.0	8.7
Annual	11.7	9.4	315.3	305.8	4.8	3.5	12.9	10.7
North America								
Winter	10.9	10.4	356.7	328.1	5.7	5.5	8.3	8.1
Spring	12.0	11.4	288.7	270.2	5.4	5.1	7.2	6.6
Summer	15.1	13.0	258.3	238.7	5.4	5.0	9.7	8.8
Autumn	12.8	11.6	330.6	307.6	5.8	5.3	7.8	7.2
Annual	12.7	11.6	308.6	286.1	5.6	5.2	8.2	7.7

Table 6. Impact of the emission reduction scenarios on avoided premature death (Δ PD) and corresponding change in external cost as calculated by the multi-model mean over Europe and the United States.

Source	Receptor			
	Europe		The United States	
	Δ PD	Δ Total Cost (billion €)	Δ PD	Δ Total Cost (billion €)
GLO	-54 000 \pm 18 000	-56 \pm 18	-27 500 \pm 14 000	-24 \pm 10
NAM	-940 \pm 1100	-1.4 \pm 0.4	-25 000 \pm 12 000	-21 \pm 9
EUR	-47 000 \pm 24 000	-47 \pm 16	-	-
EAS	-	-	-1 900 \pm 2 200	-2.5 \pm 3

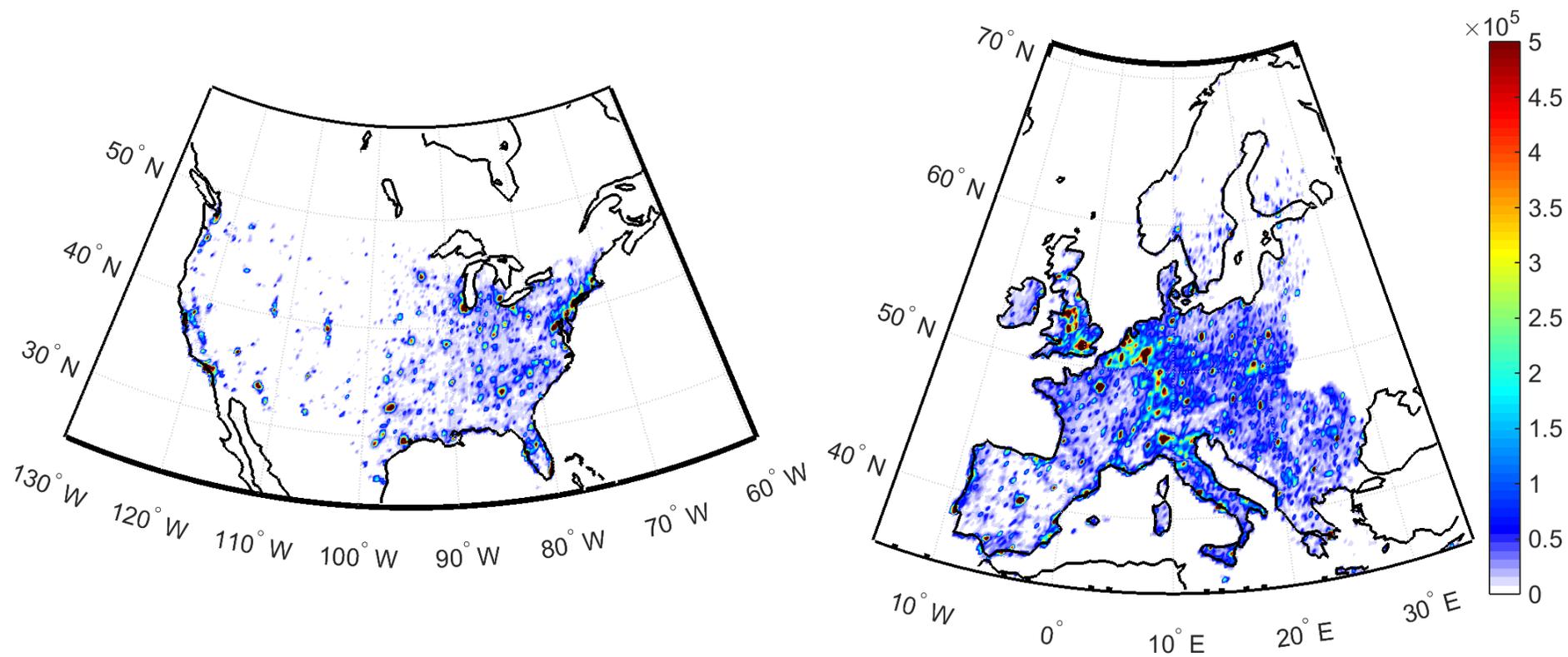


Fig.1. Population density (population per grid box) over a) the United States and b) Europe.

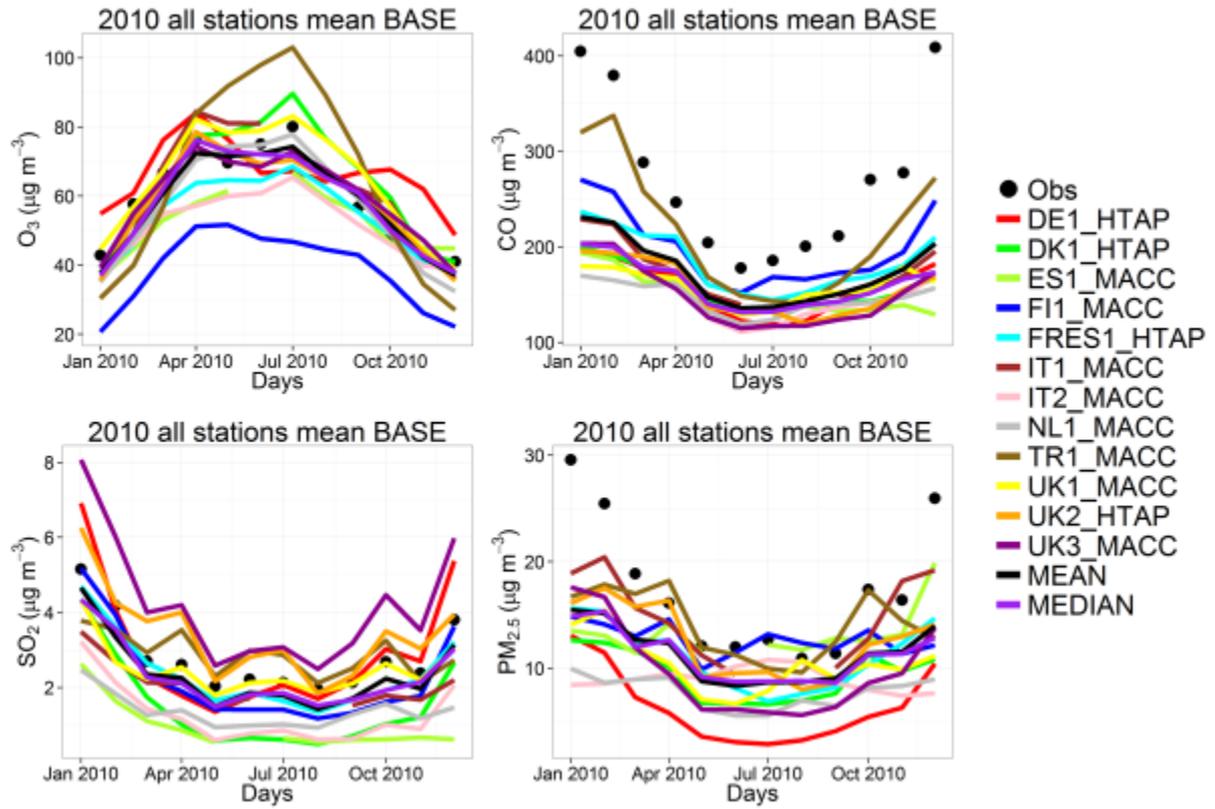


Fig. 2. Observed and simulated (base case) monthly a) O₃, b) CO, c) SO₂ and d) PM_{2.5} concentrations over Europe.

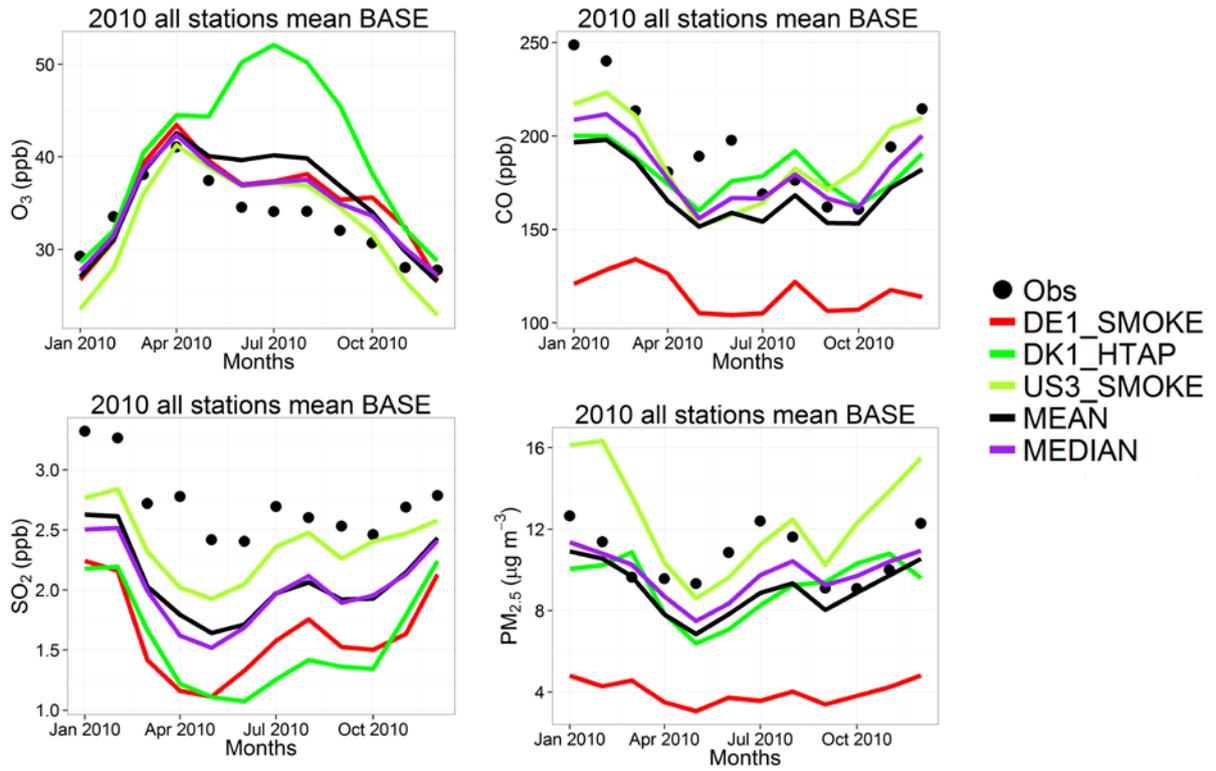
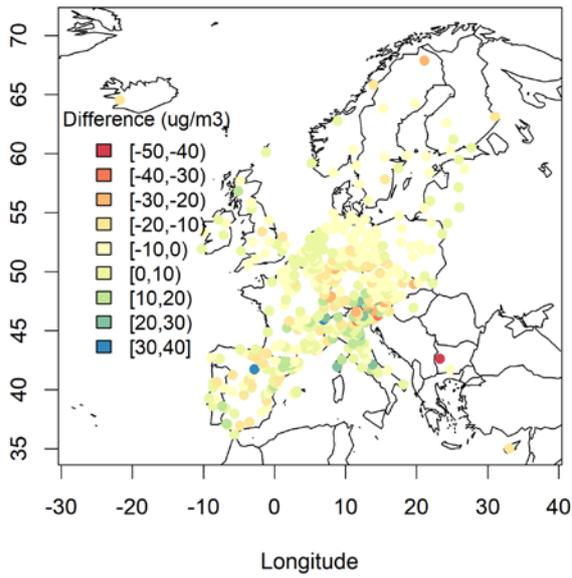
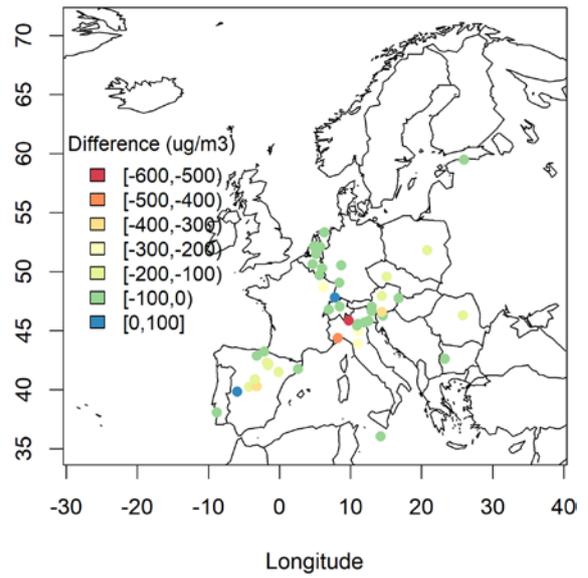


Fig. 3. Observed and simulated (base case) monthly a) O_3 , b) CO, c) SO_2 and d) $PM_{2.5}$ concentrations over the U.S.

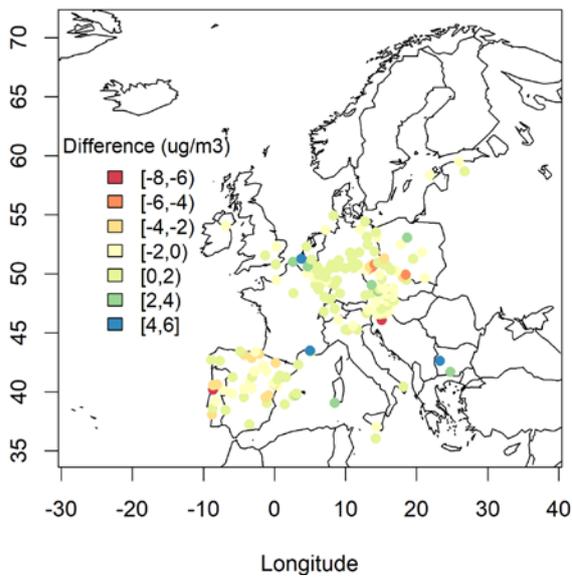
2010 Annual MM MEAN O3 Bias (ug/m3)



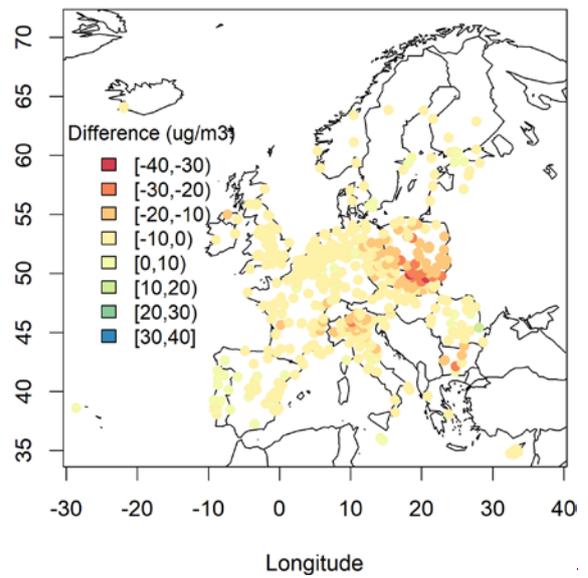
2010 Annual MM MEAN CO Bias (ug/m3)



2010 Annual MM MEAN SO2 Bias (ug/m3)



2010 Annual MM MEAN PM25 Bias (ug/m3)



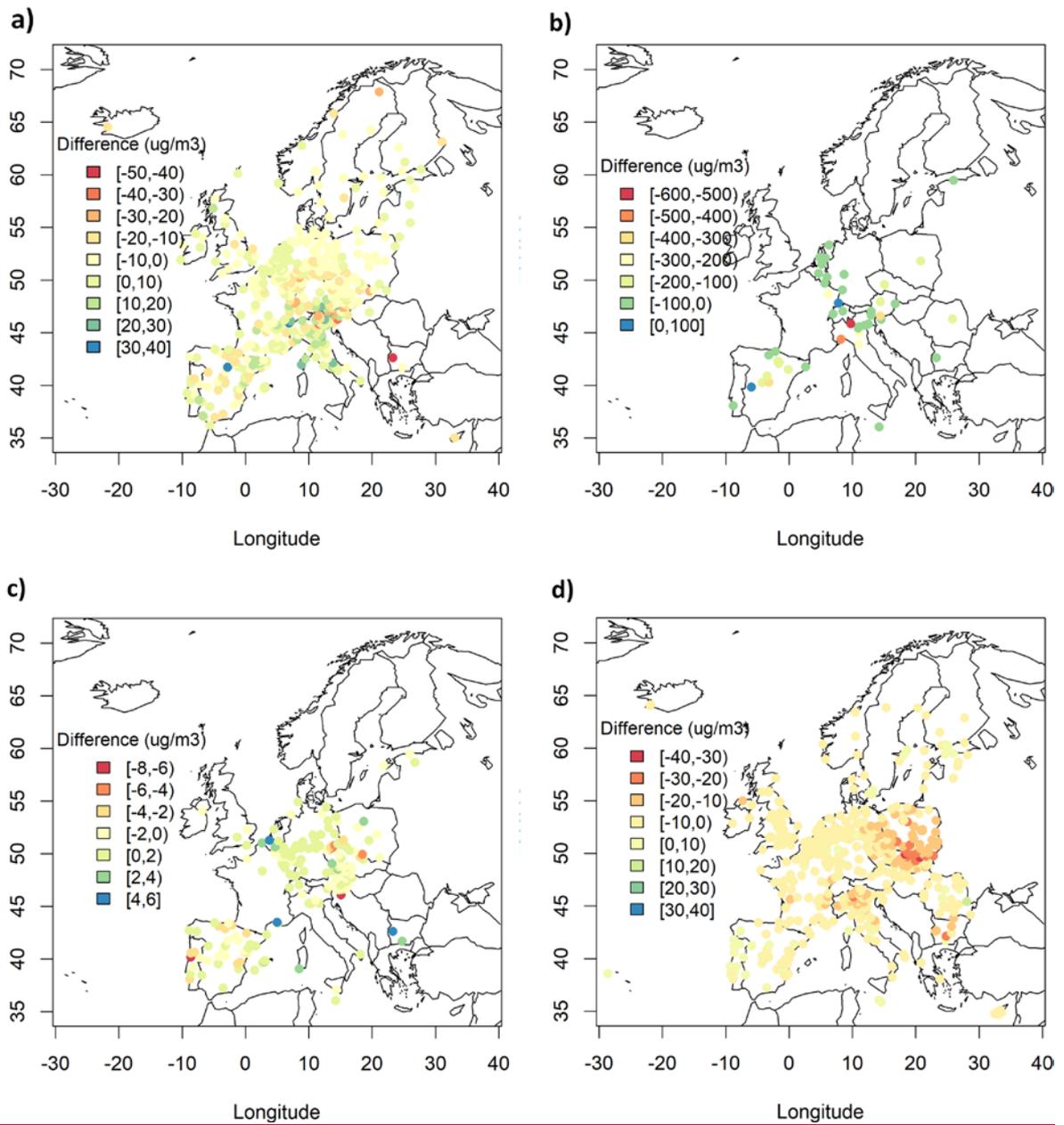
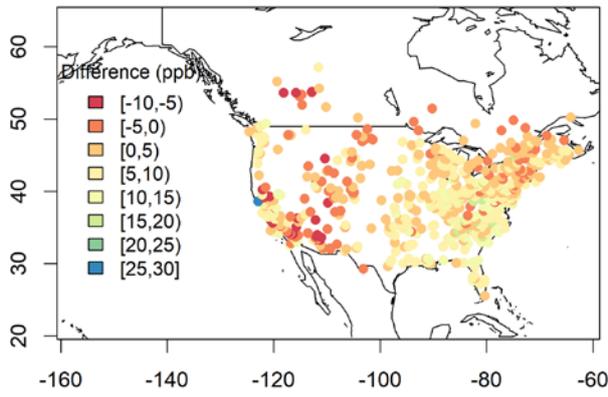
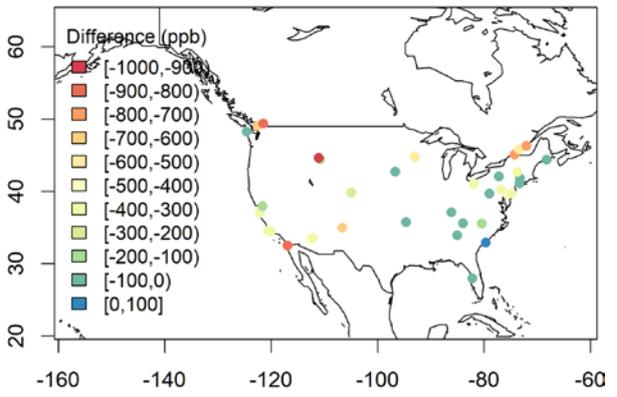


Fig. 4. Spatial distribution of annual MM mean bias ($\mu\text{g}/\text{m}^3$) for a) O_3 , b) CO, c) SO_2 and d) $\text{PM}_{2.5}$ over Europe.

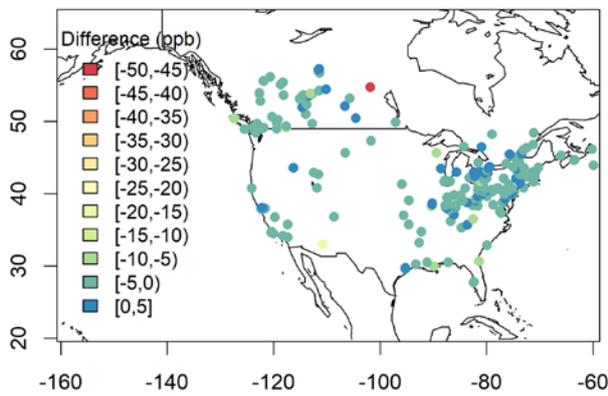
2010 Annual MM MEAN O3 Bias (ppb)



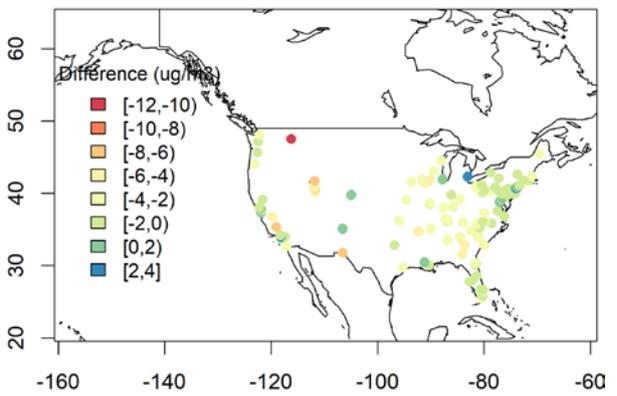
2010 Annual MM MEAN CO Bias (ppb)



2010 Annual MM MEAN SO2 Bias (ppb)



2010 Annual MM MEAN PM25 Bias (ug/m3)



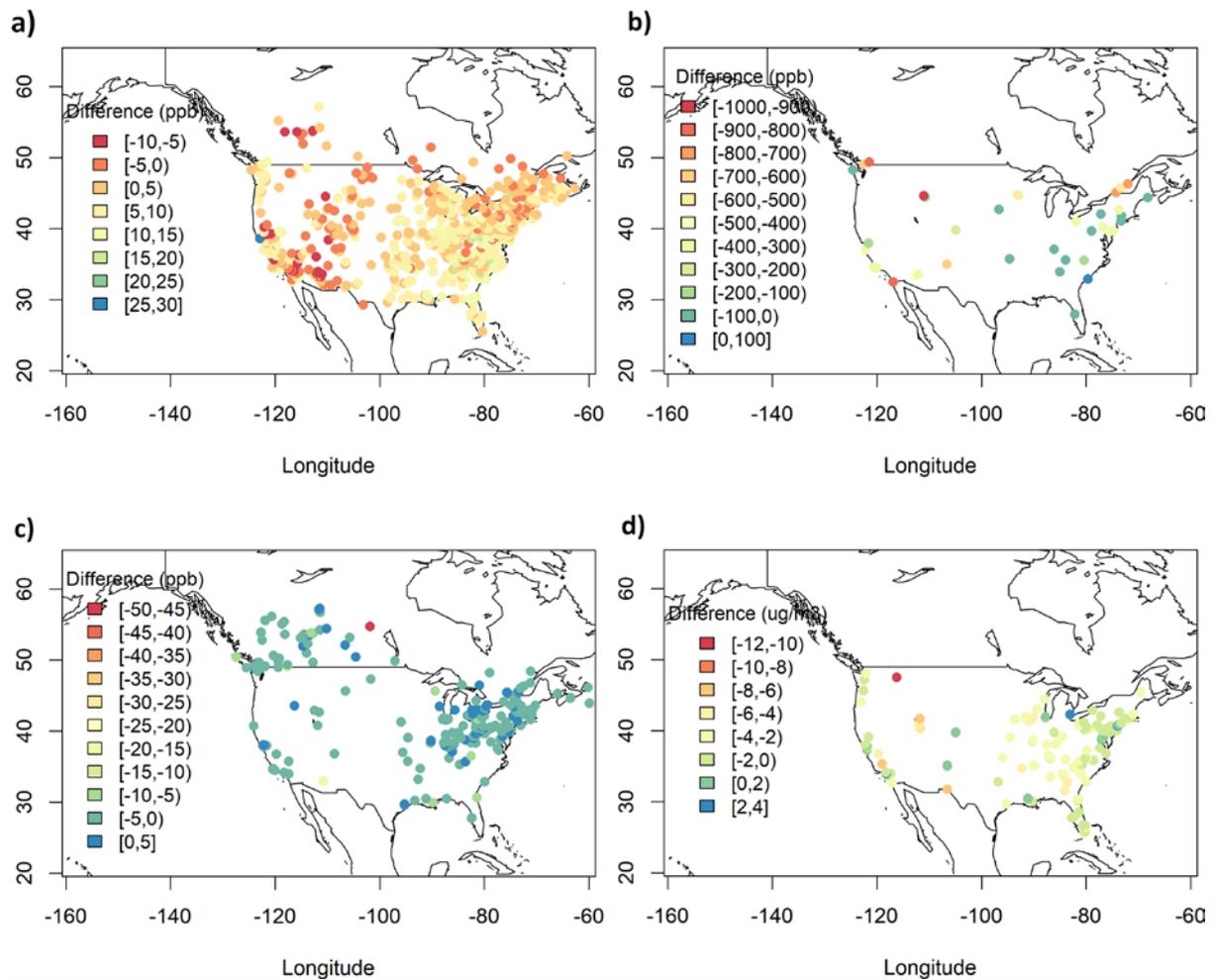


Fig. 5. Spatial distribution of annual MM mean bias (ppb for gases and $\mu\text{g}/\text{m}^3$ for $\text{PM}_{2.5}$) for a) O_3 , b) CO , c) SO_2 and d) $\text{PM}_{2.5}$ over North America.

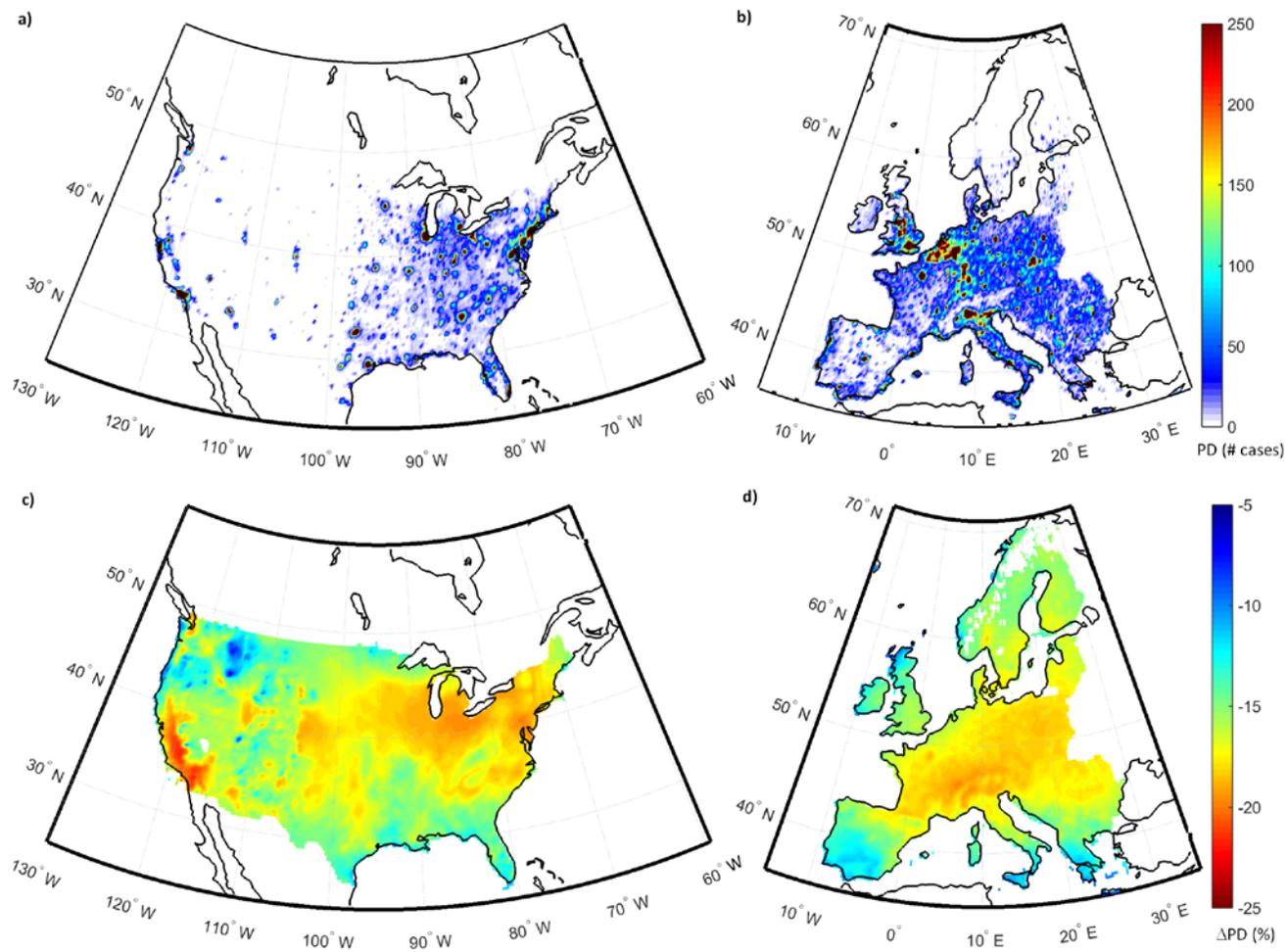


Fig. 6. Spatial distribution of the number of total premature death (PD: units in number of cases) in a) the United States and b) Europe and the relative change (%) in the number of premature death (PD) in response to the GLO scenario in c) the United States and d) Europe in 2010 as calculated by the multi-model mean ensemble.