REFEREE #1

I would like to thank the authors for taking my comments into account. I think the manuscript has been much improved. I only have a few more comments. (Page and line numbers refer to the modified version of the manuscript with tracked changes).

The reason that I suggested adding PSM data to Fig. 3 is to better separate new particle formation from primary emissions. However, the PSM total (>2.5 nm) number concentration also includes primary emissions. Could you add the concentration within the interval 1.2-2.5 nm to Fig. 3?

REPLY: Thank you very much for your comments and new suggestions. We added this fraction to Fig.3. As you can see the concentration in this interval is also larger at the suburban station throughout the day.

Page 1: line 30: Change "bigger" to "larger".

REPLY: Done, thank you.

Page 8, lines 34-35: Please rephrase. One suggestion is: "if we assume equally large vapor sources at all locations, lower growth rates may be expected at the urban stations where the vapor will be distributed over a larger number of particles."

REPLY: Thank you for your suggestion. However, we finally deleted this sentence after reviewing this subsection as suggested by referee #2. With the reviewed results we cannot affirm that there is a difference in growth rates.

Page 11, line 29: Change "less vapors" to "lower vapor concentrations".

REPLY: Done, thank you.

REFEREE #2

I want to thank the authors for their work, the quality of the paper was improved and many issues addressed. However I still have 2 main concerns:

REPLY: Thank you very much for your comments and new suggestions.

- In section 3.2.2
 - it is stated that growth rates in the suburban station are "significantly higher" than those in the urban area. I'm not convinced about the presence of a significant difference, in particular because the authors didn't provide any estimate on the uncertainties that affect their calculation (as I requested in my previous review).

REPLY: The method used for the calculation of the growth rates (Dal Maso et al., 2005) always has a subjective factor, and for this reason it is made in a group of at least three experts in order to avoid biases. For this reason, the uncertainty can be important but are difficult to measure. Nonetheless, we modified the text and added the confidence interval of the mean to the results of the growth rates. Indeed, taking into account the changes made following the suggestions of the next comment, the GR are not significantly different. The text has been modified as follows:

Growth rates ranged from 2.9 to 7.6 nm h^{-1} at the suburban site, with a mean value of 4.5 ± 2.1 nm h^{-1} , and from 1.4 to 4.0 nm h^{-1} at the urban stations with a mean value of 2.8 ± 1.0 nm h^{-1} . We cannot affirm that the mean value of the suburban station is higher than that of the urban stations because the mean value of the GR at urban stations is included in the confidence interval of the GR at the suburban station. It also has to be considered that only a few days of measurements are available for this calculations. The GR calculated are consistent with those observed by Alonso-Blanco et al. (2017), ranging 1.4-10.6 nm h^{-1} at CIEMAT.

We modified Figure 2 and also deleted the conclusions of our previous results (i.e. greater GR at the suburban station) accordingly in the abstract and conclusions.

• Moreover, table 1 shows that the highest GR in the suburban station were measured on the 16/06 and 17/06 but from figure 1 is it evident that during these days there is not a clear growth and the GR calculation can easily be biased by the absence of a defined growing mode. The authors should comment on this and eventually revise their statements.

REPLY: Yes, thank you for this observation. We deleted these days for the calculation of GR and recalculated the mean, percentiles and confidence intervals. The previous reply is already written having into account these changes and these days have been deleted from table 1 and Figure 2. We also revised the GR for the other days and corrected it for 14/07/2016.

• The argumentations provided in section 3.4.2 to support the hypothesis that the airport is the source of the nocturnal UFP peak are not strong enough in my opinion. I thank the authors for preparing figure S8, this is really helpful and confirms my initial scepticism. The nocturnal UFP peak lasted for about one hour on all the 3 days, whereas the wind conditions (NE direction, strong wind speed) stay more or less constant over several hours. Moreover, Madrid airport seems to have flights during all night long so the period with high UFP concentration should last much longer. I cannot see how this UFP peaks can be linked with the airport given the information provided in this manuscript. The authors should provide more convincing argumentation in favour of this hypothesis or look for other possible causes.

REPLY: We agree with this comment and we modified our conclusions accordingly as follows:

Although out of the major focus of this study (photochemical nucleation), other interesting events were detected taking place during night time. [...]

Furthermore, these episodes occur outside local traffic rush hours, and are registered together with strong NE winds, which suggest that they might be transported from a stationary source and not formed locally. To better support this hypothesis, Fig. S8 shows PSM data together with wind direction and wind speed, showing that the episodes coincide with strong NE winds, and that there are not episodes with low UFP concentrations with the same wind conditions.

[...]

In the discussion paper we pointed out the airport Adolfo Suárez Madrid-Barajas, located NE of the city, as a possible source of these high UFP concentrations. The airport Adolfo Suárez Madrid Barajas is located NE of the city, 12 km from of the urban stations (see Fig. S1). With more than 34000 operations in July 2016 (AENA, 2016), it is the sixth busiest 15 airport in Europe. Other studies have linked aircraft emissions with nucleation bursts without growth (Cheung et al., 2011, Masiol et al., 2017). However, the UFP peaks lasted for about one hour on all the three days, whereas the strong NE wind prevailed a few hours. Moreover, the airport has flights during all night, therefore a longer period with high UFP should be observed. Although other studies have linked aircraft emissions with nucleation bursts without growth (Cheung et al., 2011, Masiol et al., 2011, Therefore a longer period with high UFP should be observed. Although other studies have linked aircraft emissions with nucleation bursts without growth (Cheung et al., 2011, Masiol et al., 2017), with this study we cannot affirm that the airport is the origin of these bursts. As mentioned before, these episodes were unexpected and were not the main focus of this study. To elucidate the origin of these UFP bursts further research will be required.

In the abstract and conclusions, we changed this sentence: Additionally, a few nocturnal bursts of nucleation mode particles were observed in the urban stations, which could preliminarily be related with aircraft emissions transported from the airport of Madrid.

By This one: Additionally, a few nocturnal bursts of nucleation mode particles were observed in the urban stations, for which further research is needed to elucidate their origin.

I would like to stress about the importance of being careful with these kind of overstatements: this manuscript was highlighted on the Airmodus webpage (https://airmodus.com/nocturnal-sub-3-nm-particles-in-madridairmodus-newsletter-22018/) with a title saying that the airport is a source of ultrafine particles in Madrid no matter the fact that the paper was still in the review phase and no strong evidences for this causation links were provided.

REPLY: We regret this situation but it is Airmodus who took the initiative to publish this preliminary results when they were still under discussion. We agree with you, even when the main topic of the paper is photochemical nucleation and this was a secondary issue concerning our objectives.

In addition to these 2 major comments I also have a couple of less important considerations:

• Page 4 lines 16-20: I don't really understand what the authors mean here. They mentioned that important discrepancies were found but I don't understand how this was taken into account. The authors should rephrase this part or add a couple of sentences to explain it better.

REPLY: We re-phrased the sentence as follows: The aerosol number size distribution was measured with an SMPS (TSI 3080) for the size range 15-660 nm and a 1 nm SMPS (TSI 3938E77) for the size range 1-30 nm. Important discrepancies were observed when merging both SMPS particle size distributions. In the overlapping range 15-30 nm, the nanoSMPS yielded slightly higher concentration values. In order to correct that, and to obtain a continuous size distribution, we studied the distribution of particles in the coinciding size range (14-31 nm). The- the daily nanoSMPS values were corrected to adapt those of the SMPS data. We compared the resulting merged particle size distribution with CPC measurements, to check that there was a good agreement in the total particle concentration

• Page 4 line 29-30: In my previous review I asked to provide more details about the sampling conditions, I appreciate that the authors added this sentence but I was expecting something more about the length/size of the inlets, the flow rates and the losses inside those lines. The authors should add a short description of their setup.

Reply: We added the information of the length and size of the inlets, the flow rates and the material used to reduce losses inside those lines. The paragraph was changed from this:

TSI instruments at all stations were corrected for diffusion losses and multiple charge losses using the instruments' own software. The measuring conditions were the same at all sites.

To this:

TSI instruments at all stations were collocated next to windows or walls where holes were available for inlets, and equipped with individual ¹/₄ inch, 20 cm long conductive silicone tubing inlets for PSM. SMPS and CPC also had individual 30 cm conductive silicone tubing inlets. Being the inlets individual, each instrument had its own flow rate. TSI instrument data were corrected for diffusion losses and multiple charge losses using the instruments' own software.

Page 8 line 9: here it is said that "only 3 days of PSM data were available" however this is misleading because PSM data are available for a much longer period. What is missing is a longer overlapping between PSM and SMPS data so this sentence should be made more clear.

REPLY: Thank you, we modified the sentence to:

It has to be noted that only 3 days of overlap between PSM and SMPS data were available for NPF events at the urban station. A longer dataset could lead to different results.

Vertical and horizontal distribution of regional new particle

formation events in Madrid

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Abstract. The vertical profile of new particle formation (NPF) events was studied by comparing the aerosol size number distributions measured aloft and at surface level in a suburban environment in Madrid, Spain using airborne instruments. The

- 25 horizontal distribution and regional impact of the NPF events was investigated with data from three urban, urban background and suburban stations in the Madrid metropolitan area. Intensive regional NPF episodes followed by particle growth were simultaneously recorded at three stations in and around Madrid, in a field campaign in July 2016. The urban stations presented larger formation rates compared to the suburban station. Condensation and coagulation sinks followed a similar evolution at all stations, with higher values at urban stations. However, total number concentration of particles larger than
- 30 <u>2.5 nm was lower at the urban station and peaked around noon, when BC levels are minimum.</u> On some days a marked decline in particle size (shrinkage) was observed in the afternoon, associated with a change in air masses. Additionally, a few nocturnal nucleation mode bursts were observed in the urban stations, which could be related to aircraft emissions transported from the airport. Considering all simultaneous diurnal NPF events registered, growth rates were significantly lower at the urban stations, ranging 2.0 3.9 nm h⁻¹, compared to the suburban station (2.9 10.0 nm h⁻¹). Total concentration
- 35 of 9.1 25 nm particles reached 2.8 x 10⁴ cm⁻³ at the urban station and 1.7 x 10⁴ cm⁻³ at the suburban station, the mean daily values being 3.7 x 10⁴ cm⁻³ (2.2 x 10⁴ cm⁻³ at the suburban station) during event days. The formation rates of 9-25 nm particles peaked around noon and recorded a median value of 2.0 cm⁻³ s⁻⁴ and 1.1 cm⁻³ s⁻⁴ at the urban and suburban stations, respectively. The condensation and coagulation sinks presented minimum values shortly before sunrise, increasing after dawn reaching the maximum value at 14:00 UTC, with average daily mean values of 3.4 x 10⁻³ s⁻⁴ (2.5 x 10⁻³ s⁻⁴ at the
- 40 suburban station) and 2.4 x 10^{-5} s⁻¹, respectively, during event days. The vertical soundings demonstrated that ultrafine particles (UFP) are transported from surface levels to higher levels, thus newly formed particles ascend from surface to the

top offormed exclusively inside the mixeding layer. As convection becomes more effective and the mixed layer grows, UFP particles are detected at higher levels. The morning soundings revealed the presence of a residual layer in the upper levels in which aged particles (nucleated and grown on previous days) prevail. The particles in this layer also grow in size, with growth rates significantly smaller than those inside the mixed layer. Under conditions with strong enough convection, the

- 5 soundings revealed homogeneous number size distributions and growth rates at all altitudes, which follow the same evolution in the other stations considered in this study. This indicates that NPF occurs quasi-homogenously in an area spanning at least 17 km horizontally. The NPF events extend over the full vertical extension of the mixed layer, which can reaching as high as 3000 m in the area, according to previous studies. On some days a marked decline in particle size (shrinkage) was observed in the afternoon, associated with a change in air masses. Additionally, a few nocturnal nucleation
- 10 mode bursts were observed in the urban stations, which could be related to aircraft emissions transported from the airport for which further research is needed to elucidate their origin. This can have consequences in the radiative balance of the atmosphere and affect the climate. Results also evidenced that total particle concentration in and around Madrid in summer is dominated by NPF during summer, thus it may obscure the impact of vehicle exhaust emissions on levels of UFP.

1 Introduction

- 15 In urban areas, traffic emissions are a major source of UFP (Kumar et al., 2014; Ma and Birmili, 2015; Pey et al., 2008; Pey et al., 2009; Dall'Osto et al., 2012; Salma et al., 2014; Paasonen et al., 2016). These emissions include primary UFP exhaust emissions (Shi and Harrison, 1999; Shi et al., 2000; Charron and Harrison, 2003; Uhrner et al., 2012); cooling of engine exhaust emissions and condensation of semi-volatile phases vapor species that creates new UFP during dilution (Charron and Harrison, 2003; Kittelson et al., 2006; Robinson et al., 2007; Rönkkö et al., 2017). These are also considered primary particles, since they are formed near the source. Other relevant UFP sources include industrial emissions (Keuken et al., 2012).
- 2015; El Haddad et al, 2013), city waste incineration (Buonanno and Morawska, 2015), shipping (Kecorius et al, 2016; Johnson et al., 2014), airports (Cheung et al., 2011; Hudda et al., 2014; Keuken et al., 2015) and construction works (Kumar and Morawska, 2014).
- New particle formation (NPF) from gaseous precursors has been shown to cause high ultrafine particle (UFP) episodes in relatively clean atmospheres due to low condensation sinks (CS) originating from low pre-existing particle concentration (e.g. Kulmala et al., 2000; Boy and Kulmala, 2002; Wiedensohler et al.,2002; Kulmala et al., 2004; Wehner et al., 2007; O'Dowd et al., 2010; Sellegri et al., 2010; Vakkari et al., 2011; Cusack et al., 2013a; Cusack et al., 2013b; Tröstl et al., 2016; Kontkanen et al., 2017). However, at mountain sites, precursors' availability seems to be the most influential parameter in NPF events, with higher values of CS during NPF events than during non NPF events (Boy et al., 2008; Boulon et al., 2010;
- 30 García et al., 2014, Nie et al., 2014, among others). Tröstl et al. (2016) reported experimental results on nucleation driven by oxidation of Volatile organic compounds (VOCs), and Kirkby et al. (2016) reported pure biogenic nucleation.

Globally, and especially in urban areas, traffic emissions are a major source of UFP (Kumar et al., 2014; Ma and Birmili, 2015; Pey et al., 2008; Pey et al., 2009; Dall'Osto et al., 2012; Salma et al., 2014; Paasonen et al., 2016) and these arise from primary UFP exhaust emissions (Shi and Harrison, 1999; Shi et al., 2000; Charron and Harrison, 2003; Uhrner et al., 2012),

- 35 condensation of semi volatile phases vapor species that creates new UFP during dilution and cooling of engine exhaust emissions near the source (Charron and Harrison, 2003; Kittelson et al., 2006; Robinson et al., 2007). Since these are formed very close to the source, most studies consider them as primary (e.g. Brines et al., 2015; Paasonen et al., 2016) or quasiprimary particles (Rönkkö et al., 2017). Other relevant UFP sources include industrial emissions (Keuken et al., 2015; El Haddad et al, 2013), city waste incineration (Buonanno and Morawska, 2015), shipping (Kecorius et al, 2016; Johnson et al.,
- 40 2014), airports (Cheung et al., 2011; Hudda et al., 2014; Keuken et al., 2015) or even construction works (Kumar and Morawska, 2014).

NPF events contribute also significantly to ambient UFP concentrations in urban environments (Woo et al., 2001; Alam et al., 2003; Stanier et al., 2004; Wu et al., 2008; Costabile et al., 2009; Reche et al., 2011; Rimnácová et al., 2011; Salma et al., 2011; Salma et al., 2011; Salma et al., 2016; Harrison et al., 2011; Gómez Moreno et al., 2011;; Wegner et al., 2012; von Bismarck-Osten et al., 2013; Dall'Osto et al., 2013; Betha et al., 2013; Cheung et al., 2011; Hussein et al., 2014; Liu et al., 2014; Salimi et al., 2013; Cheung et al., 2011; Hussein et al., 2014; Liu et al., 2014; Salimi et al., 2014; Salimi

- 5 2014; Brines et al., 2014; Brines et al., 2015; Ma and Birmili, 2015; Minguillón et al., 2015; Hofman et al., 2016, Kontkanen et al., 2017). Common features enhancing urban NPF are high insolation, low relative humidity, availability of SO₂ and organic condensable vapors, and low condensation and coagulation sinks (Kulmala et al., 2004; Kulmala and Kerminen, 2008, Sipilä, et al., 2010, Salma et al., 2016). Urban NPF episodes can be either regionally or locally driven and may or may not impact regional background areas (Dall'Osto et al., 2013; Brines et al., 2015; Salma et al., 2016). Cheung et al. (2011)
- 10 and Brines et al. (2015) reported that in urban areas nucleation bursts without growth of particles are common; whereas the frequently occurring 'banana like' nucleation bursts at regional background sites are scarcely detected at urban sites, probably because the high CS at traffic rush hours limits the duration of the particle growth. These processes seem to prevail in summer and spring in Southern European urban areas (Dall'Osto et al., 2013; Brines et al, 2014; Brines et al., 2015). Brines et al. (2015) also reported that in urban environments the highest O₃ levels occur simultaneously with NPF events, as
- 15 well as the highest SO_2 concentrations and insolation, and the lowest relative humidity and NO and NO_2 levels. This close association between O_3 and UFP may be due to ambient conditions that favor two different but simultaneous processes, or to the fact that they are two products of photochemical reactions in the same overall process.

Reche et al. (2011) evaluated the prevalence of primary versus newly formed UFP in several European cities and found a different daily pattern for the southern European cities, where the newly formed particles contributed substantially to the

- 20 annual average concentrations, probably because of high insolation and possible site-specific chemical precursors. Brines et al. (2015) determined that NPF events lasting for 2 h or more occurred on 55 % of the days and those extending 4 h on 28 % of the days, being NPF the main contributor on 14-19 % of the time in Mediterranean and Sub-tropical climates (Barcelona, Madrid, Roma, Los Angeles and Brisbane). The latter percentages reached 2 % and 24-28 % in Helsinki and Budapest (Wegner et al., 2012 and Salma et al., 2016, respectively). Furthermore, Brines et al. (2015) calculated that 22 % of the
- 25 annual average UFP number concentration recorded at an urban background site of Barcelona originated from NPF. Ma and Birmili (2015) reported that the annual contribution of traffic on UFP number concentration was 7, 14 and 30 % at roadside, urban background and rural sites respectively, in and around Leipzig, Germany. On the other hand, traffic emissions contributed 44-69 % to UFP concentrations in Barcelona (Pey et al., 2009; Dall'Osto et al., 2012, Brines et al., 2015), 65 % in London (Harrison et al., 2011; Beddows et al., 2015) and 69 % in Helsinki (Wegner et al., 2012).
- 30 Minguillón et al. (2015) and Querol et al. (2017a) demonstrated that intensive NPF episodes take place inside the planetary boundary layer (PBL) in Barcelona, occurring around midday at surface levels when insolation and dilution of pollution are at their maxima. Earlier in the morning NPF can only take place at upper atmospheric levels, at an altitude where pollutants are diluted, since at surface levels a high CS prevents particle formation.

While many studies have investigated NPF around the world, only a few have focused on the vertical distribution of these

- 35 events (Stratmann et al., 2003; Wehner et al., 2010). In view of this, we devised a campaign with the aim to study photochemical episodes, including high O₃ levels and NPF in Madrid metropolitan area. In a twin article (Querol et al., 2018) the study of the temporal and spatial variability of O₃ is presented. In this work we will focus exclusively on the phenomenology of the NPF events, comparing the aerosol size distribution in-at surface level stations inat urban, urban background and suburban environments in Madrid and the outskirts of a residential village 17 km from Madrid, We
- 40 <u>also study the vertical distribution of the events</u> and aloft-using airborne instrumentation with surface levels and studying its temporal evolutioncarried by tethered balloons. In a twin article (Querol et al., 2017b) the study of the temporal and spatial variability of O_3 is presented.

2 Methodology

2.1 The study area

The Madrid Metropolitan Area (MMA) lies in the center of the Iberian Peninsula at an elevation of 667 m above sea level (a.s.l.). It is surrounded by mountain ranges and river basins that channel the winds in a NE-SW direction. Having an inland

5 Mediterranean climate, winters are cool and summers are hot, and precipitation occurs mainly in autumn and spring. Road traffic and residential heating in winter are the main sources of air pollutants, with small contributions of industrial and aircraft emissions (Salvador et al., 2015).

In summer, the area is characterized by strong convection, which results in PBL heights as high as 3000 m above ground level (a.g.l.), and mesoscale recirculation caused by anabatic and katabatic winds in the surrounding mountain ranges (Plaza et al., 1997, Crespí et al., 1995), which can lead to accumulation of pollutants if the recirculation persists for several days.

- Cold and warm advection of air masses associated with the passage of upper level troughs and ridges over the area give rise to a sequence of accumulation and venting periods, respectively. During accumulation periods, pollutants accumulate in the area and concentrations increase for 2-6 days, until a trough aloft brings a cold advection and a venting period starts. For a detailed description of the meteorological context during the campaign see Querol et al. (20187b).
- 15 A few studies have focused on NPF events in the area. For instance, Gómez Moreno et al. (2011) reported NPF episodes in Madrid to be 'not a frequent phenomenon', since only 63 events per year were detected, 17 % of the total days, occurring mostly in spring and summer. However, Brines et al. (2015) reported both intensive summer and winter NPF episodes at the same station that accounted for 58 % of the time as an annual average, considering the prevalence of nucleation bursts duringfor 2 hours or more. Alonso-Blanco et al. (2017) described the phenomenology of particle shrinking events, i.e. a decline in particle size caused by particle-to-gas conversion, at an urban background station in Madrid (CIEMAT), stating that they occur mainly between May and August in the afternoon, due to either a change in wind direction or the reduction of photochemical processes. Particle shrinkage following their growth is not a common phenomenon but has been observed in a few areas around the world. Yao et al. (2010), Cusack et al. (2013a and 2013b), Young et al. (2013), Skrabalova et al. (2015)

and Alonso-Blanco et al. (2017) and references therein, reported shrinkage rates ranging from -1.0 to -11.1 nm h⁻¹.

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2.2 Instrumentation

The data used in this study was collected during a summer campaign in and around Madrid in July 2016. Three air quality supersites were used, two-an urban stations, an urban background station and onea suburban station, in addition to a setting in a suburban environment with two tethered balloons that allowed study of the vertical distribution of aerosol and air pollutants. All stations are located within a range of 17 km. A map displaying all locations is shown in Fig. S1.

The CSIC urban station, operative from 9 to 20 July, was located in the Institute of Agricultural Sciences ($40^{\circ}26'25''$ N, $03^{\circ}41'17''$ W, 713 m a.s.l.) in central Madrid. The instrumentation in this station was installed in the sixth floor of the building. NO_x and equivalent black carbon (BC) concentrations were measured with a chemiluminescence based analyzer (Teledyne API, 200EU) and an Aethalometer (AE33, Magee Scientific), respectively. The aerosol number size distribution

35 was measured with a Scanning Mobility Particle Spectrometer (SMPS) (TSI, 3082) equipped with a nano-Differential Mobility Analyzer (DMA), for the size range 8-120 nm, and a Particle Size Magnifier (PSM) (AirModus) in scanning mode for the size range 1.2-42.5 nm. PSM data were post-processed using tailored software provided by Airmodus.

The CIEMAT urban background station, operative from 4 to 20 July was located in <u>the outskirts of Madrid</u>, 4 km from the CSIC station ($40^{\circ}27'23''$ N, $03^{\circ}43'32''$ W, 669 m a.s.l.). NO_x, O₃ and BC concentrations were measured with a

chemiluminescence based analyzer (THERMO 17i), an ultraviolet photometry analyzer (THERMO 49i) and an Aethalometer (AE33), respectively. The aerosol number size distribution was measured with an SMPS (TSI 3080) for the size range 15-660 nm and a 1 nm SMPS (TSI 3938E77) for the size range 1-30 nm. In the overlapping range (15-30 nm), the nanoSMPS yielded slightly higher concentration values. In order to correct that and to obtain a continuous size distribution,

5 the daily nanoSMPS values were corrected to adapt those of the SMPS. We compared the resulting merged particle size distribution with CPC measurements, to check that there was a good agreement in the total particle concentration. Temperature (4 m a.g.l.), relative humidity (4 m a.g.l.), solar radiation (35 m a.g.l.) and wind speed and wind direction (55 m a.g.l.) were measured at a meteorological tower at the station.

The ISCIII suburban station was located in the Institute of Health Carlos III, in Majadahonda, 15 km from the CSIC station (40°27'27" N, 03°51'54" W, 739 m a.s.l.) and was operative from 4 to 20 July. An SMPS (TSI 3080) measured the aerosol number size distribution in the size range 9-360 nm, and a PSM (AirModus) in scanning mode in the size range 1.2-4.0 nm. PTR-ToF-MS (Ionicon Analytik, PTR-TOF 8000) operating in H3O+ mode was used to measure VOCs. Detailed description of the instrument of the instrument can be found in Graus et al. (2010). Operation procedure of the PTR-ToF-MS is fully described in Querol et al. (20187b). Results regarding these measurements are briefly presented in Sect. S1.

- 15 <u>TSI instruments at all stations were collocated next to windows or walls where holes were available for inlets, and equipped</u> with individual ¼ inch, 20 cm long conductive silicone tubing inlets for PSM. SMPS and CPC also had individual 30 cm conductive silicone tubing inlets. Being the inlets individual, each instrument had its own flow rate. TSI instrument data were corrected for diffusion losses and multiple charge losses using the instruments' own software.
- Regarding the vertical measurements, two tethered balloons carrying miniaturized instrumentation were based at 20 Majadahonda (MJDH) rugby field (40°28'29.9" N 3°52'54.6" W, 728 m a.s.l.), 17 km from CSIC. 28 flights up to 1200 m a.g.l. were carried out from 11 to 14 July. A miniaturized SMPS (Hy-SMPS) measured the particle size distribution in the range 8-245 nm with a time resolution of 45 s and flow of 0.125 L/min (Lee et al., 2015). However, only particles larger than 10 nm could be detected due to a lower efficiency for finer particles. The instrument was inter compared with the conventional SMPS (TSI 3080) installed at ISCIII station. The instruments were moderately correlated based on total
- 25 particle concentration in the size range 9.14 241.44 nm: $N_{MJDH} = 1.3 N_{ISCHI} 124.5 \text{ cm}^3$; $R^2 = 0.47$ The instrument was intercompared with a TSI-SMPS (Standard DMA with 3776 CPC) for 50-nm monodisperse NaCl particles and polydisperse aerosol (Fig. S2). Particle concentration in the range 3-1000 nm was measured with a miniaturized butanol-based CPC (Hy-CPC). The time resolution was 1 s, and sample flow was 0.125 L/min (Lee et al., 2014). Temperature, relative humidity, pressure, wind speed and wind direction were also measured. The instrumentation was also equipped with a Global
- 30 Positioning System (GPS). An additional set of the miniaturized instrumentation was placed at surface level for comparison.

2.3 Data analysis techniques

Identification of NPF events was made by the method proposed by Dal Maso et al. (2005). After examination of the daily particle size distribution, if the day was classified as an event day we proceeded to calculate growth rates (GR), shrinking rates (SR), condensation and coagulation sinks (CS and CoagS) and formation rates (J_{Dp}).

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The algorithm proposed by Hussein et al. (2005) was used to fit log-normal modes to the particle size distribution, from which GR were calculated following Eq. (1):

$$GR = \frac{dD_p}{dt},\tag{1}$$

where D_p are the selected geometric mean diameters corresponding to growing particle modes. Unless stated otherwise, in this work growth rates are calculated for particles growing from 9 to 25 nm. When calculating growth rates with PSM data, the range was selected accordingly to the measuring range of each instrument (see Sect. 2.2). -SR were calculated analogously when a decrease in the diameter of the fitted modes was observed.

CS, a measure of the removal rate of condensable vapor molecules due to their condensation onto the pre-existing particles (Kulmala et al., 2012), is calculated using Eq. (2):

$$CS = 2\pi D \sum_{i} \beta_i D_{p,i} N_i , \qquad (2)$$

where D is the diffusion coefficient of the condensing vapor (here we use H_2SO_4), $D_{p,i}$ and N_i are the particle diameter and particle concentration for the size class *i*. β_i is the transitional correction factor:

$$\beta_i = \frac{1+K_i}{1+(\frac{4}{3\alpha}+0.337)K_i + \frac{4}{3\alpha}K_i^{2'}}$$
(3)

being K the Knudsen number $K_i = \frac{2\lambda}{D_n}$, where λ is the mean free path of the condensing vapor in air.

The formation rates of particles were calculated as-a 30--minutes averages, following Eq. (4):

$$J_{Dp} = \frac{dN_{Dp}}{dt} + CoagS_{Dp} \cdot N_{Dp} + \frac{GR}{\Delta D_p} N_{Dp},$$
(4)

where we use 9<u>the PSM measuring range 25 nm</u> for N_{Dp} , and CoagS is a quantification of the ability of the preexisting 15 aerosol to scavenge newly formed particles. For its calculation we take the geometric mean diameter of the size ranges 91-25 nm, using a merged PSM and SMPS particle size distribution. CoagS can be calculated using Eq. (5):

$$CoagS_{Dp} = \sum_{D_{p'}} K(D_p, D'_p) N_{Dp'}$$
⁽⁵⁾

where K is the coagulation coefficient. For a detailed description of the parameters and their derivation, see Kulmala et al. (2012).

A rough estimation of the mixed layer height was determined using Hy-CPC measurements. The top of the mixed layer was considered at an altitude in which particle concentration decreases an order of magnitude quasi-instantaneously and remains constant above. All UFP profiles are included in Querol et al. (2018).

Additionally, bivariate polar plots of concentration have been used to relate wind speed and direction with total particle 25 concentration using PSM data by means of the R package openair (Carslaw and Ropkins, 2012).

3 **Results and discussion**

3.1 Meteorological context

Figure S3 shows the evolution of temperature, relative humidity, wind speed and wind direction measured at CIEMAT from 5 to 20 July 2016. The evolution of temperatures during this period evidences a succession of accumulation and venting

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episodes. Rain gauges collected significant precipitation only on 6 July at midnight (not shown). The balloons field campaign, held from 11 to 14 July, coincided with the start of a venting period, coinciding with the

passage of an upper level trough, and the transition to an accumulation period, when the trough has moved to the east of the Iberian Peninsula and a ridge passes over the area of study (see Fig. S4). Maxima and minima temperatures drop, while strong westerly winds predominate until they veer to NE on 12 July 18:00 UTC. High nocturnal wind speed peaks are recorded in this period, often accompanied by a change in wind direction. For detailed information on meteorological parameters during this campaign see Querol et al. (20187b).

5 3.2 Comparison of NPF events at urban and suburban surface stations

In the following discussions, we group CSIC (urban) and CIEMAT (urban background) as urban stations and compare them to ISCIII (suburban). This is because of the availability of data during the period of interest. However, it has to be noted that CSIC is more influenced by traffic than CIEMAT, therefore it is more representative of urban environments, and for this reason CSIC data is chosen when possible. 18 NPF episodes have been identified on a total of <u>12-7</u> days throughout the

10 campaign. In Table 1 a summary of these events is presented. Out of these, a total of <u>14 events on</u> 6 days had simultaneous data available for at least one of the urban stations (CSIC, CIEMAT) and the suburban station (ISCIII). These episodes, marked with a star in Table 1, are selected for further analysis in this section. Figure 1 represents the aerosol particle size distribution of the selected episodes (12-18 July 2016).

15 **3.2.1** Episode characteristics

In the selected episodes, intensive daytime nucleation and subsequent condensational growth processes took place simultaneously at urban and suburban stations, located 17 km apart, and accordingly we classify these as regional NPF episodes. Being all stations differently influenced by traffic (influenced, slightly and not influenced by traffic), we can affirm that these episodes are regional events and not representative of primary emissions. Otherwise, we would observe significant

20 differences at our stations. Additional arguments are the fact that number concentrations of sub-25 nm particles peak at noon, when BC levels are at their minimum, as well as concentration of particles measured by PSM being higher at the suburban station, compared to the urban station, implying that the particles are not originated from traffic sources.

Nonetheless, some differences exist between urban and suburban events.

At urban stations particles of the order of 10 nm are detected throughout the day, even at night time. Conversely, at the suburban station such small particles are only detected during daytime. Additionally, during some days a very intense short nucleation burst is registered around midnight local time at urban stations that are not detected at the suburban station. This phenomenon will be is analyzed later in this section 3.4.2.

Despite the detection of sub-10 nm particles as early as 04:00 UTC (06:00 local time) at the urban stations, only after around 09:00 UTC the growth of the particles is observed, occurring roughly at the same time in both urban and suburban stations.

30 Newly formed particles grow until they have reached sizes of up to 50 nm, usually around 13:00 UTC (15:00 local time). After this, shrinkage is observed on 10 days, corresponding to 71 % of the days with available data. Consequently, the evolution of the particle size distribution is arc-shaped in these cases.

A further interesting feature is the presence of an additional Aitken mode on most days. Usually in the size range 50-100 nm, reaching 110 nm in some cases, this mode doesn't correspond to newly formed particles, but it follows a parallel evolution

35 (condensational growth and potential shrinkage). When looking at the evolution of aerosol size distributions on consecutive days, it is possible to see a connection between this 50–100 nm mode and the distribution of the previous days. The nucleated and grown mode of one day is still present the following day and it continues to grow until it eventually fades away. In some occasions the Aitken mode can be tracked for two or more consecutive days, alternating stages of growth and shrinkage.

The start of the shrinking phase coincides with a marked increase in wind speed, therefore it is associated with dilution and possibly with a change in air masses. Figure 2 shows the shrinkage rates according to the starting diameter of the shrinking particles and the stations. Data used for this figure including start and end times and diameters is included in Table S1. The calculated shrinkage rates for particles with a starting diameter below 40 nm range from -1.1 to -8.0 nm h⁻¹. For particles in

- 5 the Aitken mode above 40 nm the values fall between 4.9 and 20.5 nm h⁻¹. Finally, particles that have reached the accumulation mode (i.e., particles greater than 100 nm) after their growth can shrink much faster, with values reaching 48.7 nm h⁻¹, the median being -12.7 nm h⁻¹. The results confirm that shrinkage is a regional phenomenon in the Madrid area, as already suggested by Alonso Blanco et al. (2017), the processes being faster in the suburban station compared to the urban station. It is also observed that particles shrink faster the larger the starting diameter is.
- It should be noted that nucleation episodes coincide in time with the early increases in O₃ concentrations in the morning, whereas the occurrence of maximum O₃ concentration (120 to 150 µg m⁻³ hourly daily maxima between 14:00 and 16:00 UTC; see Fig. S5) takes place during the UFP growth stage, since oxidation of VOCs and inorganic gases is also accelerated with photochemistry and the presence of O₃ and OH radicals, among others (Coleman et al., 2008; Wang et al., 2017; Saiz-Lopez et al., 2017). NPF leads to maximal UFP concentrations around midday in all stations, which are recorded in coincidence with very low BC levels.

3.2.2 Comparison of GR, J₁₉, CS and CoagS₉

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For the observed daily regional NPF events, GR for the nucleation mode, J₁₉, CS and CoagS₉ have been determined using PSM and SMPS aerosol size distribution measurements. Here, the growth rate is calculated from the time of detection of the smallest mode until either the particle reaches 25 nm or it stops growing before reaching that size. We considered only the events that are observed simultaneously at the suburban station and at least at one urban station (highlighted in Table 1). Figure 24 shows the growth rates presented in Table 1 according to urban and suburban surface stations. GR regarding the vertical measurements are discussed in the following section due to differing sampling periods. Growth rates ranged from 2.9 to 7.6 nm h⁻¹ at the suburban site, with a mean value of 4.5±2.1 nm h⁻¹, and from 1.4 to 4.0 nm h⁻¹ at the urban stations.

25 with a mean value of 2.8±1.0 nm h⁻¹. We cannot affirm that the mean value of the suburban station is higher than that of the urban stations because the mean value of the GR at urban stations is included in the confidence interval of the GR at the suburban station. It also has to be considered that only a few days of measurements are available for this calculations. Growth rates were significantly higher at the suburban station, ranging 2.9-10.0 nm h⁻¹ with a median value of 5.8 nm h⁻¹, compared to values ranging 2.0 3.9 nm h⁻¹ with a median value of 2.7 nm h⁻¹ at the urban stations. The GR calculated are is is

consistent with theose observed GR by Alonso-Blanco et al. (2017), ranging 1.4-10.6 nm h⁻¹ at CIEMAT.

- The GR calculated in this study are also consistent with those observed in other urban and suburban areas. Kulmala et al. (2004) concluded that typical growth rates are 1-20 nm h⁻¹ in mid-latitudes. In particular, Stolzenburg et al. (2005) observed GR ranging 2.4-8.5 nm h⁻¹ in regional events in an urban environment in Atlanta, US. Qian et al. (2007) reported regional events with median GR of 5.1 nm h⁻¹ in an urban environment in St. Louis, US. Ahlm et al. (2012) reported average GR of
- 35 <u>7.3 nm h⁻¹ at Bakersfield, US.</u> Manninen et al. (2010) characterized NPF events in 12 European sites. Cabauw (The Netherlands) and San Pietro Capiofume (Italy), are stations located in environments comparable to that in our suburban station, ISCIII. For these stations the observed median growth rates were 7-8 nm h⁻¹, corresponding well with our calculated GR in the suburban station.

Figure <u>35</u> shows the average daily cycles of total-particle concentration in the size ranges 9-25 nm (N₉₋₂₅) and 1.2-2.5 nm 40 (N_{1.2-2.5}), total particle concentration measured by the PSM (N_{>2.5}), CS and CoagS₉ during the regional NPF events at urban and suburban stations. N₉₋₂₅₇ aAverage N₉₋₂₅ daily mean values are 3.7 x 10³ cm⁻³ and 2.2 x 10³ cm⁻³ at urban and suburban stations, respectively. The difference in number concentration in urban and suburban stations could explain the difference in GR: if we consider that the vapor source is the same at all locations, it would be divided in bigger number of particles at the urban stations, thus giving slower GR. $N_{>2.5}$ have average daily mean values of 1.6×10^4 cm⁻³ and 2.1×10^4 cm⁻³ at urban and suburban stations, respectively. It has to be highlighted that $N_{1.2-2.5}$ is considerably larger at the suburban station throughout

- 5 the day, with mean values of 2.5 x 10³ cm⁻³, compared to 0.5 x 10³ cm⁻³ at the urban stations. CS and CoagS₉ have average daily mean values of 3.4 x 10⁻³ s⁻¹ (2.5 x 10⁻³ s⁻¹ at the suburban station) and 2.4 x 10⁻⁵ s⁻¹, respectively. After dawn, anthropogenic activities start, and N₉₋₂₅, N_{1.2-2.5}, N_{>2.5}. CS and CoagS₉ start to increase at the same time, both in urban and suburban environments. Around 07:00 UTC, once the morning traffic rush diminishes, N₉₋₂₅, N_{>2.5} and the sinks increase more slowly; moreover, N₉₋₂₅total particle concentration decreases in the suburban station, indicating that in this environment
- 10 the impact of the traffic emissions in total particle concentration is smaller than near the city center, as expected. Shortly after, at 09:00 UTC the photochemical processes are strong enough to start NPF, as suggested by the increase in N_{9.25}particle concentrations, while the sinks get to a relative minimum. N₉₋₂₅ reaches its maximum at midday (9 x 10³ cm⁻³ and 5 x 10³ cm⁻³ at the urban and suburban stations, respectively), and then decrease because the particles start growing to diameters greater than 25 nm, adding to the sinks, which increase gradually until the evening. NPF leads to maximal UFP concentrations
- 15 around midday in all stations, as suggested by the peak in $N_{>2.5}$, which is recorded in coincidence with very low BC levels (see Figs. S5 and S6). Around 19:00 UTC the effect of the afternoon traffic rush is evident, the variables evolving equivalently to that in the morning. Finally, at 23:00 UTC a sharp and short increase in N₉₋₂₅ is observed, associated with the aircraft emissions discussed above Sect. 3.4.2.
- Total formation rates of 9 25 nm particles (J_9) were calculated from SMPS data of urban and suburban stations. Figure 6 summarizes the daily evolution of J_9 for the days in which an event is detected at both urban and suburban stations. Median hourly maximum values are registered at 10:00 12:00 UTC (2.0 cm⁻³ s⁻⁴) at the urban stations, and at 13:00 14:00 UTC (1.1 cm⁻³ s⁻⁴) at the suburban station. Median values are generally higher at the urban stations, especially during the central hours of the day. The ranges are also broader at the urban stations, with ranges of up to 4 cm⁻³ s⁻⁴ at midday and outliers reaching 5 cm⁻³ s⁻⁴ at night, which agree with the observed nocturnal peaks at CSIC. The fact that J_9 is higher at the urban stations is
- 25 probably linked to higher traffic emissions (20-30 nm, Brines et al., 2015) in the city, and not related with higher nucleation rates, since PSM measurements indicate lower concentrations of 1.2-4 nm particles compared to the suburban measurements (Figure S4). The calculated formation rates agree with those reported in other studies (see Kulmala et al. 2004 and references therein), ranging 0.01-10 cm⁻³-s⁻¹-during regional events around the world.

Growth rates (GR_{PSM}) and total formation rates of 1.2-4.0 nm particles (J₁) were calculated from PSM data at CSIC and

- 30 ISCIII stations. GR_{PSM} were calculated from 11 to 18 July 2016, averaging 4.3 nm h⁻¹ at the urban station and 3.7 nm h⁻¹ at the suburban station. J_I were calculated only for the days in which NPF is identified. The results for these days are included in Table 1. Average J_I values are higher at the urban station (8.9 cm⁻³ s⁻¹) compared to the suburban station (5.3 cm⁻³ s⁻¹). Concentrations of 1.2-4.0 nm particles are lower at the urban station (Figure S6), which could lead to lower formation rates. However, the coagulation sink is greater at the urban station, as discussed before, which contributes to the second factor in
- 35 Eq. (4). It has to be noted that only 3 days of overlapping between PSM and SMPS data were available for NPF events at the urban station. A longer dataset could lead to different results.

The average values of the formation rates agree with those reported at similar stations around the world. For instance, Woo et al. (2001) reported J_3 ranging 10-15 cm⁻³ s⁻¹ in Atlanta, US. Wehner and Wiedensohler (2003) reported average J_3 of 13 cm⁻³ s⁻¹ in Leipzig, Germany. Hussein et al. (2008) reported nucleation rates ($D_p < 25$ nm) ranging 2.1-3.0 cm⁻³ s⁻¹ in summer

40 <u>in Helsinki.</u>

3.2.3 PTR-ToF-MS measurements

Among the 152 ions identified with the PTR ToF MS, only 3 exhibit temporal trends that might be relevant in the growth processes of NPF (Fig. S6). Two highly oxygenated ions, C₄H₄O₃H⁺ (m/z 101.023) and C₂H₄O₃H⁺ (m/z 77.023), and NO2+ (m/z 45.9924) presented evolutions parallel to those of the particle diameter, i.e. the 5 concentration of these ions increased simultaneously with the increase of particle diameter, and growth stopped when the concentration of the ions decreased (Fig. S6). This is observed also on days in which there is no particle formation but there is particle growth. Thus, the parent molecules of these ions are not linked to particle formation, but they would most probably contribute to particle growth. The fragment C4H4O3H⁺ has, to the best of our knowledge, only been reported once over an orange grove in California (Park et al., 2013) and is most probably 10 from secondary origin considering both its diurnal variation and oxidation state. It contains sufficient carbon atoms and oxygen functional groups to likely partition into the condensed phase. NO₂⁺ and $C_2H_4O_3^+$ are known fragments of peroxyacetyl nitrate (PAN) (de Gouw et al., 2003), but NO2⁺-can also arise from the fragmentation of a wide range of peroxynitrates (ROONO2) or alkyl and multifunctional nitrates (RONO2) (Aoki et al., 2017; Duncianu et al., 2017). While the uptake of PAN on particles can be considered as negligible (Roberts, 2005), higher molecular 15 weight organonitrates are more likely to partition onto the particle phase. Thus, the particles growth appears to be driven by the uptake of secondary organic compounds. More precisely, in an urban atmosphere such as Madrid characterized by high NO₂ concentrations, the formation of organonitrates and/or peroxynitrates could play an important role in the particle growth processes.

20 3.2.4 Nocturnal UFP peaks

There are other interesting events taking place during night time. From 6 to 11 July and 17 to 19 July, high concentrations of 1.2-4 nm particles are registered shortly after sunset for several hours, simultaneously at urban and suburban stations (Fig. S7). BC, NO and NO₂-concentrations also increase during that time (see Fig. S5). Therefore, these processes are probably related to local traffic emissions and the decrease of the mixing layer after sunset. On the other hand, from 12 to 14 July high concentrations of sub 25 nm particles are also detected, but only registered at the urban stations around 23:00 UTC. These are sudden, shorter and more intense, with concentrations greater than 10⁵ cm⁻³. They appear as intense bursts that last one hour or less, with no subsequent growth. Unlike the regional events, these are not accompanied by simultaneous high BC or NO concentrations, thus they are not linked to traffic emissions, although NO₂ levels are significant. Furthermore, these episodes occur outside local traffic rush hours, and are registered together with strong NE winds, which suggest that they might be transported and not formed locally.

In order to determine the origin of these sub 25 nm particles, bivariate polar plots of concentration have been used to relate wind speed and direction measured at CIEMAT with total particle concentration of 1 4 nm particles, BC, NO₂ and NO measured at CSIC, separately analyzing daylight and night time periods (Fig. 3). These plots must be carefully interpreted, since the color scale only represents the average value for a given wind speed and direction. The results are consistent with

- 35 what we previously stated: the highest nocturnal 1.4 nm particle concentrations are linked with strong winds from NE direction. Air masses transported from this direction have the lowest BC levels, and moderate NO₂ concentrations. NO concentrations are insignificant at nighttime considering any direction, probably because of titration due to the high concentrations of O₃-observed during daytime. The airport Adolfo Suárez Madrid-Barajas is located NE of the city, 12 km from of the urban stations (see Fig. S1). With more than 34000 operations in July 2016 (AENA, 2016), it is the sixth busiest
- 40 airport in Europe. Other studies have linked aircraft emissions with nucleation bursts without growth (Cheung et al., 2011, Masiol et al., 2017), having the particle size distribution of the aircraft emissions in their area of study a characteristic mode peak at around 15 nm (Mazaheri et al., 2009). Considering that the airport of Madrid is relatively busy also at nighttime, and

in regard of our results, we assume that the observed local nocturnal nucleation mode events are associated with transported aircraft emissions. Since the airport is located almost 30 km to the E of ISCIII, the emissions would be significantly diluted by the time they arrive at that station, in comparison with the considered urban stations.

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3.3 Vertical distribution of NPF events

3.2.53.3.1 UFP concentrations

Querol et al. (201<u>87</u>b) studied the vertical profiles of UFP and O3 concentrations measured during the campaign using the balloon soundings at Majadahonda. UFP concentrations are homogeneous throughout the mixing layer and present a sharp decrease at the top. As the day progresses, the convection is more effective and high UFP levels reach higher altitudes, as the mixing layer heightens. This suggests that UFP fluxes are bottom up. Moreover, the concentrations tend to increase until midday. Afterwards, they remain constant or slightly decrease, always showing homogeneous levels from surface levels to the top of the PBL. Concentrations of UFP markedly increased from 11 to 14 July, both at surface and at upper levels. This is consistent with the observed decrease of the convective activity in that period, evidenced by a decrease in temperatures, but also with an increase in the formation rates, calculated in this study. Therefore, the increase in particle concentration is

3.2.63.3.2 Particle size distribution and NPF episodes

probably the result of both a decline in PBL height and more intense nucleation episodes.

The NPF events described in Sect. 3.2 that took place between 12 and 14 July were not only detected at surface level but also in upper layers with the balloons soundings in Majadahonda. However, the measurements were not continuous, since the balloons could not be operated safely if the wind speed was above 8 m s⁻¹ at any vertical level.

Figure <u>47</u> shows the fitted modes to the particle size distribution measured in the soundings on 12 July. The fact that sub-40 nm particles are not detected at the higher levels of the first flights suggests that convection is not very effective yet, and the sounding goes through different atmospheric layers, most likely the mixed layer and the residual layer. In the residual layer

- 25 <u>Aitken-mode particles formed on previous days prevail (Stull, 1988).</u> The interphase <u>between the mixed layer and the</u> residual layer, i.e. the mixed layer height, has been derived using the UFP vertical profiles (see Querol et al., 2018). would be around 1300 m at 7:00 UTC, 1500 m at 9:00 UTC and higher than 1800 m from 10:00 UTC. From 10:00 UTC onwards, once the convection has fully developed, the mixed layer covers all the sounding and we see a homogeneous distribution at all levels, which is also comparable to those recorded with the instrumentation measuring at the surface. This agrees with the
- 30 fact that UFP are homogeneously distributed in the mixed layer and are detected at higher altitudes as the mixed layer rises fluxes are bottom up, as we stated in Sect. 3.3.1.

In the early morning the size distribution is dominated by a 60 nm mode at all altitudes, which grows to 100 nm at 11:00 UTC. Even though it is detected at all levels, the mode slightly decreases its size when the sounding ascends above the mixed layer limit, more clearly visible on the second flight, around 9:00 UTC. This result suggests that there are <u>less-lower</u> vapors concentrations in the residual layer, which inhibits particle growth, whereas the mixed layer is more polluted, thus the

35 vapor<u>s concentrations</u> in the residual layer, which inhibits particle growth, whereas the mixed layer is more polluted, thus the particles can grow faster. The growth rates calculated for this mode were 1.8 nm h⁻¹ in the residual layer, and 7.3 nm h⁻¹ in the mixed layer. The concentration and size of the Aitken mode decrease after midday, which might be related to a change of air masses an increase of wind speed that entailed dilution and evaporation, leading to shrinking of the particles. Because of the increase in wind speed the balloons could not be safely operated, and no additional flights were made on that day.

Moreover, during the morning we observed particles growing inside the mixing layer from 10 nm at 7:00 UTC, to 30 nm at midday, with a growth rate of 3.5 nm h^{-1} . This mode is observed simultaneously at ISCIII and therefore we consider it for calculation. The growth rate obtained is 3.5 nm h⁻¹. The fact that the growth rate is the same throughout the mixing layer even though we expect VOCs to be higher near the surface upholds the assumption that the convection is very efficient, and

5 the entire layer is well-mixed. After 13:00 UTC, because of the change in air massesincrease in wind speed particles start to shrink. While concentrations were not as high as other episodes, the evolution is remarkably similar to the NPF event measured at the same time at ISCIII, which had a growth rate of 3.0 nm h⁻¹.

The size distribution and the corresponding fitted modes for the soundings made on 13 July are presented in Fig. 85. Although the balloons could not fly until 10:30 UTC for safety reasons, 3at least 2 modes are detected from early morning at

- the sounding location. The accumulation mode grows from 156 nm at 07:00 UTC to 200 nm at 10:00 UTC, with a growth 10 rate of 13.3 nm h⁻¹. After that time the particles have grown beyond the detection limit. This mode is also detected at ISCIII, growing 13.7 nm h⁻¹, following a similar evolution, but not at CSIC since this size range is beyond the detection limit of the SMPS. Another mode starting roughly at 40 nm at 0907:00 UTC grows to 100 nm at 15:00 UTC. With a growth rate of 8.5 nm h⁻¹, this mode was detected at all altitudes once the soundings started, indicating that the convection was already effective
- by 10:30 UTC and all the measured altitudes were completely mixed, leading to a homogeneous particle distribution 15 throughout the soundings. This mode is the prolongation of the Aitken mode detected the day before, which shrank from midday until the following morning. It is also detected at ISCIII and CSIC, with growth rates of 7.5 nm h⁻¹ and 6.9 nm h⁻¹. A nucleation mode grows from the detection limit of the instrument, around 10 nm at 08:30 UTC to 40 nm at 15:00 UTC. Comparing with other stations, we considered this mode only after 9:00 UTC, and calculated the growth rates from that time.
- 20 We consider this a regional NPF event, since the start of the particle growth is registered simultaneously at all the stations. The growth rates at the sounding location, ISCIII and CSIC are 5.3 nm h⁻¹, 4.6 nm h⁻¹ and 2.0 nm h⁻¹, respectively.

Finally, Fig. 69 shows the particle size distribution and fitted modes for the soundings made on 14 July. Correspondingly, in Fig. 740 the vertical distribution of particles for some of the soundings is presented. The earliest soundings revealed the existence of a residual layer aloft. In order to verify this result two constant altitude flights were made during the morning.

- 25 The extension of the wire was not modified during these flights. However, changing wind conditions varied slightly the altitude of the instruments. The altitude was chosen so that the instruments remained initially outside the mixing layer, i.e. inside the residual layer. As the insolation increased, so did the altitude of the mixing layer, until it reached the altitude at which the balloons were positioned. As the mixing layer reached the balloons, total particle concentration sharply increased from $4x10^3$ to $2x10^4$ cm⁻³, demonstrating that newly-formed particles flow upwards and remain inside the mixing layer.
- 30 According to the abrupt decline in particle concentration, the boundary between the mixing and residual layers was located at 1000 m at 09:00 UTC, 1200 m at 10:00 UTC, 1350 m at 11:00 UTC and beyond 1800 m after 12:00 UTC. This can be taken as an indicator of the effectiveness of convection, meaning that after 12:00 UTC all the measured particle population was well mixed throughout the sounding range. Inside the residual layer particles had a slower growth rate (0.5 nm h^{-1} compared to 8.45 nm h⁻¹ for the 40 nm mode <u>– note that due to the use of a log-scale this might be unnoticeable visually</u>), 35 and no particles smaller than 20 nm were observed.

The Aitken mode particles observed on the previous days prevailed and had grown to 170 nm at 08:00 UTC, reaching the detection limit (240 nm) by 10:00 UTC. Furthermore, nNucleation mode particles were detected exclusively inside the mixing layer from 08:00 UTC to 12:00 UTC, whereas growth was only observed from 09:00 to 11:00 and from 12:00 onwards. The time spacing between both growing periods coincides with a marked decrease in wind speed. During the first period growth rates at the sounding station, ISCIII and CSIC were 6.2, 5.4 and 1.4 nm h⁻¹, respectively. However, during the

40 second stage particles grew faster at the urban station (8.6 nm h^{-1}) than at the sounding location (4.5 nm h^{-1}). As the latter is a suburban environment, this contrasts with the results obtained in Sect. 3.2.2. This fact could be explained by the veer of NE winds to weaker southerly winds in Madrid, which is not observed in Majadahonda.

Overall, the soundings revealed that there is simultaneous growth and shrinking of <u>3 different modes</u>: nucleation<u>and</u>, Aitken and accumulation-modes, and that <u>all-both</u> of them grow and shrink at <u>very</u>-different rates. This was also observed in the

- 5 surface measurements when comparing urban and suburban stations (see Sect. 3.22.22). This observation demonstrates that there are plenty of semivolatile vapors that condense onto and evaporate from the accumulation mode in this environment. Furthermore, the fact that the Aitken and nucleation modes have slower growth, implies that there is either less vapors that condense on the accumulation mode (they would need to be less volatile), or the smaller particles cannot uptake as much of the vapors as the larger, due to particle phase chemistry (Apsokardu and Johnston, 2017). This phenomenon has been rarely
- 10 reported in ambient air.

3.4 Other observations

3.4.1 Prevalence of particles and shrinkage

A further interesting feature is the presence of the Aitken mode on most days. Usually in the size range 50-100 nm, reaching
 110 nm in some cases, this mode doesn't correspond to newly formed particles, but it follows a parallel evolution (condensational growth and potential shrinkage). When looking at the evolution of aerosol size distributions on consecutive days, it is possible to see a connection between this 50-100 nm mode and the distribution of the previous days. The nucleated and grown mode of one day is still present the following day and it continues to grow until it eventually fades away or grows beyond the detection limits of the instruments. In some occasions the Aitken mode can be tracked for two or more consecutive days, alternating stages of growth and shrinkage.

The start of the shrinking phase coincides with a marked increase in wind speed (Fig. S7), therefore it is associated with dilution, which favors the evaporation of semi-volatile vapors, resulting in a decline in particle diameter and concentrations, as observed in most cases. Figure 8 shows the shrinkage rates according to the starting diameter of the shrinking particles and the stations. Data used for this figure including start and end times and diameters is included in Table S1. The calculated

- 25 shrinkage rates for particles with a starting diameter below 40 nm range from -1.1 to -8.0 nm h⁻¹. For particles in the Aitken mode above 40 nm the values fall between -4.9 and -20.5 nm h⁻¹. The results confirm that shrinkage is a regional phenomenon in the Madrid area, as already suggested by Alonso-Blanco et al. (2017), the processes being faster in the suburban station compared to the urban station. It is also observed that particles shrink faster the larger the starting diameter is.
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3.4.2 Nocturnal UFP peaks

Although out of the major focus of this study (photochemical nucleation), other interesting events were detected taking place during night time. From 6 to 11 July and 17 to 19 July, high concentrations of 1.2-4 nm particles are registered shortly after sunset for several hours, simultaneously at urban and suburban stations (see Fig. 1). BC, NO and NO₂ concentrations also

35 increase during that time (see Fig. S5). Therefore, these processes are probably related to local traffic emissions and the decrease of the mixing layer after sunset. On the other hand, from 12 to 14 July high concentrations of sub-25 nm particles are also detected, but only registered at the urban stations around 23:00 UTC. These are sudden, shorter and more intense, with concentrations greater than 10⁵ cm⁻³. They appear as intense bursts that last one hour or less, with no subsequent growth. These are not accompanied by simultaneous high BC or NO concentrations, thus they are not linked to traffic

emissions, although NO₂ levels are significant. Furthermore, these episodes occur outside local traffic rush hours, and are registered together with strong NE winds, which suggest that they might be transported from a stationary source and not formed locally. To better support this hypothesis, Fig. S8 shows PSM data together with wind direction and wind speed, showing that the episodes coincide with strong NE winds.

- 5 In order to determine the origin of these sub-25 nm particles, bivariate polar plots of concentration have been used to relate wind speed and direction measured at CIEMAT with total particle concentration of 1.2-2.5 nm particles, BC, NO₂ and NO measured at CSIC, separately analyzing daylight and night time periods (Fig. 9). These plots must be carefully interpreted, since the color scale only represents the average value for a given wind speed and direction. The results are consistent with what we previously stated: the highest nocturnal 1.2-2.5 nm particle concentrations are linked with strong winds from NE
- 10 direction. Air masses transported from this direction have the lowest BC levels, and moderate NO₂ concentrations. NO concentrations are insignificant at nighttime considering any direction, probably because of titration due to the high concentrations of O₃ observed during daytime.

In the discussion paper we pointed out the airport Adolfo Suárez Madrid-Barajas, located NE of the city, as a possible source of these high UFP concentrations. However, the UFP peaks lasted for about one hour on all days, whereas strong NE winds

15 prevailed a few hours. Moreover, the airport has flights during all night, therefore a longer period with high UFP should be observed. Although other studies have linked aircraft emissions with nucleation bursts without growth (Cheung et al., 2011, Masiol et al., 2017), with this study we cannot affirm that the airport is the origin of these bursts. As mentioned before, these episodes were unexpected and were not the main focus of this study. To elucidate the origin of these UFP bursts further research will be required.

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4 Conclusions

We investigated the phenomenology of regional and secondary New Particle Formation (NPF) episodes in central Spain. To this end we set up 3 supersites (an urban, an urban background and a suburban) 17 km away in and around Madrid. We were able to characterize 6 NPF events, and in all cases the evolution of the particle size distribution (PSD) was very similar at all

- 25 stations: around sunrise nucleation mode particles appear and start growing and in the afternoon a decline in particle sizes, i.e. shrinkage, is observed. The regional origin of the NPF is supported by the simultaneous variation in PSD in the nucleation mode and particle number concentrations, growth and shrinkage rates. Furthermore, temporal evolutions of condensation and coagulation sinks (CS and CoagS) were similar at all stations, having minimum values shortly before sunrise and increasing after dawn towards the maximum value after midday in the early afternoon. In spite of the 17 km
- 30 scale simultaneous processes affecting particle number concentrations, the following relevant differences between urban and suburban stations were observed: i) the urban stations presented larger formation rates as compared to the suburban stations; ii) in general, the sinks were higher at the urban stations.

Regarding the vertical soundings of the NPF events, we observed that in the early morning the vertical distribution of newly formed particles is differentiated in two layers. The lower layer (mixed layer, ML) in which convection is effective, is well-

- 35 mixed and has a homogeneous PSD. This ML heightens throughout the day, as insolation is more pronounced, extending beyond the sounding limits around midday. NPF occurs throughout this ML, and growth rates and concentrations are homogeneous. The upper layer is a stable residual one (RL) in which particles formed or transported the previous days prevail. In the RL growth is inhibited or even completely restrained, compared with the same particles in the ML. Overall, the soundings demonstrate that particles are formed inside the ML, but they can prevail and be displaced and stored at upper
- 40 <u>levels and continue to evolve on following days.</u>

In this campaign we could not measure in the earliest stages of NPF due to safety requirements of the balloon flights early in the morning. We think it is important for future work to carry out soundings during the nucleation phase of the episodes. However, miniaturized instruments able to measure smaller particles would be needed, which are not available at the present time. This would allow us to determine whether secondary NPF takes place throughout the ML or occurs at the surface and

5 is transported upwards by convection afterwards. If the former were true, then locations with high ML could produce more secondary particles than we have considered, and they could affect a larger population, or influence climate to a greater extent.

Additionally, a few nocturnal bursts of nucleation mode particles were observed in the urban stations, for which further research is needed to elucidate their origin.

- 10 We cannot determine whether the NPF episodes were triggered by the pollution generated in the city that extended to the region, or the events are caused by a broader phenomenon. In either way, it can be concluded that in summer the particle number concentrations are dominated by NPF in a wide area. The impact of traffic emissions on concentrations of UFP is much smaller than those of NPF, even near the city center where the pollution load is at the highest. This result is in line with other studies performed in cities from high insolation regions (e.g. Kulmala et al., 2016). Given the extent of the episodes,
- 15 the health effects of NPF can affect a vast number of people, considering that the Madrid metropolitan area with more than 6 million inhabitants is the most populated area in Spain, and one of the most populated in Europe (UN, 2008). For this reason, we believe that the study of health effects related to newly-formed particle inhalation is crucial.

A total of 6 intensive regional NPF episodes were detected simultaneously at urban and suburban stations located within a 17
20 km radius in Madrid. The evolution of the size distribution was very similar at all stations: around sunrise nucleation mode particles appear and start growing and in the afternoon a decline in particle sizes, i.e. shrinkage, is observed. The shrinkage can be related to a change in air masses as suggested by the meteorological data. On most days one or more distinct modes were detected in the Aitken or accumulation ranges which can be tracked to previous and subsequent days. This implies that particles formed and grown one day can prevail for two or more days in the region if the meteorological conditions are favorable. Some relevant differences between urban and suburban stations were observed. The urban stations presented larger formation rates and smaller growth rates as compared to the suburban stations. Additionally, a few nocturnal bursts of nucleation mode particles were observed in the urban stations, which could be related with aircraft emissions transported from the airport of Madrid. CS and CoagS evolutions were similar at all stations, having minimum values shortly before

sunrise and increasing after dawn towards the maximum value after midday in the early afternoon. In general, the sinks were
 higher at the urban stations. Formation rates were also larger in the urban stations, which might be related to traffic emissions that were considered in the size range used for the calculations.

We cannot determine whether the NPF episodes were triggered by the pollution generated in the city that extended to the region, or the events are caused by a broader phenomenon. In either way, it can be concluded that in summer the particle number concentrations are dominated by NPF in the area of study. The impact of traffic emissions on concentrations of UFP

- 35 is much smaller than those of NPF, even near the city center where the pollution load is higher. This result is in line with other studies (e.g. Kulmala et al., 2016). Given the extent of the episodes, the health effects of NPF can affect a vast number of people, considering that the Madrid metropolitan area with more than 6 million inhabitants is the most populated area in Spain, and one of the most populated in Europe (UN, 2008). For this reason, we believe that the study of health effects related to newly formed particle inhalation is crucial.
- 40 Regarding the vertical soundings of the NPF events, we observed that in the early morning the vertical distribution of newly formed particles is differentiated in two layers. The lower layer, in which convection is effective, is well mixed and has a

homogeneous particle size distribution. This layer heightens throughout the day, as insolation is more pronounced, extending beyond the sounding limits around midday. NPF occurs throughout this layer, and growth rates and concentrations are homogeneous. The upper layer is a stable residual one in which particles formed or transported the previous days prevail. In the residual layer growth is inhibited or even completely restrained, compared with the same particles in the mixed layer.

5 Overall, the soundings demonstrate that the flux of ultrafine particles has an upward direction and that particles are formed at surface levels, but they can prevail and be displaced and stored at upper levels and continue to evolve on following days.

Both at surface and aloft we detected growth and shrinkage of the nucleation, Aitken and accumulation modes, which had very different growth and shrinking rates. This suggests that there are vapors that can condense onto and evaporate from the accumulation mode, which has been rarely documented to this day.

- 10 In this campaign we could not measure in the earliest stages of NPF due to safety requirements of the balloon flights early in the morning. We think it is important for future work to carry out soundings during the nucleation phase of the episodes. However, miniaturized instruments with greater resolution would be needed, which are not available at the present time. This would allow us to determine whether particle formation takes place throughout the mixing layer or occurs at the surface and is transported upwards by convection afterwards. If the former were true, then locations with high PBL could produce more
- 15 particles than we have considered, and they could affect larger populations if they were transported to surface levels, or affect the climate to a greater extent, since newly-formed particles can be activated as cloud condensation nuclei once they grow beyond 50 nm, thus affecting the radiative balance of the Earth.

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Table 1: Summary of new particle formation events recorded during the campaign showing the starting time, considered as the moment of first detection of the nucleation mode, the final time, considered when the mode reaches 25 nm, and the growth rate calculated in that period using SMPS and PSM data, and formation rates at starting time. A star marks the events that are detected simultaneously at all stations and were chosen for further analysis in this work.

	Date	Starting Time (UTC)	Final Time (UTC)	GR (nm h ⁻¹)	\underline{GR}_{PSM} (nm h ⁻¹)	J_1 (cm ⁻³ s ⁻¹)
CSIC	12/07/2016 (*)	6:20	10:39	3.9	<u>1.9</u>	<u>2.4</u>
	13/07/2016 (*)	8:30	12:49	2.0	<u>1.1</u>	<u>8.5</u>
	14/07/2016 (*)	8:45	11:53	1.4	<u>6.75</u>	<u>15.7</u>
ISCIII	12/07/2016 (*)	5:30	9:44	3.0	<u>0.7</u>	<u>1.9</u>
	13/07/2016 (*)	8:50	11:54	4.6	<u>4.3</u>	<u>8.1</u>
	14/07/2016 (*)	9:20	10:39	5.4<u>7.6</u>	<u>6.8</u>	<u>6.5</u>
	16/07/2016 (*)	<u>-11:30</u>	<u>-13:14</u>	<u>-10.0</u>	<u>4.3</u>	±
	17/07/2016 (*)	<u>-8:25</u>	<u>10:20</u>	<u>-7.1</u>	<u>4.4</u>	<u>3.2</u>
	18/07/2016 (*)	10:44	12:20	2.9	<u>1.38</u>	<u>6.8</u>
CIEMAT	13/07/2016 (*)	8:15	13:45	2.5	<u>_</u>	Ξ
<u>CIEMAT</u>	14/07/2016 (*)	9:00	13:10	4.1	<u>_</u>	±.
	15/07/2016	8:34	13:08	4.0	<u>_</u>	± 1
	16/07/2016 (*)	9:40	13:03	2.8		
	17/07/2016 (*)	9:55	13:00	2.8		
	18/07/2016 (*)	9:09	11:49	2.6	_	±.
MJDH -Sounding	12/07/2016	7:27	8:08	3.5	<u>_</u>	
	13/07/2016	8:39	9:56	5.3	=	±.
	14/07/2016	9:00	10:34	6.2	<u> </u>	<u> </u>

Figure captions

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Figure 1: Particle size distribution at CSIC, CIEMAT and ISCIII from 4 to 20 July 2016. Total particle concentration of particles with diameter greater than 2.5 nm is also shown. Particle size distribution of the regional new particle formation episodes detected during the intensive field campaign (a) at CSIC (up) and ISCIII (down) in 12 14 July, and (b) at CIEMAT (up) and ISCIII (down) in 16 18 July. For CIEMAT data only the long SMPS is represented here.

Figure 2: Boxplot of growth rates (GR) determined for the nucleation mode (< 25 nm) during regional new particle formation events at urban (CSIC or CIEMAT) and suburban (ISCIII) stations. The red line represents the median, the upper and lower limits of the boxes represent the 75th and 25th percentiles and the whiskers include 99.3% of the data. Outliers are represented with a red cross.

Figure 3: Averaged daily cycles of (a) total particle concentration in the size range 9-25 nm, (b) total particle concentration in the size range 1.2-2.5 nm measured with PSM at CSIC and ISCIII (c) total concentration of particles >2.5 nm measured with PSM at CSIC and ISCIII (d) Condensation Sink (CS) and (e) Coagulation Sink (CoagS) during regional new particle formation events at urban (CSIC and CIEMAT, solid line) and suburban (ISCIII, dashed line) stations. The hour of the day is UTC. Local time is UTC+2.

Figure 4: Particle size distribution with fitted log-normal modes (black dots) measured during the balloons soundings at
 Majadahonda on 12 July 2016. An estimation of the mixing layer height is represented with red dots. The altitude of the instrumentation is represented with a white line. Surface level is 630 m above sea level. Time is UTC. Local time is UTC+2.

Figure 5: Particle size distribution with fitted log-normal modes (black dots) measured during the balloons soundings at Majadahonda on 13 July 2016. The altitude of the instrumentation is represented with a white line. Surface level is 630 m above sea level. Time is UTC. Local time is UTC+2.

Figure 6: Particle size distribution with fitted log-normal modes (black dots) measured during the balloons soundings at Majadahonda on 14 July 2016. The altitude of the instrumentation is represented with a white line. An estimation of the mixing layer height is represented with red dots. Surface level is 630 m above sea level. Time is UTC. Local time is UTC+2.

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Figure 7: Vertical particle size distribution measured on 14 July during selected soundings.

Figure 28:- Boxplot of shrinkage rate (SR) determined during regional NPF events at urban (CSIC and CIEMAT) and suburban (ISCIII) stations according to the starting diameter of the shrinking particles. The considered categories are: particles with a starting diameter below 40 nm and, particles with a starting diameter between 40 and 100 nm, and particles with a starting diameter larger than 100 nm (Acc). The red line represents the median, the upper and lower limits of the boxes represent the 75th and 25th percentiles and the whiskers include 99.3% of the data. Outliers are represented with a red

5 boxes represent the 75th and 25th percentiles and the whiskers include 99.3% of the data. Outliers are represented with a red cross.

Figure 3: Bipolar plot of (a) total particle concentration in the size range 1.2 4 nm measured with the PSM, (b) Black Carbon, (c) NO₂ and (d) NO concentrations at CSIC urban station, using the wind data registered at CIEMAT. Daylight and nighttime hours are separated according to sunrise (5 UTC) and sunset (20 UTC) hours. The data correspond to the period

11-15 July 2016.

Figure 4: Boxplot of growth rates (GR) determined for the nucleation mode (< 25 nm) during regional new particle formation events at urban (CSIC or CIEMAT) and suburban (ISCIII) stations. The red line represents the median, the upper and lower limits of the boxes represent the 75th and 25th percentiles and the whiskers include 99.3% of the data. Outliers are represented with a red cross.

Figure 5: Averaged daily cycles of (a) total particle concentration in the size range 9–25 nm, (b) Condensation Sink (CS) and (c) Coagulation Sink (CoagS₉) during regional new particle formation events at urban (CSIC and CIEMAT, solid line) and suburban (ISCIII, dashed line) stations. The hour of the day is UTC. Local time is UTC+2.

Figure 6: Hourly formation rates in the ranges 9.1 25 nm at (a) urban (CSIC or CIEMAT) and (b) suburban (ISCIII) stations during regional new particle formation events. The red line represents the median, the upper and lower limits of the boxes represent the 75th and 25th percentiles and the whiskers represent the 5th and 95th percentiles. Time is UTC. Local time is UTC+2.

Figure 9: Bipolar plot of (a) total particle concentration in the size range 1.2-4 nm measured with the PSM, (b) Black Carbon, (c) NO₂ and (d) NO concentrations at CSIC urban station, using the wind data registered at CIEMAT. Daylight and nighttime hours are separated according to sunrise (5 UTC) and sunset (20 UTC) hours. The data correspond to the period 11-15 July 2016.

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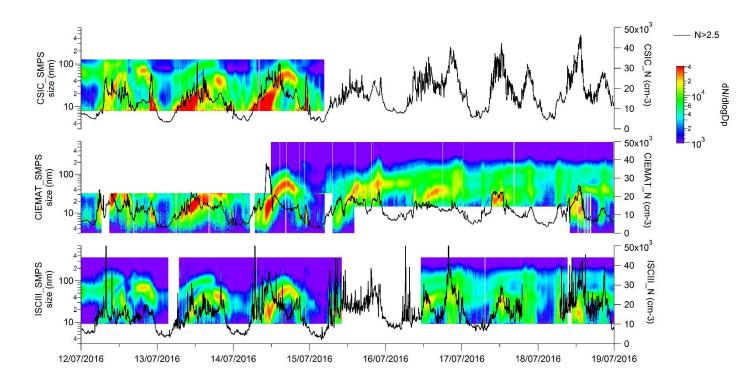
Figure 7: Particle size distribution with fitted log normal modes measured during the balloons soundings at Majadahonda on 12 July 2016. The altitude of the instrumentation is represented with a white line. Surface level is 630 m above sea level. Time is UTC. Local time is UTC+2.

35 Figure 8: Particle size distribution with fitted log normal modes measured during the balloons soundings at Majadahonda on 13 July 2016. The altitude of the instrumentation is represented with a white line. Surface level is 630 m above sea level. Time is UTC. Local time is UTC+2.

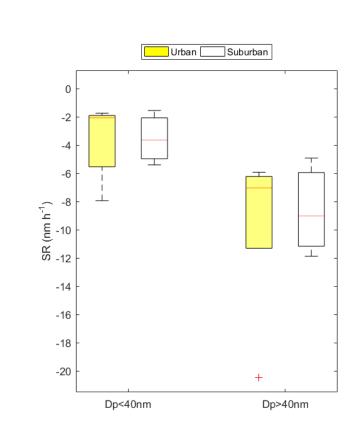
 Figure 9: Particle size distribution with fitted log normal modes measured during the balloons soundings at Majadahonda on
 40 14 July 2016. The altitude of the instrumentation is represented with a white line. Surface level is 630 m above sea level. Time is UTC. Local time is UTC+2.

Figure 10: Vertical particle size distribution measured on 14 July during selected soundings.

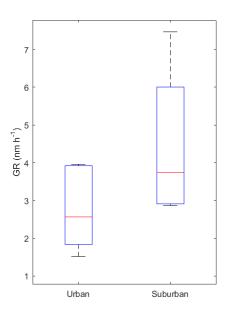
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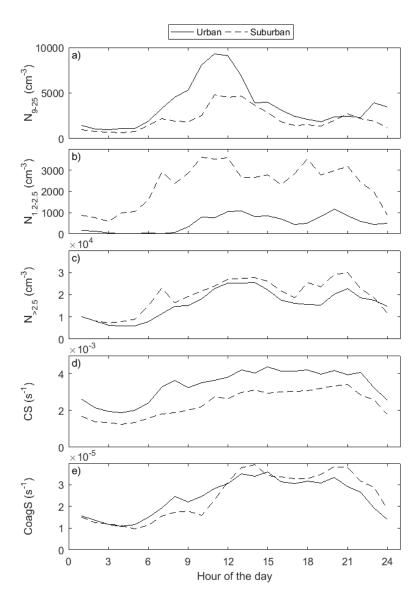




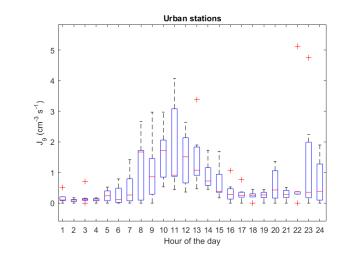




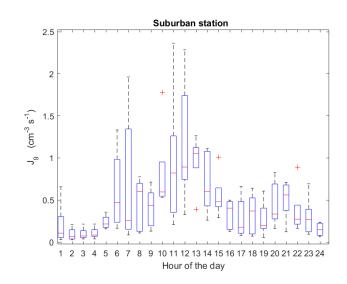




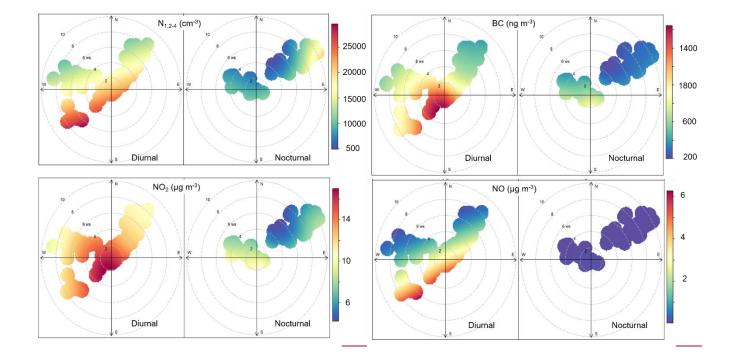


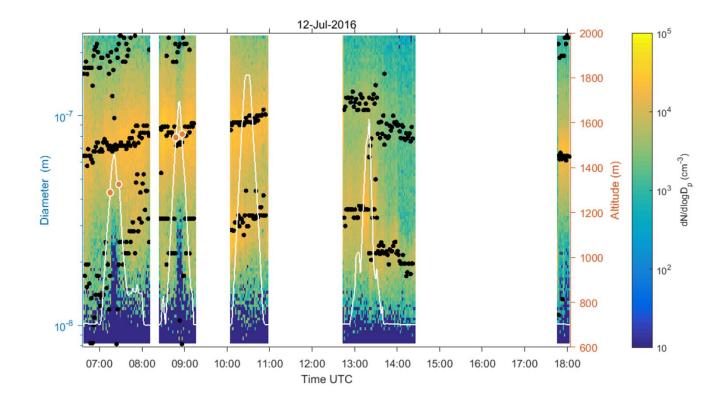




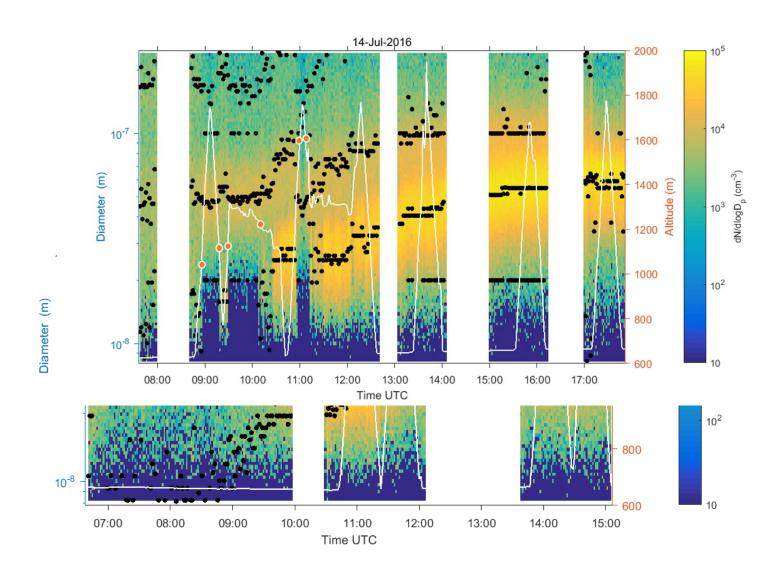












10 Figure 6

