

## Advanced methods for uncertainty assessment and global sensitivity analysis of a Eulerian atmospheric chemistry transport model

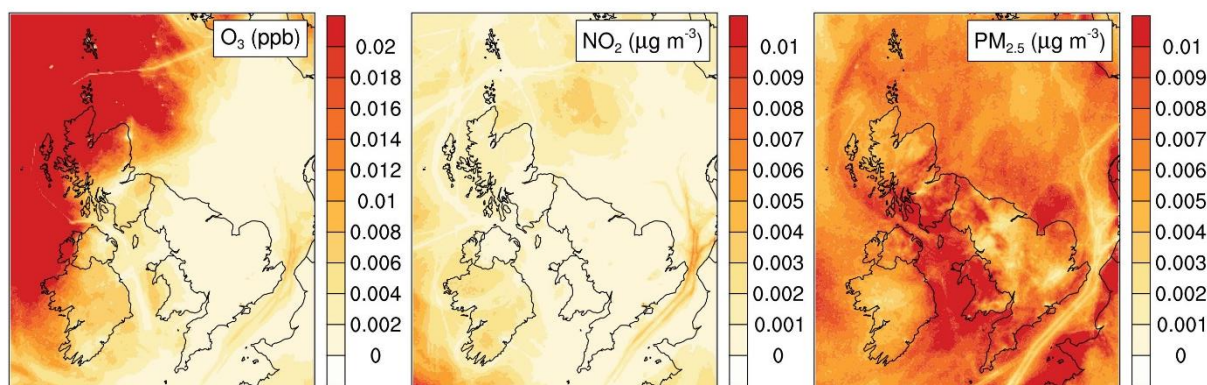
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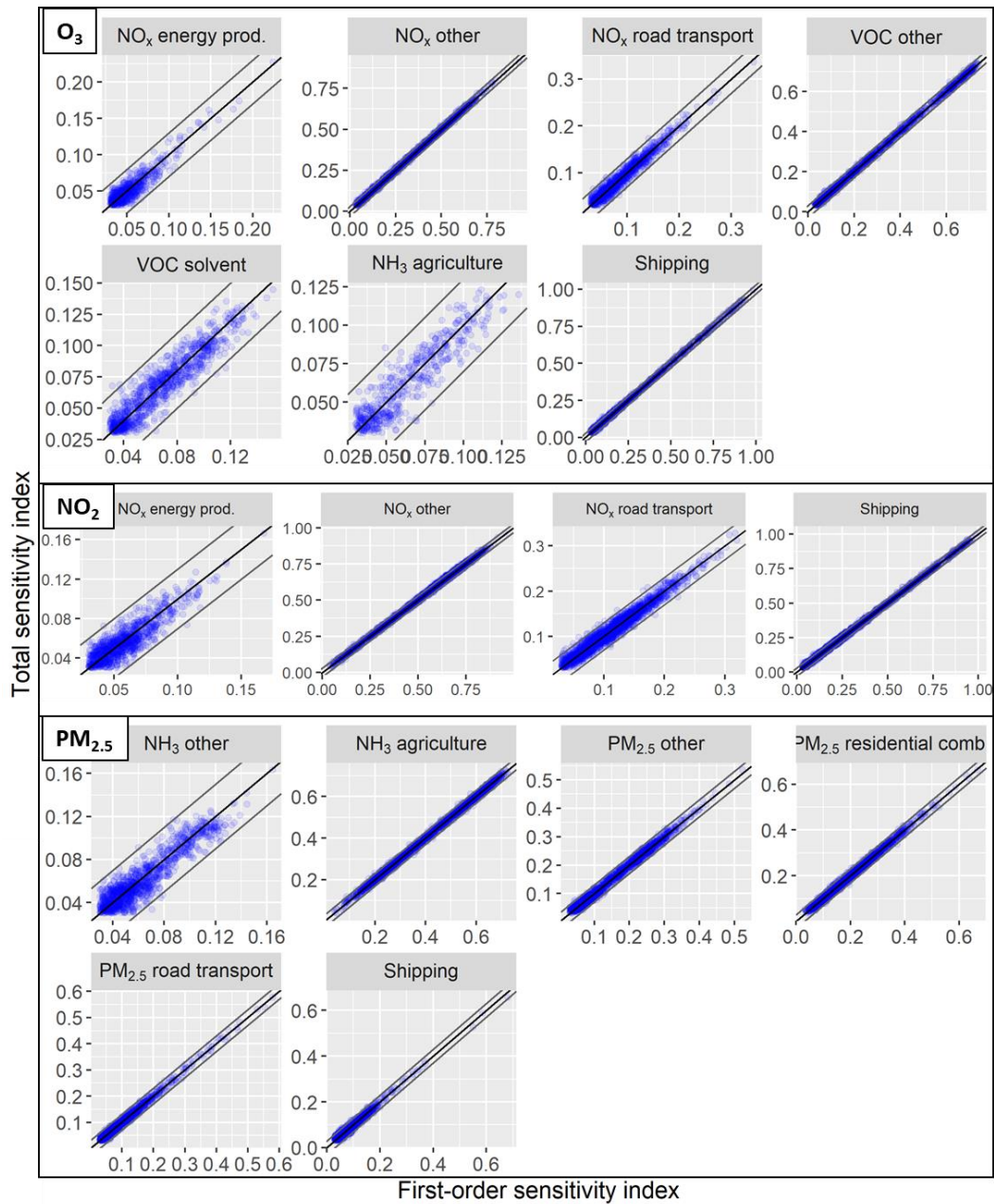
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Figure S1 shows the spatial distribution of  $k$ -fold cross-validation errors for the Gaussian process emulators used to estimate the annual average surface concentrations of  $O_3$ ,  $NO_2$ , and  $PM_{2.5}$ . The  $k$ -fold cross-validation values were calculated as described by Lataniotis et al. (2017)



**Figure S1 Spatial distribution of  $k$ - fold cross validation error values for emulated annual average concentrations of  $O_3$ ,  $NO_2$ , and  $PM_{2.5}$ .**

Figure S2 shows the scatter plot of the first-order sensitivity indices against the total sensitivity indices. The grey lines indicate  $\pm 3\%$  fluctuation in the sensitivity index values, which were attributed to numerical errors in the calculation of sensitivity indices the analytical values of which are close to zero.



**Figure S2** Scatterplot of the first-order sensitivity indices against the total sensitivity indices for the inputs affecting the variation in modelled values of O<sub>3</sub>, NO<sub>2</sub>, and PM<sub>2.5</sub>.