

1 **On-line generation of third-order liquid chromatography–**
2 **excitation-emission fluorescence matrix data. Quantitation of**
3 **heavy-polycyclic aromatic hydrocarbons**

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32 **Abstract**

33 For the first time, third-order liquid chromatography with excitation-emission fluorescence
34 matrix detection (LC-EEFM) data were generated on-line and chemometrically processed for
35 the simultaneous quantitation of the heavy-polycyclic aromatic hydrocarbons fluoranthene,
36 pyrene, benz[*a*]anthracene, chrysene, benzo[*b*]fluoranthene, benzo[*k*]fluoranthene,
37 benzo[*a*]pyrene, and dibenz[*a,h*]anthracene. The applied experimental strategy is very simple,
38 and is based on the reduction of the linear flow rate by fitting a larger diameter connecting-
39 tube between the column outlet and the fluorimetric detector. In this way, EEFM data were
40 successfully recorded on-line, without involving a large total analysis time. Because in the
41 studied system quadrilinearity was fulfilled, four-way parallel factor (PARAFAC) analysis
42 was applied for data processing. The second-order advantage, which is an intrinsic property of
43 data of at least second-order, allowed the quantification of the analytes in interfering media.
44 Moreover, resolution of the system with a high degree of collinearity was achieved thanks to
45 the third-order advantage. In addition to a selectivity improvement, third-order/four-way
46 calibration increased the sensitivity, with limits of detection in the range of 0.4–2.9 ng mL⁻¹.
47 After a solid-phase extraction procedure with C18 membranes, considerably lower
48 concentrations (between 0.033–2.70 ng mL⁻¹) were determined in real waters, with most
49 recoveries in the range 90–106%.

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59 *Keywords:* Liquid chromatography-excitation-emission fluorescence; Third-order/four-way
60 calibration; Third-order advantage; Heavy-polycyclic aromatic hydrocarbons

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62 **1. Introduction**

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64 Third-order/four-way multivariate calibration is a very useful technique that is being
65 increasingly applied for analytical purposes [1]. This fact can be justified considering that, in
66 addition to the second-order advantage (quantification of analytes in the presence of
67 uncalibrated sample constituents) [2], third-order/four way calibration allows the development
68 of more sensitive and selective methods. Sensitivity is improved since the measurement of
69 redundant data decreases the relative impact of the noise in the signal, while selectivity is also
70 increased because each new instrumental mode contributes positively to the overall selectivity
71 [3,4]. However, what clearly distinguishes third-order/four way calibration is its ability to deal
72 with strong collinearity problems which cannot be solved by second-order calibration. This
73 property is called the "third-order advantage" [5,6].

74 Although third-order data can be generated in different ways, the most commonly applied
75 procedures include two-dimensional gas and liquid chromatography (GC-GC and LC-LC)
76 with spectral detection, and excitation-emission fluorescence matrices (EEFMs) coupled to a
77 kinetic reaction or as detecting system to unidimensional chromatography [7]. In the latter
78 case, the approach consists in recording EEFMs as a function of the elution time; the main
79 issue is to find adequate experimental and instrumental conditions that allow obtaining an
80 adequate number of EEFMs containing satisfactory information in a short time. Very recently,
81 Montemurro et al. described analytical methodologies for the generation of third-order LC-
82 EEFM data [8]. The authors discussed the following suitable strategies: (1) injecting the
83 sample several times and recording the emission wavelength–elution time matrix, each time at
84 a different excitation wavelength [9,10], and (2) collecting elution fractions at the end of the
85 chromatographic procedure every few seconds, and then measuring EEFMs for each collected
86 aliquot [11,12].

87 A third option involves the direct measurement of EEEMs by using a traditional
88 chromatograph-spectrofluorimeter hyphenated system. Although this is the most attractive
89 one, since neither flow interruption nor fraction collection are required, it was deficient in the
90 mode in which it was implemented. This is due to the presence of strong dependence between
91 the phenomena corresponding to the excitation and time modes [8].

92 In the present work, a procedure which allows the on-line recording of third-order LC-
93 EEEM data in a simpler experimental way is proposed. A connector tube between the column
94 and the detector of a larger diameter allowed to slow the linear flow rate (LFR) and to
95 measure substantially more EEEMs per chromatographic peak. The obtained LC-EEEM data
96 could be arranged as a four-way array complying with the quadrilinearity condition and,
97 therefore, four-way parallel factor analysis (four-way PARAFAC) was applied for data
98 treatment [13,14].

99 The target analytes, namely fluoranthene (FL), pyrene (PYR), benz[*a*]anthracene (BaA),
100 chrysene (CHR), benzo[*b*]fluoranthene (BbF), benzo[*k*]fluoranthene (BkF), benzo[*a*]pyrene
101 (BaP), and dibenz[*a,h*]anthracene (DBA), were selected considering that heavy-PAHs human
102 exposure is associated with serious diseases like cancer, and their quantification in the
103 environment is of prime importance [15–17]. The selected system represents an actual
104 chemometric challenge and demonstrates the ability of third-order/four way calibration to
105 solve high collinearity issues in the spectral and chromatographic profiles.

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107 **2. Theory**

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109 *2.1. Four-way PARAFAC*

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111 Four-way data are created by joining the third-order data arrays for the calibration samples
112 and for each of the analyzed validation or test samples. Application of the PARAFAC model
113 to the latter four-way data arrays requires fitting the following expression:

$$114 \quad F_{ijkl} = \sum_{n=1}^N a_{in} b_{jn} c_{kn} d_{ln} + E_{ijkl} \quad (1)$$

115 where F_{ijkl} is an element of the four-way array of elution time-excitation emission
116 fluorescence matrix signals, N is the total number of responsive components, a_{in} is the relative
117 concentration of component n in sample i ; b_{jn} , c_{kn} , and d_{ln} are the normalized intensities at the
118 time channel j , emission wavelength k , and excitation wavelength l , respectively, and E_{ijkl} is
119 an element of the array of errors not fitted by the model. The scores (relative concentrations)
120 are collected in matrix **A**, of size $(I_{\text{cal}} + 1) \times N$, where I_{cal} is the number of calibration samples.
121 The loadings (normalized intensities) are collected into the profile matrices **B**, **C** and **D**, of
122 size $J \times N$, $K \times N$ and $L \times N$, respectively, where J , K and L are the number of time channels,
123 emission and excitation, respectively. The structure of the model Eq. (1) is called quadrilinear,
124 and the unique decomposition is usually accomplished through alternating least-squares
125 [13,18]. This constitutes the basis of the so-called second-order advantage, which should
126 allow the analyst to obtain the concentration values of calibrated constituents in the presence
127 of any number of uncalibrated components, such as the samples analyzed in the present
128 report.

129 There are several relevant issues regarding the application of the PARAFAC model for the
130 calibration of four-way data: (1) initializing the algorithm, (2) applying restrictions to the
131 least-squares fit, (3) establishing the number of responsive components, (4) identifying
132 specific components from the information provided by the model and (5) calibrating the
133 model in order to obtain absolute concentrations for a particular component in an unknown
134 sample.

135 Initializing PARAFAC for the study of four-way arrays can be done using several options
136 implemented in the PARAFAC package [13]: (1) singular value decomposition (SVD)
137 vectors, (2) random orthogonalized values and (3) the best-fitting model of several models
138 fitted using a few iterations. In our case, PARAFAC was initialized with the loadings giving
139 the best fit after a small number of trial runs, selected from the comparison of the results
140 provided by several random loadings [13]. Scores and loadings were restricted to be non-
141 negative during the alternating least-squares fitting phase, and convergence was achieved
142 when the relative change in fit was 1×10^{-6} . The number of components (N) was estimated by
143 the analysis of residuals [13], considering the sum of squared errors (SSE), i.e., the sum of
144 squared elements of the array \mathbf{E} in Eq. (1):

$$145 \quad \text{SSE} = \sum_{i=1}^{I_{\text{tot}}+1} \sum_{j=1}^J \sum_{k=1}^K \sum_{l=1}^L (E_{ijkl})^2 \quad (2)$$

146 This parameter decreases with increasing N , until it stabilizes at a value corresponding to
147 the optimum number of components. In addition, the spectral profiles produced by the
148 addition of subsequent components were evaluated. If a new component generated repeated
149 profiles, suggesting overfitting, it was discarded and the previous number was selected.

150 Identification of the chemical constituent under investigation is done with the aid of the
151 extracted profiles \mathbf{B} , \mathbf{C} , and \mathbf{D} , in comparison with those for analyte standards.

152 Absolute analyte concentrations are obtained after calibration, because the four-way array
153 decomposition only provides relative values (the scores contained in matrix \mathbf{A}). Calibration is
154 usually done by means of the set of standards with known analyte concentrations, a procedure
155 which is repeated for each new test sample analyzed.

156

157 *2.2. Stepwise description of external calibration mode for third-order/four-way data using*

158 *PARAFAC*

159

- 160 1) Build an $(I_{\text{cal}} + 1) \times J \times K \times L$ array with the first I EEFM-elution time for the training
161 samples and the last one for the unknown.
- 162 2) Decompose the array and obtain **A**, **B**, **C**, and **D**.
- 163 3) Identify the n th analyte of interest from **B**, **C**, and **D** profiles.
- 164 4) Regress the first I_{cal} elements of column a_n against known standard concentrations c_{cal} of
165 analyte n : $[a_{1,n} \dots a_{I_{\text{cal}},n}] = k_1 \times c_{\text{cal}}$ (pseudo-univariate calibration).
- 166 5) Convert relative to absolute concentration of n in the unknown, starting from the last
167 element of column a_n : $c_{\text{unk}} = a_{I_{\text{cal}}+1,n}/k_1$

168

169 2.3. Software

170

171 The data were handled using the MATLAB computer environment (MATLAB R2012a),
172 and were implemented using the graphical interface MVC3 [19], which is an integrated
173 MATLAB toolbox for third-order calibration. It is freely available on the Internet [20].

174

175 3. Experimental

176

177 3.1. Reagents and materials

178

179 All PAHs were purchased from Sigma-Aldrich (Milwaukee, USA). Both acetonitrile and
180 methanol were obtained from Merck (Darmstadt, Germany). All reagents were of high-purity
181 grade and used as received. Stock solutions of all PAHs of about $500 \mu\text{g mL}^{-1}$ were prepared
182 in acetonitrile. From these solutions, more diluted acetonitrile solutions of about $5 \mu\text{g mL}^{-1}$
183 were obtained. Working solutions were prepared immediately before their use by taking
184 appropriate aliquots of solutions and diluting with acetonitrile and water (85:15 v/v) to the

185 desired concentrations. The PAHs were handled with extreme caution, using gloves and
186 protective clothing.

187

188 *3.2. Apparatus and procedure*

189

190 The chromatographic runs were performed on a Shimadzu Prominence HGE-UV liquid
191 chromatograph equipped with an oven column compartment, and the LabSolutions V 5.82
192 software package to control the instrument data acquisition and data analysis. A 100 μL loop
193 was employed to introduce each sample onto an Agilent Poroshell 120 EC-C18 column (2.7
194 μm average particle size, 50 mm \times 4.6 mm i.d.). The column temperature was controlled by
195 setting the oven temperature at 27 $^{\circ}\text{C}$. A 50 cm PTFE tube of 3.17 mm i.d. was used to
196 connect the column with the detector. PTFE tubing of 0.76 mm i.d. was used for all the
197 remaining connections. The mobile phase was the same mixture of acetonitrile and water
198 (85:15 v/v) used to prepare the samples. Samples were filtered through 0.22 μm nylon
199 membranes before injection. The volumetric flow rate (VFR) was maintained at 0.4 mL
200 min^{-1} .

201 An Agilent Cary-Eclipse luminescence spectrometer (Agilent Technologies, Waldbronn,
202 Germany) was used as detector, employing an 8 μL quartz flow cell (Starna, CA, USA) of
203 1 mm optical path. The excitation and emission slit widths were 10 nm, photomultiplier
204 sensitivity was 800 V, and spectral scanning speed of 18,000 nm min^{-1} .

205 Chromatographic data were collected from 4 to 17 min each 0.28 min, and EEFMs were
206 recorded from 350 nm to 480 nm each 3.75 nm (emission) and from 240 to 300 nm each 5 nm
207 (excitation). The reading of each EEFM required a time of approximately 17 s, allowing to
208 register 45 EEFMs for each sample. In this way, data arrays of size 45 \times 36 \times 13 for temporal,
209 emission spectral and excitation spectral modes were respectively generated. For data

210 modeling, the spectral data points were reduced (emission range: 350–458 nm) in order to
211 eliminate the Rayleigh contribution. The complete analysis, performed under isocratic
212 conditions, was carried out in about 17 min.

213

214 *3.3. Calibration, validation, and test samples*

215

216 A calibration set of 22 samples was prepared (Table S1 of Supplementary data). Twelve of
217 these samples corresponded to the concentrations provided by a Plackett–Burman design, one
218 sample corresponded to a blank solution, another sample contained all the studied PAHs at
219 average concentrations, and the remaining eight samples included each pure analyte, also at
220 an average concentration. The tested concentrations for FL, BaA, CHR, BbF, BkF, BaP and
221 DBA were in the ranges 0–100 ng mL⁻¹, and for PYR it was 0–200 ng mL⁻¹. A validation set
222 was prepared employing concentrations different than those used for calibration and following
223 a random design. Calibration and validation samples were prepared by measuring appropriate
224 aliquots of standard solutions, placing them in 5.00 mL volumetric flasks to obtain the desired
225 concentrations, and completing to the mark with mobile phase.

226 Test samples were prepared containing random concentrations of the 8 studied compounds
227 and additional PAHs selected as potential interferences, namely azulene (AZU), phenanthrene
228 (PHEN), indeno[1,2,3-*cd*]pyrene (IP), and benzo[*j*]fluoranthene (BjF). These additional
229 PAHs, besides being potentially present in the same samples as the evaluated analytes and
230 having similar toxicological effects, showed coelution and spectral overlapping with the
231 calibrated analytes, representing a real challenge for the current research. The maximum
232 concentrations of AZU, PHEN, IP, and BjF tested in these latter samples were 400 ng mL⁻¹.

233

234 *3.4. Water sample procedure*

235

236 Underground and stream water samples were prepared by spiking them with standard
237 solutions of the studied PAHs, obtaining concentration levels in the range 0–3 ng mL⁻¹. These
238 samples were prepared in duplicate and were filtered through 0.45 µm pore size nylon
239 membranes. Samples were subjected to solid-phase extraction with C18 disks. Each disk was
240 previously conditioned with 0.5 mL of methanol and 1 mL of ultrapure water. Aliquots of 20,
241 100 or 200 mL were passed through the disks under vacuum, with a flow rate of 10 mL min⁻¹.
242 After elution of the retained organic constituents with 1 mL of acetonitrile, the solvent was
243 evaporated with nitrogen, the residue was reconstituted with either 0.50 or 1.00 mL of mobile
244 phase, and the obtained solutions were subjected to the same chromatographic analysis as the
245 validation samples.

246

247 **4. Results and discussion**

248

249 *4.1. Third-order LC-EEFM data on-line generation*

250

251 Four-way PARAFAC has relevant advantages such as: (1) the resolution is unique, (2) in
252 general, restrictions are not required [13] and, (3) the sensitivity is maximum [21]. Therefore,
253 efforts were made to generate quadrilinear data and to take advantage of the benefits of using
254 four-way PARAFAC.

255 There are two fundamental issues to consider when working with chromatographic data to
256 be processed by multiway PARAFAC. One of them is the possible lack of repeatability in the
257 elution times between successive runs, representing a limitation when data processing is
258 performed with multi-linear algorithms, since they require tri- or quadrilinearity for second-

259 and third-order data, respectively [4]. In our system, replicate analysis showed that no
260 significant changes in the elution time profiles occurred between different runs.

261 Another issue inherent to the present multiway data is the signal measurement of a moving
262 sample, which makes the local analyte concentration variable during the spectral data
263 acquisition. This should in principle lead to a loss of multilinearity. For second-order elution
264 time-fluorescent emission wavelength data, it was demonstrated that emission spectra can be
265 obtained in a very short time by using a fast-scanning spectrofluorimeter: each emission
266 spectrum is recorded in a time appreciably smaller than the base width of a chromatographic
267 peak [22,23]. However, for third-order LC-EEFM data, matrix measurements in an extremely
268 short time are not feasible. Even with a modern fast-scanning spectrofluorimeter, the usual
269 time required to measure a complete EEFM is long enough to produce significant variations
270 of the local analyte concentration as a function of excitation wavelength. The excitation
271 spectrum is deformed as a function of the measurement time, and this mutual dependence
272 between excitation and time profiles leads to a significant loss of quadrilinearity [4].

273 EEFMs can be collected in an appropriate time during chromatographic elution by
274 decreasing the linear flow rate (LFR) of the mobile phase, without increasing the total time of
275 analysis. The volumetric flow rate (VFR) of a fluid is related to the LFR and the tube cross
276 sectional area (A) through the following equation:

$$277 \quad \text{VFR} = \text{LFR} \times A \quad (3)$$

278 It is evident that the LFR can be decreased at constant VFR by increasing the diameter of
279 the flowing tube. Therefore, typical PTFE tubing of 0.76 mm i.d. was used for all
280 chromatographic connections, except in the section that connects the column with the
281 detector, where the diameter was 3.17 mm. Three lengths of this latter tube (25, 50 and 100
282 cm) and VFR values in the range 0.4–0.7 mL min⁻¹ were probed. It was corroborated that a 50

283 cm tube length and a VFR of 0.4 mL min^{-1} produced better signals, allowing the effective
284 acquisition of the EEFMs in a total time of about 17 min.

285 As will be shown below, the above experimental considerations allowed us to conclude
286 that quadrilinearity was fulfilled and that four-way PARAFAC could be safely applied,
287 leading to satisfactory analytical results.

288

289 *4.2. PAHs system*

290

291 Fig. 1A shows the chromatogram and the emission and excitation spectra for FL, PYR,
292 BaA, CHR, BbF, BkF, BaP and DBA under the selected experimental conditions. For a
293 comparison with a classical chromatogram of the same analytes see Fig. S1 (Supplementary
294 data). Although the peaks are wider under the presently applied conditions, none of the
295 chromatograms show full peak resolution. In any case, this is not mandatory for successful
296 mathematical resolution using multi-way calibration.

297 Relevant challenges in relation to Fig. 1A are the total co-elution of BaA and CHR in the
298 time profile, and a marked spectral similarity in some signals: e.g. in the emission profiles of
299 the pairs FL/ BbF, and BaP/BkF, and in the excitation profiles of FL/BaA. Under these
300 conditions, second-order calibration may not be able to resolve such highly collinear systems.
301 However, this issue can be solved by third-order/four way calibration.

302 Sidiropoulos and Bro generalized Kruskal's result on the uniqueness of trilinear
303 decomposition of three-way arrays to the case of multilinear decomposition of higher-way
304 arrays. They showed that the four- way array can be successfully decomposed, even when two
305 profiles are identical in one mode [24]. The unique decomposition in the latter case, as
306 achieved by third-order/four way calibration, represents the third-order advantage.

307 The present calibration methodology provides additional benefits in the case of
308 chromatographic measurements with fluorescence detection. In second-order analysis, the
309 choice of the excitation wavelength is generally performed favoring the analyte with the
310 weakest fluorescence signal. This is often not suitable for other sample analytes. In the
311 presently proposed procedure, however, a wide range of excitation wavelengths is recorded.
312 This increases the method sensitivity, since each PAH is irradiated at its optimal excitation
313 wavelength, and the selectivity, because each PAH has its characteristic excitation profile.

314

315 *4.3. Validation set*

316

317 Four-way PARAFAC was firstly applied to the validation set of samples, as described in
318 Section 2.1. Ten PARAFAC components, corresponding to the eight presently studied PAHs
319 and two blank signals, were required to describe the variability in these data arrays, providing
320 appropriate emission, excitation and chromatographic profiles (Fig. 1B).

321 The quality of the recovered profiles was evaluated through the similarity coefficient (r)
322 between the reference (Fig. 1A) and the retrieved spectral profiles (Fig. 1B) [25]. The values
323 of r found for FL, PYR, BaA, CHR, BbF, BkF, BaP and DBA were, respectively, 0.9987,
324 0.9979, 0.9989, 0.9994, 0.9950, 0.9832, 0.9980 and 0.9990 for the emission profiles, and
325 0.9993, 0.9974, 0.9406, 0.9992, 0.9987, 0.9953, 0.9997 and 0.9998 for the excitation profiles,
326 indicating a satisfactory match between the resolved and pure spectra of the studied analytes.

327 Figs. 2A and 2B show the good prediction results for validation samples for individually
328 evaluated PAH and for all analytes, respectively. For a statistical evaluation of the obtained
329 results, the EJCR (elliptical joint confidence region) test for slopes and intercepts of the found
330 vs nominal concentrations plots was also included in these figures [26]. Because all ellipses
331 include the theoretically expected values of slope = 1 and intercept = 0, the accuracy of the

332 methodology can be stated. The statistical results for validation samples are completed with
 333 the parameters shown in Table 1.

334 Limits of detection (LODs) were estimated using the rigorous expression recommended by
 335 the International Union of Pure and Applied Chemistry (IUPAC), which take into account the
 336 so-called type 1 and 2 errors (false detects and false non-detects, respectively) [3,21]:

$$337 \quad \text{LOD} = 3.3(\text{SEN}^{-2} \sigma_x^2 + h_0 \text{SEN}^{-2} \sigma_x^2 + h_0 \sigma_{y_{cal}}^2)^{1/2} \quad (4)$$

338 where the factor 3.3 is the sum of t -coefficients accounting for type I and II errors at 95%
 339 confidence level, SEN is the sensitivity, σ_x^2 is the instrumental variance, h_0 is the sample
 340 leverage at zero analyte concentration, $\sigma_{y_{cal}}^2$ is the variance in calibration concentrations.

341 The sensitivity for a given analyte is defined as [21]:

$$342 \quad \text{SEN} = \{ \mathbf{g}^T [\mathbf{Z}_{\text{exp}}^T (\mathbf{I} - \mathbf{Z}_{\text{unx}} \mathbf{Z}_{\text{unx}}^+) \mathbf{Z}_{\text{exp}}]^{-1} \mathbf{g} \}^{-1/2} \quad (5)$$

343 In the latter equation, \mathbf{I} is a unit matrix, \mathbf{g} is a column vector of size $N_{\text{cal}} \times 1$ (N_{cal} = number
 344 of analytes) with all zeros except a single one in the analyte position, \mathbf{Z}_{exp} is given by:

$$345 \quad \mathbf{Z}_{\text{exp}} = m \mathbf{D}_{\text{exp}} \odot \mathbf{C}_{\text{exp}} \odot \mathbf{B}_{\text{exp}} \quad (6)$$

346 where m is the slope of the pseudounivariate calibration curve for the analyte, \mathbf{D}_{exp} , \mathbf{C}_{exp} and
 347 \mathbf{B}_{exp} are the matrices of profiles in the three modes for all analytes, and “ \odot ” indicates the
 348 Khatri–Rao product operator. The matrix \mathbf{Z}_{unx} , on the other hand, is:

$$349 \quad \mathbf{Z}_{\text{unx}} = [\mathbf{d}_1 \otimes \mathbf{c}_1 \otimes \mathbf{I}_b | \mathbf{d}_1 \otimes \mathbf{I}_c \otimes \mathbf{b}_1 | \mathbf{I}_d \otimes \mathbf{c}_1 \otimes \mathbf{b}_1 | \mathbf{d}_2 \otimes \mathbf{c}_2 \otimes \mathbf{I}_b | \mathbf{d}_2 \otimes \mathbf{I}_c \otimes \mathbf{b}_2 | \mathbf{I}_d \otimes \mathbf{c}_2 \otimes \mathbf{b}_2 | \dots] \quad (7)$$

350 where \mathbf{b}_1 , \mathbf{b}_2 , ..., \mathbf{c}_1 , \mathbf{c}_2 , ..., \mathbf{d}_1 , \mathbf{d}_2 , ... are columns of the \mathbf{B} , \mathbf{C} , \mathbf{D} matrices for the unexpected
 351 constituents, \mathbf{I}_b , \mathbf{I}_c and \mathbf{I}_d are appropriately dimensioned unit matrices, and “ \otimes ” is the
 352 Kronecker product. The numbers 1, 2, ... run up to the total number of unexpected
 353 constituents.

354 The limit of quantitation was defined as [21]:

$$355 \quad \text{LOQ} = 3 \times \text{LOD} \quad (8)$$

356 In a previous work, where a similar PAHs system was resolved through second-order
357 calibration using chromatographic data with fluorescence detection, LODs were 20, 26, 17,
358 10, 4, 1, 2, and 2 ng mL⁻¹ for FL, PYR, BaA, CHR, BbF, BkF, BaP and DBA, respectively
359 [22]. The comparison of these values with those here obtained (LODs between 0.4 and 2.9 ng
360 mL⁻¹) demonstrates the positive influence of the third-order/four-way calibration in the
361 sensitivity of the method.

362 The advantages of this type of calibration are also corroborated through the good obtained
363 selectivities, all higher than 0.49, and reasonably large analytical sensitivities (Table 1).

364 The selectivity (SEL) for each analyte is given by [21]:

$$365 \quad \text{SEL} = \text{SEN}/m \quad (9)$$

366 The analytical sensitivity (γ) has been proposed as a better indicator for comparison
367 purposes [21], as the ratio between sensitivity and instrumental noise (σ_x):

$$368 \quad \gamma = \text{SEN}/\sigma_x \quad (10)$$

369 Both the root-mean square errors and the relative errors of prediction, computed with
370 respect to the mean calibration concentration of each analyte (below 7 ng mL⁻¹ and 10 %,
371 respectively) are acceptable considering the complexity of the evaluated system.

372

373 *4.4. Test set*

374

375 The power of the proposed method was also evaluated in the presence of AZU, PHEN, IP,
376 and B_jF, which showed coelution and spectral overlapping with the calibrated analytes. The
377 chromatographic and spectral profiles for these potential interferents are shown in Fig. 3A,
378 and their strong overlapping with the studied PAHs can be appreciated in Fig. 3B. Further,
379 collinearity is detected between the chromatographic bands for B_bF (analyte) and B_jF (a non-
380 calibrated compound). This situation is similar to that indicated above for the analytes CHR

381 and BaA in the validation samples. As was discussed in relation to the third-order advantage,
382 it does not represent a serious problem when third-order/four-way calibration is applied,
383 provided the spectral profiles are different.

384 Figs. 4A and 4B show the good individual and global four-way PARAFAC predictions,
385 respectively, corresponding to the test samples containing potential interferences. Although
386 the calculated values for BbF and DBA show a slight dispersion with respect to the perfect fit,
387 the ellipses obtained when the EJCR analysis is applied imply accurate predictions and the
388 ability of four-way PARAFAC to resolve highly overlapped system. This conclusion is
389 corroborated by the statistical results shown in Table 1. While the presence of non-calibrated
390 PAHs in the samples produces an increase in the REP values, LODs do not appear to be
391 considerably affected by the presence of the studied interferences.

392

393 *4.5. Water samples*

394 An underground sample taken from a countryside zone of La Pampa province (Argentina)
395 and different stream water samples collected near industrial and rural areas of south of the
396 Santa Fe province (Argentina) were selected as real matrices for assaying the proposed
397 method. Since these samples were found to be free from the studied PAHs, spiked samples
398 were prepared and a recovery study was performed. Because the levels of PAHs that can be
399 found in surface and underground waters vary from a few parts-per-trillion to parts-per-billion
400 in contaminated areas [27,28], a wide range of concentrations was covered, applying a very
401 simple pre-concentration treatment. It should be noted that US EPA (United States
402 Environmental Protection Agency) has set in drinking water a maximum contaminant level
403 (MCL) of 0.2 ng mL^{-1} for BaP, BbF, and BkF, while for BaA and DBA the MCL values are
404 of 0.1 and 0.3 ng mL^{-1} , respectively [29].

405 Table 2 displays the obtained concentration recoveries, and the statistical EJCR test (Fig.
406 5) supports that there are no statistical differences between found and nominal concentrations,
407 suggesting that foreign compounds present in the studied matrices do not produce a
408 significant interference in our analysis.

409

410 **5. Conclusions**

411

412 The presently proposed strategy provides a useful and refreshingly easy way of measuring
413 on-line chromatographic-EEFM third-order data. In contrast to the usual methodologies for
414 the generation of this type of data, such as fraction collection and multiple chromatographic
415 runs per sample, the fluorescence matrices are recorded in parallel with the chromatographic
416 procedure, drastically decreasing the experimental time, the solvent consumption, the waste
417 generation, and using an equipment of low complexity. Thus, the develop method is in
418 accordance with the green analytical chemistry principles. The third-order advantage,
419 evidenced through the appropriate resolution of a system with high degree of collinearity
420 among the analytes themselves and non-calibrated constituents, is added to the well-known
421 benefits of increasing the number of modes in multivariate calibration.

422

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424

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429

430 **Appendix A. Supplementary data**

431

432 Supplementary data related to this article is included

433

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Figure Caption

Fig 1. (A) Experimental chromatographic (top), emission (medium) and excitation (bottom) profiles for FL (red), PYR (blue), BaA (green), CHR (pink), BbF (light blue), BkF (gray), BaP (violet), and DBA (light green). (B) Profiles retrieved by four-way PARAFAC after processing a validation sample. Blanks were omitted for clarity. All intensities are normalized to unit length.

Fig. 2. (A) Individual plots of predicted concentrations as a function of the nominal values for FL (red), PYR (blue), BaA (green), CHR (pink), BbF (light blue), BkF (gray), BaP (violet), and DBA (light green) in validation samples, and the corresponding elliptical joint regions for the slopes and intercepts of the regressions for predictions. (B) Plot of predicted concentrations as a function of the nominal values for all evaluated PAHs and that corresponding to the global ellipse including all predictions. Black circles in the elliptical plots mark the theoretical (intercept = 0, slope = 1) point.

Fig. 3. (A) Chromatographic (top), emission (medium) and excitation (bottom) profiles for the potential interferences AZU (long-dashed line), PHEN (dashed-dotted line), IP (solid line), and BbF (short-dashed line). (B) Chromatographic (top), emission (medium) and excitation (bottom) profiles for the studied analytes (colour codes as in Fig. 1), superimposed with the potential interferences shown in (A). All intensities are normalized to unit length.

Fig. 4. (A) Individual plots of predicted concentrations as a function of the nominal values for FL (red), PYR (blue), BaA (green), CHR (pink), BbF (light blue), BkF (gray), BaP (violet), and DBA (light green) in test samples, and the corresponding elliptical joint regions for the slopes and intercepts of the regressions for predictions. (B) Plot of predicted concentrations as a function of the nominal values for all evaluated PAHs and that corresponding to the global ellipse including all predictions. Black circles in the elliptical plots mark the theoretical (intercept = 0, slope = 1) point.

Fig. 5. (A) Plot of PAHs predicted concentrations in water samples as a function of the nominal values (the solid line is the perfect fit). The inset shows the predictions in the low concentrations range. (B) Elliptical joint region at 95% confidence level for slope and intercept of the regression of four-way PARAFAC. Black circle marks the theoretical (intercept = 0, slope = 1) point.

Table 1

Statistical results for the analytes in validation samples and in samples with AZU, PHEN, IP, and B_jF as potential interferences.

	FL	PYR	BaA	CHR	BbF	BkF	BaP	DBA
Validation samples								
γ	1.6	1.2	4.2	3.6	2.1	9.2	6.5	3.3
SEL	0.90	0.75	0.78	0.77	0.55	0.49	0.56	0.82
LOD	2.1	2.9	0.8	1.0	1.6	0.4	0.5	1
LOQ	6.4	8.9	2.5	2.9	4.9	1.2	1.6	3.1
RMSEP	4	7	3	3	5	3	2	4
REP	8	7	6	6	10	6	4	8
Samples with potential interferences								
γ	1.1	0.77	3.9	2.4	2.2	10	5.6	3.1
SEL	0.65	0.49	0.72	0.51	0.58	0.50	0.56	0.79
LOD	3.0	4.4	0.9	1.5	1.6	0.3	0.6	1.1
LOQ	9.2	13	2.7	4.4	4.7	1.0	1.9	3.4
RMSE	6	11	4	5	6	4	4	7
REP	12	11	8	10	12	8	8	14

γ (ng⁻¹ mL), analytical sensitivity; SEL, selectivity; LOD (ng mL⁻¹), limit of detection, and LOQ (ng mL⁻¹), limit of quantitation, were calculated according to Ref. [21]; RMSE (ng mL⁻¹), root-mean square error; REP (%), relative error of prediction.

Table 2

Recovery study for the studied PAHs in spiked water samples.

	FL	PYR	BaA	CHR	BbF	BkF	BaP	DBA
Water I								
Taken	0.055	0.044	0.054	0.055	0.052	0.056	0.054	0.045
Found	0.052(1)	0.045(5)	0.049(1)	0.056(2)	0.053(2)	0.058(1)	0.054(1)	0.035(2)
Recovery	95	102	91	102	102	104	100	78
Water II								
Taken	0.183	0.880	0.400	0.160	0.360	0.300	0.140	0.250
Found	0.195(9)	0.80(5)	0.35(2)	0.12(1)	0.30(3)	0.26(1)	0.13(1)	0.26(2)
Recovery	106	91	88	75	83	87	93	104
Water III								
Taken	0.091	0.165	0.080	0.090	0.052	0.080	0.080	0.055
Found	0.075(7)	0.145(7)	0.060(5)	0.089(2)	0.054(2)	0.082(1)	0.059(8)	0.042(2)
Recovery	82	88	75	99	104	103	74	76
Water IV								
Taken	0.303	0.445	0.306	0.300	0.360	0.336	0.271	0.567
Found	0.315(2)	0.447(2)	0.223(6)	0.270(3)	0.31(3)	0.343(9)	0.23(2)	0.70(2)
Recovery	104	100	73	90	86	102	85	123
Water V								
Taken	0.153	0.033	0.150	0.180	0.180	0.195	0.160	0.193
Found	0.15(2)	0.04(1)	0.12(3)	0.16(1)	0.16(1)	0.16(1)	0.12(1)	0.200(3)
Recovery	98	131	80	89	89	82	75	104
Water VI								
Taken	0.620	0.800	0.500	0.520	0.460	0.560	0.540	0.540
Found	0.72(5)	0.80(1)	0.42(4)	0.48(4)	0.46(9)	0.56(3)	0.51(3)	0.563(1)
Recovery	116	100	84	92	100	100	94	104
Water VII								
Taken	0.552	0.288	0.250	0.330	0.260	0.233	0.300	0.270
Found	0.58(9)	0.33(2)	0.23(3)	0.26(1)	0.27(3)	0.28(1)	0.26(3)	0.27(1)
Recovery	105	114	92	79	104	120	87	100
Water VIII								
Taken	1.07	1.86	1.25	1.38	0.88	1.55	1.25	1.21
Found	1.00(1)	1.80(1)	1.25 (9)	1.45(6)	0.88(1)	1.55(2)	1.10(9)	1.16(5)
Recovery	93	97	100	105	100	100	88	96
Water IX								
Taken	0.850	2.65	0.750	0.900	0.900	0.800	0.850	0.730
Found	0.87(6)	2.70(8)	0.65(3)	0.850(7)	0.80(8)	0.76(3)	0.85(8)	0.757(3)
Recovery	102	102	87	94	89	95	100	104

Waters from the following sources: I and II, Salvat stream (Santa Fe, Argentina); III and IV, Ludueña stream (Santa Fe, Argentina); V and VI, Ibarlucea stream (Santa Fe, Argentina); VII, Santa Rosa underground (La Pampa, Argentina); VIII and IX, Andino stream (Santa Fe, Argentina). Concentrations are given in ng mL⁻¹, and recoveries are given in percentage. Experimental standard deviations of duplicates are given between parentheses and correspond to the last significant figure.

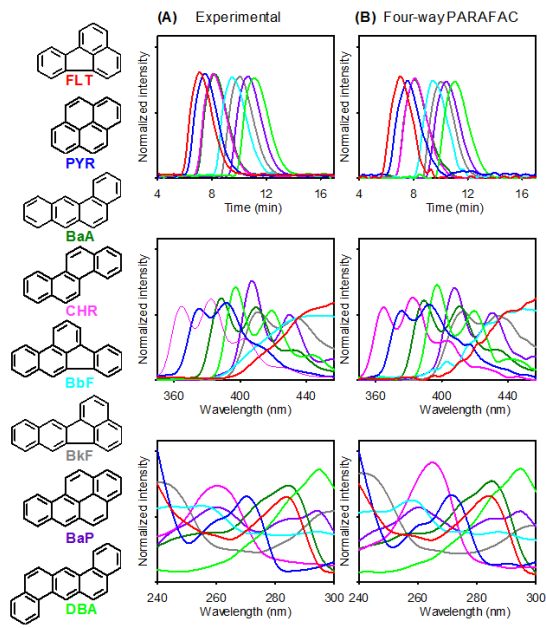


Fig. 1

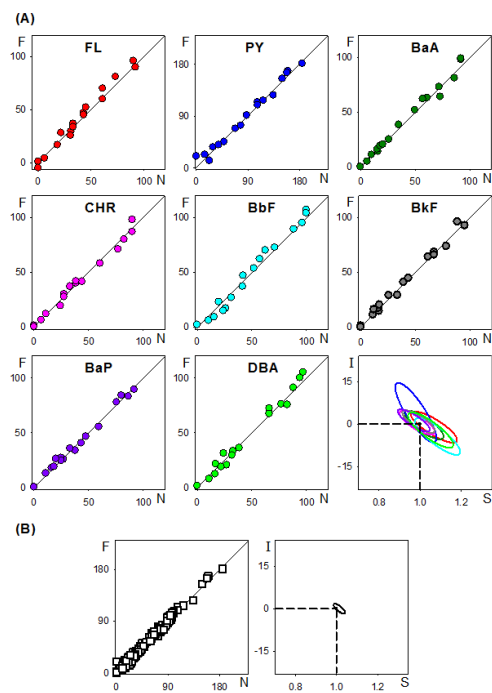


Fig. 2

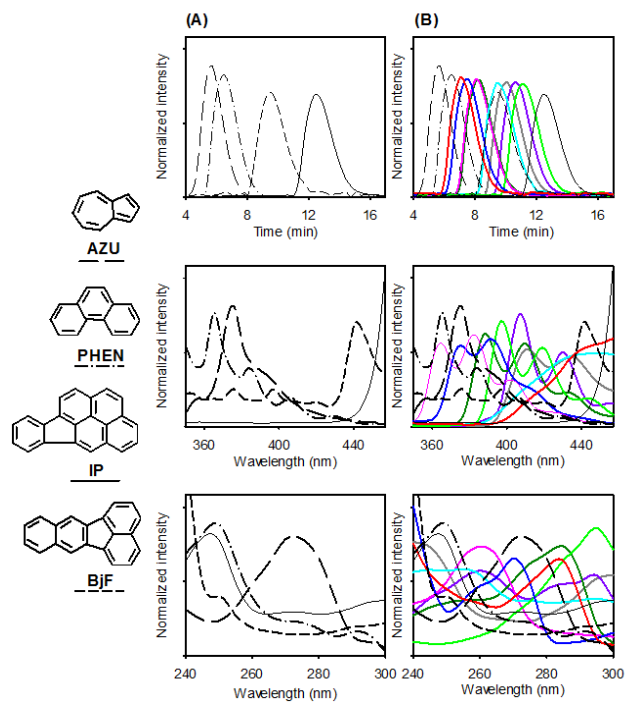


Fig. 3

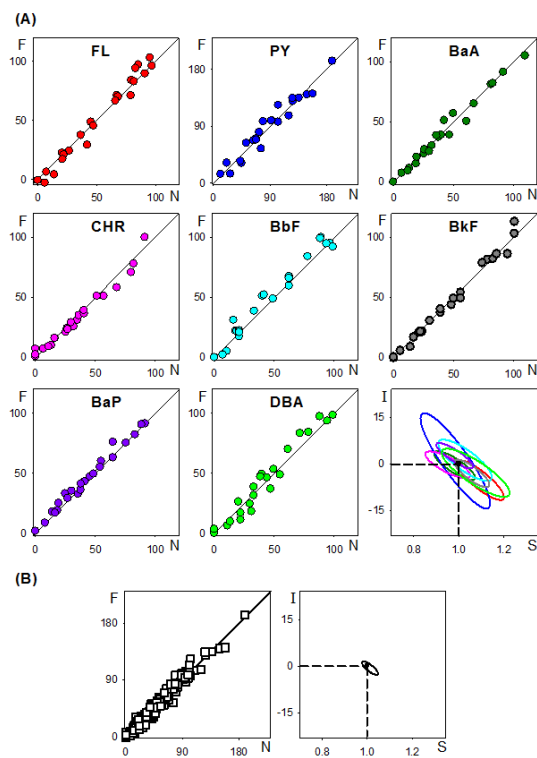


Fig. 4

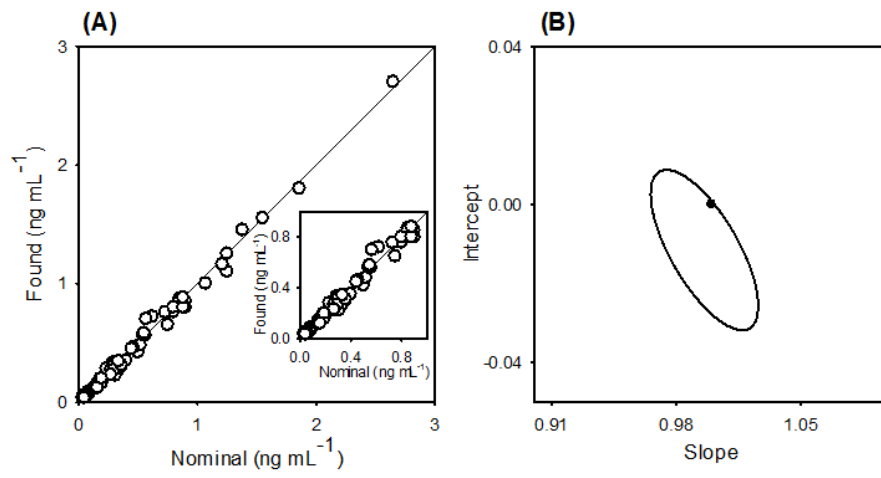


Fig. 5