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# Spatial origin analysis on atmospheric bulk deposition of polycyclic aromatic hydrocarbons in Shanghai

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1 Spatial origin analysis on atmospheric bulk deposition of polycyclic						
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## 27 ABSTRACT

Atmospheric deposition of polycyclic aromatic hydrocarbons (PAHs) onto soil 28 threatens terrestrial ecosystem. To locate potential source areas geographically, a 29 total of 139 atmospheric bulk deposition samples were collected during 2012 – 30 2019 at eight sites in Shanghai and its surrounding areas. A multisite joint 31 32 location method was developed for the first time to locate potential source areas of atmospheric PAHs based on an enhanced three dimensional concentration 33 weighted trajectory model. The method considered spatial and temporal 34 variations of atmospheric boundary layer height and homogenized all results 35 over the eight sites via geometric mean. Regional transport was an important 36 contributor of PAH atmospheric deposition while massive local emissions may 37 38 disturb the identification of potential source areas. Northwesterly winds were 39 associated with elevated deposition fluxes. Potential source areas were identified by the multisite joint location method and included Hebei, Tianjin, Shandong and 40 Jiangsu to the north, and Anhui to the west of Shanghai. PM and SO<sub>2</sub> data from 41 the national ground monitoring stations confirmed the identified source areas of 42 deposited PAHs in Shanghai. 43

44

# 45 **KEYWORDS**

46 trajectory sector analysis; spatial origin analysis; planetary boundary layer

47 height;

## 48 **1 INTRODUCTION**

The ubiquitous occurrence of polycyclic aromatic hydrocarbons (PAHs) in the 49 atmosphere is due to their massive emissions from pyrogenic and petrogenic 50 sources, such as fuel combustion and petroleum evaporation (Dumanoglu et al., 51 2017; Lammel, 2015; Liu et al., 2015), and long-range transport in the 52 atmosphere (Hu et al., 2021; Keyte et al., 2013). Atmospheric deposition results 53 in accumulation of PAHs in surface soils, which threatens terrestrial ecosystems 54 (Degrendele et al., 2016; Jia et al., 2019). In order to reduce the risk from PAH 55 deposition, it is necessary to locate the geographic source areas of atmospheric 56 PAHs and then propose effective abatement strategies. Many studies have used 57 Lagrangian trajectory models (e.g., HYSPLIT) to track pathways of air parcels 58 59 (Hosseini Dehshiri et al., 2022; Stein et al., 2015; Sun et al., 2017) and locate 60 source areas of atmospheric pollutants (e.g., PM<sub>2.5</sub> and SO<sub>2</sub>) via probabilistic models, e.g., concentration weighted trajectory (CWT) and potential source 61 contribution function (PSCF) models (Polissar et al., 2001; Sheng et al., 2013; 62 Zhang et al., 2019). But only a few studies conducted the spatial location of 63 emission source areas for atmospheric deposition of PAHs, for example, by 64 65 discussing the influence of monsoon or correlations with air-mass backward trajectories (Arellano et al., 2018; Hu et al., 2021), possibly due to the lack of high 66 frequency data or a limited sample size (i.e., < 100 samples per site) to support 67 the probabilistic models (Hafner and Hites, 2003). Spatial origin analysis for 68 atmospheric pollutants with a high frequency of measurement (e.g., PM<sub>2.5</sub>) is 69 70 possible if near surface local emissions are absent, e.g., at high mountains (Huang et al., 2021), rural areas (Dimitriou et al., 2021), or remote background sites (Liu 71 72 et al., 2019; Suzuki et al., 2021); otherwise, concentration time series reflect time variation of local emissions rather than regional transport. Normally, a 73 background site should be located upwind of local emissions, but seasonal 74 changes in wind direction may interfere with the idea of fixed location 75 76 background sites (Pu et al., 2020). In addition, low frequency measurements for deposition fluxes of PAHs in a probabilistic model could lead to large 77 uncertainties in spatial origin analysis due to the limited sample size. This 78 prompted us to develop a multisite joint location approach based on the CWT 79 model to identify potential source areas of atmospheric deposition of PAHs in 80

81 Shanghai.

Most prior studies implemented the CWT or PSCF model on gridded two 82 dimensional maps (Bao et al., 2019; Wang et al., 2009; Zhao et al., 2020). Few 83 reports involved altitudinal characteristics of air masses in backward 84 trajectories, for example, based on arbitrary threshold heights of the atmospheric 85 boundary layer (Dimitriou et al., 2021; 2022; Kim et al., 2016) or concentration 86 weighted boundary layers (Stojic and Stojic, 2017). The planetary boundary layer 87 (PBL) is the layer above the earth surface where vertical transports by 88 turbulence play a dominant role in the transfers of heats, moistures, and air 89 pollutants; the planetary boundary layer height (PBLH) varies with time, 90 location, and weather conditions (Charlson, 2000). Air pollutants released from 91 92 ground sources are restricted within the boundary layer and the PBLH can 93 weaken the exchange of air pollutants between the boundary layer and free troposphere (Qu et al., 2017). The influence of planetary boundary layer cannot 94 be ignored in atmospheric transport analysis (Li et al., 2021b; Miao et al., 2021), 95 not only at receptor sites, but also at each segment along back trajectories. 96 Hence, the spatial and temporal variation of planetary boundary layer height 97 98 needs to be fully considered in the spatial origin analysis. 99 Atmospheric deposition of PAHs has been extensively studied in Shanghai (Cheng et al., 2018; Lian et al., 2009; Liang et al., 2016; Wang et al., 2016; Yan et 100 al., 2012). Our previous work revealed that deposition fluxes of PAHs in Shanghai 101 during 2012 – 2014 was categorized as moderate to high on a global scale; its 102 103 variation was attributed to meteorological conditions and local emissions from urban space and industries (Feng et al., 2017). This observation was extended 104 through 2019 (stopped due to the COVID-19 pandemic) and a total of 139 105 samples were collected, which provided us an opportunity to develop a new 106 method for spatial origin analysis via combining the 139 samples collected from 107 eight monitoring sites. The goals of this study therefore were to (a) analyze time 108 series of PAH deposition fluxes from 2012 to 2019 in Shanghai, (b) assess 109 contribution of regional transport, (c) screen spatial directions of regional 110 transport, and (d) develop a multisite joint location method to identify potential 111 source areas of atmospheric PAHs deposited into Shanghai. 112

113

## 114 2 MATERIALS AND METHODOLOGY

## 115 **2.1 Sampling**

Eight atmospheric bulk deposition samplers of PAHs were deployed during 2012 116 – 2019 in Shanghai city (SH1 – SH6), Jiaxing city (JX) of Zhejiang province, and 117 Haimen city (HM) of Jiangsu province, as shown in Figure 1. Due to logistical 118 constraints (or possible vandalism), some of samplers were destroyed, lost or 119 had to be added. A total of 139 atmospheric deposition samples were collected in 120 9 – 22 campaigns lasting for 30 – 149 days each. More detailed information on 121 sampling campaigns is listed in Table S1 of the Supporting Information (SI). The 122 atmospheric bulk deposition sampler has been described previously (Feng et al., 123 2017) and was comprised of a borosilicate glass funnel (12.3 L volume with a 124 125 0.049 m<sup>2</sup> of cross-sectional area) and an adsorption cartridge, packed with 15 g of Amberlite IRA – 743 with glass wool plugs at the top and the bottom (25 mm 126 I.D. and 210 mm length). PAHs in atmospheric dry and wet depositions were 127 collected by filtration of glass wools and adsorption of IRA - 743 adsorbents. The 128 sampler was fixed in a metal box at the height of 1.5 – 2.0 m above the ground. 129 The sampler has been designed to effectively collect and filter rainwaters, even in 130 131 heavy rain events.

132

## 133 **2.2 Sample analysis and quality control**

As for the sampling campaigns before 2016, sample processing followed an 134 established method (Feng et al., 2017), i.e., acetone rinsing for removing 135 136 rainwater in samples followed by Soxhlet-extraction (PAHs dissolved in the acetone extract were liquid-liquid extracted). Samples collected after 2016 were 137 treated by a slightly modified method, including field surrogate labeling 138 (deuterated pyrene was spiked into adsorbents to evaluate potential 139 breakthrough in field sampling), freeze drying for water removal coupled with 140 Soxhlet-extraction. Five deuterated PAHs were spiked to extracts as lab 141 142 surrogates before the liquid-liquid and Soxhlet extractions. After silica cleanup, samples underwent GCMS analysis and lab surrogate correction. More details are 143 presented in the SI. 144 Average recoveries of lab surrogate standards (five deuterated PAHs) were 22 145

146 – 94% and 42 – 95% in the liquid-liquid extraction and Soxhlet extraction,

147 respectively, for the samples collected before 2016; while in the modified method

- lab surrogates' recoveries increased to 44 97% and field surrogate's recoveries
- 149 (deuterated pyrene) were 83 ± 17%. At least one of field blanks was employed
- 150 for quality assurance in each sampling campaign. Except for naphthalene (up to
- 151 ca 80%), target PAHs in the blanks accounted for < 10% of average
- 152 concentrations detected in atmospheric deposition samples (see Table S2).
- Limits of detection of PAH deposition fluxes were 0.23 12.5 ng m<sup>-2</sup> day<sup>-1</sup> (see
- 154 Table S2) based on three times standard deviation of PAH concentration in field
- 155 blanks (0.049 m<sup>2</sup> of cross-sectional area and 60 days of common duration time).
- 156 More details on quality assurance and quality control are given in the SI.
- 157

## 158 **2.3 Time series analysis**

Following the statistical approach of Hites (2021), a time series of atmospheric deposition fluxes of PAHs ( $F_t$  in ng m<sup>-2</sup> day<sup>-1</sup>) was analyzed via a first-order rate equation (Eq. 1); half-life time ( $T_{0.5}$  in years) and 95% confidence interval were used to describe time trend and its uncertainty (see Eq. 2).

163 
$$ln(F_t) = a_0 + a_1 \times t$$
 (1)

164 **95% confidence interval**:

165

$$T_{0.5} \pm 2 \times SD_{T_{0.5}} = -\frac{\ln(2)}{a_1} \pm 2 \times \left(-\frac{\ln(2)}{a_1}\right) \times \left(\frac{SD_{a_1}}{a_1}\right)$$
(2)

where *a*<sub>0</sub> and *a*<sub>1</sub> (in year<sup>-1</sup>) indicates respectively fitting parameters, *t* is the
sampling date (time, in years), and *SD* denotes the standard deviation.

168

## 169 **2.4 Backward trajectories of air masses and planetary boundary layer**

170 heights

171 72-hour backward trajectories of air masses during sampling campaigns for each

- site were calculated by the Hybrid Single Particle Lagrangian Integrated
- 173 Trajectory model (HYSPLIT) developed by the NOAA's Air Resources Laboratory;
- 174 Global Data Assimilation System (GDAS) archive data were provided by the US
- 175 National Weather Service's National Centers for Environmental Prediction. For
- each day, one backward trajectory ending at a height of 500 m above ground level
- 177 (AGL) of sampling site was produced at the 14:00 local time (UTC + 8h) due to

the hourly maximum values of PBLH occurred at this time (Li et al., 2021a; Penget al., 2017).

Additionally, global planetary boundary layer heights (PBLH) were reanalyzed from July to December of 2018 by the ECMWF ERA – Interim model (Dee et al., 2011) and described statistically in Figure S5 via a Cell Statistics tool of ArcGIS at a time resolution of 3 h and a spatial resolution of 0.5° × 0.5°, considering altitudinal characteristics of air masses to produce a geographical overview of emission source areas.

186

187 2.5 Enhanced three dimensional concentration weighted trajectories (3D –
 188 CWT)

The total number of trajectory endpoints from the HYSPLIT model ranged from 189 48,837 (73 endpoints per trajectory × 1 trajectory per day × 669 days) at SH5 to 190 140,014 (73 × 1,918) at SH4 and these endpoints were located in a geographical 191 domain of 38,192 (i.e., 248 columns × 154 rows) grid cells with a 0.5° × 0.5° 192 resolution between 32 °E – 156 °E in longitude and 3 °N – 80 °N in latitude. 193 Based on traditional 2D – CWT model (Masiol et al., 2019; Wei et al., 2019), a key 194 195 modification in this study is embodied in an altitudinal dimension of air masses, which weights the influence of planetary boundary layer on atmospheric 196 transport of PAHs. Briefly, the geographical domain is further divided into five 197 vertical layers allowing to differentiate impacts of surface pollution sources (i.e., 198 altitudinal weightings  $w_h$ ,  $h = 1 \sim 5$ ), including 'within PBL' ( $H < PBLH_{AV}$ , assumed 199 200 altitudinal weighting of 100% from surface pollution source,  $w_{h1} = 100\%$ ), 'below the top of PBL' (PBLH<sub>AV</sub> < H < PBLH<sub>AV+1×SD</sub>, assumed  $w_{h2}$  = 90%), 'at the top of PBL' 201 ( $PBLH_{AV+1\times SD} < H < PBLH_{AV+2\times SD}$ , assumed white a state of the assumed whether a state of the astate of the assumed whether a state of the astate 202  $< PBLH_{Max}$ , assumed wh4 = 40%) and 'free troposphere' (H > PBLH\_{Max}, assumed wh5) 203 = 0%). Parameter  $F_{i,i}$  (in ng m<sup>-2</sup> day<sup>-1</sup>) linked to a grid cell (*i*, *j*) allows to 204 distinguish contributions of air masses in the five altitudinal layers (Eq. 3). This 205 206 reflects the average potential contribution of incoming air masses in the grid cell 207 (*i*, *j*) to the receptor site during *v* sampling campaigns.

209 
$$\boldsymbol{F}_{i,j} = \frac{\sum_{k=1}^{\nu} [F_k \times \sum_{h=1}^{5} (\tau_{i,j,k,h} \times w_h)]}{\sum_{k=1}^{\nu} [\sum_{h=1}^{5} (\tau_{i,j,h} \times w_h)]}$$
(3)

where  $F_k$  (in ng m<sup>-2</sup> day<sup>-1</sup>) denotes the atmospheric deposition flux of PAHs in the 211  $k^{\text{th}}$  sampling campaign, and  $\tau_{i,j,k,h}$  is the number of trajectory endpoints 212 (reflecting residence time of an air mass) in the grid cell (*i*, *j*) within the 213 altitudinal layer of **h** belonging to a trajectory corresponding to campaign **k**. 214 A weight function related to endpoint number density ( $w_{ep}$ , see Eq. 5) was 215 applied to diminish potential extreme or highly uncertain values of  $F_{i,i}$  due to 216 marginal numbers of trajectory endpoints in the grid cells far away from receptor 217 site (Eq. 4). Weighted average deposition fluxes (*WADF*<sub>i,j</sub>) indicate the 218 contribution of surface pollution sources in the grid cell (*i*, *j*) to the observed 219 deposition fluxes of PAHs at receptor site: 220

221 222

223

210

 $WADF_{i,j} = F_{i,j} \times w_{ep} \tag{4}$ 

$$w_{ep} = \begin{cases} 1.00 & (n_{70\%} \le n_{ep}) \\ 0.90 & (n_{80\%} \le n_{ep} < n_{70\%}) \\ 0.50 & (n_{90\%} \le n_{ep} < n_{80\%}) \\ 0.05 & (< n_{90\%}) \end{cases}$$
(5)

225

224

where  $n_{x\%}$  represents the endpoint number in the grid cell, including which the trajectory endpoints accumulated up to x % of the total endpoint number (sorting grid cells from the largest to the lowest according to their endpoint number density as shown in Fig. 4). More details on endpoints are presented in Table S4 of the SI.

Finally, an index of potential source area *I*PSA(*i.j*) is calculated by a parameter quotient of *WADF*<sub>*i,j*</sub> to the sampling site cell *WADF*<sub>sampling</sub> (Eq. 6) for capturing the 'intensity' of probability that the grid cell (*i.j*) is a potential source area:

234

236

## 237 3 RESULTS AND DISCUSSION

## 238 **3.1 Time series analysis of atmospheric deposition fluxes of PAHs**

 $I_{PSA}(i,j) = \frac{WADF_{i,j}}{WADF_{sampling}}$ 

239 In our previous work, a three-year-period monitoring of PAH deposition fluxes

240 revealed a possible decreasing trend in urban areas of Shanghai (Feng et al.,

(6)

2017). Our new study showed declining deposition fluxes with statistical 241 significance (p < 0.01) over eight years at the city center of Shanghai (site SH1) 242 with a half-life time of  $1.89 \pm 0.53$  years at the 95% confidence level (see Figure 243 S1). It is important to point out that the half-life time is not based on a 244 mechanistical model, just a statistical description of the declining fluxes 245 following the approach of Hites (2019). This analysis was conducted at each site 246 247 and results are listed in Table 1. Except for Chongming Island (SH5) and Yangshan Port (SH6) with a relatively short duration (ca. 3 - 4 years, p > 0.05), 248 most of sampling sites covering Shanghai, Jiangsu and Zhejiang revealed ever-249 decreasing deposition fluxes of atmospheric PAHs over the eight years with 250 statistical significance (p < 0.01). 251

252 Since atmospheric deposition of PAHs is related closely to air pollutants, such 253 as PM<sub>2.5</sub>, PM<sub>10</sub>, SO<sub>2</sub> and NO<sub>2</sub>, time series of the four pollutants from 2014 to 2020 were also analyzed in Shanghai, Jiaxing and Haimen, respectively. The results are 254 presented in Figures S2 – S4 and Table S3 (SI). The half-life times of PAH 255 deposition fluxes (1.08 – 6.04 yrs at 95% confidence level) were comparable to 256 those of PM<sub>2.5</sub>, PM<sub>10</sub> and SO<sub>2</sub> (2.83 – 7.58 yrs), while NO<sub>2</sub> showed longer half-life 257 258 times (11 - 23 yrs) in Shanghai and Jiaxing, and no trend in Haimen (p = 0.87). This indicates that decreasing deposition fluxes resulted probably from 259 controlling coal combustion linked to SO<sub>2</sub> emissions rather than petroleum 260 combustion related to NO<sub>2</sub> emissions (Otmani et al., 2020). Dust emission in 261 Shanghai decreased sharply from 141,700 tons in 2014 to 14,800 tons in 2019, 262 263 while SO<sub>2</sub> emission decreased from 188,100 tons to 7,600 tons in the same time period (Shanghai Statistical Yearbook, 2021). These decreasing trends are thus 264 likely attributed to the Airborne Pollution Prevention and Control Action Plan 265 implemented in 2013 (Zhu et al., 2021), which indirectly reduced atmospheric 266 deposition of PAHs. Although these results indicate an exponential decline of 267 atmospheric pollution and deposition fluxes; they will finally approach a local 268 269 background level, which is not known so far but likely comparable with the current level in urban areas in southwestern Germany as reported by Liu et al. 270 271 (2022).

272

## 273 **3.2 Contributions of local emission and regional transport**

Contributions of regional transport and local emission to PAH deposition fluxes 274 275 in Shanghai were estimated to explore whether the emission reduction is limited only to local measures or results from measures on large regional scales. Figure 2 276 depicts spatial variation of PAH deposition fluxes. Sites SH1 (close to the city 277 center) and SH3 (near an industrial area) were strongly influenced by local 278 emissions and subjected to greater deposition fluxes than other sites by a paired-279 samples *t* test (p < 0.05). Fluxes greater than background reflected the 280 contribution of local emission. It is a challenge to select suitable background 281 sites, since theoretically they should be upwind and free from local emissions at 282 any time. However, monsoon climate controls this region and main wind 283 directions change seasonally in Shanghai. No ideal background site existed and 284 285 only sites with relatively low deposition fluxes could be considered as reference (Pu et al., 2020). The mean value of these sites, including SH4, SH5, SH6, and HM, 286 was used to indicate the background level of this region. Arithmetic (for normal 287 distribution) or geometric mean (for log-normal distribution) values were 288 assumed to reflect the background level in this region or be representative of 289 290 deposition fluxes at each site. Both of them were used to estimate contribution of 291 local emissions at each site (see equation in Figure 2). Local emissions accounted for 35 – 73% of the total deposition fluxes in Shanghai and 25 – 36% at site JX of 292 Zhejiang. Since the defined background sites could yet be affected by local 293 emissions to a low extent, the contribution of local emissions might be 294 underestimated. Consequently, regional transport is an important contributor to 295 296 atmospheric deposition of PAHs. Meanwhile, the significant contribution from local emissions could disturb identification of potential source areas for regional 297 transport, if based on time series measurement at one sampling site (further 298 299 discussion in below).

300

**301 3.3 Trajectory sector analysis and spatial variation of trajectory endpoint** 

302 The influence of air mass origin was investigated by trajectory sector analysis

303 (Dimitriou et al., 2021; Zhu et al., 2011). In Figure 3.a, trajectory endpoints were

304 linked to deposition fluxes of PAHs. Wind directions were divided into sixteen

305 sectors of 22.5°. Average deposition fluxes and percentages of endpoints in each

306 sector were statistically calculated after removing the last 6 hours trajectory

endpoints (close to the receptor site of SH1) to minimize impact from local 307 emissions (Zhu et al., 2011). Elevated deposition fluxes (> 2400 ng m<sup>-2</sup> day<sup>-1</sup>) 308 were observed in the sectors of S6-S7 and associated with northwesterly winds, 309 indicating a significant contribution of regional transport from northwestern 310 part of China to Shanghai. Liu et al. (2021) also reported that regional transport 311 from the north-to-northwest of Shanghai was the most plausible contributor of 312 313 elevated PM<sub>2.5</sub> and VOCs in winter.

Figure 3.a reveals a large spatial variation in trajectory endpoint density. More 314 endpoints were concentrated at the receptor site(s), for example, endpoint 315 number density n = 3905 in the grid cell containing the receptor site. Specifically, 316 50% of the total endpoints (n > 80 count per cell (CPC), see Figure 3.b) were 317 located only in the Jiangsu – Zhejiang – Shanghai region (see red cell circle in 318 Figure 3.a), 70% of total (n > 32 CPC) extended to the Shandong and Anhui 319 region, and 80% of total (n > 15 CPC) was further distributed to the Beijing – 320 Tianjin – Hebei region as well as to Henan, Jiangxi, and Fujian, and even the 321 western part of Korea (see yellow circle). The residual 20% of endpoints was 322 scattered widely in a marginal area with a low endpoint number density ( $n \le 15$ 323 324 CPC). The endpoint number density influences uncertainty of estimation in a probabilistic model (Hafner and Hites, 2003), such as CWT and PSCF models. 325 Therefore, the spatial variation of trajectory endpoint was related to the 326 weighting function correction  $(w_{ep})$  further discussed in below. 327

328

### 329 3.4 Multisite joint location of potential source areas based on an enhanced

#### **3D - CWT model** 330

#### 3.4.1 PBLH and altitudinal weighting (*w<sub>h</sub>*) 331

Atmospheric pollutants emitted from the ground enter the planetary boundary 332

- layer (PBL) and undergo regional and long-range transport (Stojic and Stojic, 333
- 2017). The height above the ground (*H*) of the air mass is crucial for further 334
- 335 geographical transport assessment (Kim et al., 2016). The planetary boundary
- layer height (PBLH), however, is highly dynamic over time and location as shown 336
- in Figures S5 S6 in the SI. PBLH on land followed an exponential distribution in 337
- Figure S6.a whereas a log-normal distribution was observed over the sea in 338
- Figure S6.b. The standard deviation of PBLH reflects its variability and an 339

enhanced variability is related to more active convection within boundary layer 340 (Qu et al., 2017). Descriptive statistics of mean (AV) as well as standard deviation 341 (SD) of PBLH reflect the probability that the air mass is within the planetary 342 boundary layer, although there is still a large uncertainty. Here, the height (H) of 343 air mass was categorized and given weighting according to likelihood of receiving 344 ground pollution (see details in the Section 2.5). This statistical approach 345 considered the spatial and temporal variations of *PBLH* rather than an arbitrary 346 threshold height of 1000 m in the previous work (Dimitriou et al., 2021). 347

348

# 349 3.4.2 Weighting function correction (*w<sub>ep</sub>*) for the grid cells with a low 350 endpoint number density

351 In order to reduce uncertainty in the grid cells with a low endpoint number 352 density, an arbitrary or empirical weighting function related to average number of trajectory endpoints in all grid cells ( $n_{ep,av}$ ) was used, as shown in Figure 4.a 353 and Table S4; this allows to correct results of concentration weighted trajectory 354 (CWT) or potential sources contribution function (PSCF) models (Peng et al., 355 2019; Wei et al., 2019). In this study, trajectories of air masses covered a large 356 357 geographical domain with a total number of grid cells up to 38,192 and a  $n_{ep,av}$ value of 1.28 – 3.65 (see Table S4). In Figure 4.a, the *n*<sub>ep,av</sub>-based weighting 358 function  $(w_{ep})$  did not seem to effectively reduce the uncertainty of average 359 deposition fluxes in the grid cells with a low endpoint number density, so that 360 significant contributions from Nei Mongol and Mongolia were screened, even 361 362 from the region of Ryukyu Islands where PAH emissions are expected to be very low. Consequently, it is difficult to screen the marginal cells based on average 363 number of trajectory endpoints. An alternative is to shift the highlight from the 364 marginal cells (with lower endpoint number density) to the non-marginal cells 365 (with higher endpoint density). According to the above analysis on spatial 366 variation of trajectory endpoints, an accumulative percentage of 80% was 367 368 recommended to define the non-marginal and marginal cells (see Figure 3.b) in this study. Hence, we proposed an alternative weighting function  $w_{ep}$  (see Figure 369 3.b) which is connected to the percentage of endpoints in a grid cell to the total. 370 Figure 4.b reveals potential source areas of atmospheric deposition of PAHs more 371 rationally in comparison with Figure 4.a. 372

### 374 **3.4.3 Multisite joint location of source area**

Spatial origin analysis using CWT or PSCF methods assumes a negligible 375 contribution of local emission or dominance of regional transport to atmospheric 376 pollutants at receptor site (Huang et al., 2021; Suzuki et al., 2021), or requires 377 additional upwind/downwind field sampling to verify modeling results (Hsu et 378 379 al., 2003). In this study, local emissions were not negligible, probably leading to a false identification of source areas, e.g., high values of weighted average 380 deposition fluxes (*WADF*) in East China Sea (Figure 4). The eight sampling sites 381 were located in a small area and suffered probably from similar regional 382 transport. It is safe to assume the same patterns of regional transport at all 383 384 sampling sites. A multisite joint location approach was proposed to reduce uncertainties from disturbance of local emissions on locating source areas of 385 386 regional transport and the limited sample size at the receptor site. In order to improve comparability of CWT results (i.e., WADF) among the sampling sites, the 387 *WADF* parameter was transformed into a probabilistic parameter called the 388 index of potential source areas ( $I_{PSA}$ ) as Eq. 6. Values of  $I_{PSA} > 1$  imply that the grid 389 390 cell is a potential source area for PAH deposition at the receptor site. Slight differences in *I<sub>PSA</sub>* maps at eight sampling sites (see Figure S7) are attributed 391 possibly to false identification of potential source areas. Arithmetic and 392 geometric means were used to homogenize the difference, respectively (see 393 Figures 5 and S8); here the geometric mean seemed more rational because *I*<sub>PSA</sub> 394 395 values in marginal cells seem to follow a skewed distribution (not tested statistically due to limited sample size). 396

As shown in Figure 5, potential source areas of PAH deposition in Shanghai 397 may be grouped in three regions, (a) from Hebei and Tianjin to the middle part of 398 Shandong, over the Yellow Sea, to the eastern part of Jiangsu, (b) from the 399 southwestern part of Shandong to the junction of Anhui and Jiangsu, and (c) from 400 401 the middle part of Anhui to the northern part of Zhejiang. Similarly, Jiangsu, Anhui and Zhejiang were identified as potential major source areas for 402 atmospheric PAHs and black carbon (Peng et al., 2019; Wei et al., 2019) in 403 Shanghai. With regard to locating the eastern part of the Yellow Sea as potential 404 source areas, a possible explanation is that marine traffic across the Yellow Sea 405

emitted PAHs through petroleum combustion (Su et al., 2021); alternatively, the
Yellow Sea might have been identified by mistake due to the limited sample size
and the fact that the Yellow Sea happens to be located in the major pathway of air
masses moving to Shanghai. It is worth noting that each grid cell with high *I*<sub>PSA</sub>
value does not necessarily indicate a source area, but a group of cells together
has more credence (Hafner and Hites, 2003; Sheng et al., 2013).

412 The locations of potential source areas were further cross-validated by ground observation of atmospheric pollutants. Annual mean concentrations of PM<sub>2.5</sub>, 413 PM<sub>10</sub>, SO<sub>2</sub> and NO<sub>2</sub> in the years of 2014 and 2018 were calculated respectively at 414 1,493 national ground observation stations over the mainland of China, and their 415 spatial distributions, as well as the *I*<sub>PSA</sub> map of PAH deposition, are illustrated in 416 Figure S9 – S12. Higher concentrations of PM<sub>x</sub> and SO<sub>2</sub> were observed in the 417 source areas identified above, for example, Hebei, Tianjin, Shandong and Anhui, 418 419 where the concentrations of  $PM_x$  and  $SO_2$ , excluding  $NO_2$ , decreased significantly during 2014 – 2018. This further demonstrates the remarkable achievement of 420 emission reduction in coal combustion rather than petroleum combustion on a 421 national scale of China. 422

423

## 424 **4. CONCLUSIONS**

An enhanced 3D – CWT model was developed with a comprehensive
consideration of spatial and temporal variations of the planetary boundary layer
height. A probabilistic parameter called the index of potential source area (*I*<sub>PSA</sub>)
was proposed to quantify and normalize the probability that grid cells are source
areas in order to achieve multisite joint location based on the 3D – CWT model.
Geometric mean values of *I*<sub>PSA</sub> were recommended to homogenize the locating
results at eight sampling sites.

Declining deposition fluxes of atmospheric PAHs were observed with
statistical significance in Shanghai and its surrounding areas. Regional transport
was an important contributor of PAH deposition in Shanghai and attributed to
the northwestern parts of China. The multisite joint location method successfully
identified potential source areas, including Hebei, Tianjin, Shandong and Jiangsu
to the north of Shanghai, and Anhui to the west of Shanghai. The spatial
distribution of primary air pollutants and their concentration change between

- the two years of 2014 and 2018 further confirmed their spatial origin. The 439
- declining atmospheric deposition of PAHs is likely attributed to emission 440
- reduction on local scale (Shanghai) and on a national scale of China. This study 441
- thus provides evidence to support the effectiveness of the Airborne Pollution 442
- Prevention and Control Action Plan in China implemented since 2013. 443
- 444

#### **ASSOCIATED CONTENT** 445

#### SUPPORTING INFORMATION 446

- Detailed information on sampling, chemical analysis, QA/QC, time series analysis, 447
- backward trajectory analysis and data source of air quality observation datasets 448 of China can be found.
- 449
- 450

# 451

# **DECLARATION OF COMPETING INTEREST**

- 452 The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported 453
- in this paper. 454
- 455

#### **AUTHORS CONTRIBUTION** 456

- Ying Liu: Conceptualization; Investigation; Visualization; ; Supervision; Writing -457
- original draft, reviewing & editing. 458
- 459 Xiaomin Zhang: Investigation – HYSPLIT;
- Jianguo Tan: Conceptualization; Writing Reviewing & editing; 460
- **Peter Grathwohl:** Conceptualization; Writing Reviewing & editing; 461
- 462 **Rainer Lohmann:** Writing – Reviewing & editing;
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627	Legend of Tables						
628	<b>Table 1.</b> Slopes (year <sup>-1</sup> ) and half-life times ( $T_{0.5}$ in years) of atmospheric						
629	deposition fluxes of 15 PAHs in Shanghai (SH), Haimen (HM) and						
630	Jiaxing (JX).						
631							
632	Legend of Figures						
633	Figure 1. Sampling sites of atmospheric bulk deposition of PAHs in Shanghai and						
634	its surrounding areas.						
635							
636	Figure 2. Spatial variation and local emission contribution to PAH deposition						
637	fluxes at the eight monitoring sites. The horizontal lines represent $1^{st}$ ,						
638	$50^{ m th}$ , and 99 $^{ m th}$ percentiles, and the boxes represent $25^{ m th}$ and $75^{ m th}$						
639	percentiles.						
640							
641	<b>Figure 3.</b> Arithmetic mean of deposition fluxes of PAHs in sixteen wind direction						
642	sectors, their spatial variation (a) and accumulative percentage (b) of						
643	endpoint number in backward trajectories to the center of Shanghai						
644	(site SH1).						
645							
646	Figure 4. Concentration weighted trajectory (CWT) maps at the receptor site of						
647	SH1 (Shanghai) via weighting function ( $w_{ep}$ ) correction based on						
648	average density (a) and accumulative contribution (b) of trajectory						
649	endpoint number.						
650							
651	Figure 5. Index of potential source area (IPSA) map of PAH deposition via a						
652	geometric mean approach of eight-site joint locating.						

Table 1. Slopes (year-1) and half-life times (T<sub>0.5</sub> in years) of atmospheric deposition fluxes of 15 PAHs in Shanghai (SH), Haimen (HM) and Jiaxing (JX).

15 rans in shanghar (51), hannen (114) and haxing (57).									
Label	Site	Period	Slope	$SD_{Slope}$	р	T <sub>0.5</sub> (years) <sup>a</sup>			
SH1	TJXC	2012-2019	-0.367	0.051	< 0.001	1.89 (1.36-2.41)			
SH2	JD	2012-2017	-0.249	0.076	0.005	2.78 (1.08-4.47)			
SH3	QP	2012-2019	-0.305	0.083	0.002	2.27 (1.02-3.51)			
SH4	CXD	2012-2019	-0.180	0.051	0.002	3.86 (1.67-6.04)			
SH5	CMD	2012-2014	-0.121	0.201	0.562	No trend			
SH6	YSG	2016-2019	0.139	0.163	0.422	No trend			
HM	HM	2012-2019	-0.296	0.048	< 0.001	2.34 (1.57-3.10)			
JX	JX	2012-2019	-0.333	0.047	< 0.001	2.08 (1.50-2.66)			

<sup>a.</sup> Best estimate with a 95% confidence interval in brackets.



658
659 Figure 1. Sampling sites of atmospheric bulk deposition of PAHs in Shanghai and its
660 surrounding areas.



**Figure 2.** Spatial variation and local emission contribution to PAH deposition fluxes at the

eight monitoring sites. The horizontal lines represent 1<sup>st</sup>, 50<sup>th</sup>, and 99<sup>th</sup> percentiles, and the
boxes represent 25<sup>th</sup> and 75<sup>th</sup> percentiles.



Figure 3. Arithmetic mean of deposition fluxes of PAHs in sixteen wind direction sectors, their spatial variation (a) and accumulative percentage (b) of
 endpoint number in backward trajectories to the center of Shanghai (site SH1).



density (a) and accumulative contribution (b) of trajectory endpoint number.





Index of potential source area (*I*<sub>PSA</sub>) map of PAH deposition via a geor approach of eight-site joint locating.