Supplement of

High-time-resolution chemical composition and source apportionment of $PM_{2.5}$ in northern Chinese cities: implications for policy

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Text S1. Selcation of inputted HERM chemical species and its uncertainty calculation

Considering the validity and credibility of monitoring data, chemical species including OA, NO_3^-, SO_4^{2-}, NH_4^+, Cl^-, and BC were all selected to input HERM model for three pilot cities. For inorganic elements, Si, K, Ca, Cr, Mn, Fe, Ni, Cu, Zn, As, Se, Ba, and Pb in Xi'an and Beijing, and Si, K, Ca, Ti, Cr, Mn, Fe, Ni, Cu, Zn, As, Se, Ba, and Pb in Shijiazhuang were selected for source apportionment, respectively.

The uncertainty data of chemical species inputting HERM was calculated according to the recommendation in the PMF5.0 user guideline. If the measured chemical species concentration is greater than the minimum detection limit (MDL) provided, the uncertainty (Unc) calculation is based following equation:

$$Unc_i = \sqrt{(C_i \times E_i)^2 + (0.5 \times MDL_i)^2} \quad (1)$$

where C_i represents measured concertation for species i, E_i represents error fraction of species i. For online measured data, the error fraction was recommended to use 10% (Rai et al., 2020). If the measured concentration is less than or equal to the MDL provided, the Unc is calculated as the following equation:

$$Unc = \frac{5}{6} \times MDL \quad (2)$$

Text S2 Diagnostics of HERM solutions

In this study, factors numbering from two to ten were selected and run in the HERM software. Each factor solution was run thirty times with completely unconstrained profiles to explore the possible sources. The optimal factor number solution was determined by examining the ratio of Q and expected Q (Q_{exp}). The Q_{exp} in HERM was equal to (samples ×species – factors × (samples + species) + the number of constrained source profiles). As shown in Fig. S5, the value of Q/Q_{exp} decreased with the increase of the factor number, which suggests increasing the factor number could lead to a better explanation of the variance by HERM. However, the utility of increasing factors declined with the number of factors. Too many factors could cause splitting profiles, although the Q/Q_{exp} may be desirable (Liu et al., 2021; Salameh et al., 2018, 2016). Thus, the drops of Q/Q_{exp} ($\Delta Q/Q_{exp}$) were subsequently evaluated to choose the optimal solution factor number. As shown in Table S2, when the number of factors increases to more than six in Xi'an, the value of $\Delta Q/Q_{exp}$ shows a relatively stable change trend. A six-factor solution is preferable because $\Delta Q/Q_{exp}$ between the five-solution and six-solution is smaller than that between the six-solution and seven-solution (Liu et al., 2021). In addition, secondary nitrate plus sulfate and biomass burning were mixed when the factor number was five, and vehicle emission was split into two profiles when the factor number was seven

(Table S3). Therefore, the six-factor solution was determined as the optimal HERM solution for Xi'an. Similar criterias were used for Shijiazhuang and Beijing, six-factor and eight-factor solutions were determined as optimal HERM solutions, respectively.

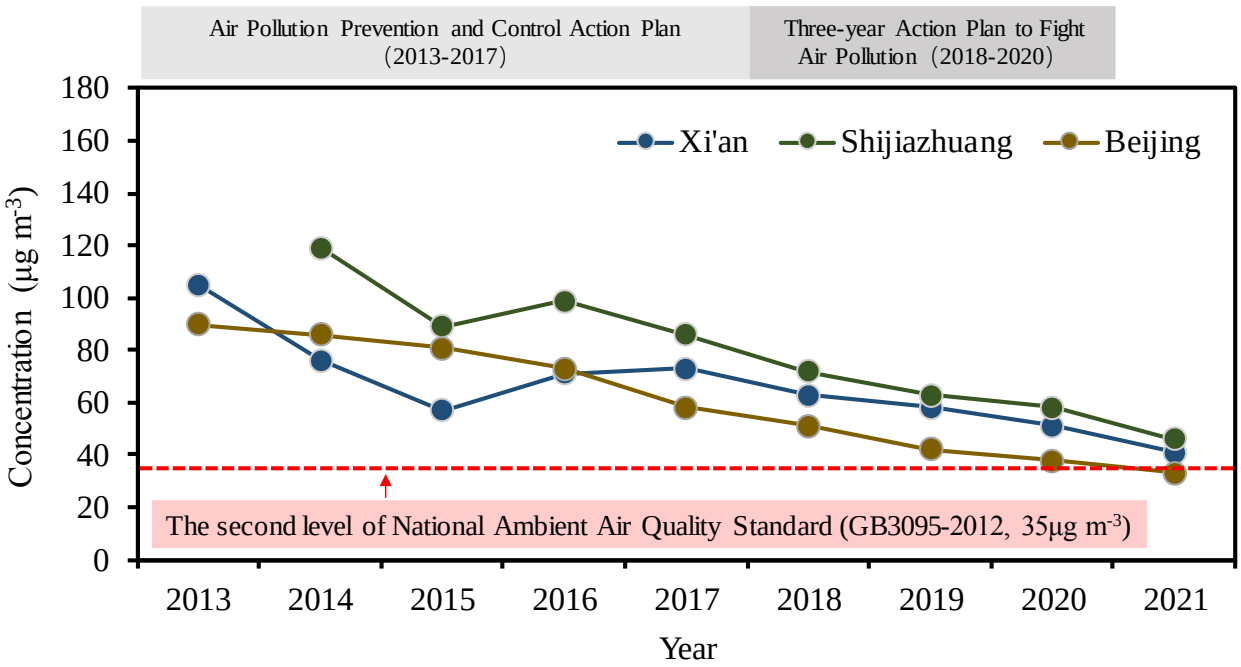

Figure S1. Annual average concentration of $PM_{2.5}$ from 2013 to 2021 in Xi'an, Shijiazhuang, and Beijing. (The data are from the website of the local Ecological Environment Bureau, Xi'an: http://xaepb.xa.gov.cn/, Shijiazhuang: https://sthjj.sjz.gov.cn/, Beijing: http://sthjj.beijing.gov.cn/). The red dotted line represents the second level of the National Ambient Air Quality Standard (GB3095-2012, 35 μg m^{-3})

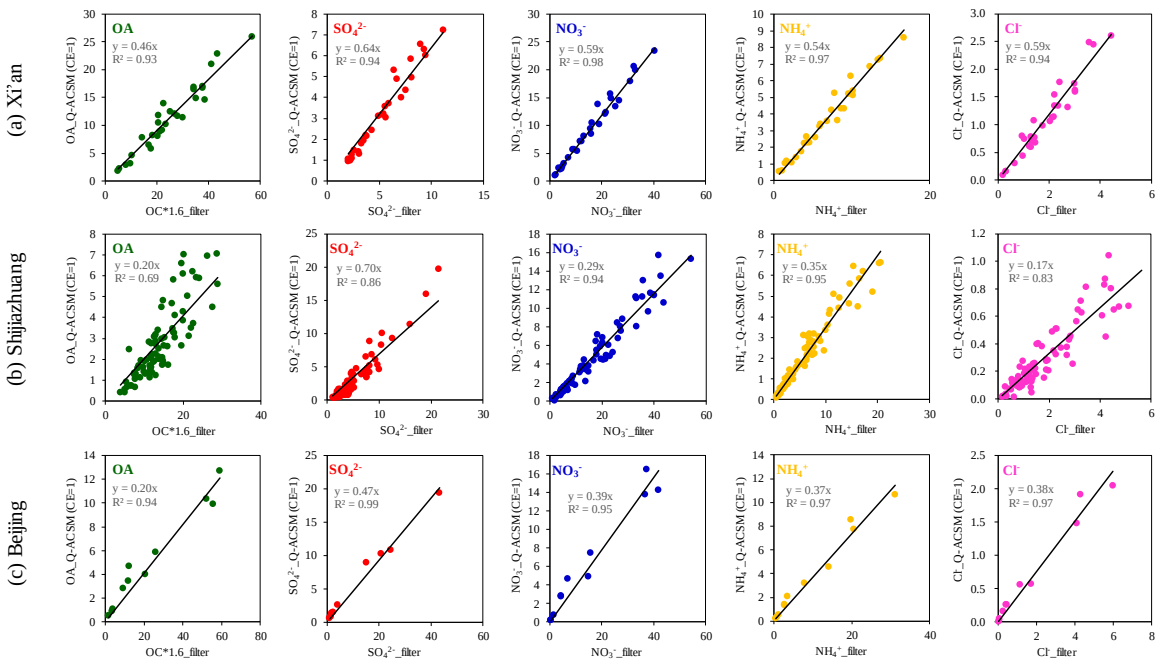

Figure S2. Correction of chemical components measured by Q-ACSM in different cities. During the campaigns, offline filter samples were simultaneously sampled for the correction. In summary, 29 offline samples in Xi'an, 83 offline samples in Shijiazhuang, and 10 offline samples in Beijing were sampled respectively.

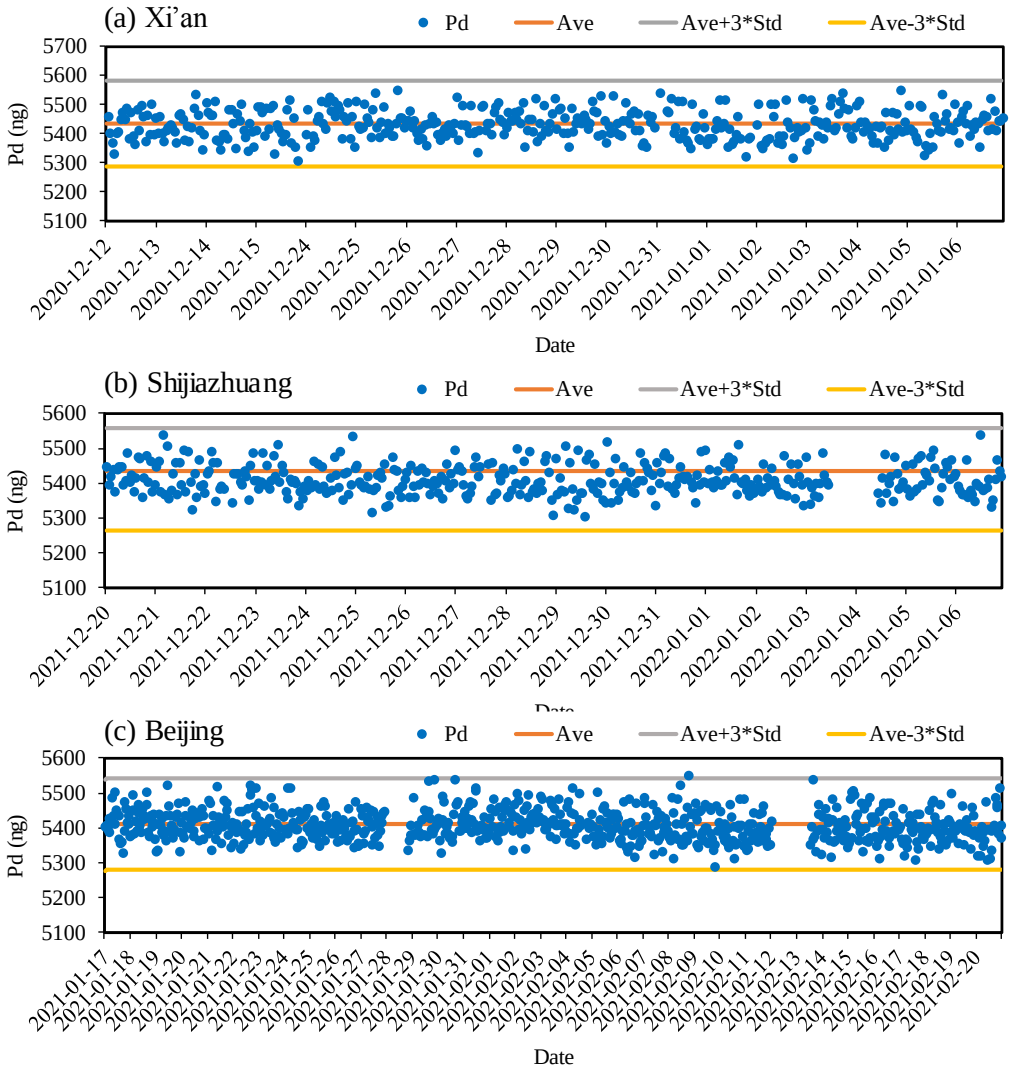

Figure S3. Concentration of the internal standard element (Pd) of Xact625 during sampling periods in (a) Xi'an, (b) Shijiazhuang, and (c) Beijing.

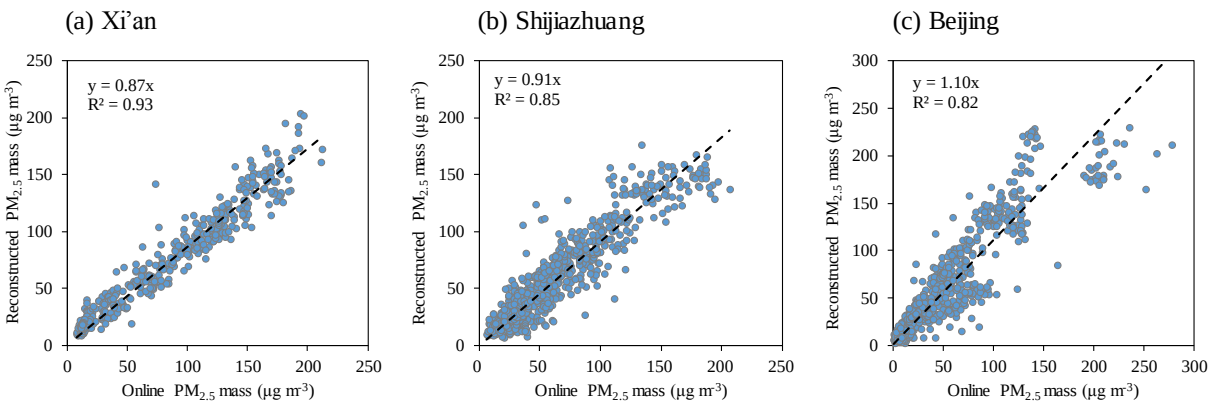

Figure S4. Correlation of online and reconstructed $PM_{2.5}$ concentration in (a) Xi'an, (b) Shijiazhuang, and (c) Beijing during the campaigns. The online $PM_{2.5}$ mass data in the X axis from national monitor stations near sampling sites.

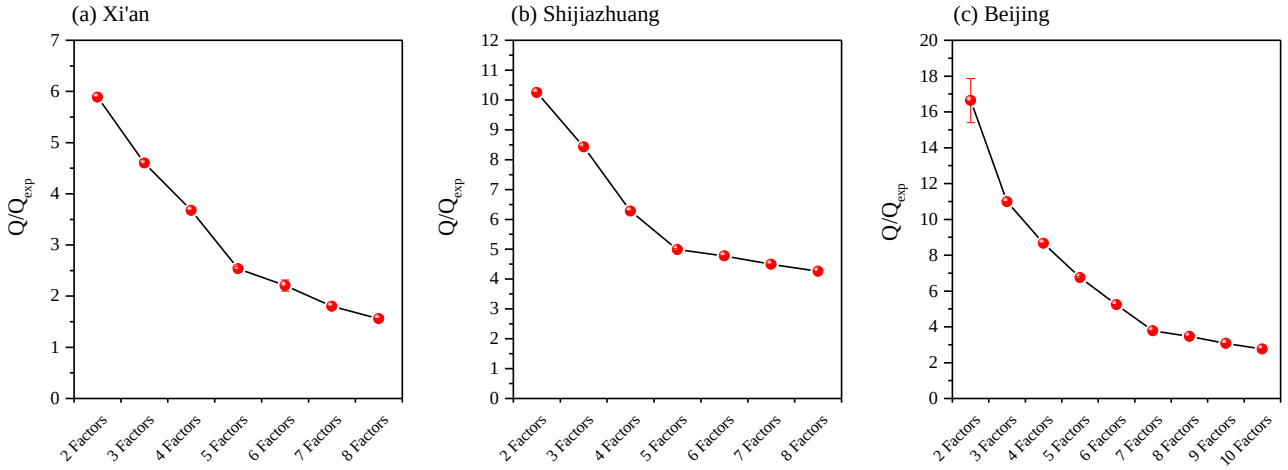

Figure S5. Values of Q/Q_{exp} for the unconstrained profile solutions with two to ten factors based on thirty runs in (a) Xi'an, (b) Shijiazhuang, and (c) Beijing, respectively.

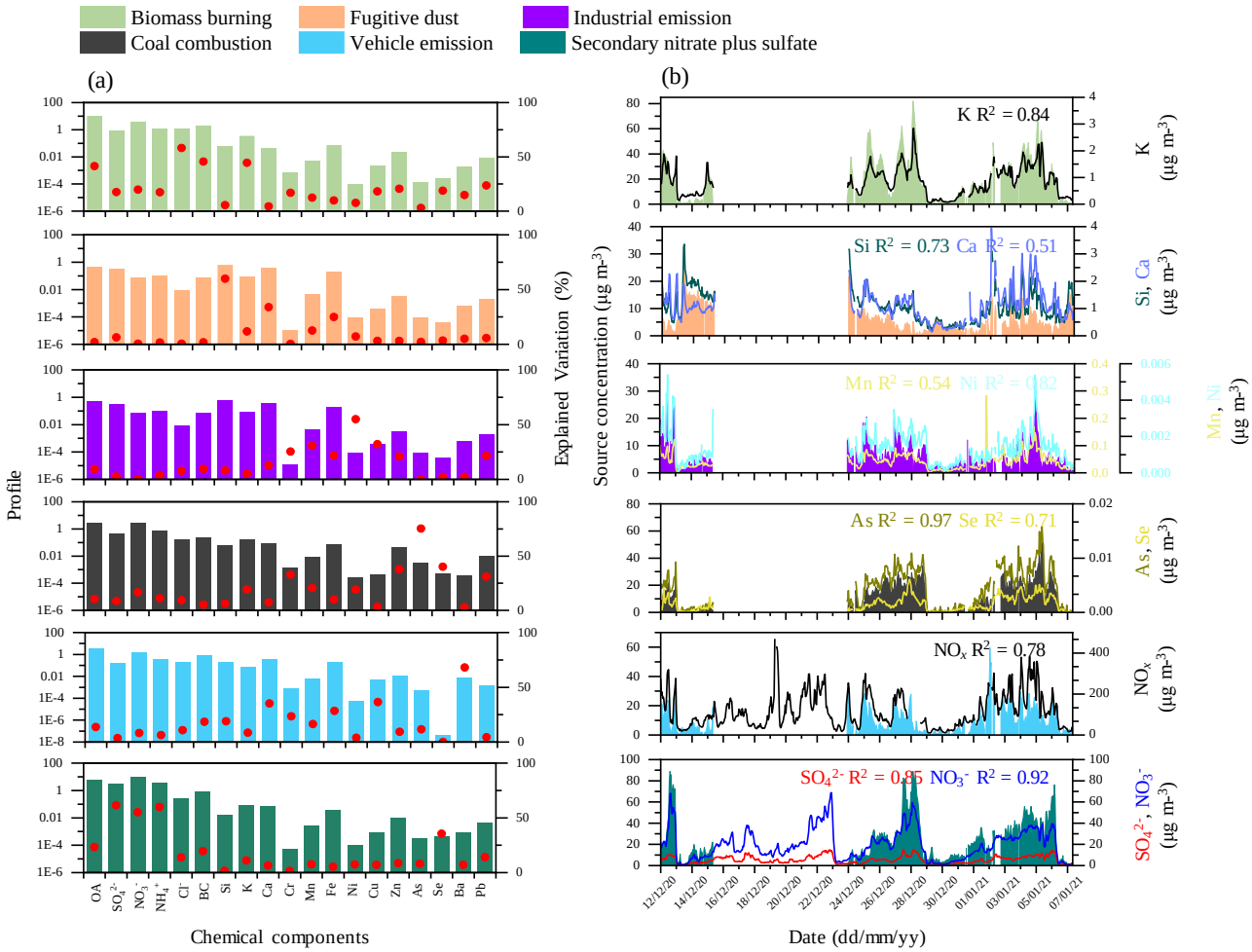

Figure S6. (a) Sources profiles obtained from HERM with a six-factor solution in Xi'an, the columns in each factor are the profile that displays the relative relation of the absolute values of variables. The red dot represents the explained variation (EV) in species for different factors. (b) Time series plots of sources concentration, including biomass burning, fugitive dust, industrial emission, coal combustion, vehicle emission, and secondary nitrate plus sulfate. The corresponding time trends of chemical tracers are also shown.

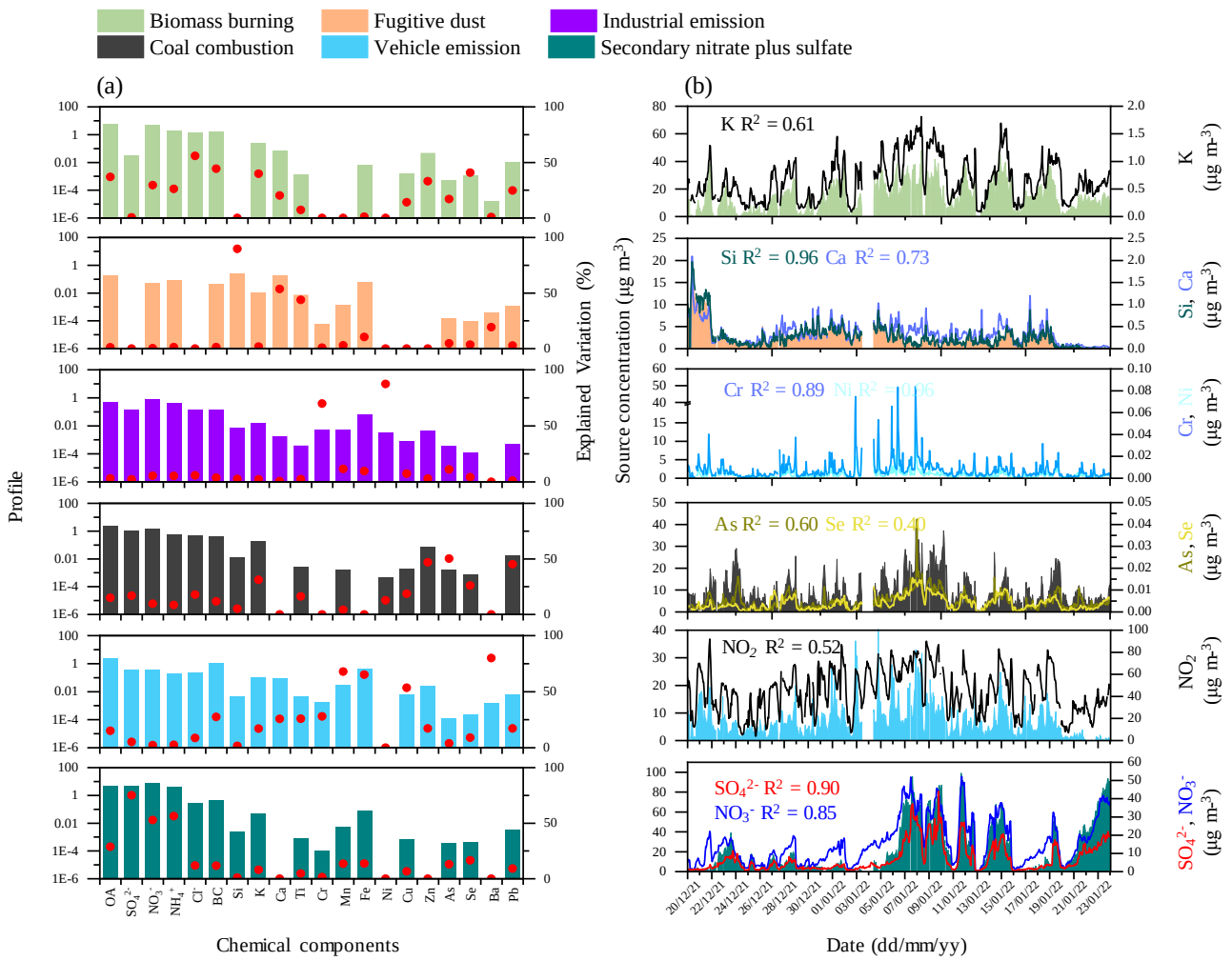

Figure S7. (a) Sources profiles obtained from HERM with a six-factor solution in Shijiazhuang, the columns in each factor are the profile that displays the relative relation of the absolute values of variables. The red dot represents the explained variation (EV) in species for different factors. (b) Time series plots of sources concentration, including biomass burning, fugitive dust, industrial emission, coal combustion, vehicle emission, and secondary nitrate plus sulfate. The corresponding time trends of chemical tracers are also shown.

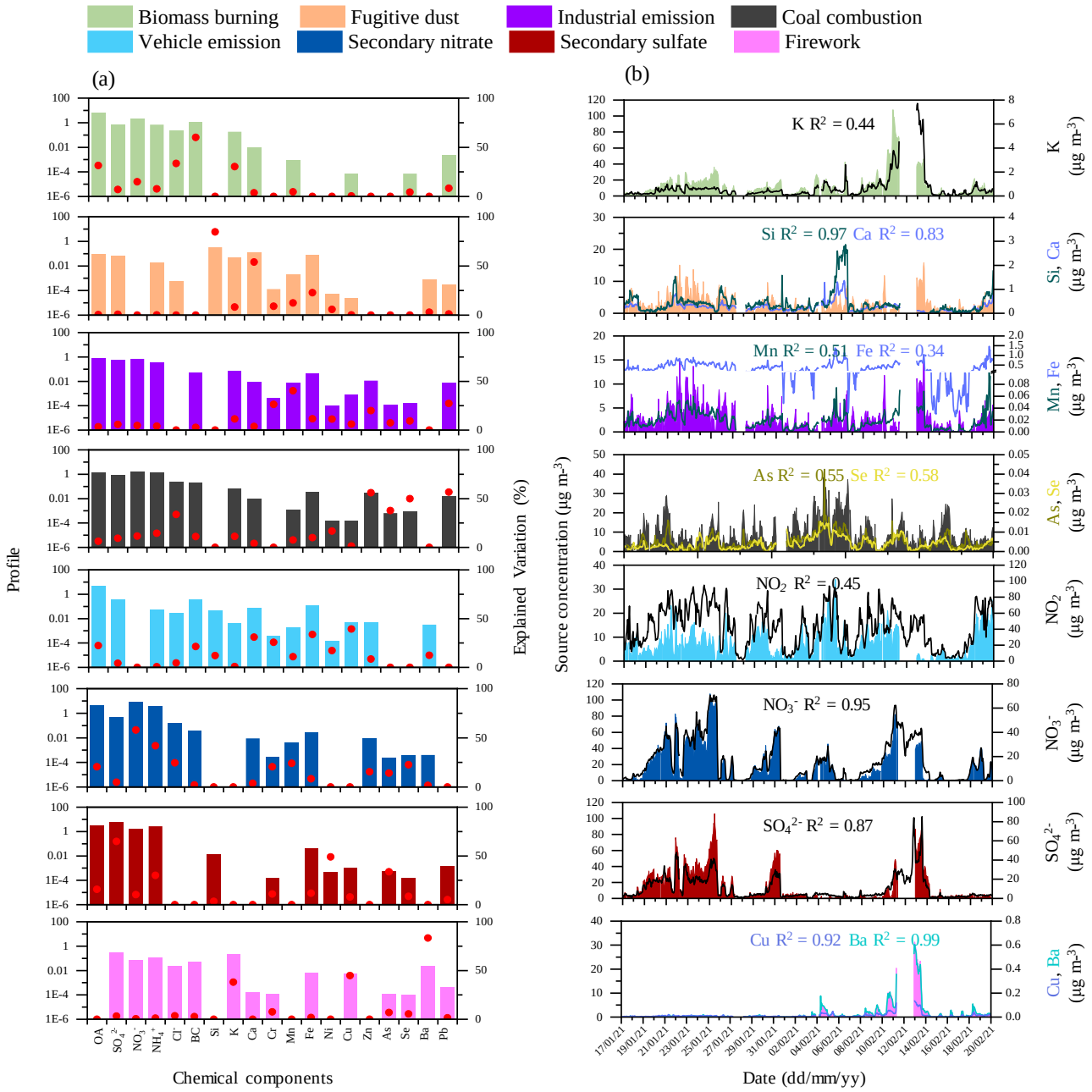

Figure S8. (a) Sources profiles obtained from HERM with an eight-factor solution in Beijing, the columns in each factor are the profile that displays the relative relation of the absolute values of variables. The red dot represents the explained variation (EV) in species for different factors. (b) Time series plots of sources concentration, including biomass burning, fugitive dust, industrial emission, coal combustion, vehicle emission, secondary nitrate, secondary sulfate, and firework. The corresponding time trends of chemical tracers are also shown.

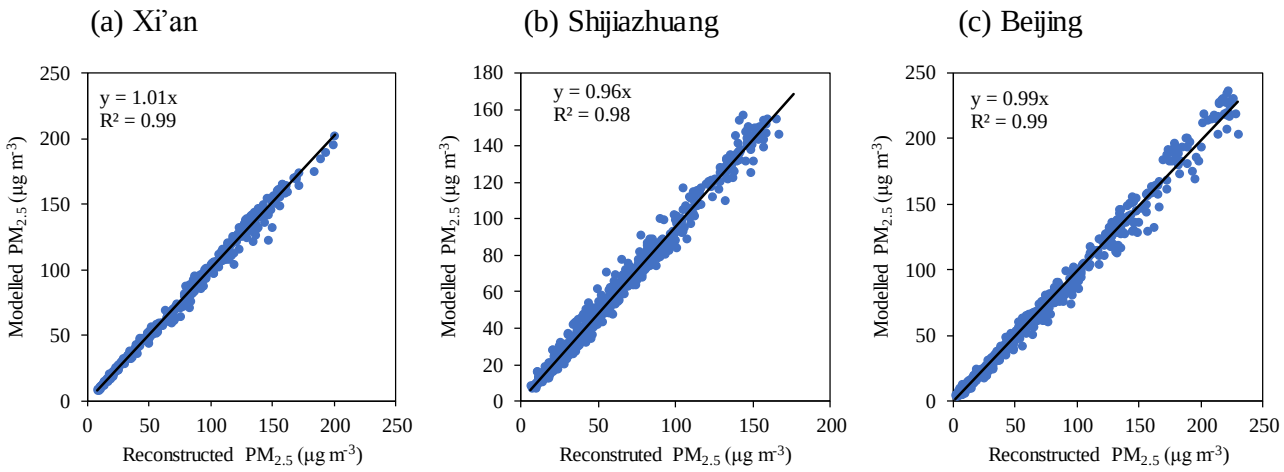

Figure S9. Correlation between reconstructed $PM_{2.5}$ and modeled $PM_{2.5}$ mass concentrations derived by HERM in Xi'an, Shijiahuznag, and Beijing with optimal solutions

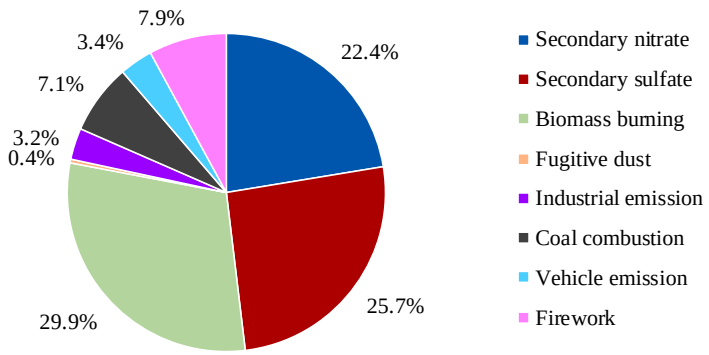

Figure S10. Source contribution of $PM_{2.5}$ during Chinese Spring Festival (from New Year's Eve to January 3rd of the Lunar Calendar) in Beijing

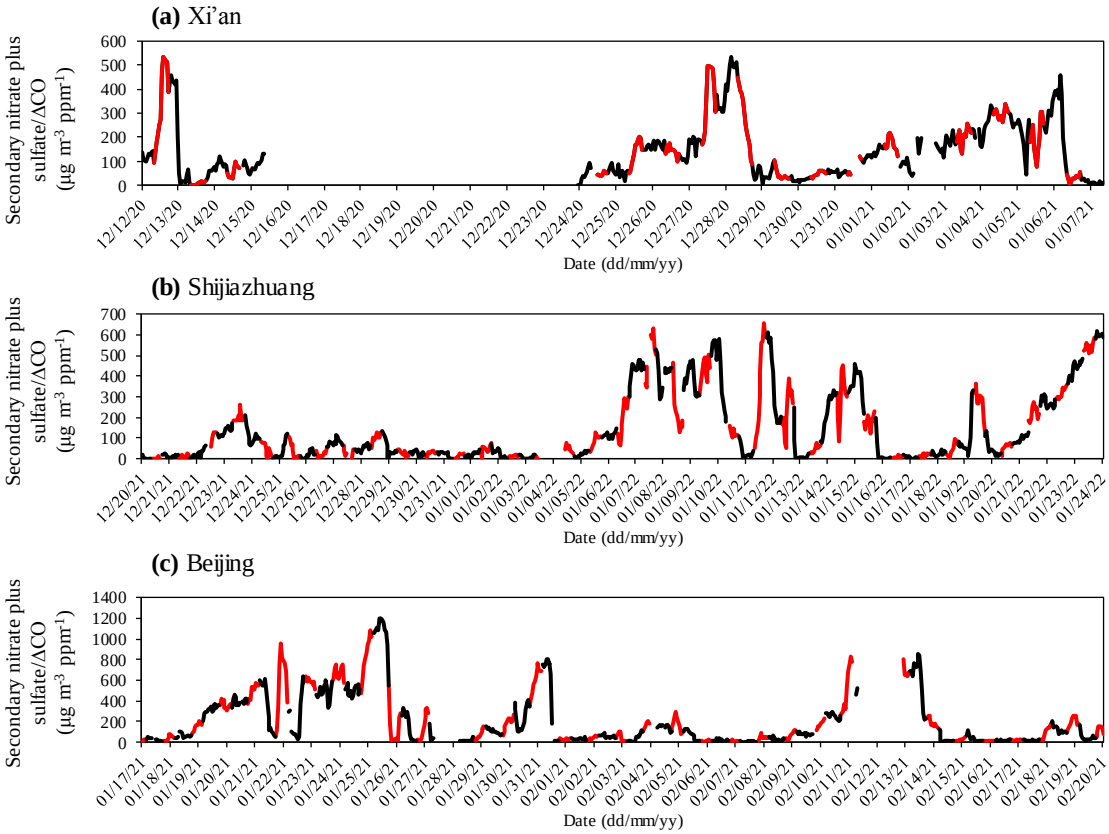

Figure S11. Time series plots of secondary nitrate plus sulfate/ΔCO in (a) Xi'an, (b) Shijiazhuang, and (c) Beijing. The red and black lines represent daytime (08:00-17:00 LST) and nighttime (18:00 - 07:00 the next day LST), respectively.

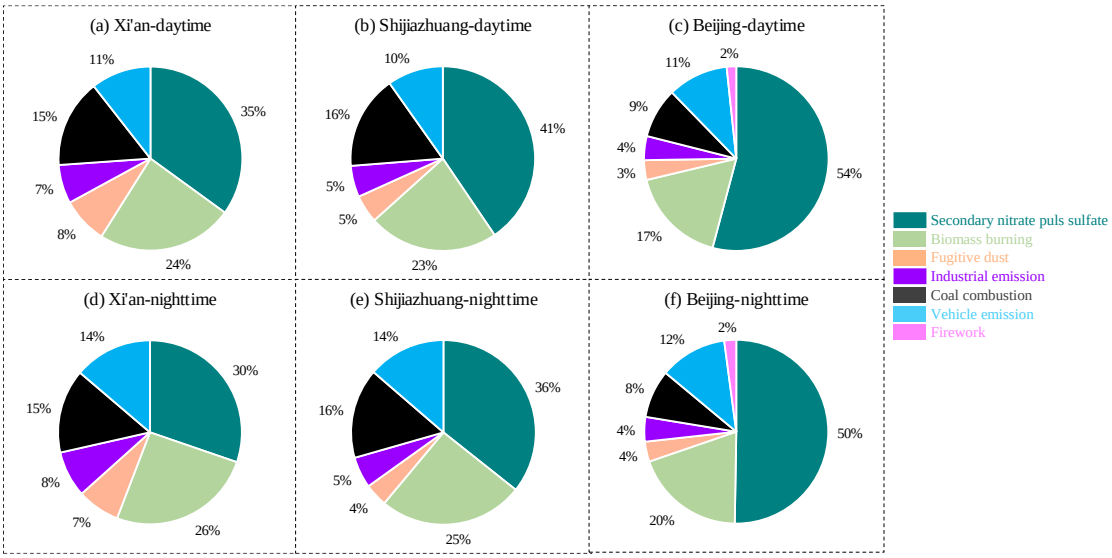

Figure S12. Source contribution of $PM_{2.5}$ in three pilot cities during daytime and nighttime, respectively.

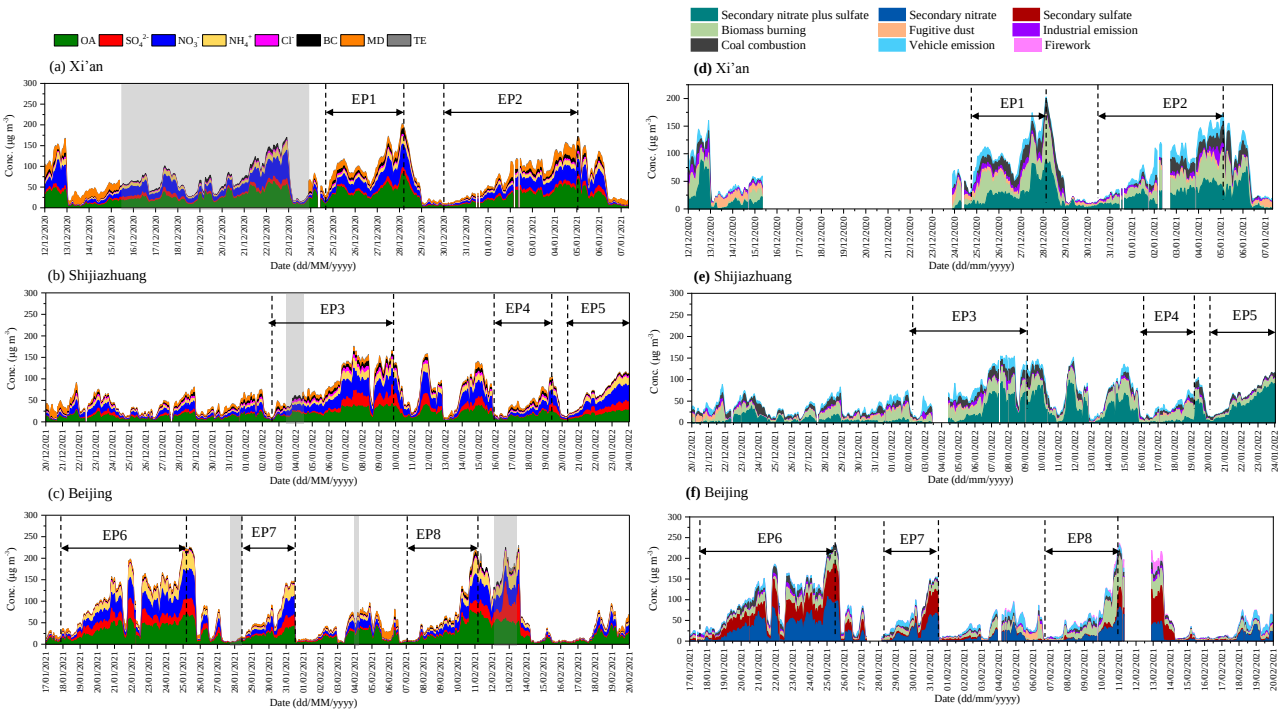

Figure S13. The pollution episodes selection according to temporal variation of $PM_{2.5}$ chemical components (a-c) and source contribution (d-f) during the campaigns in Xi'an, Shijiazhuang, and Beijing, respectively. The gray shape parts were lack of MD values due to the out-of-order Xact625, and missing values in the time series owing to the out-of-order ACSM, AE33, and Xact625 at the same time.

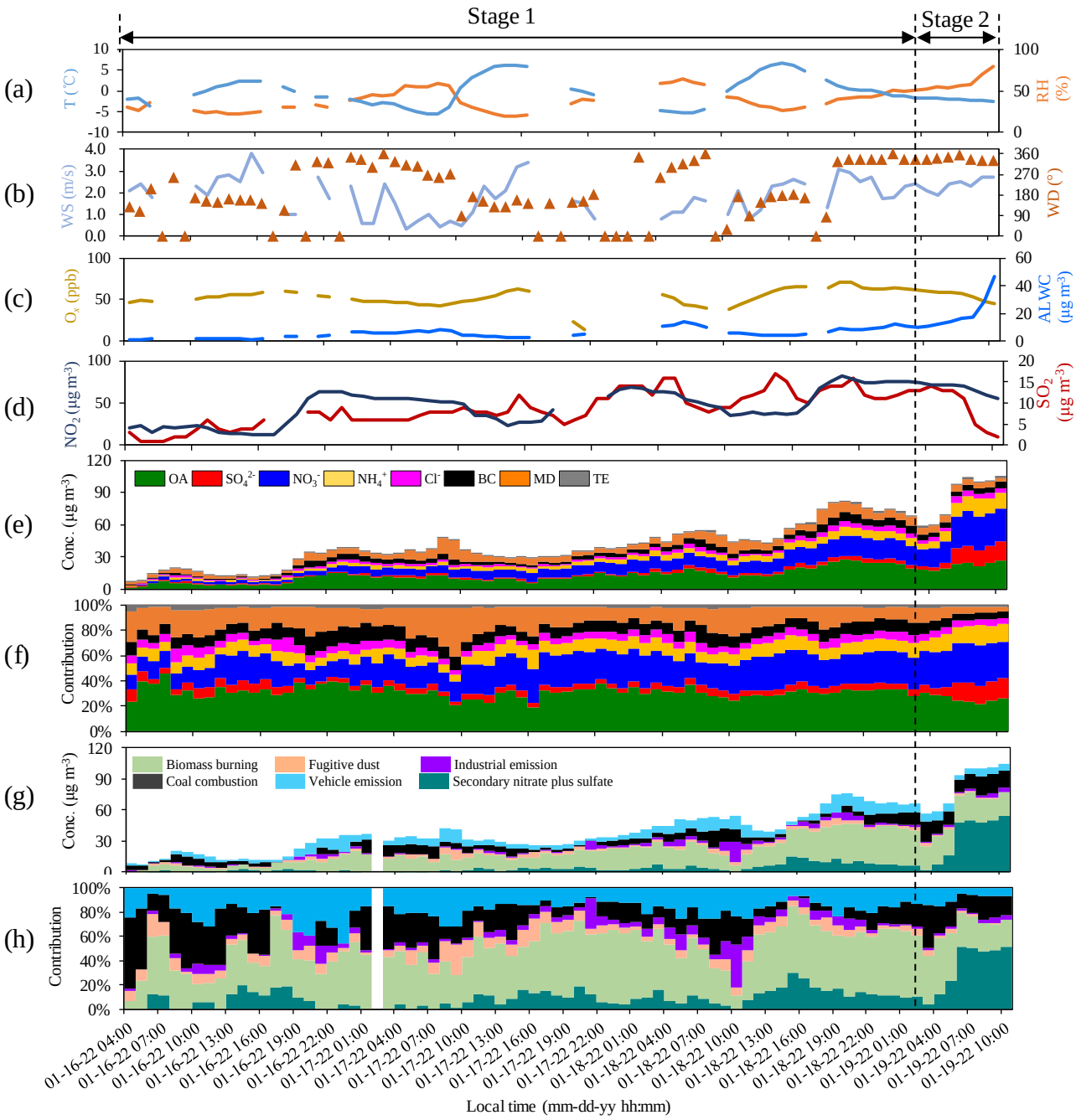

Figure S14. Time series of T and RH (a), WS and WD (b), O_x and ALWC (c), NO_2 and SO_2 (d), chemical components (e,f), and source contribution (g, h) of $PM_{2.5}$ during EP4 in Shijiazhuang.

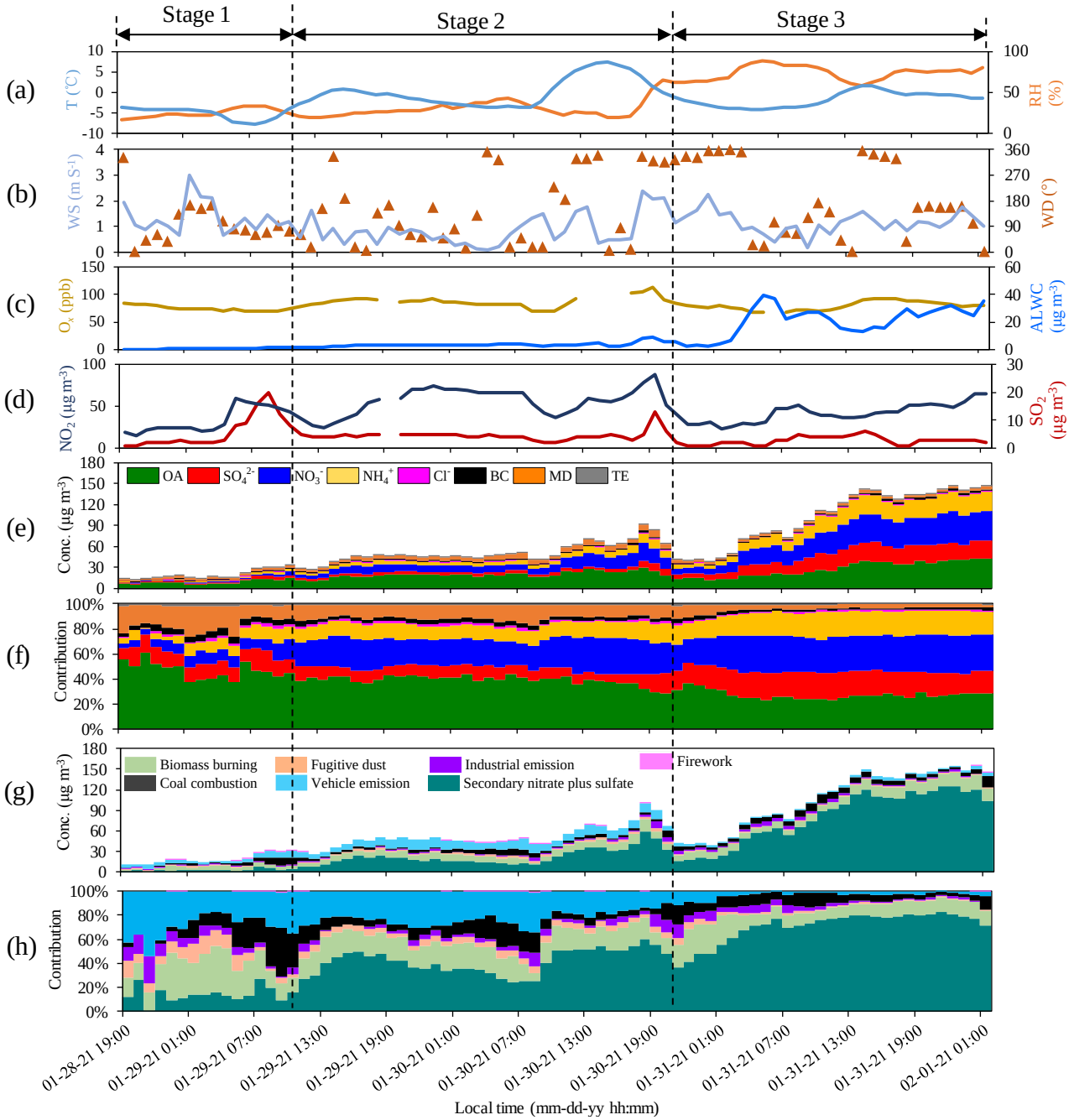

Figure S15. Time series of T and RH (a), WS and WD (b), O_x and ALWC (c), NO_2 and SO_2 (d), chemical components (e, f), and source contribution (g, h) of $PM_{2.5}$ during EP7 in Beijing

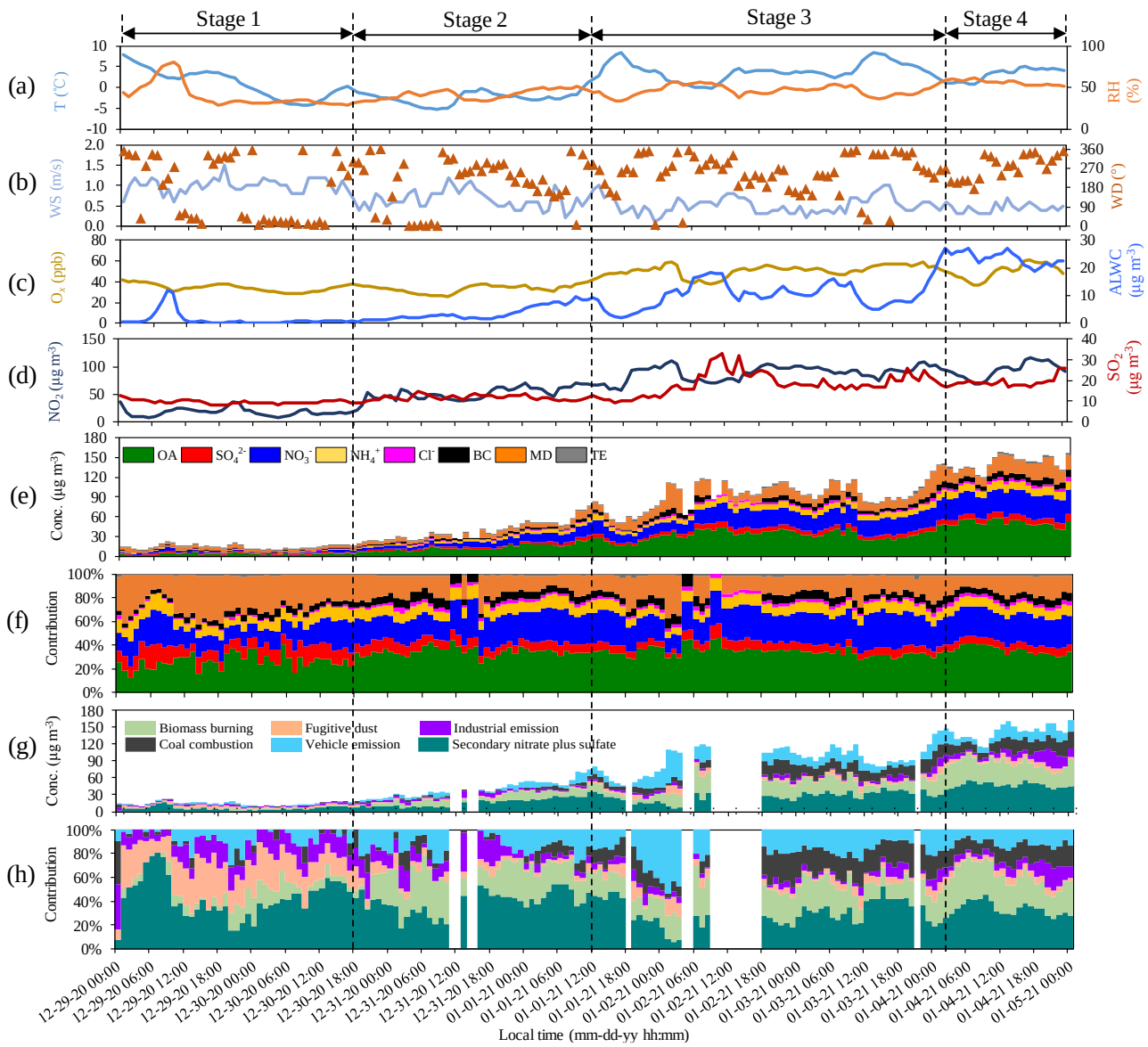

Figure S16. Time series of T and RH (a), WS and WD (b), O_x and ALWC (c), NO_2 and SO_2 (d), chemical components (e, f), and source contribution (g, h) of $PM_{2.5}$ during EP2 in Xi'an.

Table S1. Detailed information on complementary data for sampling sites

Sampling site	National Air Quality Monitoring Station	National Meteorological Station	complementary data
Xi'an	Gaoxinxiqu station, 1.1km from the sampling site	Haidian station, 7.6 km from the sampling site	hourly $PM_{2.5}$, NO_x, NO_2, CO, SO_2, O_3, WS, WD, T, RH
Shijiazhuang	Gaoxinqu station, 4.2 km from the sampling site	Shijiazhuang station, 23.8 km from the sampling site	hourly $PM_{2.5}$, NO_2, CO, SO_2, O_3, WS, WD, T, RH
Beijing	ChaoyangAotizhongxin station, 1.2 km from the sampling site	Jinghe station, 21.2 km from the sampling site	hourly $PM_{2.5}$, NO_2, CO, SO_2, O_3, WS, WD, T, RH

Note: WS: wind speed, WD: wind direction, T: temperature, RH: relative humidity.

Table S2. The $\Delta Q/Q_{exp}$[a] value with increasing factor number from two to ten of the runs in Xi'an, Shijiazhuang, and Beijing.

Parameter[b]	$\Delta Q/Q_{exp}$		
	Xi'an	Shijiazhuang	Beijing
F2-F3	1.3	1.8	5.7
F3-F4	0.9	2.2	2.3
F4-F5	1.1	1.2	1.9
F5-F6	0.4	0.3	1.5
F6-F7	0.3	0.3	1.5
F7-F8	0.2	0.2	0.3
F8-F9			0.4
F9-F10			0.3

[a] $\Delta Q/Q_{exp}$ means the difference of Q/Q_{exp} of two sequent factor numbers.

[b] Parameters represent the factor numbers (F) – (F+1).

Table S3. Sources diagnostics with increasing factor numbers from four to ten of the runs in Xi'an, Shijiazhuang, and Beijing.

Factor number	Sources identification		
	Xi'an	**Shijiazhuang**	**Beijing**
4	Secondary nitrate plus sulfate mixed with biomass burning and coal burning mixed with industrial emission	i) Secondary nitrate plus sulfate mixed with primary sources including biomass burning and coal combustion ii) Biomass burning, coal combustion, and vehicle emission was also mixed	i) Secondary sources mixed with primary sources including biomass burning, coal combustion, and vehicle emission ii) Biomass burning and coal combustion was mixed
5	Secondary nitrate plus sulfate mixed with biomass burning	Biomass burning, coal combustion, and vehicle emissions were mixed	Secondary sulfate mixed with coal combustion and industrial emission; secondary nitrate mixed with biomass burning
6	Six individual sources were identified	Six individual sources were identified	Secondary sulfate mixed with coal combustion and secondary nitrate mixed with industrial emission
7	Vehicle emission was split into two profiles	Coal combustion was split into two profiles	Secondary sulfate mixed with coal combustion
8	Vehicle emission and industrial emission was split into two profiles, respectively.	Vehicle emission and coal combustion were split into two profiles, respectively.	Eight individual sources were identified
9			Coal combustion was split into two profiles
10			Coal combustion and biomass burning were split into two profiles, respectively.

Table S4. Average concentrations of reconstructed $PM_{2.5}$ and its chemical species in Xi'an, Shijiazhuang, and Beijing during the campaign* (μg m^{-3})

Chemical Species	Xi'an	Shijiazhuang	Beijing
Reconstructed $PM_{2.5}$	77 ± 47	60 ± 39	64 ± 57
OA	25.9 ± 18.0	16.0 ± 9.7	22.1 ± 18.1
SO_4^{2-}	5.2 ± 3.4	7.0 ± 7.6	9.6 ± 11.3
NO_3^-	18.5 ± 14.5	15.8 ± 12.5	15.2 ± 16.7
NH_4^+	6.2 ± 4.5	7.0 ± 5.5	9.2 ± 10.3
Cl^-	1.9 ± 1.5	2.8 ± 2.2	0.7 ± 0.8
BC	4.5 ± 3.2	3.9 ± 2.5	1.9 ± 1.8
MD[a]	13.2 ± 7.0	6.0 ± 4.0	4.8 ± 3.8
TE[b]	1.1 ± 0.7	1.0 ± 0.6	0.9 ± 1.5

* Data during Xact625 failure shown in Figure S2 was excluded to calculate average concentration of campaign

[a] MD means mineral dust, which is equal to 2.20Al + 2.49Si + 1.63Ca + 2.42Fe + 1.94Ti

[b] TE means trace elements which is equal to K + Cr + Mn + Ni + Cu + Zn + As +Se + Ba + Pb

Table S5. The nitrogen oxidation ratio (NOR) and sulfur oxidation ratio (SOR) in Xi'an, Beijing, and Shijiazhuang during the campaigns[a]

Parameters	Xi'an	Shijiazhuang	Beijing
NOR	0.15 ± 0.08	0.20 ± 0.11	0.16 ± 0.12
SOR	0.18 ± 0.08	0.36 ± 0.25	0.48 ± 0.23

[a] NOR = $n(NO_3^-)/(n(NO_3^-) + n(NO_2))$; SOR = $n(SO_4^{2-})/(n(SO_4^{2-}) + n(SO_2))$. where $n(NO_3^-)$, $n(NO_2)$, $n(SO_4^{2-})$, and $n(SO_2)$ are the molar concentrations of NO_3^-, NO_2, SO_4^{2-}, and SO_2, respectively.

Table S6. The concentration of $PM_{2.5}$ and its main chemical components during wintertime in Xi'an, Shijiazhuang, and Beijing in the last decades.

City	Year	$PM_{2.5}$	OA[a]	EC	SO_4^{2-}	NO_3^-	NH_4^+	Others	References
		μg m^{-3}	μg m^{-3}	μg m^{-3}	μg m^{-3}	μg m^{-3}	μg m^{-3}	μg m^{-3}	
Xi'an	2003	356	153.3	21.5	53.8	29.2	29.6	68.9	Cao et al., 2012
	2006	230	57.4	11.4	45.9	20.6	14.2	80.0	Xu et al., 2016
	2008	199	48.3	9.9	42.5	20.8	11.0	66.9	Xu et al., 2016
	2010	233	60.0	14.7	30.6	22.9	12.3	92.8	Xu et al., 2016
	2012	196	56.3	8.2	27.0	19.2	13.3	71.9	Zhang et al., 2015
	2013	263	45.8	7.1	31.7	29.2	17.1	132.5	Niu et al., 2016
	2014	156	57.4	2.5	16.2	20.6	9.4	49.7	Dai et al., 2018
	2018	189	42.1	4.9	9.7	14.5	6.6	111.0	Wang et al., 2022
	2020*	77	25.9	4.5	5.2	18.5	6.2	16.2	This study
Shijiazhuang	2010	227	75.6	12.2	33.2	25.3	10.5	70.2	Zhao et al., 2013
	2015	232	82.0	16.3	26.6	27.4	19.8	59.7	Huang et al., 2017
	2016	193	63.2	13.5	29.5	24.0	17.0	45.8	Liu et al., 2019
	2017	97	31.2	6.5	12.5	16.5	12.5	17.8	Liu et al., 2019
	2018	96	35.8	10.1	10.5	15.3	6.3	18.0	Zhang et al., 2020
	2022*	60	16.0	3.9	7.0	15.8	7.0	9.8	This study
Beijing	2001	122	51.5	11.3	9.9	10.7	7.1	31.5	Duan et al., 2006
	2003	116	38.2	6.2	20.0	13.1	9.4	29.1	Cao et al., 2012
	2004	107	53.8	8.3	12.7	8.3	6.0	17.9	Song et al., 2007
	2010	127	42.9	7.1	14.2	17.1	5.2	40.5	Zhao et al., 2013
	2013	132	38.5	6.4	21.9	18.5	15.1	31.6	Tao et al., 2015
	2014	138	46.4	5.2	21.0	26.0	14.1	25.3	Ma et al., 2017
	2016	130	75.7	20.2	12.3	5.5	10.5	5.3	Xu et al., 2018
	2021*	64	22.1	1.9	9.6	15.2	9.2	6.4	This study

* study was conducted on online monitoring equipment, and the rest studies were researched on filter sampling experiments.

[a] Assumption of OA = 1.6 × OC for the filter-based sampling experiments

Table S7. The concentration of $PM_{2.5}$ and its source contribution during wintertime in Xi'an, Shijiazhuang, and Beijing in the last decades.

City	Year	$PM_{2.5}$	Vehicle emission	Coal combustion	Secondary source	Fugitive dust	Industrial emission	Biomass burning	Others	References
		μg m^{-3}	μg m^{-3}	μg m^{-3}	μg m^{-3}	μg m^{-3}	μg m^{-3}	μg m^{-3}	μg m^{-3}	
Xi'an	2006	392	74.5	121.5	82.3	51.0	39.2	23.5		Xu et al., 2016
	2008	199	41.8	55.7	45.8	23.9	21.9	10.0		Xu et al., 2016
	2010	233	48.9	55.9	41.9	44.3	30.3	11.7		Xu et al., 2016
	2014	169	20.3	47.3	71.0	8.5	6.8	15.2		Dai et al., 2020
	2018	189	26.5	28.4		15.1	22.7	58.6	37.8	Wang et al., 2022
	2020*	77	10.0	11.6	24.6	6.2	6.2	19.3		This study
Shijiazhuang	2015	232	46.4	62.6	30.2	20.9	16.2	7.0	48.7	Huang et al., 2017
	2016	181	23.5	54.3	54.3	30.8	9.1		7.2	Liu et al., 2018
	2019	119	21.4	21.4	42.8	21.4	6.0	6.0		Diao et al., 2021
	2022*	60	7.2	9.6	22.8	2.4	3.0	14.4		This study
Beijing	2004	107	8.6	40.7	19.3	7.5		16.1	15.0	Song et al., 2007
	2010	139		79.2	8.3	22.2	16.7	9.7	2.8	Zhang et al., 2013
	2013	159	9.5	41.3	79.5	15.9		9.5	3.2	Huang et al., 2014
	2015	125	48.8	15.0	23.8	8.8	2.5	6.3	18.8	Huang et al., 2017
	2021*	64	7.0	5.8	33.3	2.6	2.6	11.5	1.3	This study

* study was conducted on online monitoring equipment, and the rest studies were researched on filter sampling experiments.

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