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Assessment and quantification of NO_x sources at a regional background site in North China: Comparative results from a Bayesian isotopic mixing model and a positive matrix factorization model



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ABSTRACT

Regional sources of nitrogen oxides (NO_x) in North China during summer were explored using both a Bayesian isotopic mixing model and a positive matrix factorization (PMF) model. Results showed that the nitrogen isotope ($\delta^{15}N$) composition of particulate nitrate (NO_3^-) varied between -8.9% and +14.1%, while the oxygen isotope (δ^{18} O) composition ranged from +57.4% to +93.8%. Based on results from the Bayesian isotopic mixing model, the contribution of the hydroxyl radical (•OH) NO_x conversion pathway showed clear diurnal fluctuation; values were higher during the day (0.53 ± 0.16) and lower overnight (0.42 ± 0.17) . Values peaked at 06:00-12:00 and then decreased gradually until 00:00-06:00 the next day. Coal combustion $(31.34 \pm 9.04\%)$ was the most significant source of NO_x followed by biomass burning $(25.74 \pm 2.58\%)$, mobile sources $(23.83 \pm 3.66\%)$, and microbial processes $(19.09 \pm 5.21\%)$. PMF results indicated that the contribution from mobile sources was 19.83%, slightly lower as compared to the Bayesian model (23.83%). The PMF model also reported a lower contribution from coal combustion (28.65%) as compared to the Bayesian model (31.34%); however, the sum of biomass burning and microbial processes in the Bayesian model (44.83%) was lower than the aggregate of secondary inorganic aerosol, sea salt, and soil dust in PMF model (51.52%). Overall, differences between the two models were minor, suggesting that this study provided a reasonable source quantification for NO_x in North China during summer.

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1. Introduction

China suffers from severe air pollution, attributed to anthropogenic emissions of reactive gases, of which nitrogen oxides (NO_x) is thought to play a key role (Liu et al., 2013). NO_x regulates atmospheric oxidants (e.g., O_3 and $\bullet OH$), markedly impacting atmospheric chemistry, and has been found to accelerate the formation of new particles (Cheng et al., 2016; Hastings et al., 2004). This phenomenon may explain why particulate pollution occurs frequently in China, because the emission of NO_x has increased in

* Corresponding author. E-mail address: cgtian@yic.ac.cn (C. Tian). accordance with rapid economic development. Total NO_x emissions were approximately 10 million tons in 1995, and reached 24 million tons in 2011, an increase of more than 50% (http://www.zhb.gov.cn). In light of this increase, the State Council released the "Twelfth Five-Year Plan for National Environmental Protection", prescribing control measures for NO_x as one of two new strategies for pollution control. Although NO_x emissions have been declining in recent years, total emissions remain at approximately 20 million tons, which approaches or exceeds the upper limits of the environmental carrying capacity. Consequently, reducing NO_x emissions in China remains an arduous challenge. Accurate information regarding NO_x emission sources are important for their effective control, especially in the heavily polluted region of North China

(Yang et al., 2015).

Atmospheric NO_x has both anthropogenic and natural origins, including fossil fuel combustion, biomass burning, and soil emissions (Hastings et al., 2009; Miller et al., 2017). Because of these varied origins, quantifying NO_x sources is difficult. This has encouraged researchers to develop techniques to estimate the individual contribution of NO_x sources. For example, the analysis of stable nitrogen isotopes in particulate nitrate ($\delta^{15}N-NO_3^-$) provides a powerful tool to determine NO_x sources due to the fact that N atoms are conserved during the transformation of NO_x into NO₃ in the atmosphere (Wang et al., 2017b). Under the "1-atm" concept, the sources of derived NO_3^- would be consistent with those of their precursor NO_x. Furthermore, the N isotopic signature of different anthropogenic and natural NO_x sources usually varies over an extensive range (Fibiger and Hastings, 2016). Although the impact of kinetic and equilibrium isotopic fractionation of $\delta^{15}N$ during the conversion of NO_x to NO₃ must be considered, previous studies have suggested that $\delta^{15}N-NO_3^-$ could be linked to NO_x sources (Elliott et al., 2007; Wankel et al., 2010). However, isotopic technology can only qualitatively identify NO_x sources, and other topdown constraints are necessary to quantify the sources of NO_x. For example, the Bayesian isotopic mixing model can estimate the contribution of different sources in a mixture and is widely applied in ecology (Parnell et al., 2013). After incorporating fractionation when evaluating the isotopic fractionation of the equilibrium/ Leighton reaction, the model is more suitable for apportioning NO_x sources, and was first employed in China in our previous study (Zong et al., 2017). Positive matrix factorization (PMF) is another useful receptor model for quantitatively analyzing sources of pollutants. In published works, the model has been used to apportion aggregate pollutants, including fine particles (PM_{2.5}) and polycyclic aromatic hydrocarbons (Bressi et al., 2014; Fang et al., 2016), while also offering source data for individual components including organic carbon (OC) and elemental carbon (EC) (Huang et al., 2014). In this study, PMF is used in conjunction with the Bayesian isotopic mixing model to apportion the sources of NO_3^- in $PM_{2.5}$, providing more precise data to aid in the control of NO_x pollution.

Once emitted into the atmosphere, NO_x is oxidized to HNO₃ or NO_3^- via the following chemical pathways (R_1-R_8) (Fang et al., 2011). In summary, NO_x oxygen atoms are rapidly exchanged with O₃ in the NO/NO₂ cycle (R₁−R₃); •OH radicals result in the oxidation of NO₂ to HNO₃ (R₄; the •OH pathway); NO₂ is oxidized by O₃ to produce NO₃ (R₅), which subsequently combines with NO₂ to form N_2O_5 (R_6), and then undergoes hydrolysis to form HNO_3 (R₇), referred to as the O₃ pathway; and the generated HNO₃ combines with alkali to form NO_3^- (R₈). Overall, the $\bullet OH$ and O_3 pathways are the two fundamental oxidation pathways for NOx, generally exhibiting noticeable diurnal and seasonal variation. Previous research has found that the •OH pathway is more prevalent during the daytime and in summer, when the relative concentration of •OH is higher. Conversely, the O₃ pathway is more dominant overnight and in winter, because N2O5 is thermally unstable (Hastings et al., 2003; Xiao et al., 2015). However, quantifying the respective ratios of the two pathways remains a challenge. Furthermore, the impact of environmental factors (e.g., wind speed, temperature, and relative humidity) on NO_x conversion processes is rarely explored; this could provide substantial insight for NO_x induced particle management. In this study, the Yellow River Delta, a regional background site in North China, is chosen to investigate summer NO_x sources. An improved Bayesian model (stable isotope mixing model using sampling-importance-resampling; MixSIR) is utilized to obtain the quantitative source outcome of NO_x, which is then validated by the PMF model. Additionally, the relationship between environmental factors and NO₃ formation, and the diurnal contribution ratio of the two basic NO_x oxidation pathways is explored. Based on the N isotopic signature, geographical and diurnal source characteristics of $NO_{\rm X}$ are also discussed. This investigation will aid in the development of efficient remediation policies to improve the air quality in the severely polluted region of North China.

$$NO + O_3 \rightarrow NO_2 + O_2 (R_1)$$

 $NO_2 + hv \rightarrow NO + O (R_2)$
 $O + O_2 \rightarrow O_3 (R_3)$
 $NO_2 + \bullet OH \rightarrow HNO_3 (R_4)$
 $NO_2 + O_3 \rightarrow NO_3 + O_2 (R_5)$
 $NO_2 + NO_3 \rightarrow N_2O_5 (R_6)$
 $N_2O_5 + H_2O \rightarrow 2HNO_3 (R_7)$

2. Materials and methods

 $HNO_3 + Alkali \rightarrow NO_3^- (R_8)$

2.1. Sampling site and sampling procedure

PM_{2.5} samples were collected using a Tisch high volume sampler at a flow rate of $1.13 \,\mathrm{m}^3 \,\mathrm{min}^{-1}$ from 29 May to 1 July 2013 at the Yellow River Delta Ecological Research Station of Coastal Wetland (37°45′N, 118°59′E), Chinese Academy of Sciences (YRD). The station is located approximately 3 km south of the Yellow River channel and approximately 20 km southwest of the river mouth, where no nearby anthropogenic NO_x sources were apparent (Han et al., 2015). With a climate dominated by the East Asian summer monsoon, prevailing winds are predominantly from the Shandong and Jiangsu Provinces (see Fig. S1). Local meteorological parameters (wind speed, temperature, and relative humidity) were obtained using a Three-Dimensional Ultrasonic Anemometer (CSAT-3, Campbell Scientific, Logan, USA) and a weather station (Vantage Pro 2, Davis, USA). Observations were recorded at two sampling intervals (12 and 6 hourly); 12 hourly samples were collected from 06:00-18:00 (daytime) and 18:00-06:00 (night time); 6 hourly samples were collected from 06:00-12:00, 12:00-18:00, 18:00-00:00, and 00:00-06:00. Six hourly sampling was performed from 1 June 18:00 to 6 June 06:00 and from 18 June 18:00 to 21 June 18:00, and 12 hourly sampling was conducted for the remainder of the sampling period. In total, 76 samples were collected throughout the sampling campaign. To minimize experimental error, quartz fiber filters were preheated at 450 °C for 6 h in a muffle furnace to remove impurities. After sampling, filters were folded, wrapped in aluminum foil, sealed in airtight plastic bags, and then refrigerated $(-20^{\circ}C)$ until analysis to prevent evaporation of volatile components.

2.2. Isotope and chemical analysis

The N₂O isotope analysis method was adopted to quantify $\delta^{15}N$ and stable oxygen isotope ($\delta^{18}O$) values for NO $_3$ in this study (McIlvin and Altabet, 2005). To summarize, NO $_3$ from the filter extract was initially reduced to nitrite (NO $_2$) using cadmium powder, and NO $_2$ was further reduced to N₂O using sodium azide in an acetic acid buffer. Then, $\delta^{15}N$ and $\delta^{18}O$ of the converted N₂O were analyzed using an isotope ratio mass spectrometer (MAT253,

Thermo Fisher Scientific, Waltham, MA, USA). The detected δ^{15} N and δ^{18} O values were reported in parts per thousand relative to standards (international reference materials: IAEA—NO—3, USGS32, USGS34, and USGS35):

$$\delta^{15} \textit{N} = \left[(^{15}\textit{N}/^{14}\textit{N})_{sample} \middle/ (^{15}\textit{N}/^{14}\textit{N})_{standard} - 1 \right] \times 1000 \tag{1}$$

$$\delta^{18}O = \left[(^{18}O/^{16}O)_{sample} / (^{18}O/^{16}O)_{standard} - 1 \right] \times 1000 \tag{2}$$

Detailed information regarding the analysis procedure can be found in our previous study (Zong et al., 2017). The reduction rate of NO $_3$ to NO $_2$ was found to be 97.01 \pm 4.32% (n = 76). The analytical precision determined from the replicates was less than 0.3% and 0.7% for $\delta^{15}N$ and $\delta^{18}O$, respectively, for both standards and samples. NO $_2$ concentrations in PM2.5 samples were usually lower than the detection limit and less than 1.68% of NO $_3$; thus, they were neglected in the $\delta^{15}N$ and $\delta^{18}O$ analyses.

OC and EC were analyzed using a Desert Research Institute Model 2001 Carbon analyzer (Atmoslytic Inc., Calabasas, CA) following the Interagency Monitoring of the Protected Visual Environment thermal/optical reflectance protocol (Chow and Watson, 2002). Ionic species (SO₄²⁻, NH₄⁺, K⁺, Ca²⁺, Cl⁻, Na⁺, Mg²⁺, and NO₃) were measured using ion chromatography (Dionex ICS3000, Dionex Ltd., America) based on the reported analysis method (Feng et al., 2012). Inorganic elements (Ti, V, Cr, Mn, Fe, Co, Ni, Cu, Zn, As, Y, Cd, La, Ce, Pr, Nd, Pb, Th, U) were determined using inductively coupled plasma coupled with a mass spectrometer (ICP-MS; ELAN DRCII type, Perkin Elmer Ltd., Hong Kong) following the standard method (Tan et al., 2016). Replicate analyses showed deviations of 5.91% and 4.30% for OC and EC, respectively. The ion detection limit was 10 ng ml^{-1} with an error of <5%; the resolution of ICP-MS ranged from 0.3 to 3.0 amu with a detection limit lower than 0.01 ng ml⁻¹, and an of error <5%. We note that δ^{15} N, δ^{18} O, OC, EC, ions, and inorganic elements were all blank-corrected by subtracting the average field blank value.

2.3. Modelling analysis

2.3.1. Air trajectory generation

The 72 h backward trajectories with 6 hourly intervals were generated using the hybrid single-particle Lagrangian integrated trajectory (HYSPLIT) model (Zhang et al., 2014). This model is available from the National Oceanic and Atmospheric Administration Air Resource Laboratory website (www.arl.noaa.gov/ready/hysplit4.html). Trajectories were calculated for air masses starting from the sampling site at 500 m above ground level. A total of 136 trajectories were generated and then classified into three clusters using the clustering function in the HYSPLIT model.

2.3.2. Bayesian isotopic mixing model

The Bayesian isotopic mixing model can employ a stable isotopic feature to determine the probability distribution of the contribution of each source to a mixture, and explicitly account for the uncertainty associated with multiple sources, fractionation, and isotope signatures (Parnell et al., 2013). Thus, it has been widely used in scientific studies, such as food-web analyses in ecology (Moore and Semmens, 2008). However, it is challenging to apply this method in atmospheric research because it is difficult to quantify isotopic fractionation during the atmospheric transmission and transformation processes (Walters and Michalski, 2016). In our previous study, the Bayesian isotopic mixing model was improved for atmospheric research by incorporating the isotopic fractionation of the equilibrium/Leighton reaction and was adopted to apportion the annual sources of NO_x at Beihuangcheng

Island, a regional background site in China. Here, we continued to employ the improved model to identify diurnal NO_x sources at YRD. For the particular model framework and computing method, readers are referred Text S1 (Zong et al., 2017).

2.3.3. PMF model

PMF is an effective source apportionment receptor model because it does not require source profiles prior to analysis and has no limitation on source number. The principles of PMF can be found in previous study (Tao et al., 2014). In this research, PMF 5.0 was employed with the inclusion of 76 samples with 29 species (OC, EC, Cl⁻, NO $_3$, SO $_4$ ², Na⁺, NH $_4$ ⁴, K⁺, Mg²⁺, Ca²⁺, Ti, V, Cr, Mn, Fe, Co, Ni, Cu, Zn, As, Y, Cd, La, Ce, Pr, Nd, Pb, Th, and U) in the model computation. To confirm the optimal number of source factor, a series of tests were carried out, using 4–10 source factors (Fig. S2). The lowest Q_{Robust} value (7223) was found when seven factors were used, with an F_{peak} value of 0, demonstrating the most physically reasonable source profile. Bootstrapping (BS), displacement (DISP), and bootstrapping with displacement (BS-DISP) near seven factors were also explored to simultaneously identify uncertainties in the PMF model (Brown et al., 2015). Using BS for six factors, three (vehicle exhaust, ship emissions, and secondary inorganic aerosol) were mapped in 100% of the runs, while coal combustion, soil dust, and industry emissions were mapped in 82%, 81%, and 93% of the runs, respectively. There were no swaps with DISP, and 98% of the BS-DISP runs were successful. For seven factors, results were more stable: all factors, with the exception of sea salt (mapped in 94% of runs), were always mapped in BS (Table S2), no swaps occurred with DISP and all BS-DISP runs were successful. When eight factors were evaluated, the solution became unstable. The added Cr industry factor was mapped in 72% of runs, sea salt was mapped 90% of the time, and other factors were always mapped. No swaps were found in DISP; however, 28% of BS-DISP runs were rejected due to factor swaps. Consequently, results suggest that seven source factors were optimal in this study.

3. Results and discussion

3.1. Source signals and factors affecting NO_x conversion

NO3 concentrations were distributed over a wide range $(2.28-48.64 \,\mu g \, m^{-3})$, with an average of $14.43 \,\mu g \, m^{-3}$. It was the second most abundant component $(15.36 \pm 4.70\%)$ in PM_{2.5}, following SO_4^{2-} (22.12 \pm 6.25%). Comparatively, NO_3^- concentrations were higher than the observations reported in other regions of China during summer, including both urban areas (e.g., Lanzhou, Linan) and background sites (e.g., Tuoji Island) (Wang et al., 2014, 2016; Zhang et al., 2017a). This implies that NO₃ pollution was relatively severe in YRD during our analysis. To explore the formation mechanisms of NO₃, its relationship with meteorological parameters is analyzed as shown in Fig. S3. Wind speed and relative humidity do not significantly impact NO₃ concentration and, while the influence of temperature is comparatively greater, its impact on NO₃ variation is still weak. However, the correlation of the first order difference in NO₃ concentration and meteorological parameters exhibits an obvious rise, suggesting that high-frequency variations in meteorological parameters may be closely linked with the generation of NO₃. This finding may explain the tendency for severe pollution episodes with high NO₃ concentrations to accompany unsettled weather in North China (Xue et al., 2016).

The average daytime concentration of NO_3^- ($16.96 \pm 8.67 \,\mu g \, m^{-3}$) was higher as compared to the night time ($12.04 \pm 7.27 \,\mu g \, m^{-3}$) concentration. A homothetic phenomenon was apparent for the $NO_3^-/PM_{2.5}^-$ ratio, with mean values of $16.49 \pm 4.68\%$ and $14.23 \pm 4.57\%$ during the day and night, respectively. Higher daytime

values can be attributed to the increased emission of NO3 or its precursor (NO_x) from sources during the day. To identify these sources, the relationship between NO₃ and the common species in PM_{2.5} are analyzed in Fig. 1. Some typical combustion tracer species (EC, Cl⁻, SO₄²⁻, K⁺, Cu, Zn, Cd, and Pb; Text S2) are positively correlated with NO_3^- (r > 0.4, p < 0.01), implying that NO_3^- or NO_x were predominantly from combustion sources (i.e., coal combustion, mobile sources, and biomass burning) in YRD (Liu et al., 2014a). Notably, the diurnal variation of correlation coefficients for coal combustion tracers including Cl⁻, SO₄², and Pb are consistent, indicating that the intensity of coal combustion is stronger overnight (Zhang et al., 2013). A similar observation is apparent for biomass burning (see the diurnal variation of correlation coefficients between NO₃ and K⁺) (Zhang et al., 2017b). However, mobile sources appear to peak during the day based on diurnal changes in NH₄, Zn, and Cu, which are markers of mobile sources (Liu et al., 2014b). A detailed explanation of source variation is found in Section 3.3.

3.2. Sources and conversion of NO_{χ} based on N and O isotopic features

The $\delta^{15}N-NO_3^-$ in PM_{2.5} varied between -8.9% and +14.1%, with a mean value of $-0.2 \pm 4.4\%$. This is slightly lower than contemporaneous observations at Beihuangcheng Island ($+2.7 \pm 2.7\%$), another regional background site in China (Zong et al., 2017). In the atmosphere, NO₃ generally originates from the oxidation of NO_x, of which δ^{15} N-NO_x values have been reported to vary based on the source (Walters et al., 2015a, 2015b). For example, NO_x from coal combustion has a higher δ^{15} N value, while δ^{15} N from mobile sources or microbial process tends to be more negative (Fig. S4) (Fibiger and Hastings, 2016). While $\delta^{15}N$ isotopic fractionation occurs during the conversion of NO_x to NO₃, many studies have indicated that NO_x sources can still be traced by relying on the $\delta^{15}N-NO_3^-$ (Elliott et al., 2007; Wankel et al., 2010). Thus, the relatively low value for $\delta^{15}N-NO_3^-$ at YRD may be attributed to the presence of mobile sources or microbial processes as compared to Beihuangcheng Island. The average daytime $\delta^{15}N-NO_3^-$ was $-1.3 \pm 4.3\%$, which was lower than the night time value $(0.8 \pm 4.4\%)$. This indicates that the contribution of coal combustion increases overnight, consistent with the diurnal variation of the correlation coefficient between coal combustion tracers and NO₃.

Fig. S1 displays backward trajectory clusters during the sampling period. It is apparent that the synoptic system was dominated by southerly and south easterly wind caused by the East Asian summer monsoon at YRD. 65% of the air masses at YRD passed over

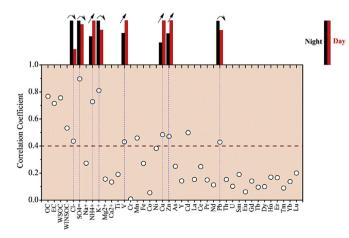


Fig. 1. Correlation coefficients between NO_3^- and the conventional species in $PM_{2.5}$ (diurnal variation were also displayed for typical source tracers in the top part).

the Shandong and Jiangsu Provinces (cluster 2), followed by air masses from the Bohai Sea (26%; cluster 3). Only a small proportion of air masses traversed Hebei Province (9%; cluster 1). To reveal the regional source signals of NO_3^- , $\delta^{15}N$ information was grouped according to the three trajectory clusters, as listed in Table 1. A mean test indicates that concentrations of NO₃ were different, though not significant, in clusters 2 and 3; markedly higher than cluster 1 (p < 0.01). This indicates that high NO_3^- occurs when air masses traverse Shandong and Jiangsu Provinces and the Bohai Sea. However, a significant difference between the sources of NO₃ from the two regions is apparent. The $\delta^{15}N-NO_3^-$ value is the lowest (-2.1%) when air masses originate from the Bohai Sea, which is significantly lower than when air masses traverse the Shandong and Jiangsu Provinces (+0.7‰, p < 0.01). The lower $\delta^{15}N-NO_3^-$ may be related to pollution from ship emissions in the Bohai Sea (Chen et al., 2017). Previous study has shown that the $\delta^{15}N$ of ship emissions was comparable to that of vehicle exhaust, showing a negative tendency, although the actual $\delta^{15}N$ range of ship emissions has not yet been determined (Beyn et al., 2015).

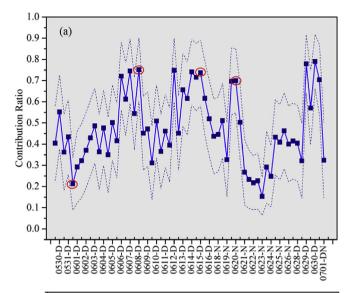
The average value of $\delta^{18}O-NO_3^-$ was +73.7 ± 7.8%, (+57.4%-+ 93.8%), well within the broad range determined by previous study (+49.4% - +103.9%) (Morin et al., 2009). Using the Bayesian isotopic mixing model, oxygen atoms of NO_3^- are assumed to be derived from $2/3 O_3$ and $1/3 \bullet OH$ in the $\bullet OH$ pathway (R_4), and from $5/6 O_3$ and 1/6•OH in the O_3 pathway (R_5 - R_7). The $\delta^{18}O$ - O_3 in the troposphere ranges from +90% to +122% compared to the much lower value of $\delta^{18}O-H_2O$ (-25%-0%) (Fang et al., 2011). Thus, the respective contribution of the two generation pathways is estimated by a Monte Carlo simulation, and the results (median + standard deviation) for proportions in the •OH pathway are shown in Fig. 2(a). The median displays clear diurnal variation (except for some extreme points; Text S3) with higher daytime values (0.53 ± 0.16) as compared to overnight (0.42 \pm 0.17). This implies the dominance of the \bullet OH pathway during the day and the O₃ pathway overnight. This is consistent with the average daytime value of $\delta^{18}O-NO_3^-$ (+71.2 ± 7.8%) being lower than the overnight value ($+76.0 \pm 7.2\%$). However, the two respective dominances are both weak, which differs from the summer results reported at Beihuangcheng Island (0.68 ± 0.10 for •OH pathway). These differences may be attributed to our chosen sampling period occurring during the transition between spring and summer. To further explore the proportion variations in the •OH pathway, two 6 hourly sampling periods (as described in Section 2.1) are analyzed. Fig. 2(b) shows that the •OH pathway decreased gradually from 06:00-12:00 to 00:00-06:00 with a maximum (minimum) of 0.53 (0.39); a difference which may be attributed to diurnal variations in O₃ and sunshine (Chen et al., 2015). Therefore, we conclude that the highest contribution from the •OH pathway during summer occurs between 06:00-12:00. To our knowledge, this is the first quantitative estimation of the diurnal NO_x transformation pathway at a 6 hourly timescale.

3.3. Source apportionment of NO_x using a Bayesian isotopic mixing model

Based on the results in Section 3.1, coal combustion ($+13.72 \pm 4.57\%$), mobile sources ($-3.71 \pm 10.40\%$), biomass

Table 1 Concentrations and isotopic information of NO_3^- grouped by the three trajectory clusters.

Clusters	Ratios	Number	Conc. NO_3^- (µg m ⁻³)	$\delta^{15}N{-}NO_3^-$	$\delta^{18}O-NO_3^-$
1 2 3	9% 65% 26%	7 49 20	8.75 15.21 13.05	$-1.1\% \ +0.7\% \ -2.1\%$	+71.4‰ +73.4‰ +74.3‰



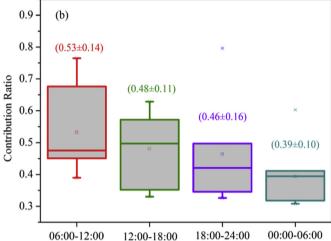


Fig. 2. (a) Range (dotted line) and median (solid line) of contribution ratio of ●OH generation pathway indicated by Bayesian mixing model during the sampling period, "D" is the day time and "N" refers to the night time in the sampling period; (b) subdivided contribution ratio in 6-h scale.

 $(+1.04 \pm 4.13\%),$ and microbial $(-33.77 \pm 12.16\%)$ were considered to be the dominant sources of NO_x at YRD (Text S4; Table S3; Fig. S7). The improved Bayesian isotopic mixing model was run for three patterns, the overall simulation, diurnal simulation, and clustering simulation, to investigate NO_x sources. The overall simulation shows that coal combustion was the most significant source of NO_x (31.34 \pm 9.04%), followed by biomass burning (25.74 ± 2.58%), mobile sources $(23.83 \pm 3.66\%)$, and microbial processes $(19.09 \pm 5.21\%; Fig. 3)$. This finding is consistent with the summer observations at Beihuangcheng Island, implying that emission sources in North China display a regional character. Coal combustion (e.g., power plants) remains the primary source of NO_x, although the widespread use of depollution devices, such as selective catalytic reduction or selective noncatalytic reduction systems, have greatly reduced the emission load from coal combustion in China (Zhao et al., 2013). As reported by the National Energy Administration, the amount of thermal power generation in the Shandong and Jiangsu Provinces have ranked first and second, respectively, in China by 2017 (http:// www.nea.gov.cn/). Thus, backward trajectories, which generally pass through these two provinces (Fig. S1), provide further evidence to support coal combustion as the most significant source of NO_x at YRD (see also the contribution of coal combustion in cluster 2 in Fig. S5). Biomass burning (e.g., forest clearing for agricultural use, cooking, and heating) has been neglected as a potential NO_x source in previous studies. However, in recent years, the prevalence of large-scale biomass burning and household emissions without any pollution control mechanisms has markedly increased emissions from this source. For example, NO_x emissions from biomass burning increased more than six-fold between 1990 and 2013 in China (Li et al., 2016).

With the rapid growth in car ownership in China, vehicle exhaust has become an increasing source of NO_x , which has been verified by the recent emission inventory (Lu et al., 2016). Furthermore, it was found that 11.30% of NO_x in China could be attributed to ship emissions, with coastal regions being the most affected areas (Zhang et al., 2016). Hence, NO_x from mobile sources could be also attributed to ship emissions in the Bohai region. YRD is a representative coastal wetland system in North China, serving as an important example of land and ocean interactions. Thus, the biogeochemical processes in the region may control the quantity and distribution of NO_x (Yu et al., 2016), especially during instances of hot and rainy weather during summer. Moreover, as a consequence of agricultural lands and ocean surroundings, emissions from integrated microbial processes (e.g., biogenic soil and ocean processes) are a NO_x source at YRD.

Fig. 3 displays the diurnal variation of the four NO_x sources. Contributions did not show any significant diurnal variation (p > 0.05); however, differences were still apparent. For example, coal combustion and biomass burning contributed more during night time, consistent with the correlation coefficients between coal combustion tracers and NO₃ (Fig. 1). A reasonable explanation for this phenomenon is that nearby power plants often emit more pollutant overnight to avoid inspection after a serious haze pollution incident in January 2013 in North China. Moreover, during the sampling period, sunset occurred at approximately 20:00. Hence, a portion of night time sampling (18:00–20:00 p.m.) occurred when the environment was conducive for farmers to cook or burn biomass (e.g., open burning and household exhaust). Conversely, emissions from mobile sources and microbial processes peaked during daytime, which coincides with traffic and shipping rush hours. Furthermore, high emissions from microbial processes occur during the day due to high temperatures and ample sunlight (Wang et al., 2007). The clustering contributions from the four sources are summarized in Fig. S5. It is apparent that the contributions from biomass burning and coal combustion were higher in cluster 2, when backward trajectories were from the Shandong and Jiangsu Provinces due to high amounts of thermal power generation. Furthermore, previous study has shown that biomass burning in these two provinces was an important source of pollutants at YRD during summer (Zong et al., 2015). Comparatively, a slight increase in the contributions from mobile sources and microbial processes in cluster 3 correspond to ship emissions and microbial processes from the ocean region. There was no notably high value for any of the four sources in cluster 1, indicating relatively mixed NO_x sources from the Hebei Province.

3.4. Source apportionment of NO₃ using the PMF model

EPA PMF5.0 model was used together with a data set of 76×29 (76 samples with 29 species) to further apportion the sources of NO $_3$ in YRD. Based on the results of the PMF model, seven factors were identified; sea salt, vehicle exhaust, ship emissions, coal combustion, soil dust, secondary inorganic aerosol and industry emissions. Simulated source profiles and the relative contribution of individual sources to each species are displayed in Fig. 4. The first

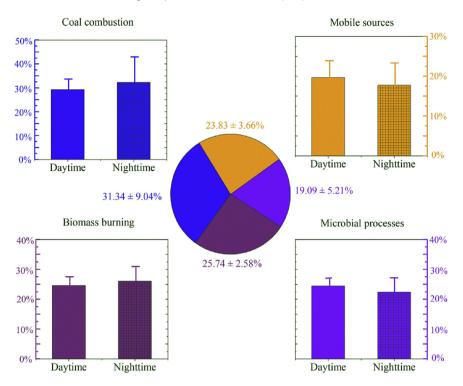


Fig. 3. Total and diurnal contributions of coal combustion, mobile sources, biomass burning and microbial processes to NO_x at YRD.

factor, sea salt, is characterized by high contributions of Na⁺ and Mg²⁺, which are related to the primary sea salt aerosol produced by mechanical disruption of the ocean surface (Zong et al., 2016). The Cl⁻/Na⁺ was 1.31 in this factor, lower than the average ratio in seawater (1.80). This may be related to Cl⁻ depletion during transportation, especially during summer (Masiol et al., 2017). The second factor, vehicle exhaust, displays high loadings of EC, Cu, Zn, Cd, and NH₄. Following the growth of car ownership, vehicles equipped with three-way catalytic converters are an important source of NH₄ (Liu et al., 2014b). Furthermore, EC, Zn, Cu, and Cd are usually emitted as bound particles from vehicle exhaust. The third factor contributes high proportions of V and Ni, which are associated with emissions from residual oil and are suggestive of ship emissions. A V/Ni ratio >0.70 is widely considered to be a sign of particles influenced by ship emissions. In this factor, the V/Ni ratio was 1.41, which similar with that of Tuoji Island, a region considered to be influenced by ship emissions (Zhang et al., 2014). The fourth source, coal combustion, is characterized by high contributions of EC, Cl⁻, SO₄², As, and Pb. Coal combustion is often indicated by elevated Cl⁻ linked with high EC and SO₄²⁻ (Zhang et al., 2013). Utilizing the depleted Cl⁻/Na⁺ value in the first factor, the contribution of non-sea-salt emissions for Cl⁻ was 60.50%, consistent with the portion in this factor. Since 2000, leaded gasoline has been banned in China, leading to coal combustion being the primary source of Pb. Moreover, a high As loading is frequently used as an indicator of emissions from coal-fired power stations (Tao et al., 2014).

The fifth factor is classified as soil dust with some typical crustal components, including Ca^{2+} , Ti, Mn, Fe, and rare earth elements. Generally, Ca, Ti, and Fe are deemed to be the major constituents for soil dust and have been adopted as the reference elements in the enrichment factor calculation (Tan et al., 2014), similar to the analysis in this study. The sixth factor, secondary inorganic aerosol, is characterized by high contributions of NO_3^- , SO_4^{2-} , and NH_4^+ . These secondary aerosols are mainly derived from the conversions

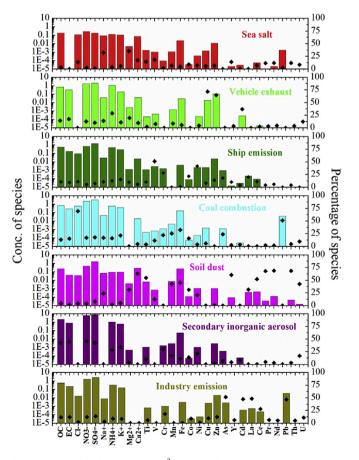


Fig. 4. Source profiles (bars; unit: $\mu g\ m^{-3}$) and contribution percentage (dots; unit: %) of the seven factors resolved from PMF model.

of their precursor gases, including NO_x, SO₂, and NH₃ emissions from vehicle exhaust, coal combustion and biomass burning. Because vehicle exhaust and coal combustion have been classified individually, biomass burning is likely to be the source for this factor. This is further indicted by the high contributions of OC, EC, and K⁺ in this instance. K⁺ is an excellent tracer for biomass burning (Wang et al., 2017a), and our previous research confirmed that biomass burning was an important source for OC and EC at YRD based on radiocarbon analysis (Zong et al., 2015). The final source factor is classified as typical industry emissions, presenting high percentages of Cr, Cd, As, Pb, and so on. The proportions of Pb and As in this factor parallel those of coal combustion, indicating that industry emissions originate from coal burning in industrial processes.

The contributions of these seven factors to NO₃ are summarized in Fig. S6. Secondary inorganic aerosol, coal combustion, and vehicle exhaust were the main contributors, accounting for 45.60%, 16.90%, and 12.70%, respectively. They were followed by industry emissions (11.75%), ship emissions (7.13%), soil dust (3.81%), and sea salt (2.11%). To verify this estimation, results were compared with those from a Bayesian isotopic mixing model (Fig. 5). For better comparison, vehicle exhaust and ship emissions in the PMF model were classified together as mobile sources because of their similar characteristics. Furthermore, industry emissions were classified with coal combustion due to their origins from coal burning. Accordingly, mobile sources in the PMF simulation sum to 19.83%, slightly lower than the Bayesian value (23.83%). A similar pattern was found for coal combustion (28.65% in the PMF simulation as compared to 31.34% in the Bayesian model). We note that biomass burning and microbial processes were not identified in the PMF model; however, secondary inorganic aerosol, sea salt, and soil dust were represented. As previously discussed, biomass burning is likely to be the primary source of secondary inorganic aerosol. NO₃ from microbial processes including biogenic soil and ocean processes are mainly secondary products. Thus, we compare the sum of biomass burning and microbial processes in the Bayesian result (44.83%) with the aggregate of secondary inorganic aerosol, sea salt, and soil dust in PMF (51.52%). Differences between the two models were relatively minor, with the largest discrepancy of 6.69%, being mainly attributed to irrelevant classifications. For example, NO₃ from soil dust may derive from re-suspension, which could in fact represent primary materials. Overall, the two models generally agreed, suggesting that our study provides a reasonable source apportionment of $NO_x \sim NO_3^-$ at YRD during summer.

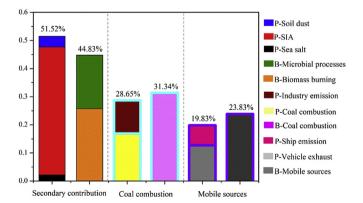


Fig. 5. Comparison of source apportionment results of NO_x between Bayesian mixing model and PMF model, "P" represents the PMF result including P-SIA, P-Sea salt, P-Industry emission, P-Coal combustion, P-Ship emission, P-Vehicle exhaust; "B" refers to the Bayesian mixing model result consisting of B-Microbial processes, B-Biomass burning, B-Coal combustion and B-Mobile sources.

4. Conclusion

Our results showed that the observed concentrations of NO $_3$ were relatively high as compared to previous research, implying severe NO $_3$ pollution during the study period at YRD. Based on the correlation analysis with tracer species, NO $_3$ was found to originate from typical combustion sources with an apparent diurnal variation. δ^{15} N-NO $_3$ varied between -8.9‰ and +14.1‰, and δ^{18} O-NO $_3$ ranged from +57.4‰ to +93.8‰. Using an improved Bayesian isotopic mixing model, the median proportion of the •OH generation pathway had a clear diurnal fluctuation which was higher during the day (0.53 \pm 0.16) and lower overnight (0.42 \pm 0.17). At a 6 hourly timescale, the •OH generation pathway decreased gradually from 06:00–12:00 to 24:00–06:00 with maximum of 0.53 and a minimum of 0.39, respectively.

Coal combustion $(31.34 \pm 9.04\%)$ was the dominant emission source, followed by biomass burning ($25.74 \pm 2.58\%$), mobile sources (23.83 \pm 3.66%), and microbial processes (19.09 \pm 5.21%). Diurnally, NO_x from coal combustion and biomass burning was higher at night, while NO_x from mobile sources and microbial processes peaked during the daytime. Seven factors; sea salt, vehicle exhaust, ship emissions, coal combustion, soil dust, secondary inorganic aerosol, and industry emissions were identified based on the PMF simulation. Among these factors, secondary inorganic aerosol, coal combustion, and vehicle exhaust were the major contributors, accounting for 45.60%, 16.90%, and 12.70%, respectively. Industry emissions (11.75%), ship emissions (7.13%), soil dust (3.81%), and sea salt (2.11%) contributed less to emissions. Comparatively, mobile sources in the PMF simulation contributed 19.83%, slightly lower as compared to the Bayesian value (23.83%). Coal combustion followed the same pattern, with a contribution of 28.65% according to PMF results and 31.34% in the Bayesian model. The sum of biomass burning and microbial processes in the Bayesian model (44.83%) was lower than the aggregate of secondary inorganic aerosol, sea salt, and soil dust in the PMF model (51.52%). In summary, differences between the two models were minor, indicating that our estimation provided a reasonable source apportionment for $NO_x \sim NO_3^-$ at YRD during summer. The findings will help to improve air quality in the seriously polluted region of North China.

Notes

The authors declare no competing financial interest.

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Appendix A. Supplementary data

Supplementary data related to this article can be found at https://doi.org/10.1016/j.envpol.2018.08.026.

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