

#### Subscriber access provided by ST FRANCIS XAVIER UNIV

# Characterization of Natural and Affected Environments

# Source-specific health risk analysis on particulate trace elements: Coal combustion and traffic emission as major contributors in wintertime Beijing

Ru-Jin Huang, Rui Cheng, Miao Jing, Lu Yang, Yongjie Li, Qi Chen, Yang Chen, Jin Yan, Chunshui Lin, Yunfei Wu, Renjian Zhang, Imad El Haddad, Andre S.H. Prevot, Colin O'Dowd, and Jun-ji Cao

Environ. Sci. Technol., Just Accepted Manuscript • Publication Date (Web): 06 Sep 2018 Downloaded from http://pubs.acs.org on September 6, 2018

### Just Accepted

"Just Accepted" manuscripts have been peer-reviewed and accepted for publication. They are posted online prior to technical editing, formatting for publication and author proofing. The American Chemical Society provides "Just Accepted" as a service to the research community to expedite the dissemination of scientific material as soon as possible after acceptance. "Just Accepted" manuscripts appear in full in PDF format accompanied by an HTML abstract. "Just Accepted" manuscripts have been fully peer reviewed, but should not be considered the official version of record. They are citable by the Digital Object Identifier (DOI®). "Just Accepted" is an optional service offered to authors. Therefore, the "Just Accepted" Web site may not include all articles that will be published in the journal. After a manuscript is technically edited and formatted, it will be removed from the "Just Accepted" Web site and published as an ASAP article. Note that technical editing may introduce minor changes to the manuscript text and/or graphics which could affect content, and all legal disclaimers and ethical guidelines that apply to the journal pertain. ACS cannot be held responsible for errors or consequences arising from the use of information contained in these "Just Accepted" manuscripts.



is published by the American Chemical Society. 1155 Sixteenth Street N.W., Washington, DC 20036

Published by American Chemical Society. Copyright © American Chemical Society. However, no copyright claim is made to original U.S. Government works, or works produced by employees of any Commonwealth realm Crown government in the course of their duties. 1 Source-specific health risk analysis on particulate trace elements: Coal combustion and

## 2 traffic emission as major contributors in wintertime Beijing

- 3 Ru-Jin Huang<sup>\*,†</sup>, Rui Cheng<sup>†</sup>, Miao Jing<sup>‡</sup>, Lu Yang<sup>†</sup>, Yongjie Li<sup>I</sup>, Qi Chen<sup>§</sup>, Yang Chen⊥, Jin Yan<sup>†</sup>,
- 4 Chunshui Lin<sup>†,¶</sup>, Yunfei Wu<sup>v</sup>, Renjian Zhang<sup>v</sup>, Imad El Haddad<sup>#</sup>, Andre S. H. Prevot<sup>#</sup>, Colin D.
- 5 O'Dowd<sup>¶</sup>, Junji Cao<sup>†</sup>
- <sup>6</sup> <sup>†</sup>Key Laboratory of Aerosol Chemistry and Physics, State Key Laboratory of Loess and Quaternary
- 7 Geology, Institute of Earth and Environment, Chinese Academy of Sciences, Xi'an 710061, China
- <sup>\*</sup>COE lab of Thermofisher Scientific Technology, Shanghai 201206, China

<sup>1</sup>Department of Civil and Environmental Engineering, Faculty of Science and Technology, University
 of Macau, Taipa 000000, Macau

- 11 <sup>§</sup>State Key Joint Laboratory of Environmental Simulation and Pollution Control, College of Environ-
- 12 mental Sciences and Engineering, Peking University, Beijing 100871, China
- <sup>13</sup> <sup>L</sup>Chongqing Institute of Green and Intelligent Technology, Chinese Academy of Sciences, Chongqing
   400714, China
- 15 <sup>¶</sup>School of Physics and Centre for Climate and Air Pollution Studies, Ryan Institute, National Univer-
- 16 sity of Ireland Galway, University Road, Galway H91CF50, Ireland
- 17 VRCE-TEA, Institute of Atmospheric Physics, Chinese Academy of Sciences, Beijing 100029, China
- <sup>#</sup>Laboratory of Atmospheric Chemistry, Paul Scherrer Institute (PSI), 5232 Villigen, Switzerland
- 19 \*corresponding authors, email: rujin.huang@ieecas.cn

#### 20 ABSTRACT

- 21 Source apportionment studies of particulate matter (PM) link chemical composition to emission
- sources, while health risk analyses link health outcomes and chemical composition. There are limited
- 23 studies to link emission sources and health risks from ambient measurements. We show such an
- 24 attempt for particulate trace elements. Elements in  $PM_{2.5}$  were measured in wintertime Beijing and the
- total concentrations of 14 trace elements were 1.3-7.3 times higher during severe pollution days than
- 26 during low pollution days. Fe, Zn, and Pb were the most abundant elements independent of the PM
- 27 pollution levels. Chemical fractionation shows that Pb, Mn, Cd, As, Sr, Co, V, Cu, and Ni were
- 28 present mainly in the bioavailable fraction. Positive matrix factorization (PMF) was used to resolve
- 29 the sources of particulate trace elements into dust, oil combustion, coal combustion and traffic-related
- 30 emissions. Traffic-related emission contributed 65% of total mass of the measured elements during
- 31 low pollution days. However, coal combustion dominated (58%) during severe pollution days. By
- 32 combining element-specific health risk analyses and source apportionment results, we conclude that
- traffic-related emission dominates the health risks by particulate trace elements during low pollution
- 34 days, while coal combustion becomes equally or even more important during moderate and severe

# 35 pollution days.

#### 36 INTRODUCTION

Atmospheric fine particulate matter (PM2.5 with an aerodynamic diameter less than 2.5 µm) in 37 38 urban areas has profound effects on human health. Particularly, trace elements such as Cd, Cr, Cu, Fe, Mn, Ni, Pb, and Zn in PM<sub>2.5</sub> can lead to an array of short-term or long-term adverse health effects, 39 including pulmonary and heart diseases, and potentially premature death.<sup>1,2</sup> However, there are very 40 few studies that directly link metals associated with PM2.5 to human health outcomes. Toxicological 41 42 studies have revealed some mechanisms of the toxicity of those trace elements. For example, 43 particulate trace elements can catalyze the formation of reactive oxygen species (ROS), leading to oxidative stress and consequently inflammation in respiratory tract epithelium.<sup>3-7</sup> Therefore, the link 44 45 between particulate trace elements and health risk constitutes an important health issue. The adverse health effects induced by trace elements were determined by their bioavailability and toxicity.8-10 46 47 Bioavailability of an element is a measure of the degree to which this element binds with active sites, 48 such as the pharyngeal and tracheal region and the alveolar region of lungs, indicating the extent and rate of its absorption by a living system.<sup>11,12</sup> Soluble metals are more readily bio-activated and 49 bioavailable than less soluble components in the alveoli of lung tissues.<sup>12,13</sup> The solubility of an 50 51 element is dependent on the aerosol surface property, the aerosol-element bonds, the solvent media, and the chemical form of the element.<sup>12</sup> Therefore, for risk assessment, it is important to investigate 52 53 the chemical fraction (e.g., those soluble fractions) of particulate trace elements instead of their total 54 contents.

55 A four-step Tessier's method modified by Espinosa et al. classifies the heavy metals into four 56 chemical fractions: soluble and exchangeable metals (F1: exchangeable fraction); carbonates, oxides and reducible metals (F2: reducible fraction); metals bound to organic matter, oxidizable and 57 sulphidic (F3: oxidizable fraction); and residual metals (F4: residual fraction).<sup>8,14</sup> The exchangeable 58 59 fraction and reducible fraction are highly soluble in the aqueous phase, often regarded as the bioavailable fraction.<sup>15,16</sup> Many recent studies have investigated the bioavailable fraction and its 60 associated health risk. For example, Balasubramanian et al. showed a significant influence of the size-61 resolved particulate-bound heavy metals on the human health.<sup>17</sup> Li et al. showed that Cd, Cr, Cu, Pb, 62 and Zn constitute a large proportion of the exchangeable fraction in ambient aerosol in a haze episode 63

64 in wintertime Nanjing, China.<sup>18</sup>

65 The haze pollution has become a severe environmental problem in China in recent winters, 66 characterized with poor air quality, high aerosol mass concentration and high health risk. A majority of studies have been focused on the chemical nature and sources of the main components such as 67 sulfate, nitrate, ammonium and organic compounds.<sup>19-21</sup> Studies on trace elements, however, are 68 limited. A few studies on trace elements mainly focused on the total concentration of individual 69 elements<sup>17,22</sup>, or on the speciated/fractionated concentrations and associated health risk without 70 considering their sources.<sup>15,18,23</sup> There are, however, limited studies on the relationships between the 71 72 emission sources and health risks of particulate trace elements.

In this study, we investigate the trace elements in  $PM_{2.5}$  samples collected in Beijing during winter. The concentration and fractionation of 14 elements on low pollution days, moderate pollution days and severe pollution days are characterized. The sources of these particulate trace elements are then quantified using a positive matrix factorization (PMF) receptor model. The bioavailability and the carcinogenic and non-carcinogenic health risks of these elements are evaluated and contributions from each source are quantified.

#### 79 MATERIALS AND METHODS

Aerosol samples collection. Daily (from 1<sup>st</sup> to 25<sup>th</sup> January 2014) 24-h integrated PM<sub>2.5</sub> samples 80 were collected on pre-baked (780 °C, 3 h) quartz-fiber filters (8×10 inch). Samples were collected 81 82 using a high-volume sampler (Model TE-6070VFC, Tisch Environmental Inc., Ohio, USA) at a flow rate of 1.13 m<sup>3</sup> min<sup>-1</sup>. The sampling site was at the campus of the Institute of Atmospheric Physics, 83 84 Chinese Academy of Sciences in Beijing (116°20' E, 39°59' N), which is typical of urban site 85 surrounded by residential, commercial and education areas. Samples were taken on the roof of a 86 building, about 10 m above the ground. An overview of the sampling site is shown in Figure S1 in the 87 Supporting Information. The samples were stored at -20 °C until analysis.

88 Sequential extraction and analysis. A four-step sequential extraction procedure was used for 89 chemical fractionation of trace elements in  $PM_{2.5}$ .<sup>8</sup> This approach can separate the elements into four 90 fractions: exchangeable fraction; reducible fraction; oxidizable fraction; and residual fraction. After extraction, fourteen elements (i.e., Ti, V, Cr, Mn, Fe, Co, Ni, Cu, Zn, As, Sr, Cd, Ba, and Pb) in the
extracts were quantified using an inductively coupled plasma mass spectrometer (ICP-MS, iCAP Q,
ThermoFisher Scientific, Waltham, MA, USA). More details about the sequential extraction and
quality control of analysis are shown in the Supporting Information (also see Table S1-S3).

95 Source apportionment. A positive matrix factorization (PMF) receptor model was used to 96 identify and quantify the main sources of these elements. The receptor model requires two inputs to 97 run PMF, namely concentration and its uncertainty. Different source numbers were tested by applying 98 a trial to determine the optimal solutions. The identification of sources was conducted based on major 99 marker species. More details are described in Supporting Information (PMF analysis).

Health risk assessment. The carcinogenic and non-carcinogenic risks posed by airborne metals via direct inhalation of  $PM_{2.5}$  were calculated using US Environmental Protection Agency human health risk assessment models, which mainly involve exposure assessment and risk characterization.<sup>24,25</sup> The bioavailable concentrations (exchangeable fraction and reducible fraction) of particulate trace elements, instead of total concentrations, were used for the carcinogenic and noncarcinogenic risks characterization. Details of health risk assessment of trace elements and emission sources were described in Supporting Information (Health risk assessment).

#### 107 RESULTS AND DISCUSSION

108 Total concentrations of particulate trace elements. The daily mean concentrations of PM<sub>2.5</sub> ranged from 27.6 to 319.0 µg m<sup>-3</sup> with an average of 112.3 µg m<sup>-3</sup> during the entire measurement 109 110 campaign, which is much higher than the WHO standard for daily mean PM<sub>2.5</sub> concentration (25 µg 111 m<sup>-3</sup>). We categorized the 25 measurement days into low, moderate and severe pollution days according to the Chinese national ambient air quality standard (NAAQS) of 75  $\mu g\ m^{\text{-3}}$  (daily 112 concentration) and the mean +  $\sigma$  (170 µg m<sup>-3</sup>), that is, low pollution days (PM<sub>2.5</sub>  $\leq$  75 µg m<sup>-3</sup>, 8 days), 113 moderate pollution days ( $75 \le PM_{2.5} \le 170 \ \mu g \ m^{-3}$ , 13 days), and severe pollution days ( $PM_{2.5} \ge 170 \ \mu g \ m^{-3}$ ) 114  $\mu$ g m<sup>-3</sup>, 4 days) (see Figure S2a). The average concentrations of PM<sub>2.5</sub> are approximately 2 and 5 115 times higher during moderate pollution days (112.1 µg m<sup>-3</sup>) and severe pollution days (241.4 µg m<sup>-3</sup>) 116 than during low pollution days (51.2 µg m<sup>-3</sup>), respectively. Figure S2b shows the meteorological data 117

during the measurement period. The temperature was rather stable (around 0 °C) during the entire measurement period. The wind speed was generally lower during moderate and severe pollution days compared to low pollution days as low wind speed favors the development of stagnant weather conditions. The relative humidity (RH) was also generally higher during moderate and severe pollution days than during low pollution days. The high RH favors the decrease of planetary boundary layer (PBL) height and therefore the accumulation of aerosol.<sup>26</sup>

124 There are two main considerations for the selection of those 14 elements. On the one hand, these elements are frequently used to determine health risks in previous studies.<sup>18,23</sup> On the other hand, they 125 126 are commonly used in source apportionment studies because of their source specificity and significant relative abundance allowing their precious quantification.<sup>20,27</sup> The average concentrations of these 127 128 elements are shown in Table S4 for different pollution conditions. The total concentrations of all 129 measured elements constituted 0.9%, 2.2%, 3.3%, and 2.1% of PM<sub>2.5</sub> mass during severe pollution 130 days, moderate pollution days, low pollution days and the entire measurement period, respectively. 131 The percentages are consistent with previous studies. For example, measurements in Beijing in winter 2006 showed that these fourteen elements constituted about 1.9% of the PM25 mass.<sup>20</sup> Another study 132 133 showed the total concentration of Fe, Zn, Pb, Ti, Mn, Ni, Cu, As, Ba, V, Cr constituted approximate 3.1% of PM<sub>2.5</sub> mass in Beijing in December 2010.<sup>19</sup> In Lanzhou, the capital of the Gansu Province in 134 135 China, the total concentration of these elements (except Fe) constituted 1.6% (haze days) and 2.0% (non-haze days) of the PM<sub>2.5</sub> mass in winter 2012.<sup>21</sup> The percentage of particulate trace elements is 136 137 dependent on the mass of other chemical composition, particularly sulfate, nitrate, ammonium and 138 carbonaceous matter. The decrease of the elemental fraction with the increase of pollution levels could 139 be attributed to the enhanced formation of secondary inorganic aerosol and secondary organic aerosol during pollution days.<sup>27</sup> 140

Figure 1 shows the total concentrations of individual particulate trace elements during low pollution, moderate pollution and severe pollution days. Fe, Zn, and Pb are the most abundant elements (major elements), followed by a sub-major group (including Ba, Mn, Cu, Ni, Ti, and As) and a minor group (including Co, Cr, V, Cd, and Sr). The concentrations of each measured element increased as pollution levels increased. Statistically significant difference between the concentrations 146 of the elements during severe pollution days and low pollution days can be observed for all elements. 147 except for Ti and Sr (t-test, p < 0.05). The concentrations of trace elements are 1.1-2.5 times higher 148 during moderate pollution days and 1.3-7.3 times higher during severe pollution days than those 149 during low pollution days (see Table S4), indicating a significant accumulation of the particulate trace 150 elements during pollution days. Among all elements, the concentrations of carcinogenic elements 151 including As, Cd, and Pb increased most significantly by a factor of 4.4-7.3 from low pollution days 152 to severe pollution days. Therefore, it is crucial to understand the sources of these elements and 153 whether the sources and their contribution change with the pollution levels.

154 Chemical fractionation and bioavailability index of trace elements in PM2.5. Figure 2 shows 155 the fractionation distribution of individual elements under different pollution conditions. Fe, Zn, Cr, 156 Ti and Ba were present mainly in residual fraction (>50%). The percentage of this fraction was rather 157 constant from low pollution days to moderate and severe pollution days (4-8% difference) except for 158 Zn and Ba which show larger decrease from low pollution days to severe pollution days (from 49% to 159 27% for Zn and 81% to 64% for Ba). The constitution of Ni was rather constant under different 160 pollution conditions, i.e., about 24% of exchangeable fraction, 23% of reducible fraction, 27% of 161 oxidizable fraction and 26% of residual fraction. The characteristics of Ni, Fe and Zn are consistent with previous studies in Guangzhou and Nanjing.<sup>15</sup> Pb existed predominantly in the reducible fraction 162 163 (64%) at different pollution levels, indicating a large potential in transformation to exchangeable 164 fraction. Mn and V present mainly in exchangeable fraction (49% for Mn, 41% for V) and reducible 165 fraction (27% for both Mn and V). Cd, As, Sr and Co were presented mainly in exchangeable fraction, which were consistent with results reported by Schleicher et al.<sup>10</sup> Cu was found mainly in 166 167 exchangeable fraction (29%), reducible fraction (28%) and oxidizable fraction (38%), but little in 168 residual fraction (5%). This observation could be attributed to its strong ability in combining with organic matter.28 169

As discussed above, the distribution pattern of these four fractions determines the bioavailability of an element and therefore the health risk. The exchangeable fraction is readily dissolved and penetrates to the bloodstream through lung fluids, and thus represents a high bioavailability.<sup>15</sup> The reducible fraction is thermodynamically unstable and susceptible to pH changes and redox conditions. 174 This fraction can become bioavailable and causes a potential risk to human health under anoxic conditions.<sup>29</sup> The exchangeable and reducible fraction together can lead to 'direct effect' on human 175 176 health through biochemical reactions within cells and the formation of reactive oxygen species that can cause cellular imbalance and oxidative stress.<sup>15,16,18</sup> The exchangeable and reducible fraction of an 177 element is represented as a bioavailability index (BI) to estimate its potential bioavailability.<sup>15,16</sup> The 178 values of BI <30%, 30%< BI <50% and BI >50% represent low, medium, and high bioavailability, 179 respectively.<sup>30</sup> As shown in Figure 2, the BI values of Cr, Ti and Ba were lower than 30% representing 180 181 low health risk. The BI values of Ni, Fe and Zn were between 30% and 50%, while the BI values of 182 Pb, Cd, Mn, Sr, As, V, Co and Cu were larger than 50% indicating high bioavailability and toxicity. It 183 should be noted that the BI values of Fe, Mn, Ti, Pb, As, Cu, Co, Cr, and Ni were rather constant at 184 different pollution levels. However, the BI values of Cd, Sr, V, Zn and Ba enhanced significantly in 185 the severe pollution days, compared to those in low pollution days (p < 0.05). In particular, the largest 186 transformation of Zn was observed from low pollution days (BI=31%) to severe pollution days 187 (BI=66%), suggesting a higher risk of some particulate heavy metals to human health in pollution 188 days than in low pollution days.

189 Sources of trace elements. A receptor model (PMF) has been widely used for source 190 apportionment of particulate matter and it was used to identify and quantify the main sources of 191 elements measured in this study. Figure S3 and S5 provide details regarding the estimated source 192 profiles, indicating the relative intensity of element to each factor and the fraction of the total 193 predicted concentration for a given element, which can be useful for qualitative identification of the sources. In Figure S4 we show the correlation  $(R^2)$  of each element with each source identified by 194 195 PMF. Four factors were identified, including oil combustion, dust, traffic-related and coal combustion 196 emissions. The first factor is characterized by a high contribution of vanadium ( $\sim$ 50%), often used as a tracer for oil combustion in many previous studies in China.<sup>31-35</sup> It should be noted that the 197 198 composition of the emissions might be different depending on the country of origin. For example, 199 vanadium may not be a good tracer of oil combustion in some countries depending on quality and country of origin of the oil. Selenium is a good tracer for coal combustion emission in the US, but not 200 the case in China.<sup>36</sup> Therefore, attention should be paid to the difference in emission signature for 201

source identification. The second factor is dominated by crustal elements, e.g., Ti and Fe.<sup>18</sup> This factor 202 203 represents crustal materials, mainly from unpaved road and/or construction activities, and constitutes 204 13.5-30.1% of the total mass of measured elements (Figure 3a). The third factor is characterized by 205 high contributions of Ni, Ba, Cr and Cu, which have been considered to be from tire abrasion, brake linings, lubricants, and corrosion of vehicular parts.<sup>19,37,38</sup> The relative contributions of this factor to 206 Cr and Ni are >70%, most likely from brake wear as reported in Visser et al.<sup>38</sup> Also for this factor, Fe 207 208 constitutes ~45% of the total mass of measured elements, consistent with previous results that trafficrelated emissions are dominated by Fe.38 The fourth factor contributes more than 80% to As, Cd, and 209 210 Pb, and ~50% to Mn, Co, and Zn. As, Pb, and Cd are found in the exhaust from the activities 211 associated with coal burning processes and smelting furnace and have been used as tracers for coal 212 combustion emissions.<sup>35</sup>

213 The relative contribution of each factor to the total mass concentration of measured elements is 214 shown in Figure 3a. Oil combustion was a negligible source, contributing <1% of total mass of 215 elements measured in Beijing, irrespective of the pollution level. Traffic-related emission was the 216 dominant source during low pollution days, contributing 65% of total mass of the measured elements, 217 followed by dust emission (21%) and coal combustion (14%). During moderate pollution days, the 218 contribution of traffic-related emission decreased significantly to 35%, and the contribution of dust 219 (30%) and coal combustion (34%) increased to around one third, respectively. During severe pollution 220 days, the coal combustion emission increased to be the dominant contribution (58%), followed by 221 traffic-related (28%) and dust emission (14%). Figure 3b shows the absolute contribution of each 222 factor to the mass concentrations of trace elements in PM2.5 at different pollution levels. With 223 increasing pollution level, the absolute contribution of coal combustion increased dramatically (from 0.15 to 1.24  $\mu$ g m<sup>-3</sup>). However, traffic emissions remained rather stable (~0.6  $\mu$ g m<sup>-3</sup>). The observed 224 225 differences in both relative and absolute source contributions highlight the changes in emissions 226 and/or accumulation at different pollution levels.

Health risk assessment. The health risk from inhalation of particulate trace elements in wintertime 2014 in Beijing is assessed. The calculated values of exposure concentration (EC), inhalation reference concentration (RfC) and inhalation unit risk (IUR) are shown in Table S5. Mn

(10.8 ng m<sup>-3</sup> for both children and adults) and Pb (3.16 ng m<sup>-3</sup> for children and 12.6 ng m<sup>-3</sup> for adults) 230 231 are found to have the highest exposure concentrations among the non-carcinogenic and carcinogenic 232 elements, respectively. The carcinogenic risks of inhaling particulate Cd, Co, and Ni are lower than the precautionary criterion (10<sup>-6</sup>) both for children and adults. The carcinogenic risks of Pb and As are 233 higher than 10<sup>-6</sup> for adults only, but the carcinogenic risks of Cr for children and adults both exceed 234 235 the precautionary criterion (Table S6). Furthermore, the combined carcinogenic risks from these trace elements are  $2.85 \times 10^{-6}$  for children and  $1.14 \times 10^{-5}$  for adults, both higher than the precautionary 236 237 criterion, indicating that for every million children and million adults living in local environment, 238 approximately three children and twelve adults may develop cancer from inhaling these particulate 239 trace elements during their lifetime. The non-carcinogenic health risks via inhalation of particulate As, 240 Cd, Co, Cr, Mn, Ni and V are all lower than the safe limit (i.e., hazard quotient (HQ) <1) for both 241 children and adults (Table S6). However, the sum of HQ values from these trace elements is 1.14, 242 indicating accumulative non-carcinogenic risks.

243 In combination with the source profiles resolved by PMF, the element-specific risk is then 244 translated into source-specific risk. The results in Table S7 show that coal combustion has the highest carcinogenic risk (5.31×10<sup>-6</sup> for adults and 1.33×10<sup>-6</sup> for children), followed by traffic-related 245 emissions ( $4.84 \times 10^{-6}$  for adults and  $1.21 \times 10^{-6}$  for children). The carcinogenic risk of dust ( $1.05 \times 10^{-6}$ ) 246 247 is slightly higher than the precautionary criterion  $(10^{-6})$  for adults only. As for the non-carcinogenic 248 health risk, the HO value of individual emission sources identified in this study is lower than the safe 249 limit (HQ  $\leq$ 1), but the accumulative HQ values from these emission sources are higher than 1 for both 250 children and adults.

The contribution of each source to health risk is finally calculated by combining the sourcespecific risk and the PMF source apportionment results. For carcinogenic risk, traffic-related emission was the dominant source (76.6%) during low pollution days. This percentage decreased to 44.4% during moderate pollution days and contribution from coal combustion increased from 18.1% to 47.3%. The contribution from coal combustion increased further to 67% during severe pollution days (Figure 4). These results suggest that significant carcinogenic risks can result from coal combustion and traffic-related emission in wintertime Beijing. The contribution patterns for non-carcinogenic 258 risks are somewhat different from those for carcinogenic risks (Figure 4). Traffic-related emission was 259 the major contributor, but had a higher contribution (88.6%) during low pollution days. During 260 moderate pollution days, the traffic-related contribution decreased to 65.3% and coal combustion 261 increased to 30.2%. The contribution from coal combustion increased further to around 50%, showing 262 importance equal to traffic-related emission. The difference in health risks may be due to difference in 263 the source composition of PM<sub>2.5</sub> at different pollution levels. Furthermore, the large contribution from 264 these two sources is associated with the high normalized health risk (i.e., carcinogenic or non-265 carcinogenic risk normalized by element mass) of Cr, Co, Cd, As, and Ni from vehicular emission and 266 coal combustion (see Figure S6).

267 The results are in agreement with previous work on source apportionment that used actual mortality data from six US cities.<sup>39</sup> Our work further extends to source-specific health risk assessment 268 from the concentration- and/or component-response risk assessment.<sup>40,41</sup> In addition, other studies 269 relate specific particulate matter source apportionment with actual health data (e.g., hospital 270 admissions, or mortality).<sup>42-44</sup> For example, Ozkaynak and Thurston showed that particles from 271 272 industrial sources (e.g., from iron/steel emissions) and coal combustion were more significant contributors to human mortality than soil-derived particles.<sup>42</sup> Ostro et al. found that several sources of 273 274  $PM_{25}$ , including vehicle exhaust, fuel oil combustion, secondary nitrate/organics, minerals, secondary 275 sulfate/organics, and road dust, had statistically significant associations (p < 0.05) with cardiovascular risks.<sup>43</sup> The results of Bell et al. suggested that some particle sources and constituents are more 276 277 harmful than others and that in this Connecticut/Massachusetts region the most harmful particles include black carbon, calcium, and road dust PM2.5.44 In our work, traffic-related emission is the 278 279 dominant contributor for both carcinogenic and non-carcinogenic risks during low pollution days, 280 while coal combustion becomes equally or even more important contributor during moderate and 281 severe pollution days.

Limitations of the risk assessment. The carcinogenic and non-carcinogenic risks through direct inhalation of particulate trace elements were calculated using US Environmental Protection Agency (US EPA) human health risk assessment models (US EPA 2009).<sup>24</sup> In this study, we extend such chemical component-response health risk assessment to source-specific risk assessment by 286 combining with source apportionment analysis. This assessment was made by a number of 287 assumptions, including the assessment models used, reference toxic data, default exposure parameters 288 and population characteristic parameters. Other exposure routes, including ingestion of atmospheric 289 particulates after deposition, dermal absorption of particles adhered to exposed skin, and atmospheric 290 particle exposure indoors, were not considered. Notwithstanding, inhalation is regarded as the most 291 efficient administration route of particulate matter into the human blood. Other important toxic 292 constituents in PM<sub>2.5</sub>, e.g., atmospheric mercury, elemental carbon, and polycyclic aromatic 293 hydrocarbons, were not considered. Therefore, health risk assessments presented here are only limited 294 to trace elements. Nevertheless, the four sources identified through trace elements in this study are 295 widespread in China and therefore estimates are relevant on a regional scale. It should also be noted 296 that the source-related risks derived may differ from the sum of the risks from each constitute as the 297 actual risks of the mixtures may be synergetic. Despite uncertainties related with the absolute risk 298 assessments provided in this study, they may serve as useful (although untested here) indices for 299 comparing our results with previous and future work aiming at the determination of health risks associated with the chemical composition and sources of particulate matter.<sup>15,30,45,46</sup> In particular, the 300 301 risk indices determined in this study should be validated in future studies against direct measurements 302 of health impact.

#### 303 ACKNOWLEDGEMENTS

This work was supported by the National Natural Science Foundation of China (NSFC) under Grant No. 91644219, 41877408 and 91544107, the National Key Research and Development Program of China (No. 2017YFC0212701).

#### 307 Supporting Information

308 The Supporting Information is available free of charge on the ACS Publications website at DOI:

Tables S1-S7 and Figures S1-S6 with addition experimental procedures and results as described in thetext (PDF).

#### 311 **REFERENCES**

- 312 (1) Cakmak, S.; Dales, R.; Kauri, L. M.; Mahmud, M.; Van Ryswyk, K.; Vanos, J.; Liu, L.; Kumara-
- thasan, P.; Thomson, E.; Vincent, R. Metal composition of fine particulate air pollution and acute
- changes in cardiorespiratory physiology. *Environmental Pollution* **2014**, *189*, 208-214.
- 315 (2) Lu, S. L.; Yao, Z. K.; Chen, X. H.; Wu, M. H.; Sheng, G. Y.; Fu, J. M.; Paul, D. The relationship
- 316 between physicochemical characterization and the potential toxicity of fine particulates (PM<sub>2.5</sub>) in
- 317 Shanghai atmosphere. Atmospheric Environment 2008, 42 (31), 7205-7214.
- 318 (3) Bollati, V.; Marinelli, B.; Apostoli, P.; Bonzini, M.; Nordio, F.; Hoxha, M.; Pegoraro, V.; Motta,
- 319 V.; Tarantini, L.; Cantone, L. Exposure to metal-rich particulate matter modifies the expression of
- 320 candidate microRNAs in peripheral blood leukocytes. *Environmental health perspectives* **2010**, *118*
- 321 (6), 763-768.

326

- 322 (4) Gerlofs-Nijland, M. E.; Rummelhard, M.; Boere, A. J. F.; Leseman, D. L.; Duffin, R.; Schins, R.
- 323 P.; Borm, P. J.; Sillanpaa, M.; Salonen, R. O.; Cassee, F. R. Particle induced toxicity in relation to
- transition metal and polycyclic aromatic hydrocarbon contents. *Environmental science & technology* **2009**, *43* (13), 4729-4736.

(5) Carter, J. D.; Ghio, A. J.; Samet, J. M.; Devlin, R. B. Cytokine production by human airway epi-

- thelial cells after exposure to an air pollution particle is metal-dependent. *Toxicology and applied pharmacology* 1997, *146* (2), 180-188.
- 329 (6) Ghio, A. J.; Stonehuerner, J.; Dailey, L. A.; Carter, J. D. Metals associated with both the water-
- 330 soluble and insoluble fractions of an ambient air pollution particle catalyze an oxidative stress. Inha-
- 331 *lation toxicology* **1999**, *11* (1), 37-49.
- 332 (7) Wilson, M. R.; Lightbody, J. H.; Donaldson, K.; Sales, J.; Stone, V. Interactions between ultrafine
- particles and transition metals in vivo and in vitro. *Toxicology and applied pharmacology* 2002, *184*(3), 172-179.
- 335 (8) Espinosa, A. J. F.; Rodríguez, M. T.; de la Rosa, F. J. B.; Sánchez, J. C. J. A chemical speciation
- of trace metals for fine urban particles. *Atmospheric Environment* **2002**, *36* (5), 773-780.
- 337 (9) Pérez, G.; López-Mesas, M.; Valiente, M. Assessment of heavy metals remobilization by frac-
- 338 tionation: comparison of leaching tests applied to roadside sediments. Environmental science & tech-

ACS Paragon Plus Environment

- 339 nology 2008, 42 (7), 2309-2315.
- 340 (10) Schleicher, N. J.; Norra, S.; Chai, F.; Chen, Y. Z.; Wang, S. L.; Cen, K.; Yu, Y.; Stüben, D. Tem-
- 341 poral variability of trace metal mobility of urban particulate matter from Beijing-A contribution to
- health impact assessments of aerosols. *Atmospheric Environment* **2011**, *45* (39), 7248-7265.
- 343 (11) Mukhtar, A.; Limbeck, A. Recent developments in assessment of bio-accessible trace metal frac-
- tions in airborne particulate matter: a review. *Analytica chimica acta* **2013**, 774, 11-25.
- 345 (12) Smichowski, P.; Polla, G.; Gómez, D. Metal fractionation of atmospheric aerosols via sequential
- chemical extraction: a review. Analytical and Bioanalytical Chemistry **2005**, 381 (2), 302-316.
- 347 (13) Fernandez-Espinosa, A. J.; Ternero-Rodríguez, M. Study of traffic pollution by metals in Seville
- 348 (Spain) by physical and chemical speciation methods. *Analytical and bioanalytical chemistry* **2004**,
- *349 379* (4), 684-699.
- (14) Tessier, A.; Campbell, P. G. C.; Bisson, M. Sequential extraction procedure for the speciation of
  particulate trace metals. *Analytical chemistry* 1979, *51* (7), 844-851.
- 352 (15) Feng, X. D.; Dang, Z.; Huang, W.; Yang, C. Chemical speciation of fine particle bound trace
- 353 metals. International Journal of Environmental Science & Technology 2009, 6, 337-346.
- 354 (16) Sun, Y. Y.; Hu, X.; Wu, J. C.; Lian, H. Z.; Chen, Y. J. Fractionation and health risks of atmos-
- 355 pheric particle-bound As and heavy metals in summer and winter. Science of The Total Environment
- **2014**, *493*, 487-494.
- 357 (17) Behera, S. N.; Betha, R.; Huang, X.; Balasubramanian, R. Characterization and estimation of
- 358 human airway deposition of size-resolved particulate-bound trace elements during a recent haze epi-
- 359 sode in Southeast Asia. *Environmental Science and Pollution Research* **2015**, *22* (6), 4265-4280.
- 360 (18) Li, H. M.; Wang, Q. G.; Shao, M.; Wang, J. H.; Wang, C.; Sun, Y. X.; Qian, X.; Wu, H. F.; Yang,
- 361 M.; Li, F. Y. Fractionation of airborne particulate-bound elements in haze-fog episode and associated
- health risks in a megacity of southeast China. *Environmental Pollution* **2016**, *208*, 655-662.
- 363 (19) Yu, L. D.; Wang, G. F.; Zhang, R. J.; Zhang, L. M.; Song, Y.; Wu, B. B.; Li, X. F.; An, K.; Chu,
- 364 J. H. Characterization and Source Apportionment of PM<sub>2.5</sub> in an Urban Environment in Beijing. Aero-
- *sol & Air Quality Research* **2013**, *13*, 574-583.
- 366 (20) Tan, J. H.; Duan, J. C.; Zhen, N. J.; He, K. B.; Hao, J. M. Chemical characteristics and source of

367 size-fractionated atmospheric particle in haze episode in Beijing. <i>Atmospheric Research</i> 2016,	167,
368 24-33.	
369 (21) Tan, J.; Zhang, L.; Zhou, X.; Duan, J.; Li, Y.; Hu, J.; He, K. Chemical characteristics and s	ource
apportionment of PM <sub>2.5</sub> in Lanzhou, China. <i>Science of the Total Environment</i> <b>2017</b> , <i>601-602</i> ,	743-
371 1752.	
372 (22) Chen, R.; Cheng, J.; Lv, J.; Wu, L.; Wu, J. Comparison of chemical compositions in air pa	ticu-
373 late matter during summer and winter in Beijing, China. <i>Environ Geochem Health</i> <b>2017</b> , <i>39</i> (4),	913-
374 921.	
375 (23) Betha, R.; Behera, S. N.; Balasubramanian, R. 2013 Southeast Asian smoke haze: fraction	ation
376 of particulate-bound elements and associated health risk. <i>Environmental science &amp; technology</i>	2014,
377 48 (8), 4327-4335.	
378 (24) US EPA (U.S. Environmental Protection Agency), 2009. Risk Assessment Guidance for S	uper-
379 fund (RAGS), Volume I Human Health Evaluation Manual (Part F, Supplemental Guidance for	Inha-
380 lation Risk Assessment). EPA-540-R-070-002, OSWER 9285.7-82, Jan	uary.
381 <u>http://www.epa.gov/swerrims/riskassessment/ragsf/index.htm</u> .	
382 (25) US EPA (U.S. Environmental Protection Agency), 2013. User's Guide/technical Backgr	ound
383 Document for US EPA Region 9's RSL (Regional Screening Levels) T	ıbles.
384 <u>http://www.epa.gov/region9/superfund/prg/</u> .	
385 (26) Tie, X. X.; Huang, R. J.; Cao, J. J.; Zhang, Q.; Cheng, Y. F.; Su, H.; Chang, D.; Posch	I, U.;
Hoffmann, T.; Dusek, U.; Li, G. H.; Worsnop, D. R.; O'Dowd, C. D. Severe Pollution in China	Am-

- 387 plifed by Atmospheric Moisture. *Scientific Reports* **2017**, 7 (1), 15760.
- 388 (27) Huang, R. J.; Zhang, Y.; Bozzetti, C.; Ho, K. F.; Cao, J. J.; Han, Y.; Daellenbach, K. R.; Slowik,
- J. G.; Platt, S. M.; Canonaco, F.; Zotter, P.; Wolf, R.; Pieber, S. M.; Bruns, E. A.; Crippa, M.; Ciarelli,
- 390 G.; Piazzalunga, A.; Schwikowski, M.; Abbaszade, G.; Schnelle-Kreis, J.; Zimmermann, R.; An, Z.;
- 391 Szidat, S.; Baltensperger, U.; Haddad, I. E.; Prevot, A. S. H. High secondary aerosol contribution to
- 392 particulate pollution during haze events in China. *Nature* **2014**, *514* (7521), 218-222.
- 393 (28) Illera, V.; Walter, I.; Souza, P.; Cala, V. Short-term effects of biosolid and municipal solid waste
- 394 applications on heavy metals distribution in a degraded soil under a semi-arid environment. *Science of*

- 395 *the Total Environment* **2000**, *255* (1-3), 29-44.
- 396 (29) Fuentes, A.; Lloréns, M.; Sáez, J.; Isabel Aguilar, M. A.; Ortuño, J. F.; Meseguer, V. F. Compara-
- tive study of six different sludges by sequential speciation of heavy metals. *Bioresource technology* **2008**, *99* (3), 517-525.
- 399 (30) Li, H. M.; Wang, J. H.; Wang, Q. G.; Qian, X.; Qian, Y.; Yang, M.; Li, F. Y.; Lu, H.; Wang, C.
- 400 Chemical fractionation of arsenic and heavy metals in fine particle matter and its implications for risk
- 401 assessment: A case study in Nanjing, China. Atmospheric Environment 2015, 103, 339-346.
- 402 (31) Song, Y.; Tang, X. Y.; Xie, S. D.; Zhang, Y. H.; Wei, Y. J.; Zhang, M. S.; Zeng, L. M.; Lu, S. H.
- 403 Source apportionment of PM<sub>2.5</sub> in Beijing in 2004. Journal of Hazardous Materials 2007, 146 (1-2),
- 404 124-130.
- 405 (32) Mazzei, F.; D'Alessandro, A.; Lucarelli, F.; Nava, S.; Prati, P.; Valli, G.; Vecchi, R. Characteriza-
- 406 tion of particulate matter sources in an urban environment. Science of the Total Environment 2008,
- 407 *401* (1-3), 81-89.
- 408 (33) Minguillón, M. C.; Cirach, M.; Hoek, G.; Brunekreef, B.; Ming, T.; Hoogh, K. D.; Jedynska, A.;
- 409 Kooter, I. M.; Nieuwenhuijsen, M.; Querol, X. Spatial variability of trace elements and sources for
- 410 improved exposure assessment in Barcelona. *Atmospheric Environment* **2014**, *89*, 268-281.
- 411 (34) Moreno, T.; Querol, X.; Alastuey, A.; Reche, C.; Cusack, M.; Amato, F.; Pandolfi, M.; Pey, J.;
- 412 Richard, A.; T, Prevot, A. S. H.; Furger, M.; Gibbons, W. Variations in time and space of trace metal
- 413 aerosol concentrations in urban areas and their surroundings. *Atmospheric Chemistry & Physics* 2011,
- 414 *11* (17), 9415-9430.
- (35) Duan, J. C.; Tan, J. H. Atmospheric heavy metals and arsenic in China: situation, sources and
  control policies. *Atmospheric Environment* 2013, *74*, 93-101.
- 417 (36) Yudovich, Y.; Ketris, M. Selenium in coal: A review. *International Journal of Coal Geology*418 2006, 67, 112–126.
- 419 (37) Mooibroek, D.; Schaap, M.; Weijers, E. P.; Hoogerbrugge, R. Source apportionment and spatial
- 420 variability of PM<sub>2.5</sub> using measurements at five sites in the Netherlands. Atmospheric Environment
- 421 **2011**, *45* (25), 4180-4191.
- 422 (38) Visser, S.; Slowik, J. G.; Furger, M.; Zotter, P.; Bukowiecki, N.; Canonaco, F.; Flechsig, U.; Ap-

- 423 pel, K.; Green, D. C.; Tremper, A. H.; Young, D. E.; Williams, P. I.; Allan, J. D.; Coe, H.; Williams, L.
- 424 R.; Mohr, C.; Xu, I.; Ng, N. L.; Barlow, J. F.; Halios, C. H.; Fleming, Z. L.; Baltensperger, U.; Prevot,
- 425 A. S. H. Advanced source apportionment of size-resolved trace elements at multiple sites in London

426 during winter. Atmospheric Chemistry & Physics 2015, 15 (19), 11291-11309.

- 427 (39) Lepeule, J.; Laden, F.; Dockery, D.; Schwartz, J. Chronic exposure to fine particles and mortali-
- 428 ty: An extended follow-up of the Harvard Six Cities Study from 1974 to 2009. Environmental Health
- 429 Perspectives 2012, 120, 965-970.
- 430 (40) Pope III, C. A.; Cropper, M.; Coggins, J.; Cohen, A. Health benefits of air pollution abatement
- 431 policy: Role of the shape of the concentration-response function. Journal of the Air & Waste Man-
- 432 *agement Association* **2015**, *65*(5), *516–522*.
- 433 (41) Marshall, J. D.; Apte, J. S.; Coggins, J. S.; Goodkind, A. L. Blue skies bluer?. Environmental
- 434 Science & Technology **2015**, *49*, 13929-13936.
- 435 (42) Ozkaynak, H.; Thurston, G. Associations Between 1980 U. S. Mortality Rates and Alternative
- 436 Measures of Airborne Particle Concentration. *Risk Analysis* **1987**, *7*, 449-460.
- 437 (43) Ostro, B.; Tobias, A.; Querol, X.; Alastuey, A.; Amato, F.; Pey, J.; Perez, N.; Sunyer, J. The Ef-
- 438 fects of Particulate Matter Sources on Daily Mortality: A Case-Crossover Study of Barcelona, Spain.
- 439 *Environmental Health Perspectives* **2011**, *119*(12), 1781-1787.
- 440 (44) Bell, M. L.; Ebisu, K.; Leaderer, B. P.; Gent, J. F.; Lee, H. J.; Koutrakis, P.; Wang, Y.; Dominici,
- 441 F.; Peng, R. D. Associations of PM<sub>2.5</sub> Constituents and Sources with Hospital Admissions: Analysis of
- 442 Four Counties in Connecticut and Massachusetts (USA) for Persons ≥ 65 Years of Age. Environmen-
- 443 *tal Health Perspectives* **2014**, *122*(2), 138-144.
- 444 (45) Jan, R.; Roy, R.; Yadav, S.; Satsangi, P. G. Chemical fractionation and health risk assessment of
- 445 particulate matter-bound metals in Pune, India. Environmental Geochemistry and Health 2018, 40, 255-
- 446 270.
- 447 (46) Taner, S.; Pekey, B.; Pekey, H. Fine particulate matter in the indoor air of barbeque
- 448 restaurants: elemental compositions, sources and health risks. *Science of The Total Environment* **2013**,
- 449 454–455, 79–87.
- 450



Figure 1. Concentration distribution of trace elements in  $PM_{2.5}$ : (a) major elements, (b) sub-major elements and (c) minor elements during low pollution days, moderate pollution days and severe pollution days.

458

459



Figure 2. Exchangeable, reducible, oxidizable and residual fraction of trace elements in  $PM_{2.5}$  during low pollution days, moderate pollution days, severe pollution days and full period. Blue dashed line represents 50% bioavailability index (BI).



Figure 3. The relative (a) and absolute (b) source contributions to the measured trace elements in PM<sub>2.5</sub> during low, moderate, and severe pollution days and entire measurement period, respectively.



466

467 Figure 4. The contribution of each source to carcinogenic risks (CR) and non-carcinogenic risks

- 468 (NCR) via inhalation exposure to PM<sub>2.5</sub>-bound trace elements on low, moderate, severe pollution days
- 469 and full period in wintertime Beijing.

