



Sources, trends and regional impacts of fine particulate matter in southern Mississippi valley: significance of emissions from sources in the Gulf of Mexico coast

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Abstract. The sources of fine particles over a 10 yr period at Little Rock, Arkansas, an urban area in the southern Mississippi Valley, were identified by positive matrix factorization. The annual trends of $PM_{2.5}$ and its sources, and their associations with the pathways of air mass backward trajectories were examined. Seven sources were apportioned, namely, primary traffic particles, secondary nitrate and sulphate, biomass burning, diesel particles, aged/contaminated sea salt and mineral/road dust, accounting for more than 90 % of measured $PM_{2.5}$ (particles with aerodynamic diameter less than $2.5\ \mu\text{m}$) mass. The declining trend of $PM_{2.5}$ mass ($0.4\ \mu\text{g m}^{-3}$ per year) was related to lower levels of SO_4^{2-} ($0.2\ \mu\text{g m}^{-3}$ per year) due to SO_2 reductions from point and mobile sources. The slower decline for NO_3^- particles ($0.1\ \mu\text{g m}^{-3}$ per year) was attributed to the increasing NH_3 emissions in the Midwest. The annual variation of biomass burning particles was associated with fires in the southeast and northwest US. Of the four regions within 500 km from the receptor site, the Gulf Coast and the southeast US accounted cumulatively for more than 65 % of $PM_{2.5}$ mass, nitrate, sulphate and biomass burning aerosol. Overall, more than 50 % of $PM_{2.5}$ and its components originated from sources outside the state. Sources within the Gulf Coast and western Gulf of Mexico include 65 % of the busiest ports in the US, intense marine traffic within 400 km of the coast burning rich in S diesel, and a large number of offshore oil and natural gas platforms and many refineries. This approach allowed for the quantitative assessment of the impacts of transport from regions representing diverse mixtures of sources and weather conditions for different types of particles. The findings of this effort demonstrated the influences

of emission controls on SO_2 and NO_x on $PM_{2.5}$ mass, the potential effect of events (i.e. fires) sensitive to climate change phenomena on air pollution and the potential of offshore activities and shipping emissions to influence air quality in urban areas located more than 1000 km away from the sources.

1 Introduction

Atmospheric aerosol modifies Earth's energy balance by scattering sunlight back to space, absorbing solar and infrared radiation and changing the microphysical and thermodynamic properties of clouds (Ostrom and Koone, 2000; Lohmann and Feichter, 2001; Quinn and Bates, 2005). Overall, atmospheric aerosols have a negative radiative forcing from $-0.2 \pm 0.2\ \text{W m}^{-2}$ to $-0.8 \pm 0.2\ \text{W m}^{-2}$, both directly and indirectly, through the cloud albedo effect (IPCC, 2007). Exposures to particulate matter are also associated with acute and chronic health problems and lead to increased mortality rates from respiratory, cardiac and circulatory diseases, increased emergency care visits and hospital admissions for bronchitis and asthma (Brunekreef and Holgate, 2002; Peng et al., 2005; Brunekreef and Forsberg, 2005). In the US, $PM_{2.5}$ (particles with aerodynamic diameter less than $2.5\ \mu\text{m}$) mass concentrations decreased by 27 % between 2001 and 2010 (US EPA, 2012a). These trends were attributed to the significant reductions of gaseous sulfur and nitrogen oxides from coal-fired power plants and mobile sources. These gaseous pollutants are precursors of particulate sulfate and nitrate aerosol, the dominant species of $PM_{2.5}$ aerosol in the Midwest and eastern US. The slower decline on

particle mass levels for “cool” months (October to April) as compared to “warm” months was explained by the elevated emissions from residential wood burning and the formation of temperature inversion layers that trigger the accumulation of particles near the ground.

Shipping emissions are recognized as an important source of particulate matter and its precursors around the world (Wang et al., 2003; Deniz et al., 2008; Minguillon et al., 2008). The diesel engines in ships operate on fuel that can have extremely high sulfur content and porphyrin-content rich in V and Ni (termed as bunker oil). They are subjected to modest emission controls in the US and around the world, with the exceptions of passenger ships in the Baltic Sea, North Sea and English Channel. It is predicted that in the absence of emission controls, SO₂ emissions to the total emissions in the US would increase from 21 % today to 81 %, NO_x emissions would increase to 28 % of total mobile NO_x emissions in the US, and PM_{2.5} emissions would almost triple to 170 000 tons yr⁻¹ by 2030 (Corbett et al., 2003; Dalsoren et al., 2009; Eyring et al., 2010). Diesel particles from ships and secondary aerosol from the oxidation of NO₂ and SO₂ are shown to be related to 50–500 cancer cases, 750 asthma attacks and 29 premature deaths per million people within 15 miles of the port and influence the air quality in receptor sites far away from the coast (Corbett et al., 2007; Linder et al., 2008).

The Little Rock/North Little Rock Metropolitan Statistical Area (MSA) is a region on the western edge of the southern Mississippi Valley with a population of approximately 700,000. 24 h PM_{2.5} levels varied from 1 to 54 μg m⁻³ over the past 10 years, with annual PM_{2.5} from 11.4 to 12.6 μg m⁻³ in 2010. According to the 2008 Environmental Protection Agency National Emission Inventory, the highest contributing source to air pollution was prescribed fires (1.076 tons yr⁻¹), followed by road dust (617 tons yr⁻¹); industrial and mobile sources emitted 100 and 300 tons yr⁻¹, respectively (US EPA, 2012b). Winds were typically from the northwest and south/southeast of the Gulf of Mexico, enabling the transport of particles and its precursors from several regions with diverse characteristics. The objectives were: (i) to apportion the contributions of sources to fine particulate matter in central Arkansas using positive matrix factorization; (ii) to assess the annual trends of PM_{2.5} and its sources; and (iii) to identify and quantify the impacts of regions to fine particle mass and its sources using the trajectory residence time regression analysis. The latter was previously applied to assess the influences of source regions to sulfate concentrations in continental background sites (Gerhartz et al., 2001; 2006; Xu et al., 2006) and black carbon in Arctic (Huang et al., 2010). Here, we applied this approach on physico-chemically active mixtures of fine particles from different types of sources (local and regional) in an urban area.

2 Methods

2.1 Sampling site and measurements

The concentrations of PM_{2.5} mass and chemical species measured at the NCore site in North Little Rock (EPA AIRS ID: 051190007; Lat.: N 34.756072; Long.: W 92.281139) for the 2002–2010 period were retrieved from US Environmental Protection Agency’s Air Quality System (AQS). The NCore network (previously known as PM_{2.5} Chemical Speciation Network) is comprised of 63 urban sites and 18 rural sites across the US. In each site, 1 h and 24 h PM_{2.5} mass, 24-h PM_{10–2.5} mass, PM_{2.5} chemical speciation, NO_x, NO_y, O₃, SO₂, CO were measured. Filter sampling was done once every three days, using a four channel speciation sampler (Demokritou et al., 2001). Elements (from Na to U) were measured by X-ray fluorescence spectroscopy, water-soluble ions (sulfate, nitrate, chloride, ammonium, sodium, potassium, calcium and magnesium) by ion chromatography, atomic absorption and colorimetry. Elemental, four fractions of organic carbon (evolved from ambient to 140 °C for OC1 (volatile), from 140 °C to 280 °C for OC2 (semivolatile), from 280 °C to 480 °C for OC3 (nonvolatile) and from 480 °C to 580 °C for OC4 (non volatile)) and carbonate carbon were measured by the thermal optical reflectance (TOR) method using EPA’s laboratory standard operating protocols (<http://www.epa.gov/ttn/amtic/specsop.html>).

In Little Rock, the NCore site is located in a park adjacent to the intersection of Pike Avenue and River Road in North Little Rock, AR by the Arkansas River. The annual average daily traffic (AADT) on these two roads is very limited (no estimates are provided by Arkansas State Highway and Transportation Department). The streets with the highest AADT are W. Riverfront Dr and W. Broadway St with 5000 and 12 000 vehicles/day, respectively (ASHTD, 2011). The site is classified as commercial/neighborhood by EPA.

2.2 Positive matrix factorization

In PMF (positive matrix factorization), the concentrations of *m*-aerosol species for *n*-sampling days are described by the sum of the product of the source contribution (*G*(*n*×*p*)) and the source profile matrix (*F*(*p*×*m*)) where *p* is the number of sources and the residual component (*E*(*n*×*m*)) (Paatero and Tapper, 1994; Paatero, 1997) (Eq. 1) through a solution that minimizes the objective function (*Q* in Eq. 2) based on measurements uncertainties:

$$X(n \times m) = G(n \times p) \times F(p \times m) + E(n \times m) \quad (1)$$

$$Q = \sum_i^n \sum_{k=1}^m \left[\frac{x_{ik} - \sum_{k=1}^m (g_{ik} \times f_{kj})}{\sigma_{ij}} \right]^2 \quad (2)$$

where *x*_{*ij*} and *σ*_{*ij*} are the concentration and associated uncertainty of *j*-species in *i*-sample, *g*_{*ik*} is the contribution of the *k*-factor to particle mass in *i*-sample, and *f*_{*kj*} is the mass

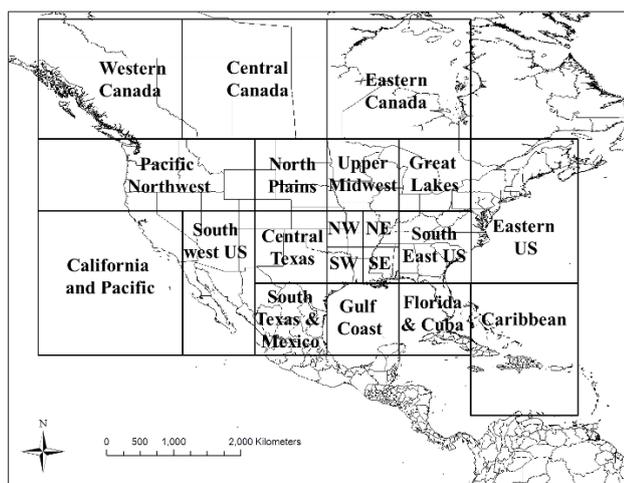


Fig. 1. The predefined source regions for Little Rock, Arkansas.

fraction of j -species on k -factor. The PMF2 algorithm applies a least-squares approach by considering that sources profiles and contributions are not negative during the optimization analysis. The F_{peak} value, a user-defined non-zero rotational parameter, controls the subtraction of the profiles from each factor to eliminate the remaining rotational ambiguity by forcing the addition of one G vector to another, and subtracting the corresponding F factors from each other and thereby yielding realistic solutions. The optimum number of factors (sources) and the rotation (controlled by the F_{peak} value) lies with the mathematical solution in which Q remains relatively constant, the highest individual column mean (IM) and standard deviation (IS) from the scaled residual matrix drop significantly and the highest element in rotmat increases (Paatero et al., 2002; 2005):

$$\text{IM} = \max_{j=1\dots m} \left(\frac{1}{n} \sum_{i=1}^n r_{ij} \right) \quad (3)$$

$$\text{IS} = \max_{j=1\dots m} \left(\frac{1}{n-1} \sum_{i=1}^n (r_{ij} - r_j)^2 \right), \quad (4)$$

where r_{ij} and r_j are the individual and mean residuals, respectively. The rotmat matrix evaluates the rotational freedom of the solution, with the maximum value of the matrix being indicative of the case with the largest rotational freedom.

In this effort, we run the PMF2 model in the robust method with an $\alpha = 4.0$ using the error model “-12” (that uses observed values). Missing concentration data are replaced by the geometric mean of the measured concentrations while missing uncertainties are substituted by four times the geometric mean of measured uncertainties. The α value, a user-specified variable, defines the distance of outliers ($\alpha\sigma_{ij}$) from the fitted value in order to include them into the analysis.

$$(x_{ij} \sum_k g_{ik} \cdot f_{kj}) / s_{ij} > \alpha \quad (5)$$

The error model determined the s_{ij} values as follows:

$$s_{ij} = t_{ij} + v_{ij}|x_{ij}|, \quad (6)$$

where t_{ij} and v_{ij} are the uncertainties and relative errors of x_{ij} . In our case, a seven-factor model with a rotation with $F_{\text{peak}} = +0.2$ was selected. It was done on trial and error analysis of the solutions and by comparison of the source profiles with previous studies. The agreement between the calculated and estimated mass concentrations was examined by the percent root mean square error (% RMSE).

2.3 Residence time regression analysis

Five- (5) day back trajectories were generated every 1 h using the NOAA Hybrid Single Particle Lagrangian Trajectory (HYSPPLIT) model (Draxler, 2007) with the hemispheric Global Data Assimilation System (GDAS) meteorological data as inputs beginning at 00:00 UTC (a total of 2880 trajectory points per day – 24 trajectories per day \times 5 days backward per trajectory \times 24 h per trajectory day). The trajectory starting height was defined at 500 meters based on climatological mean boundary layer heights in the United States, showing that a 500 m starting height would usually be in the boundary layer (Seidel et al., 2012). Trajectories calculated at lower altitude are subject to interference from topography, while trajectories at higher altitude would have been above the mixed layer at times and not representative of the air mass in the mixed layer (Kavouras et al., 2013). The residence time for each $0.5^\circ \times 0.5^\circ$ cells was equal to the sum of the number of trajectory points (Ashbaugh et al., 1985; Poirot and Wishinski, 1986). The geographical domain for the trajectory regression analysis covered all cells with estimated residence time at least 72 h over the entire monitoring period ($\sim 1\%$).

The source regions included four regions ($5^\circ \times 5^\circ$) around the monitoring site to describe local/state contributions and 16 source regions considering that the geographic size of the source regions should increase with distance from the urban area of each source region (Fig. 1). The four local source regions were:

- Northwest (northwest Arkansas, eastern Oklahoma and southeast Missouri),
- Northeast (northeast Arkansas, western Tennessee including Memphis and northeast Mississippi),
- Southeast (southeast Arkansas, eastern Louisiana including Baton Rouge and New Orleans) and,
- Southwest (southwest Arkansas and northeast Texas).

The remaining sixteen source regions included:

- Three regions in Canada (west, central and east),
- Pacific Northwest (Washington, Oregon, Idaho, Montana, northern California, northern Nevada, northern Utah and northwest Colorado),

- California and Pacific (Southern California and southern Nevada),
- Southwest US (Arizona, southern Utah, western New Mexico and northwest Mexico),
- North Plains (North Dakota, South Dakota, Nebraska and northeast Colorado),
- Central Texas (eastern New Mexico and central Texas including all the urban areas except Houston, Oklahoma and Kansas),
- Southern Texas and northeast Mexico,
- Upper Midwest (Minnesota, Wisconsin, Illinois and northern Missouri),
- Gulf Coast (eastern Texas including Houston, southern Louisiana), Great Lakes (Indiana, Ohio and Michigan),
- Southeast US (Kentucky, Tennessee, Alabama, Georgia, South Carolina, western Virginia and western North Carolina),
- Florida and Cuba, Eastern US (New England, Pennsylvania, eastern Virginia and eastern North Carolina) and,
- Caribbean Sea (Puerto Rico and Bahamas).

Because of the definition of the local regions, the impact of sources within the Little Rock/North Little Rock metropolitan area cannot be separated from the sources within the state. The definition of a region encompassing Little Rock (e.g. 100×100 km centered at the site) would only add a significant amount of ambiguity to the model because every single trajectory ends at the site, thus the residence time would be the same.

The time that an air mass spent over these source regions was computed by summing the residence times of cells that fell within each region. The relationship between particle mass concentrations (y_i , in $\mu\text{g m}^{-3}$) and the time that air spends over each region (t_j , in hours) was determined using the Tracer Mass Balance (TrMB) model (Eq. 7) (Pitchford and Pitchford, 1985; Green et al., 2003; Xu et al., 2006):

$$y_i = \alpha + \sum_{j=1}^{20} C_j = \alpha + \sum_{j=1}^{20} t_j \beta_j = \alpha + \sum_{j=1}^{20} ((Q \cdot T \cdot E)_j \cdot t_j) \quad (7)$$

where C_j (in $\mu\text{g m}^{-3}$) is the contribution of j -source region on i -sample, β_j (in $\mu\text{g}(\text{m}^{-3} \text{h})$) are the regression coefficients of the regions describing the combined outcome of emissions from the area (Q_j); aging and pollutants removed due to gravitational settling, turbulent mix-out, and wet deposition during transport to the receptor site (T_j); and the entrainment of particles from the j -sources to describe the dissociation between the trajectory and the transport (E_j). The units of the Q , T and E factors were in $\mu\text{g}(\text{m}^{-3} \text{h})$ within

the region. The intercept, α , accounts for contributions from source regions outside the study domain. We estimated the source contributions by running the TrMB model with and without the intercept. In our study, we included all cells in which the air masses spent at least 72 hours over the study period; thus contributions from sources outside the regions described above may be negligible. Xu et al. (2006) showed that the computed contributions using the TrMB approach with and without the intercept are statistically insignificant and they represent the upper and lower estimates of the contributions, respectively.

3 Results and discussion

3.1 Types of fine aerosol

Table 1 shows the values of concentration diagnostic ratios and the types of $\text{PM}_{2.5}$ aerosol in Little Rock for the 2002–2010 period. Sulfur (S) was present as sulfate (SO_4^{2-}) with sulfate-to-sulfur ratio of 3.59 ± 0.35 . The $\text{NH}_4^+/\text{SO}_4^{2-}$ molar ratio (2.06 ± 0.04) suggested that sulfate aerosols were in ammonium sulfate ($(\text{NH}_4)_2\text{SO}_4$) form (Malm et al., 2002). The OC/EC ratios (6.12 ± 2.11) indicated a mixture of primary and secondary organic aerosol from various sources. OC/EC values lower than 1.1 were indicative of primary traffic emissions, while OC/EC values higher than 2.0 have been observed for coal and biomass combustion as well as secondary organic aerosol (Cachier et al., 1989; Chow et al., 1996; Watson et al., 2001; Turpin and Lim, 2001). Soluble potassium (K^+) accounted for 72 % of total K suggesting the significant impact of biomass burning emissions. Salts in soil also contributed about 20 % of K^+ . Ratios of Al/Si (0.48 ± 0.03) K/Fe (1.06 ± 0.06) and Al/Ca (1.76 ± 0.07) were comparable to those determined for samples collected at the Interagency Monitoring of Protected Visibility Environments (IMPROVE) sites in the Midwest and eastern United States (Hand et al., 2012).

The IMPROVE mass reconstruction scheme was applied to reconstruct aerosol mass into four major species, namely secondary inorganic, organic, light-absorbing carbon, and soil (Eqs. 8–11) (Sisler 2000):

$$\text{Reconstructed PM} = [\text{EC}] + [\text{OM}] + [\text{Secondary Inorganic}] + [\text{Soil}] \quad (8)$$

$$\text{where } [\text{OM}] = 1.6 \cdot [\text{OC}] \quad (9)$$

$$[\text{Secondary Inorganic}] = 1.29 \cdot [\text{NO}_3^-] + 0.944 \cdot [\text{NH}_4^+] + 1.02 \cdot [\text{SO}_4^{2-}] \quad (10)$$

$$[\text{Soil}] = 2.2 \cdot [\text{Al}] + 2.49 \cdot [\text{Si}] + 1.63 \cdot [\text{Ca}] + 2.42 \cdot [\text{Fe}] + 1.94 \cdot [\text{Ti}] \quad (11)$$

where [EC], [OC], $[\text{NO}_3^-]$, $[\text{NH}_4^+]$, $[\text{SO}_4^{2-}]$, [Al], [Si], [Ca], [Fe] and [Ti] are the elemental carbon, organic carbon, nitrate, ammonium, sulfate, aluminum, silica, calcium, iron

and titanium concentrations (in $\mu\text{g m}^{-3}$), respectively. Nitrate may also be associated with coarse particles from neutralization of gas phase nitric acid with sea salt or calcium carbonate. This was typically observed in the western US (Malm et al., 2007). Organic carbon to organic mass (OC-to-OM) conversion factors varied from 1.7 ± 0.2 in IMPROVE background sites to 2.1 ± 0.2 for rural $\text{PM}_{2.5}$ aerosol to reflect the presence of oxygenated functional organic compounds formed during transport (Turpin and Lim, 2001; Malm and Hand, 2007). We assumed an OC-to-OM conversion factor of 1.6 which is typically used for urban $\text{PM}_{2.5}$ atmospheric aerosol (Turpin and Lim, 2001). Soil mass concentration [SOIL] was estimated as the sum of the elements present in the soil as oxides. Carbonaceous aerosol (OM and EC) accounted for 56% of $\text{PM}_{2.5}$ mass with OM being the abundant component. Sulfate represented 29% of $\text{PM}_{2.5}$ mass, while nitrate and mineral dust contributed approximately 8% and 7%, respectively.

3.2 Sources of fine aerosol

The good agreement between measured $\text{PM}_{2.5}$ and predicted (using the seven-factor PMF model) $\text{PM}_{2.5}$ mass concentrations (slope of 0.84 ± 0.02 , an intercept of $0.8 \pm 0.3 \mu\text{g m}^{-3}$ and $R = 0.90$; Fig. 2) was indicative of a physically meaningful solution explaining most of the variability of fine particles mass (%RMSE of 3.3% for $\text{PM}_{2.5}$ mass and less than 15% for individual chemical species). The difference was attributable to secondary organic aerosol formed from the condensation of biogenic (e.g. isoprene and terpenes) hydrocarbons which cannot be resolved using elemental tracers, ionic composition and total EC/OC concentrations (Hu et al., 2010). The profiles of the seven retained factors and their contributions to 24 h $\text{PM}_{2.5}$ mass concentrations are shown in Figs. 3 and 4, respectively. The mean contribution of each source on $\text{PM}_{2.5}$ mass concentration is presented in Table 2. The seven factors were attributed to specific sources of fine particles based on the loadings of individual chemical species. The profiles were comparable to those computed in other midwestern areas (Kim et al., 2005; Lee et al., 2006).

The first factor was assigned to primary particulate matter from gasoline and diesel vehicles with high contributions of OC (total and OC_1 , OC_2 , OC_3 and OC_4), EC, S, SO_4^{2-} , K, K^+ and heavy metals (Zn, Cr, Co) typically found in tailpipe emissions (Lough et al., 2005). Soil elements (Al, Si, Fe, Ca) were also associated, indicating the possible influence of contaminated road dust released into the air by the friction between the tires and pavement as a vehicle travels. Primary traffic emissions were responsible for $0.3 \pm 0.2 \mu\text{g m}^{-3}$ of $\text{PM}_{2.5}$ mass (Table 2) with no seasonal variation (Fig. 4a). The contributions to $\text{PM}_{2.5}$ mass were higher than $4 \mu\text{g m}^{-3}$ for a limited number of episodes in early summer of 2005 to 2009.

The second factor was attributed to secondary NO_3^- with high contributions to NO_3^- , NH_4^+ , OC and SO_4^{2-} . The mi-

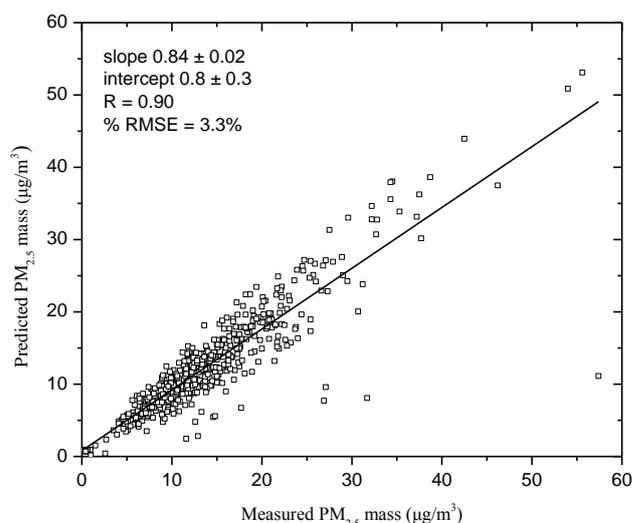


Fig. 2. Comparison of measured and predicted mass concentrations of $\text{PM}_{2.5}$ in Little Rock, Arkansas.

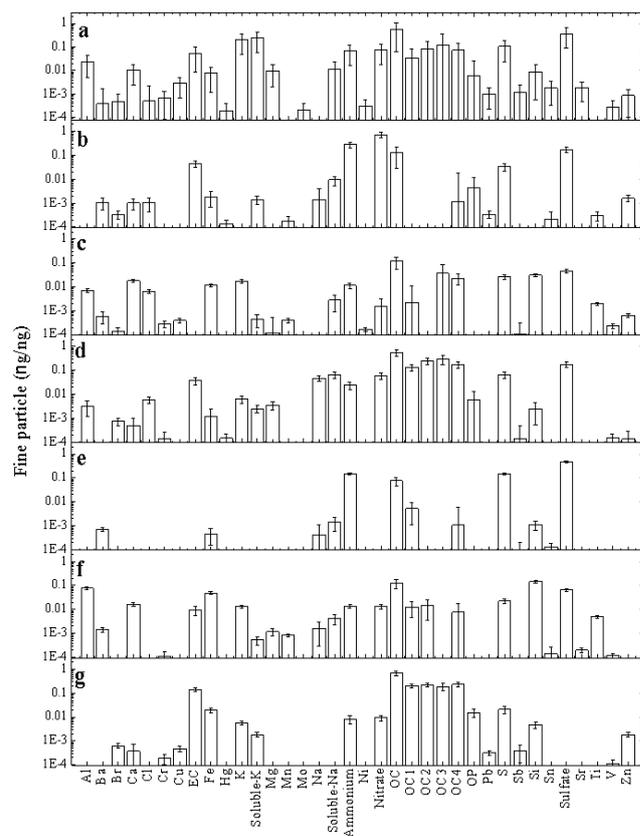


Fig. 3. Profiles of primary traffic particles (a), secondary nitrate (b), diesel emissions (c), aged sea salt (d), secondary sulphate (e), mineral dust (f) and biomass burning (g) in Little Rock, Arkansas.

nor contributions to EC and heavy metals found in primary particles indicated a mixture of local and regional

Table 1. Diagnostic ratio of PM_{2.5} chemical species and major aerosol types in Little Rock, Arkansas.

Ratio	Value (Mean ± error)	Aerosol Type	Concentration (Mean ± error; μg m ⁻³)
SO ₄ ²⁻ /S	3.59 ± 0.35	Elemental carbon	0.6 ± 0.1
Molar NH ₄ ⁺ /SO ₄ ²⁻	2.06 ± 0.04	Organic mass	7.1 ± 0.9
OC/EC	5.88 ± 0.35	Ammonium sulfate	3.9 ± 0.2
K ⁺ /K	0.72 ± 0.06	Ammonium nitrate	1.1 ± 0.1
Al/Si	0.48 ± 0.03	Soil dust	1.0 ± 0.1
K/Fe	1.06 ± 0.06	Reconstructed PM _{2.5} mass	13.7 ± 1.1
Al/Ca	1.76 ± 0.07	Measured PM _{2.5} mass	13.7 ± 0.8

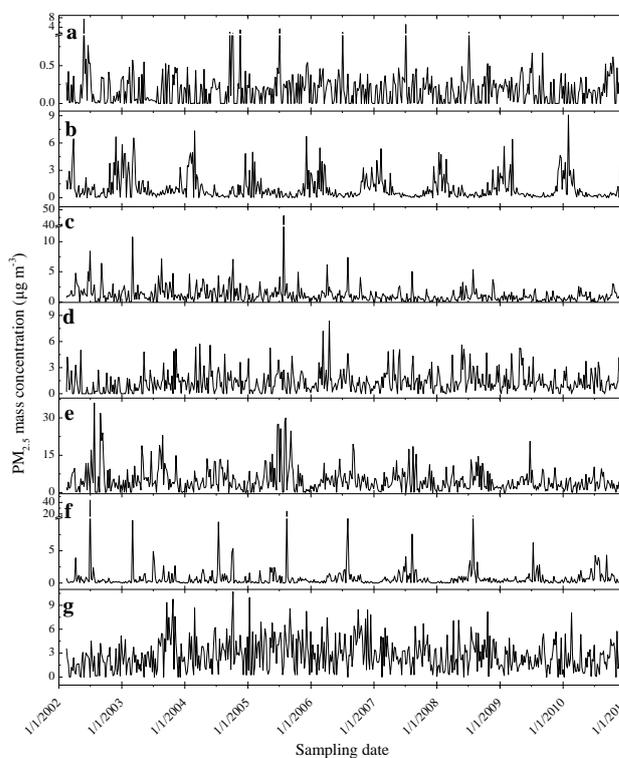
Table 2. Source contributions to PM_{2.5} in Little Rock, Arkansas.

Source	Contribution (Mean ± error; μg m ⁻³)
Primary traffic emissions	0.3 ± 0.2
Secondary nitrate	1.1 ± 0.3
Diesel emissions	1.2 ± 0.2
Aged sea salt	1.4 ± 0.4
Secondary sulfate	4.8 ± 0.4
Mineral dust	1.0 ± 0.1
Biomass burning	3.0 ± 0.5
Predicted PM _{2.5} mass	12.8 ± 0.9
Measured PM _{2.5} mass	13.7 ± 0.8

influences. The contribution of particulate NO₃⁻ to PM_{2.5} mass was 1.1 ± 0.3 μg m⁻³, which was comparable to the reconstructed concentration of nitrate particles using the IMPROVE scheme (Table 1). A clear seasonal profile with the highest contribution being measured in the winter was observed due to lower ambient temperatures promoting the gas-to-particles conversion of HNO₃ (Fig. 4b).

The third factor showed strong contributions to OC, SO₄²⁻, Ni, V, Fe, Mn and other heavy metals and was assigned to diesel emissions other than vehicles. This factor also demonstrated high contributions to OC, EC, S, SO₄²⁻, NO₃⁻, Ni and V indicating the possible influence of transport. The impact of harbor and shipping emissions on fine particle levels in inland locations is previously observed. In our case, the Gulf Coast in Louisiana and eastern Texas (i.e. Houston) is characterized by increased marine traffic and many industrial operations (i.e. oil refineries). This may include diesel particles from rail engines and coal-fired power plants. It accounted for 1.2 ± 0.2 μg m⁻³ of PM_{2.5} mass (Table 2) with no seasonal variability (Fig. 4c). Episodes of high contributions to PM_{2.5} were mostly observed before 2007.

The high concentrations of Na, Na⁺ and Cl on the fourth factor suggested the contribution of aerosol with marine origin (i.e. sea salt) possible from the Gulf Coast. While sea salt particles are typically found in the coarse mode, a fraction of them is associated with fine particles (Teinila et al., 2000).

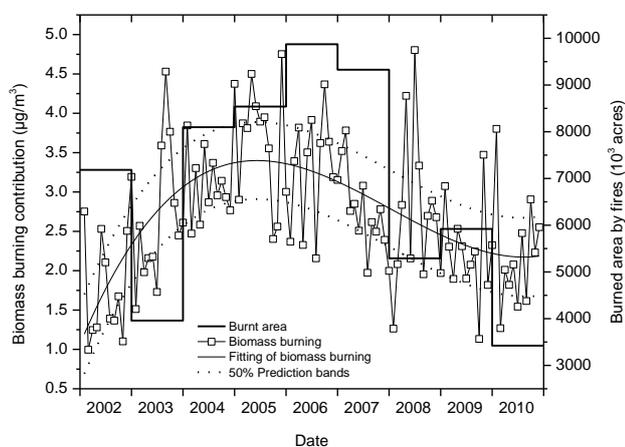
**Fig. 4.** Contributions of primary traffic particles (a), secondary nitrate (b), diesel emissions (c), aged sea salt (d), secondary sulphate (e), mineral dust (f) and biomass burning (g) on PM_{2.5} mass in Little Rock, Arkansas.

This factor also correlated with OC, EC, S, SO₄²⁻ and NO₃⁻, indicating contamination during transport. This factor contributed, on average, 1.4 ± 0.4 μg m⁻³ on PM_{2.5} mass concentration. Slightly higher contributions were computed in spring than those measured in winter and summer (Fig. 4d).

The fifth factor showed strong contribution to elemental S, SO₄²⁻, NH₄⁺ and to a lesser extent to EC and OC. It was attributed to secondary sulfate, the primary type of fine particles in Midwest. This source accounted for 37.5 % (4.8 ± 0.4 μg m⁻³) of PM_{2.5}. A weak seasonal variability was identified

Table 3. Absolute and relative (to 2002) annual trends for PM_{2.5} and source contributions in Little Rock, Arkansas.

Component/Source	Trend ($\mu\text{g m}^{-3}$ per yr)	% Trend per year	<i>p</i> -value
PM _{2.5} mass	-0.4	-2.9 %	0.000
Primary traffic emissions	-0.01	-3.4 %	0.254
Secondary nitrate	-0.09	-7.0 %	0.000
Diesel emissions	-0.11	-7.1 %	0.001
Aged sea salt	0.03	3.9 %	0.123
Secondary sulfate	-0.20	-3.4 %	0.001
Mineral dust	-0.01	-0.8 %	0.610
Biomass burning	-0.02	-1.2 %	0.529

**Fig. 5.** Annual variation of PM_{2.5} from biomass burning in Little Rock, Arkansas and burnt area by wildfires in the USA for the 2002–2010 period.

in 2002–2005 with contributions of up to $30 \mu\text{g m}^{-3}$ on PM_{2.5} mass.

Mineral dust was identified as a source of PM_{2.5} in Little Rock with high contributions to Al, Si, Ca, Fe, and Ti. In addition, fractions of OC, EC and other elements, such as Mg and Mn were also associated with this factor indicating a mixture of road and mineral dust. The contribution of road dust to PM_{2.5} mass was $1.0 \pm 0.1 \mu\text{g m}^{-3}$ with the highest contributions being observed in the summer. Prospero (1999) showed that the transatlantic transport of Saharan dust was manifested by synoptic scale systems affecting large areas in the southeastern US. The maximum dust concentrations (8.4 – $16.3 \mu\text{g m}^{-3}$) in southern Florida were observed in summer months (June–August). The examination of individual 8-day trajectories showed transport from the Atlantic Ocean, while GOES imagery illustrated dust episodes in 2005 and 2008 over the Canary Islands. As a result, the seasonal trend of mineral dust in Little Rock suggested the possible influence of long-range transport (Fig. 4a and f).

Lastly, biomass burning was identified because of the high contributions to OC, EC and moderate amounts of K, K⁺,

NO₃⁻, S and SO₄²⁻. This source contributed $3.0 \pm 0.5 \mu\text{g m}^{-3}$ to PM_{2.5} mass with very little variability (from 1 to $9 \mu\text{g m}^{-3}$) throughout the year. The absence of a seasonal profile was corroborated by residential wood burning in the winter and the impacts of recreational, prescribed and wildland fires in spring, summer and fall.

3.3 Annual trends of fine particles and its sources

Ordinary least squares regression analysis of deseasonalized monthly average PM_{2.5} mass and source contributions was used to determine the annual trends without the seasonal component (Jaffe and Ray, 2007). Table 3 presents the annual trends (absolute and relative compared to 2002) of PM_{2.5} mass concentrations and the seven source ($\mu\text{g}(\text{m}^{-3}\text{yr})$). The observed trends were statistically significant for PM_{2.5} mass ($-0.4 \mu\text{g}(\text{m}^{-3}\text{yr})$; -2.9%), secondary nitrate ($0.09 \mu\text{g}(\text{m}^{-3}\text{yr})$; -7%), secondary sulfate ($0.2 \mu\text{g}(\text{m}^{-3}\text{yr})$; -3.4%) and diesel particles ($0.11 \mu\text{g}(\text{m}^{-3}\text{yr})$; -7.1%). The mean annual concentrations of NO₃⁻ and SO₄²⁻ dropped from $1.3 \mu\text{g m}^{-3}$ in 2002 to $1.0 \mu\text{g m}^{-3}$ in 2010 for NO₃⁻ and, from $6.0 \mu\text{g m}^{-3}$ in 2002 to $3.3 \mu\text{g m}^{-3}$ in 2010. The observed decrease for SO₄²⁻ was comparable to the reductions of SO₂ emissions nationally (from $14,774 \text{ tons yr}^{-1}$ in 2002 to $7478 \text{ tons yr}^{-1}$ in 2010; 49 %) (EPA, 2012b). NO_x emissions were reduced by 30 % (from $21\,135 \text{ tons yr}^{-1}$ in 2002 to $14\,717 \text{ tons yr}^{-1}$ in 2010). Pitchford et al. (2012) attributed the discrepancy between reductions in NO_x emissions and particulate NO₃⁻ levels to the availability of gaseous NH₃ to react with HNO₃ and form NH₄NO₃ particles and the thermodynamic coupling of the SO₄²⁻ and NO₃⁻ formation mechanisms. They concluded that reductions of particulate SO₄²⁻ (due to reduced SO₂ emissions) would cause an increase to particulate NO₃⁻, but the overall PM_{2.5} would be reduced. The significance of this non-linear relationship may be crucial for southern Midwest because of the high NH₃ emissions in southern states.

For mineral dust (-0.8%), biomass burning (-1.2%) and aged/contaminated sea salt ($+3.9\%$), statistically insignificant trends were computed (from -0.02 to $+0.03$

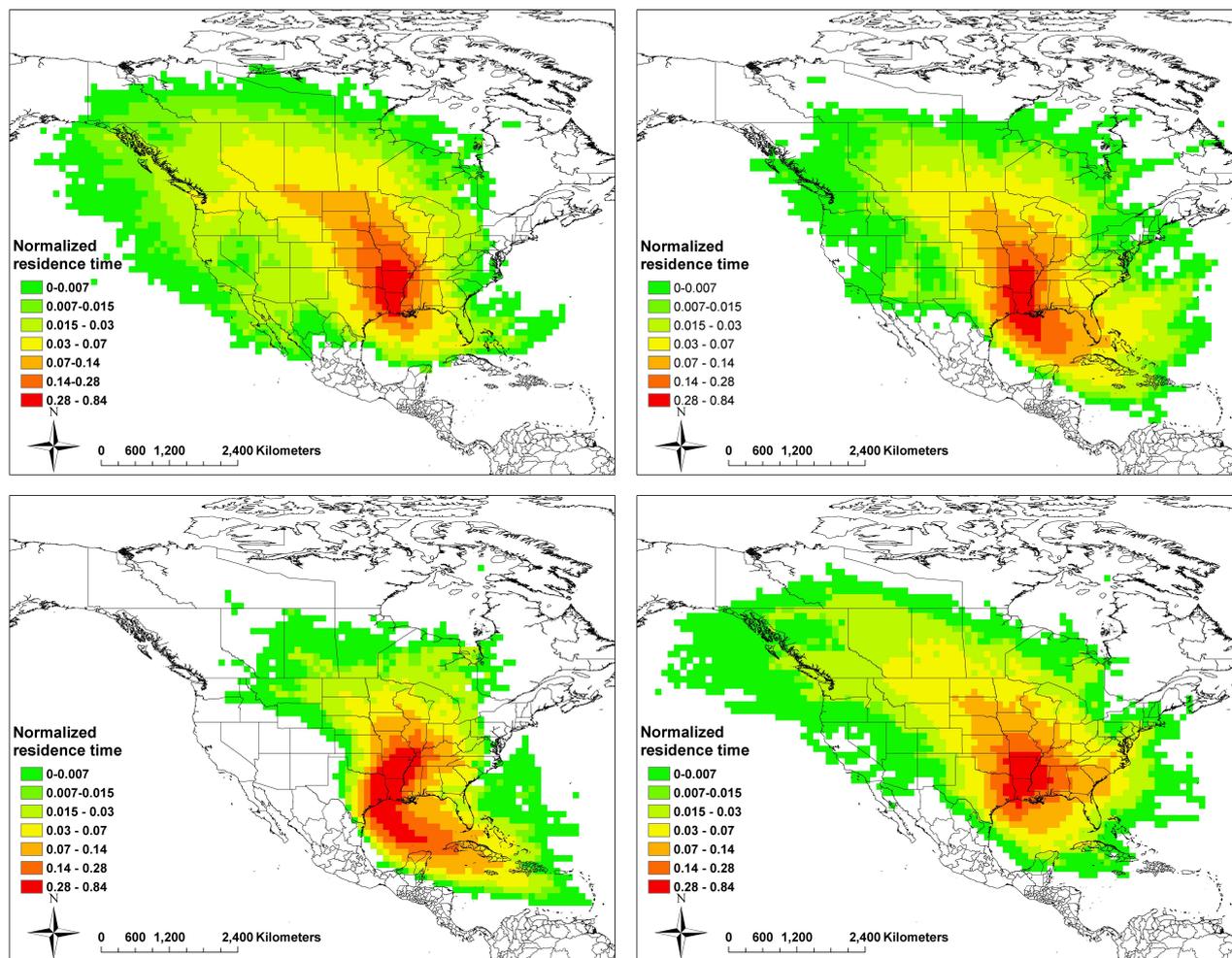


Fig. 6. Percentage of time the air mass parcel is in a horizontal grid cell ($0.5^\circ \times 0.5^\circ$) using backward trajectories at 500 m in winter (a), spring (b), summer (c) and fall (d).

$\mu\text{g}(\text{m}^{-3}\text{yr})$), because these sources may be influenced by weather patterns and climatology. Figure 5 illustrates the monthly contributions of biomass burning to $\text{PM}_{2.5}$ (and fitting) and the area burnt (in acres) by wildland fires in the US (data obtained from the National Interagency Fire Center) during the 2002–2010 period. While episodic high contributions from biomass burning were also computed for years with reduced burned areas by wildfires (2003 and 2009 in Fig. 5), on average, the trend of biomass contributions was comparable to that of the burned areas by fires in the US. During the 2004–2007 period, wildfires burned more than 8 million acres per year in the US as compared to less than 5 million acres in 2003 and 2008. This increase was partially attributed to sequencing of El Niño events (wet) and La Niña events (dry) by promoting the growth of fuels and the subsequently dry them out over a period of years (Crimmins and Comrie, 2004; Littell et al., 2009). During the study period, four El Niño and two La Niña events were identified. Weak El Niño events were observed in 2004 and 2006

and moderate El Niño events were identified in 2002 and 2009. In these climate events, the equatorial Pacific Ocean is warmer than usual, altering the weather conditions around the world. These conditions favored larger and destructive wildfires around the country. On the contrary, the colder Equatorial Pacific in La Niña events facilitates colder than normal conditions in northwest US and warmer than normal in southeast US, reducing the fire risks years (Crimmins and Comrie, 2004; Littell et al., 2009).

3.4 Regional contributions

Figure 6 shows the spatial variation of residence times in winter, spring, summer and fall. These maps show clear seasonal differences between air masses near the ground. More specifically, winter trajectories originated often from north/northwest over the upper Midwest, North Plains, and traveled through the Mississippi Valley prior to their arrival in central Arkansas. In spring and fall, trajectories

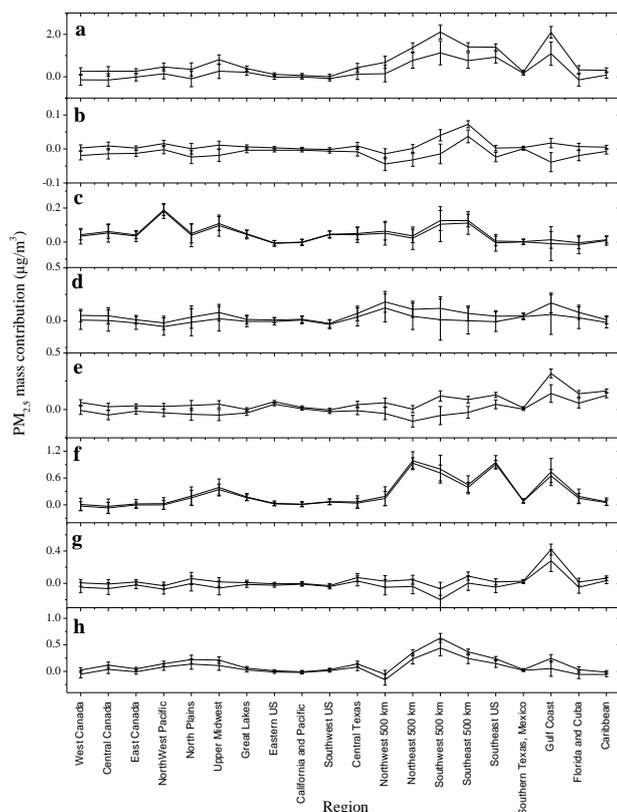


Fig. 7. Contributions of predefined source regions on $\text{PM}_{2.5}$ mass (a), primary traffic particles (b), secondary nitrate (c), diesel particles (d), aged sea salt particles (e), secondary sulphate (f), mineral dust particles (g) and biomass burning particles (h) in Little Rock, Arkansas.

demonstrated more local influences by spending most of their time in surrounding states. On the other hand, air masses in the summer extended from northeast to south/southeast covering a larger geographical area from the central midwest to the Gulf of Mexico and Cuba and were not as influenced by topographic restrictions. Thus, these distinctions indicated that air masses in winter may have substantially different compositional characteristics as compared to air masses for the other seasons, and particularly in the summer.

Figure 7 shows the mean (\pm error) of the contributions of each region on $\text{PM}_{2.5}$ mass and source contributions for the models with (lower line), and without (upper line) intercept. The differences of the contributions calculated for the two models were negligible (and statistically insignificant within 1 standard error) for NO_3^- , diesel particles, SO_4^{2-} , mineral dust and biomass burning. Some differences were observed for primary traffic particle and aged/contaminated sea salt; however, in these cases, the overall estimated contributions for specific sectors were negligible ($0.2 \pm 0.4 \mu\text{g m}^{-3}$). These similarities suggested that $\text{PM}_{2.5}$ mass and its components originated from sources within the selected geographical do-

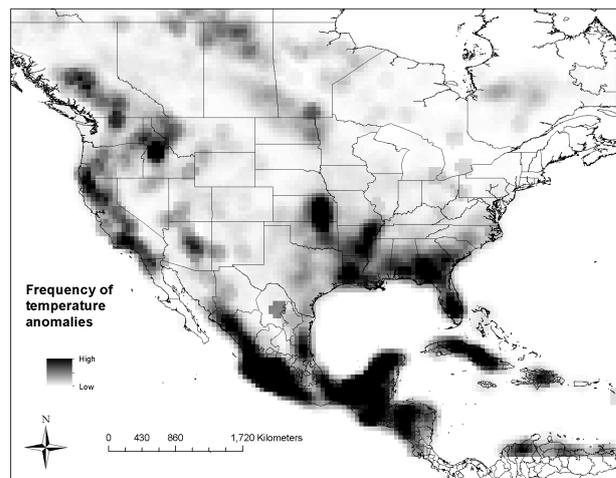


Fig. 8. Cumulative Terra and Aqua MODIS fire and thermal anomalies generated from MODIS data for the monitoring period. The size of the grid cells is 0.5° per side.

main. The four regions around the site (NW, NE, SW and SE in Fig. 1), the Gulf Coast and southeast US contributed 42 % ($5.6 \pm 0.9 \mu\text{g m}^{-3}$), 16 % ($2.1 \pm 0.3 \mu\text{g m}^{-3}$) and 10 % ($1.4 \pm 0.2 \mu\text{g m}^{-3}$) of $\text{PM}_{2.5}$ mass, with sources within the southwest sector being responsible for $2.1 \pm 0.3 \mu\text{g m}^{-3}$ of $\text{PM}_{2.5}$. These sectors include the urban areas of Dallas in Texas, Oklahoma City in Oklahoma, Memphis in Tennessee and Baton Rouge in Louisiana and, point sources emitted cumulatively 731,262 tons of $\text{PM}_{2.5}$ in 2008 (48 % of national annual $\text{PM}_{2.5}$ emissions from point sources) (EPA, 2012b). Moderate contributions from the upper Midwest ($0.8 \pm 0.2 \mu\text{g m}^{-3}$) and central Texas ($0.4 \pm 0.2 \mu\text{g m}^{-3}$) were also computed. The same areas were responsible for 60 % of primary traffic particles followed by Pacific Northwest (16 % each).

A slightly modified spatial pattern was observed for secondary nitrate particles with 35 % of that being from the southern sectors (SW and SE), 19 % from Pacific Northwest and 11 % from the upper Midwest. Minor contributions (3–6 %) were also computed for central Texas and the NW sector. For the two sectors south of Little Rock, the increased nitrate contribution was due to the interaction of NH_3 -rich conditions in southern Arkansas and Louisiana with air mass loaded in NO_x /gaseous HNO_3 from metropolitan areas in Texas to form NH_4NO_3 (Pitchford et al., 2012). Furthermore, emissions of other agents such as soil mineral (Ca, K) and sea salt (Na, Mg) off the Gulf Coast and semi-arid areas in northeastern Texas may also neutralize HNO_3 and form stable salts in the aerosol phase. The significant contributions of the Pacific Northwest and North Plains domains on NO_3^- levels in central Arkansas were also attributed to neutralization of HNO_3 as the air masses travel over areas (North Plains, Nebraska, Kansas, Missouri, Minnesota, Iowa) with the highest NH_3 emissions in the US and the induced formation of

nitrate particles due to typically lower ambient temperatures measured in northern US, as compared to those measured in the southern Mississippi valley.

About 80 % of secondary sulfates ($3.7 \pm 0.3 \mu\text{g m}^{-3}$) (SO_4^{2-}) and 62 % ($0.7 \pm 0.2 \mu\text{g m}^{-3}$) of diesel particles (other than diesel vehicles) were allocated to the four sectors around the receptor site, the Gulf Coast and the southeast US. These areas include a large number of SO_2 point sources including coal-fired power plants, oil refineries, offshore oil and natural gas platforms and ports. In 2008, these sources accounted for 55 % of annual SO_2 emissions in the US (33 % southeast US, 8 % NW, 5 % southeast, 4 % NW and 4 % SW). Two electrical power plants are located within Arkansas, emitting approximately 68,000 tons of SO_2 /year (less than 1 % of all SO_2 in the six regions) (one less than 100 km southwest of Little Rock) (EPA, 2012b). The Gulf Coast also appeared to be the primary regional contributor for sea salt (25% ; $0.3 \pm 0.2 \mu\text{g m}^{-3}$) and mineral dust (55% , $0.4 \pm 0.1 \mu\text{g m}^{-3}$). The area of the Gulf Coast includes thirteen of the twenty busiest ports in the US, with Houston and New Orleans being among the top five (US Army of Engineers, 2010). Marine traffic within 400 km from the land in the western Gulf Coast ranks among the top five busiest areas in the world (more than 1/3 of vessel calls in the US mostly ($\sim 60 \%$) from tanker and container ships) (Ward and Gallagher, 2010). These ships used oil with high sulfur content from 5 to 4500 ppm. The Gulf Coast region also includes approximately 3000 oil and natural gas platforms producing more than half of crude oil and natural gas production in the US. These platforms emit minor quantities of SO_2 (less than 0.1 % of national SO_2 emissions) but up to 1.5 % and 5.3 % of national NO_x and VOCs emissions.

Approximately 45 % ($1.3 \pm 0.2 \mu\text{g m}^{-3}$) of biomass burning originated from the eastern (NE and SE) and SW sectors followed by Gulf Coast (9 %, $0.3 \pm 0.1 \mu\text{g m}^{-3}$) and southeast US (8 %, $0.2 \pm 0.1 \mu\text{g m}^{-3}$). In these regions, most of the emissions are from residential wood-burning, recreational, agricultural and prescribed burns. Large fires are infrequently observed mostly in years with prolonged drought conditions. The combined contribution of the Pacific Northwest, North Plains and upper Midwest accounted for 20 % of biomass burning emissions ($0.6 \pm 0.2 \mu\text{g m}^{-3}$), mostly from large wildfires in Colorado Rockies forests and agricultural fires. Figure 8 shows the cumulative data of thermal anomalies caused by fire incidents as they were detected by Terra and Aqua MODIS satellites during the 2002–2010 period. The size of the aggregating cells is 0.25 degrees per side. These results indicated many temperature anomalies east and south of the receptor site and in southern Alabama and Georgia with weak/moderate thermal signatures which are typical of small-scale prescribed, agricultural and recreational burns. In addition, a smaller number of temperature anomalies associated with higher temperatures were observed in Kansas, Idaho, Oregon and Washington, indicating larger, long-lasting and more intense fire events.

The spatial distribution of regional contributions to $\text{PM}_{2.5}$ and its sources was comparable to those modeled for the Caney Creek IMPROVE site located in southwest Arkansas. It is found that sulfate from east Texas, southeast US, and upper Midwest; nitrate from central Midwest, and east Texas as well as organic aerosol from Houston and Arkansas were responsible for the observed reduction of visibility (ENVIRON, 2007).

4 Conclusions

The sources of fine particles in central Arkansas for the 2002–2010 period were secondary sulfate (36 %), biomass burning (20 %), aged sea salt (10 %), diesel emissions (9 %), secondary nitrate (8 %), mineral dust (6 %), and primary particulate emissions from vehicles (2 %). The remaining unexplained fine particle mass was attributed to secondary organic aerosol. Strong seasonal variabilities were observed for nitrate (high in the winter) and mineral dust (high in early summer) and a weak seasonal profile (high in the summer) for sulfate for the 2002–2005 period. These trends were consistent with those observed in other urban environments and the dependence on meteorology and precursors emissions. The absence of seasonality of biomass burning emissions were due to contributions from residential wood burning in winter and wildland fires for the other seasons.

Fine particle mass concentrations and the contributions of secondary sulfate declined by $0.4 \mu\text{g m}^{-3}$ and $0.2 \mu\text{g m}^{-3}$ per year, which is consistent with the reductions on SO_2 emission from point and mobile sources. A slower declining trend was also observed for secondary nitrate despite the significant reductions of NO_x emissions. This was explained by the abundance of NH_3 in the Midwest that favors the formation of stable forms of ammonium nitrate particles. The annual variability of biomass burning contributions to fine particle mass correlated very well with the burnt area by fires in the US. The impact of transport of fine particles in central Arkansas was assessed by regression against the residence time of air mass in pre-defined regions. The four regions around the receptor site accounted for large fractions of fine particle mass, primary traffic emission, secondary sulfate and biomass burning. The contributions of sources in the southeast US and western Gulf Coast were also significant, accounting for 30 % of secondary sulfate and contaminated sea salt particles.

In this study, we demonstrated that residence time regression analysis may be successfully used to identify the impacts of emissions from specific regions on particle mass and source contributions in urban receptor sites. Through this analysis, the effect of wildfires on $\text{PM}_{2.5}$ was identified and the role of meteorology and NH_3 emissions was observed. In addition, the impact of shipping activities in the western Gulf of Mexico and coastal cities on fine particles was assessed; a region of potential interest as emissions from point

(i.e. power plants) and mobile sources are decreasing while marine traffic and associated emissions of gaseous precursors and particles will grow substantially.

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