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## The importance of coal combustion and heterogeneous reaction for atmospheric nitrate pollution in a cold metropolis in China: Insights from isotope fractionation and Bayesian mixing model

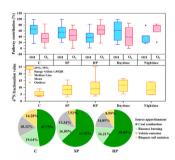
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#### HIGHLIGHTS

# • Considering $\delta^{15}$ N fractionation is necessary for accurate $NO_x$ source apportionment.

- Heterogeneous reaction played a vital role in nitrate formation in heating season.
- Coal combustion was the dominant contributor to nitrate pollution in urban Harbin.

#### GRAPHICAL ABSTRACT



#### ARTICLE INFO

Keywords:
Source apportionment
Oxidation pathways assessment
Pollution levels
Heating season
Haze alleviation

#### ABSTRACT

Haze pollution in Harbin has been gradually alleviated in recent years, but it is still far from eliminated. Thus, precise and effective emission abatement of main chemical components like nitrate is urgently needed for further haze pollution control. This study aimed to estimate nitrate formation pathways, and the contributions of the emission sources of nitrogen oxide in urban Harbin, based on the measurement of isotope signatures in nitrate and the utilization of an improved Bayesian mixing model. The results showed that nitrate significantly aggravated particulate pollution in the heating season, and its driving role was enhanced as the pollution level increased. This study suggested that homogeneous reaction and heterogeneous reaction were the dominant conversion pathways of nitrate formation in non-heating season and heating season respectively, and the contribution of heterogeneous reaction increased as pollution levels increased. By considering isotope fractionation value ( $\delta^{15}$ N), this paper emphasized coal combustion as the dominant contributor of nitrogen oxide in urban Harbin, while biomass burning, mobile sources, and biogenic soil emissions played relatively weak roles in nitrate pollution. This study has critical importance to provide scientific theoretical bases for nitrogen oxide reduction in urban Harbin and air quality improvement reference in other severely polluted regions in China.

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#### 1. Introduction

In recent decades, haze pollution has become one of the most critical environmental issues in China, which was characterized by high pollutant concentration, long duration, vast region influences, adverse health effects, and considerable efforts for its removal (Zheng et al., 2015, 2016; Li et al., 2017). As the primary pollutant during haze pollution, fine particulates (PM2.5, particles with aerodynamic equivalent diameter less than 2.5 µm) profoundly affect ecosystems and public health, such as reducing visibility and air quality, changing meteorological and climate circle, and causing respiratory system related symptoms and circulatory system diseases (Brauer et al., 2016; Lelieveld et al., 2013; Whiteman et al., 2014). Indicated from the yearly decreasing PM<sub>2.5</sub> concentration across China during 2013-2018, the severe haze has gradually alleviated in response to the governmental clean air action. However, it will still be a significant environmental issue in the next few years, because the mean PM2.5 concentrations in most China cities are far higher than the Chinese Ambient Air Quality Standard of 35 µg/m<sup>3</sup> (https://www.aqistudy.cn/historydata/about.ph p). Thus, accurate and effective emission reduction is urgently needed.

Many recent measurements were indicative of remarkably increasing trends and high proportions (20%–60%) of secondary inorganic aerosols (SNA: sulfate, nitrate, and ammonium) during haze evolution in China. Among which, nitrate is the most attractive, because it increased with a non-linear trend, remarkably drove the rapid build-up of PM2.5 concentration (Zheng et al., 2016; Pan et al., 2016a,b; Fan et al., 2019), and played significant roles for haze evolution. Excessive formed nitrate mainly caused by growing nitrogen oxide (NOx) emission and rapid secondary chemical reaction. Globally, NOx was mainly contributed by intensive anthropogenic activities. Fossil fuel burning was reported to contribute more than half ((~22.4-26.1 Tg N yr^-1) of the global nitrogen burden (~40 Tg N yr<sup>-1</sup>)). Other sources such as biomass burning emission, lighting, biogenic soil emission contributed to the remainder part (Gu et al., 2012, 2015). The secondary chemical reaction of nitrate mainly involved the rapid transformations of nitric oxide (NO) and nitrogen dioxide (NO<sub>2</sub>) (R1-R2), and the oxidation reactions from NO<sub>x</sub> to nitric acid (HNO<sub>3</sub>) through homogeneous (R3: NO<sub>2</sub> + OH) and heterogeneous (R4-R6:  $N_2O_5 + H_2O$ ) reactions (Vienne et al., 1961). The results of theoretical simulation showed that nitrate oxidized by hydroxyl (OH) radical and ozone (O<sub>3</sub>) respectively involved nearly 76% and 18% of nitrate formation (Alexander et al., 2009), and are regarded as primary oxidation pathways for nitrate formation. Both nitrate and NO<sub>v</sub> were reported to have negative effects on haze alleviation. Nitrate in fine mode can degrade visibility, absorb liquid water, enhance particle hygroscopicity, and promote SNA formation (Pan et al., 2016a,b; Wang et al., 2017). Moreover, its precursors, NO<sub>x</sub> was believed to have a crucial function in promoting the formation of atmospheric oxidants (O3, OH) and secondary aerosol, profoundly affect the self-cleansing capacity of the atmospheric environment (Galloway et al., 2003; Xiao et al., 2015). A simulation by Liu et al. (2019) using WRF-Chem showed that the concentrations of particulate ammonium nitrate decrease by 30%-60% relative to the baseline levels could contribute approximately 70% of PM<sub>2.5</sub> mass reduction in China (Liu et al., 2019). This finding above further promoted our understanding of the importance of nitrate. It also provided evidence that control nitrate formation and NO<sub>x</sub> emission have profound significance in establishing positive feedback of

 $\begin{tabular}{ll} \textbf{Table 1} \\ \textbf{Experimental constants of fractionation factors during the temperature range of } \\ 150 \ \text{K}-450 \ \text{K}. \\ \end{tabular}$ 

$^{m}\alpha_{A/B}$	Α	В	С	D	formulas
15NO <sub>2</sub> /NO	3.8834	-7.7299	6.0101	-0.17928	4
$^{15}N_{2}O_{5}/NO_{2}$	0.69398	-1.9859	2.3876	0.16308	5
$^{18}OH/H_{2}O$	2.1137	-3.8026	2.5653	0.59410	7
18NO <sub>2</sub> /NO	-0.04129	1.1605	-1.8829	0.74723	7

secondary reaction prevention and haze alleviation.

$$NO_{(g)} + O_{3(g)} \rightarrow NO_{2(g)} + O_{2(g)}$$
 (R1)

$$NO_{2(g)} + hv \rightarrow NO_{(g)} + O$$
 (R2)

$$NO_{2(g)} + OH \rightarrow HNO_{3(g)}$$
 (R3)

$$NO_{2(g)} + O_{3(g)} \rightarrow NO_{3(g)} + O_{2(g)} \tag{R4} \label{eq:R4}$$

$$NO_{3(g)} + NO_{2(g)} \rightarrow N_2O_{5(g)}$$
 (R5)

$$N_2O_{5(g)} + H_2O_{(aq)} \rightarrow 2HNO_{3(aq)}$$
 (R6)

Air pollution is a global problem but needs local fixes (Li et al., 2019). Furthermore, accurately and effectively quantifying nitrate formation pathways and NO<sub>x</sub> dominant sources are the initial steps towards local fixes. The measurement of isotope compositions in various emission sources, and the establishment of isotopic equilibrium fractionation equation, have provided theoretical bases for accurate source apportionment and transformation evaluation of nitrogen species. Isotope compositions in different sources were proved can provide valuable information in signal source attribution (Fang et al., 2011). For example,  $\delta^{18}$ O values from O<sub>3</sub> and OH ranged from +90% to +122% and -15%-0% respectively (Johnston and Thiemens, 1997; Zong et al., 2017; Krankowsky et al., 1995), while  $\delta^{15}$ N value in different emission sources also varied in different ranges (Fig. S1, Text S1). The difference is that  $\delta^{15}$ N–NO<sub>3</sub> is mostly emission source driven, but  $\delta^{18}$ O–NO<sub>3</sub> is formation pathway driven (Zong et al., 2017). During the gas-to-particle conversion of NO<sub>x</sub> to NO<sub>3</sub>, the oxygen atoms of NO<sub>3</sub> were mainly contributed by O<sub>3</sub> and OH, rather than the emission sources of NOx (Johnston and Thiemens, 1997; Krankowsky et al., 1995). Therefore, δ<sup>18</sup>O-NO<sub>3</sub> features can be used to assess the contribution of NO<sub>3</sub> convention pathways, and δ<sup>15</sup>N-NO<sub>3</sub> was mostly used in the source apportionment of NO<sub>x</sub>. These features above enable isotope composition to have distinct advantages in local source apportionment and formation pathway assessment than ground monitor system, remote sensing tools, satellite observation, air quality model, and emission inventory. Because the latter methods are more suitable for large-scale research, and usually has great uncertainty in local fixes and strong dependence on supporting data (Zong et al., 2017). Besides, isotope kinetic fractionation and equilibrium fractionation were normally reflected during the gas-to-particle conversion of NO<sub>x</sub> to NO<sub>3</sub>. Previous source apportionment of rainfall and particle nitrate by δ<sup>15</sup>N-NO<sub>3</sub> usually underestimated or ignored N isotope fractionation values (Freyer, 2017; Felix and Elliott, 2014). The significant roles of isotope equilibrium fractionation during the gas-to-particle conversion of NO<sub>x</sub> were recently re-emphasized (Chang et al., 2018), high fractionation values of 10.99% in the rural site and 15.33% in the urban site were respectively found, indicating the negligence of isotope effects may substantively miscalculate source contributions. By taking into account isotope kinetic fractionation, source contributions, and the importance of chemical pathways can be accurately and effectively quantified (Walters and Michalski, 2015).

As a heavy industry-based metropolis in Northeast China, Harbin was frequently plagued by haze pollution. Although haze pollution has been gradually alleviated under the adoption of political abatement, it is still far from eliminated. Precisely and effectively emission reduction on driving factors of PM<sub>2.5</sub>; for instance, nitrate can further optimize emission abatement and control haze pollution. In this study, PM<sub>2.5</sub> sampling was conducted in urban Harbin from May-1, 2017 to April-30, 2018, isotopic composition ( $\delta^{15}$ N–NO $_3^-$ ,  $\delta^{18}$ O–NO $_3^-$ ) in fine particles were integrated with isotope fractionation module and Bayesian mixing model to explore NO<sub>x</sub> dominant sources and oxidation pathways. This study focused mainly on the contrastive analysis between heating season (from mid-October to next mid-April) and non-heating season, also on the contrastive analysis between three pollution levels (as defined in

Sec. 3.1), aiming at providing scientific theoretical bases for  $NO_x$  reduction in urban Harbin and air quality improvement insights for other haze polluted regions in China.

#### 2. Materials and methods

#### 2.1. Sampling

The sampling campaign was conducted on the roof of a 5-floor building of Harbin Institute Technology (45°45′14"N, 126°40′54"E, approximately 15 m above the ground). A total of 85 ambient PM<sub>2.5</sub> samples were collected on quartz fiber filters (PALL, NY, U.S.  $8 \times 10$ inch) using a high-volume sampler (Laoying, Qingdao, China). The sampling campaign was typically conducted every five days, or continuously during haze episodes. The flow rate and the sampling duration were set as  $1.05~\text{m}^3~\text{min}^{-1}$  and 24-h (including 74 24-h samples (7:00 a. m. - next 7:00 a.m.), five night-samples (19:00 p.m. - 7:00 a.m.) and four day-samples (7:00 a.m. - 19:00 p.m.)). All filters were baked at 480  $^{\circ}$ C for 8-h before sampling and weighted at 0.1 mg accuracy. After sampling, filters were packaged in aluminum foil and sealed in polyethylene plastic bags, then stored at -20 °C for the downstream chemical analyses. We also collected gas pollutant data (carbon monoxide (CO), nitrogen dioxide (NO2)) and meteorology data (temperature (T), relative humidity (RH), and wind speed (WS)) from the local air quality and meteorology monitoring station for further analysis (Fig. S3).

#### 2.2. Chemical analysis and quality control

In this study, we extracted water-soluble ions  $(K^+, Ca^{2+}, Na^+, Mg^{2+}, NH_+^+, Cl^-, NO_3^-, F^- and <math>SO_4^{2-})$  using 20 ml ultrapure water, and 47 mm diameter discs which punched from quartz fiber filters. Then the extraction solution was detected by ion chromatograph (Dionex,

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

Three international reference materials (USGS32, USGS34, and USGS35) were used for the calibration to air  $N_2$ . The standard deviation of the replicates was generally less than 0.68% for  $\delta^{15}N$  and 0.82% for  $\delta^{18}O$ .

#### 2.3. Isotope fractionation module and Bayesian mixing model

Bayesian mixing model (MixSIR) framework can usually generate robust probability estimates of multiple source contributions by explicitly taking into account uncertainty, the likelihood value, marginal probability distribution, prior information, as well as isotope fractionation (Moore and Semmens, 2008; Ward et al., 2010). In the process of simulation, the prior probability distribution of the source contribution was generated randomly first, and then sampling-importance - resampling was used to calculate the feasible solution and statistical distribution of contributions (Evans et al., 2000; Parnell et al., 2010) (detailed information was shown in Text S2).

Typically, Gas-to-particle conversion of  $NO_x$  to  $NO_3^-$  is related to thermodynamic equilibrium fractionation and kinetic disequilibrium fractionation (Walters and Michalski, 2015). Ignoring the isotope fractionation effect may incorrectly calculate source contributions (Chang et al., 2018). In this study, improved MixSIR with equilibrium/Leighton fractionation module by Zong et al. (2017) was introduced here to quantitatively assess multiple source contributions and conversion processes of  $NO_x$ -to- $NO_3$ , the atmospheric nitrogen and oxygen isotope fractionation module were built by Zong et al. (2017) according to the approach by Walters et al. (2015) as follow (Walters and Michalski, 2015; Walters et al., 2016):

$$\delta^{15}N - NO_3^- = \gamma \times \left[O_H + (1 + \gamma) \times \left[\delta^{15}N - NO_3^-\right]_{H_{2}O} = \gamma \times \left[O_H + (1 - \gamma) \times \left[\delta^{15}N - HNO_3\right]_{H_{2}O}\right]\right]$$
(3)

Thermo scientific, Inc.U.S). Two reagents blank and one blank filter were conducted together with samples. The detection limit was 10-30 ng/ml, with the uncertainties <5%.

The  $\delta^{15}N$  and  $\delta^{18}O$  values of  $NO_3^-$  were analyzed by isotope ratio mass spectrometer (MAT253; Thermo Fisher Scientific, Waltham, MA, USA) after pre-treatment of cadmium reduction method (Tu et al., 2016). Firstly, 146.25 g NaCl, extracted solutions diluted to  $15~\mu mol~L^{-1}$  in 5 ml, 0.3 g cadmium powder (NaN3), and 0.1 ml imidazole solution were put into reaction bottles. Then, sealed bottles were oscillated in an ultrasonic bath for 2-h at 40 °C, and sat quietly overnight. After that, 4 ml of supernatant was transferred to another bottle and reacted with 0.2 ml of sodium azide (1:1 of 20% acetic acid and sodium azide and purged with helium at 70 mL min for 10 min) for 30 min in sealed and reversed reaction bottle. Finally, 0.4 ml of 10 M NaOH were injected into every bottle to stop the reaction. In the whole procession,  $NO_3^-$  was initially reduced to  $NO_2^-$  by cadmium powder, then further reduced to  $N_2O$  by sodium azide.  $N_2O$  was finally analyzed to get  $\delta^{15}N$  and  $\delta^{18}O$  values (%0).

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

The subscripts of OH and  $H_2O$  represent the pathway of OH oxidation and the pathway of  $N_2O_5$  heterogeneous hydrolysis respectively,  $\gamma$  represents the contribution of OH oxidation pathway.

Isotope fractionation feature of OH pathway can be calculated using an approach:

$$\left[\delta^{15}N - HNO_3\right]_{OH} = 1000 \times \left[\frac{\left({}^{15}\alpha_{NO_2/NO}\right)\left(1 - f_{NO_2}\right)}{\left(1 - f_{NO_2}\right) + \left({}^{15}\alpha_{NO_2/NO} \times f_{NO_2}\right)}\right] \tag{4}$$

where  $^{15}\alpha_{NO2/NO}$  is the nitrogen equilibrium fractionation factor between NO and NO<sub>2</sub>, and  $f_{NO2}$  represents the fraction from NO<sub>2</sub> to NO<sub>x</sub>. The fractionation feature of H<sub>2</sub>O can be expressed as:

$$\left[\delta^{15}N - HNO_3\right]_{H_2O} = 1000 \times \left[{}^{15}\alpha_{N_2O_5/NO_2} - 1\right]$$
 (5)

where  $^{15}\alpha_{N2O5/NO}$  is the nitrogen equilibrium fractionation factor between  $N_2O_5$  and  $NO_2$ . We assume that during the oxygen fractionation module, two-thirds and one-third oxygen in  $NO_2$ –OH pathways originate from  $O_3$  and OH respectively. Correspondingly, five-six oxygen and one-six oxygen in  $N_2O_5$ – $O_3$  pathways way are respectively from  $O_3$  and

OH. Similar to Eqs. (3)–(5), oxygen isotope fractionation effect from OH and  $H_2O$  pathways can be computed as follows:

$$\delta^{18}O - NO_{3}^{-} = \gamma \times \left[\delta^{18}O - NO_{3}^{-}\right]_{OH} + (1 - \gamma) \times \left[\delta^{18}O - NO_{3}^{-}\right]_{H_{2}O}$$

$$= \gamma \times \left[\delta^{18}O - HNO_{3}\right]_{OH} + (1 - \gamma) \times \left[\delta^{18}O - HNO_{3}\right]_{H_{2}O}$$
(6)

#### 3. Result and discussion

#### 3.1. Nitrate concentrations and isotope features in ambient PM<sub>2.5</sub>

Before analysis, haze episodes were defined when daily  $PM_{2.5}$  mass concentrations exceeding 75  $\mu g/m^3$ , and 3  $PM_{2.5}$  pollution levels were divided according to the National Ambient Air Quality (NAAQ) standard

$$\left[\delta^{18}O - HNO_{3}\right]_{OH} = \frac{2}{3}\left(\delta^{18}O - NO_{2}\right) + \frac{1}{3}\left(\delta^{18}O - OH\right) = \frac{2}{3}\left[\frac{1000 \times \binom{18}{4}\alpha_{NO_{2}/NO} - 1\left)\left(1 - f_{NO_{2}}\right)}{\left(1 - f_{NO_{2}}\right) + \binom{18}{4}\alpha_{NO_{2}/NO} \times f_{NO_{2}}\right)}\right] + \frac{1}{3}\left[\left(\delta^{18}O - H_{2}O\right) + 1000 \times \binom{18}{4}\alpha_{OH/H_{2}O} - 1\right)\right]$$
(7)

$$\left[\delta^{18}O - HNO_3\right]_{H_2O} = \frac{5}{6} \left(\delta^{18}O - N_2O_5\right) + \frac{1}{6} \left(\delta^{18}O - H_2O\right) \tag{8}$$

$$\delta^{18}O - NO_2 = \delta^{18}O - N_2O_5 = \delta^{18}O - O_3$$
 (9)

where  $^{18}\alpha_{OH/H2O}$  is the oxygen equilibrium fractionation factor between OH and  $H_2O$ . The fractionation factors in Eqs. (4), (5) and (7) are all temperature-dependent functions, and their calculation formula and parameters are as follows (Walters et al., 2015, 2016; Walters and Michalski, 2015) (Table 1):

$$1000 \times \left( {}^{m}\alpha_{A/B} - 1 \right) = \frac{A}{T^{4}} \times 10^{10} + \frac{B}{T^{3}} \times 10^{8} + \frac{C}{T^{2}} \times 10^{6} + \frac{D}{T} \times 10^{4}$$
 (10)

Based on the constants and Eqs. (6)–(8) above,  $\gamma$  was firstly generated by Monte Carlo simulation in this study, then  $\gamma$  was put into Eqs. (3)–(5) to generate the range of nitrogen fractionation factors. Here, coal combustion, biomass burning, vehicle emission, and biogenic emission were typical emission sources for simulation. Finally, temperature, isotope values, and typical emission source information were put into the MixSIR model to generate 10,000 feasible solutions. Source contributions were determined by  $\delta^{15}$ N-NO<sub>3</sub>, which was transformed from  $\delta^{15}$ N-NO<sub>3</sub> using fractionation equation and formation pathways determined by oxygen isotope.

(http://106.37.208.228:8082/) and previous studies (Wang and Liu, 2014; Zheng et al., 2016) (clean (C):  $PM_{2.5} \le 75 \,\mu\text{g/m}^3$ , slightly polluted (SP): 75<  $PM_{2.5} \le 150 \ \mu g/m^3$ , heavily polluted (HP):  $PM_{2.5} > 150$ μg/m<sup>3</sup>). Among all PM<sub>2.5</sub> samples collected in this study, 29 were collected in the non-heating season; the rest 56 samples were collected in heating season (Fig. 1), and the samples collected in C, SP, and HP were 27, 35 and 23 respectively. Shown as Fig. 1, PM<sub>2.5</sub> concentration ranged from 12.89 to 765.61  $\mu$ g/m<sup>3</sup> during the study period (144.76  $\pm$ 134.26 μg/m<sup>3</sup>). The non-heating season was dominated by clean days, and polluted days occasionally occurred, while the polluted days intensively occurred in heating season, which provide plentiful samples for haze characterization analysis and pollution cause exploration. Severe haze episodes were particularly prone to occur from late October to early November, with extremely striking PM2.5 mass concentration and long duration time. During this period, coal-fired boilers were ignited, and dense fire points of biomass burning emerged around Harbin intensively (Fig. S2).

Fig. 2 illustrates the concentration and relative abundance of water-soluble ions in different  $PM_{2.5}$  pollution levels. As expected, the concentration of all ionic profoundly increased as the pollution level elevated. Among which, the concentration of sulfate increased considerably, but its relative abundances decreased more considerably. On the contrary, the absolute concentration and relative abundance of nitrate, ammonium, chlorine, and potassium were all significantly enhanced, in particular, nitrate enhanced most. Thus, as one of the dominant contribution species, nitrate notably promoted the rapid build-up of  $PM_{2.5}$  concentration than other water-soluble species. The average

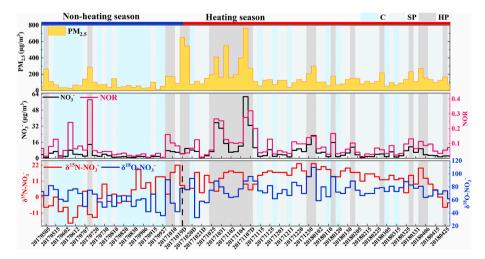


Fig. 1. The time series of  $NO_3^-$ , NOR, and isotope signatures ( $\delta^{15}N-NO_3^-$ ,  $\delta^{18}O-NO_3^-$ ) in ambient  $PM_{2.5}$ . (The color bar in the background represent three pollution levels with the same definition as Figs. 4a and 6c, blue: clean days; light gray: slightly polluted days; HP: heavily polluted days).

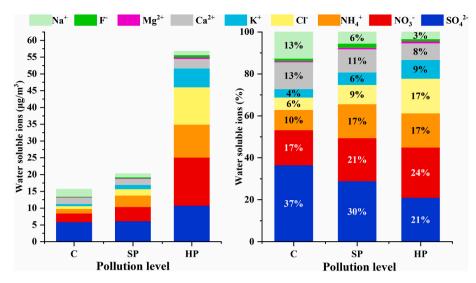


Fig. 2. Concentrations (left) and relative abundances (right) of water-soluble ionic species in different pollution levels.



Fig. 3. The matrix of Spearman correlation coefficient between water-soluble species, isotope compositions, and meteorology parameters in non-heating season, heating season, and the whole study period. The bigger dots in the figure reflect higher correlation coefficients, and cool and warm color systems represent positive and negative correlation respectively. \*\* in the upper triangle represents the significance level less than 0.01, while \* represents the significance level less than 0.05.

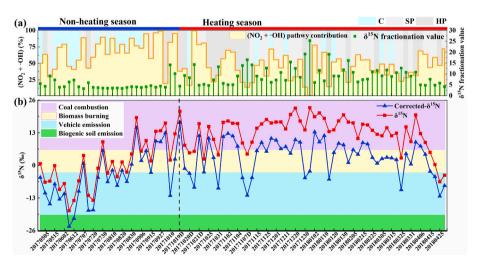


Fig. 4. Time series of the contribution of (NO<sub>2</sub> + OH) pathways (a),  $\delta^{15}N$  fractionation value (a), and the corrected  $\delta^{15}N$  values (b). The colored bands in Fig. 4b represent  $\delta^{15}N$ -NO<sub>x</sub> ranges of four selected emission sources, as the legend illustrated. The detailed ranges were described in Fig. S1 and text S1.

concentration of  $NO_3^-$  significantly elevated in heating season (8.28  $\pm$  10.18) than that in non-heating season (3.41  $\pm$  2.98  $\mu g/m^3 \mu g/m^3$ ), especially in October and November with the maximum value of 61.45  $\mu g/m^3$ . In order to explore the in-depth causes, nitrogen oxidation ratios (NOR =  $nNO_3^-/(nNO_3^- + nNO_2)$  (in mol)) was calculated to assess the conversion efficiency of atmospheric nitrogen to nitrate, the higher

value of NOR indicates that more gaseous species would be oxidized to nitrate (Pearson, 1979; Sun et al., 2006). On average, NOR value in non-heating season (0.067  $\pm$  0.081) was lower than that in heating season (0.086  $\pm$  0.069). Similar to nitrate concentration and relative abundance, NOR increased as the elevation of pollution level (C: 0.046  $\pm$  0.048, SP: 0.064  $\pm$  0.039, HP: 0.140  $\pm$  0.097), especially for HP,

which provides convincing evidence that nitrogen oxidation in haze episodes was significantly enhanced. Moreover, trace species that can provide important source information were selected in this study to initially and tentatively explore  $NO_x$  sources, including sulfate ( $SO_4^{2-}$ ), chloride (Cl<sup>-</sup>), non-sea-salt potassium (nss-K<sup>+</sup> = K<sup>+</sup> - 0.0035  $\times$  Na<sup>+</sup>), carbon monoxide (CO), nitrogen dioxide (NO<sub>2</sub>) and ammonia (NH<sub>4</sub><sup>+</sup>). SO<sub>4</sub><sup>2</sup> is mainly related to coal combustion; Cl<sup>-</sup> and nss-K<sup>+</sup> is considered as biomass burning tracers (Chang et al., 2018; Cao et al., 2016); CO is mostly completely derived from originated from incomplete combustion like traffic emission; while NH<sub>4</sub> is largely emitted by agriculture volatilization and fossil fuel combustion (Pan et al., 2016a,b; Chang et al., 2016). During the whole study period,  $NO_3^-$  was significantly correlated with NH<sub>4</sub>, with the correlation coefficient in non-heating season and heating season of 0.74 and 0.91 respectively, indicating a good homology between them. Nitrate more strongly correlated with Cl (r = 0.75),  $nss-K^+$  (r = 0.78), and  $SO_4^-$  (r = 0.61) in heating season than in non-heating season, suggesting extremely enhanced coal combustion and biomass burning emission. As shown in Fig. 3, NO<sub>3</sub> and NOR seems insensitive to meteorological parameters. Thus, higher NO<sub>3</sub><sup>-</sup> (r<sub>NO3-1 NO2</sub> = 0.655) concentration and NOR ( $r_{NOR, NO2} = 0.306$ ) in heating season and polluted episodes were more likely attributed to enhanced NO<sub>x</sub> emissions, because the correlation coefficient between NO<sub>3</sub> (NOR) and trace species (SO<sub>4</sub><sup>2-</sup>, Cl<sup>-</sup>, nss-K<sup>+</sup>, CO, NO<sub>2</sub> and NH<sub>4</sub><sup>+</sup>) are generally higher than between meteorological parameters (T, RH, and WS) (Fig. 3,

 $\delta^{15} N-NO_3^{\circ}$  (without correction by fractionation factors) and  $\delta^{18} O-NO_3^{\circ}$  in this study ranged from -18.07% - 22.97% (8.82  $\pm$  9.79%) and 33.24%–106.98% (70.87  $\pm$  14.08%) respectively. Overall,  $\delta^{15} N-NO_3^{\circ}$  varied seasonally with the lowest and highest values in June and January respectively (Fig. 1). The variation ranges of isotopes observed in this study varied wider than that of aerosol and rainfall samples in other studies, and the average values of isotope were also higher (Table S1). In general,  $\delta^{15} N-NO_3^{\circ}$  and  $\delta^{18} O-NO_3^{\circ}$  can reflect the information of emission sources and oxidation pathways (Fang et al., 2011; Zong et al., 2017; Felix and Elliott, 2014). Thus, the wide isotope variation in this study may be caused by more complicated  $NO_x$  emission sources and oxidation pathways during the whole period than in other

studies, which may eventually be attributed to distinct temperature variations (from -30 to  $30\,^{\circ}\text{C}$  generally) in Harbin. In this study,  $\delta^{15}\text{N-NO}_3$  significantly correlated with temperature (r = -0.756), but scarcely affected by other meteorology parameters and trace species, this result was consistent with other studies on  $\delta^{15}\text{N-NO}_3$  seasonal variation (Zong et al., 2017).  $\delta^{18}\text{O-NO}_3$  slightly fluctuated with opposite trends of  $\delta^{15}\text{N-NO}_3$  in this study, especially in clean days.  $\delta^{18}\text{O-NO}_3$  also correlated with temperature, but was more predominantly associated with NOR and NO $_3^-$ , because  $\delta^{18}\text{O-NO}_3$  was modulated solely by O isotope exchange reactions (Zong et al., 2017).

## 3.2. Nitrate formation pathways assessment and $\delta^{15}$ N-NO $_3$ correction based on isotope fractionation module

In Fig. 4, the time series of the mean contribution of OH pathway was displayed, which assessed by isotope fractionation module and Monte Carlo simulation. A sharp contrast of the contribution of OH pathway between heating season and non-heating season can be observed in Fig. 4. OH conversion pathways dominants non-heating season with an average fraction of 67.34%, while in heating season were only 45.24%. Thus, the primary oxidation agents for NO<sub>x</sub> in non-heating season and heating season were homogeneous (NO2-OH) and heterogeneous (N<sub>2</sub>O<sub>5</sub>-O<sub>3</sub> pathways) respectively. As illustrated in Fig. 5, the contributions of NO<sub>2</sub>-OH pathways and N<sub>2</sub>O<sub>5</sub> - O<sub>3</sub> pathways in day samples, night samples, and three pollution levels were counted, from which a clear stepped downward trend of the contribution of NO<sub>2</sub>–OH pathways was observed as pollution level elevated, and a much lower fraction of contribution of NO2-OH pathways in nighttime was observed. Conversely, the importance of O<sub>3</sub> oxidization and N<sub>2</sub>O<sub>5</sub> heterogeneous hydrolysis was more prominent in severer haze episodes (C: 35.41%  $\pm$ 19.76%, SP: 45.36%  $\pm$  22.29%, HP: 62.95%  $\pm$  21.16%) and nigh-time (63.91%  $\pm$  26.00%). These results above consist with nitrate formation pathways observed in previous studies that OH oxidization pathways (R3) were reported more prevalent during daytime and summer, while O<sub>3</sub> oxidization and N<sub>2</sub>O<sub>5</sub> heterogeneous hydrolysis (R4-R6) mostly occurred overnight and winter (Altieri et al., 2013; Fang et al., 2011). Generally, the high temperature was reported conducive to the

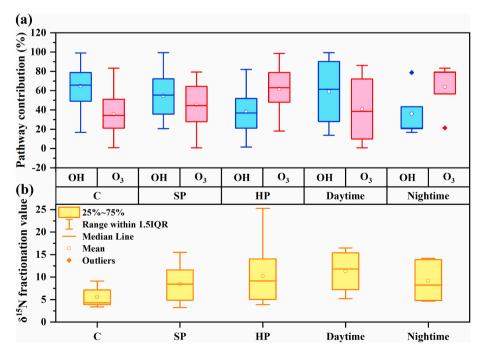


Fig. 5. Boxplot of the contribution of  $NO_2$ –OH pathway and  $N_2O_5$ – $O_3$  pathway (a), and  $\delta^{15}N$  fractionation value (b) respectively in the daytime, nighttime, and three pollution levels. OH and  $O_3$  in the figure represent  $NO_2$ –OH pathway and  $N_2O_5$ – $O_3$  pathway respectively. C, SP, and HP were the abbreviation of clean days, slightly polluted days, and heavily polluted days.

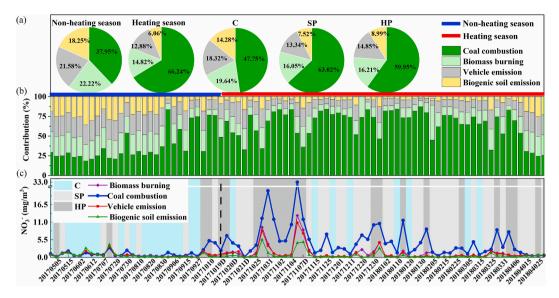


Fig. 6. Source contributions in non-heating season, heating season and different pollution level (a); Time series of the relative contributions of four selected emission sources (b); Time series of sources related  $NO_3^-$  concentrations (c) (which were the product of the measured nitrate concentrations and source contributions).

formation of HO. Thus HO. is more abundant in summer than in winter, and that HO· was reported mainly formed by photolysis of ozone in clean days, while mainly formed by photolysis of nitrous acid and hydrogen in polluted atmospheric environment (Altieri et al., 2013; Calvert et al., 1985). Thus higher NO<sub>2</sub>–OH pathways contribution in the daytime can be ascribed to higher temperatures. For O3, its formation rate and decomposition rate in the ozonosphere in clean days are basically equal; thus, its amount keeps in an equilibrium state (Lu et al., 2019; von Tiedemann and Firsching, 2000). However, in polluted days, excessive discharged volatile organic compounds (VOCs) and subsequently generated radicals destroyed this equilibrium state, lead to ozone gradually accumulated to polluted level (Li et al., 2019; Lu et al., 2019). Furthermore, weakened radiation and photochemistry reaction, but enhanced heterogeneous hydrolysis in severe haze episodes was also revealed by recent researches (Zheng et al., 2015, 2016). Stated thus, neither the low temperature nor the weakened photochemistry reaction was conducive to OH generation pathways in heating season, but provide convenience for N<sub>2</sub>O<sub>5</sub>–O<sub>3</sub> pathways. The investigation of nitrate formation pathways in this study revealed that O<sub>3</sub> pollution alleviation has a priority significance for mitigating atmospheric nitrate and haze pollution in heating season and severe polluted episodes.

δ<sup>15</sup>N fractionation value calculated by isotope fractionation module ranged from 3.23% to 25.29%, also has much higher value in heating season and severer haze episodes than that in clean days (C: 5.57‰  $\pm$ 2.06%, SP:  $8.50\% \pm 3.53\%$ , HP:  $10.24\% \pm 5.86\%$ ). An obvious elevation of  $\delta^{15}N$  fractionation value after 19-Oct is clearly visible (Fig. 4), implying more significant  $\delta^{15}$ N isotope partitioning occurred in heating season. Notably, a significant Spearman correlation coefficient between  $\delta^{15} \mbox{N}$  fractionation value and  $\mbox{N}_2\mbox{O}_5\mbox{-O}_3$  pathway contribution (r = 0.688, p-value = 0) was also observed, demonstrating that complex conversion pathway of N<sub>2</sub>O<sub>5</sub>-O<sub>3</sub> leading to higher isotope fractionation effect, in particular of in haze episodes. Generally, NOx from coal combustion (13.77%  $\pm$  4.50%) and biomass burning (1.04%  $\pm$  4.13%) usually have higher  $\delta^{15}$ N values, while from vehicle emission (-7.25%)  $\pm$  7.77‰) and biogenic soil emissions (–33.77‰  $\pm$  12.16‰) have relatively lower values (Fig. S1). Thus, the increasing trend of  $\delta^{15}$ N–NO $_3^$ values in heating season compared to non-heating season (Fig. 4), and the negative correlation between  $\delta^{15}N-NO_3^-$  values and temperature (Fig. 3) can be most likely interpreted by increased coal combustion and biomass burning emission in winter contributed high  $\delta^{15}N-NO_3^-$  values. On the contrary, biogenic soil emissions that contributed low  $\delta^{15}N-NO_3^{-1}$ values were decreased in heating season, because of decreased

nitrification and denitrification of soil microorganisms under cold temperature (Eriksson et al., 2003). Illustrated by Fig. 4, corrected  $\delta^{15} N-NO_3^{\cdot}$  values mostly fall within the scope of vehicle emission and biogenic soil emission in non-heating season, and within the scope of coal combustion and biomass burning in heating season, which is consistent well with the tentative exploration of  $NO_3^{-}$  sources as mention above, which enormously avoiding the overestimation of the contribution of coal combustion.

#### 3.3. NOx sources apportionment

As described above, four major NO<sub>x</sub> sources were integrated into MixSIR, and the dynamic variations of their contribution were quantified based on the corrected  $\delta^{15}$ N-NO<sub>3</sub>. As illustrated in Fig. 6 (a), coal combustion was the dominant contributor to NO<sub>x</sub> in urban Harbin, with a significant high relative contribution of 55.67%  $\pm$  22.60% throughout the whole study period, even if in non-heating season, the average contribution of coal combustion still ranked first (37.95%  $\pm$  27.16%), but this is far lower than the predominant high value of 66.24%  $\pm$ 17.94% in heating season. These findings differed from previous studies in Southern China, that the NO<sub>x</sub> emitted by road traffic is twice as much as coal combustion, and high NOx was typically found from massive emission of mobile sources (gasoline and diesel fuel) (Wang et al., 2006; Chang et al., 2018). Nevertheless, the results in this study consist of some research in Northern China, like Beihuangcheng Island and Xuzhou, that coal combustion was the largest NO<sub>x</sub> contributor in winter (Fan et al., 2019; Zong et al., 2017). The divergence of energy structure and emission system between South China and North China may be responsible for such a difference. In the last few years, auto sales in China experienced continuous growth and gradually ascended into world's largest automobile market, in particular of in densely populated and economically developed cities (Chang et al., 2018, 2019; Liu et al., 2013). Meanwhile, old-fashioned and small power plants were gradually phased out. The economic change above eventually led to traffic-related NOx emissions surpassing coal-fired emissions in most Southern China cities. This view was also confirmed by a continuously increasing  $NO_3^-/SO_4^{2-}$  ratio from long-term measurements (Liu et al., 2013). In North China, the low ambient temperature in winter resulted in large amounts of coal-fired heating was the major contributor to atmospheric pollution. As the coldest and Northernmost capital city of China, Harbin ranked the largest land area (10,200 km<sup>2</sup>) and the third-largest registered population (5.5 million) among all provincial capitals in China

(Chen et al., 2018). It was also strongly governed by Siberian Cold Current in its long heating seasons (nearly half year from Mid-October to next mid-April). Cold weather and large residential users in winter determine a large amount of heating demand and intensive coal-fired emission. From Fig. 6b, coal combustion contribution sharply increased from October, afterward maintained a relatively high value until the next April. Although central heating and industrial emission reduction were positively promoted and vigorously implemented by the government, the dominant status of coal combustion emission reflected by this study was still not changed. Thus, coal combustion should be targeted in plans to reduce NO<sub>x</sub> emissions. Coal combustion in non-heating season basically emits equal NO<sub>x</sub> emissions with other sources, only with few high values were observed (Fig. 6b), the contribution in this period can be most likely attribute to power plants emissions (Sun et al., 2020; Fan et al., 2019). Shown as Fig. 6 (a, c), the contribution of coal combustion in polluted was higher than that in clean days, and coal combustion related NO<sub>3</sub> concentrations in heavily polluted days were the most predominant. Given the importance of nitrate during haze evolution and the dominant contribution of coal combustion to NO<sub>x</sub> in polluted days, reducing coal combustion appears to be one further crucial work to take for mitigating nitrate pollution in the urban area of Harbin. Therefore, more efforts for coal quality improvement, scattered coal combustion management, and clean energy promotion should be implemented.

The other three NO<sub>x</sub> contributors with the order of importance were biomass burning (17.81%  $\pm$  7.96%), mobile sources (15.93%  $\pm$  7.59%), and biogenic soil emissions (10.57%  $\pm$  8.97%) respectively. Their contributions declined in heating season and rebounded in non-heating season. The contribution of biomass burning is close to but slightly higher than that of vehicle emission. The region Harbin belonged was renowned for many times due to fertile land and well-developed agriculture (Chen et al., 2017). Agricultural residues burning during harvesting season is accepted as one of the most effective ways to reduce straw accumulation (Cao et al., 2016; Qin et al., 2014). Given the significant contribution of biomass combustion to air pollution, some efforts and new emission standards are required to reduce biomass fuel boilers and agriculture waste burning. Biogenic soil contributed minimal impact to ambient NO $_x$  in heating season (6.06%  $\pm$  5.63%), but its contribution rebounded in non-heating season, which was consistent with plentiful rainfall in non-heating season (almost 60% precipitation in Harbin focused in summer). Generally, biogenic emission was considered should keep at a low level in winter because of decreased microbial activity, and vehicle emission should keep at a stable level. But from Fig. 6c, during polluted episodes, NO<sub>x</sub> amounts from four sources were simultaneously enhanced, in particular in the severest and longest haze pollution from 25-Oct to 7-Nov. Adverse weather systems such as reduced surface wind speed promoted air mass-sinking motion, enhanced stability, suppressed planetary boundary layer height, and induced humid and warm advection may play essential roles in modulating source related NO<sub>x</sub> concentrations. The developed temperature inversion layer acted as a lid to suppress vertical diffusion, and adverse horizontal diffusion conditions favored the accumulation of pollutants along the horizontal scale (Ning et al., 2018; Luo et al., 2018). Thus, even if the NO<sub>x</sub> emission rates from four sources kept at a relatively stable level, their emission amounts in the atmospheric environment would be simultaneously accumulated.

#### 4. Conclusion

To give hints about the dominant sources of nitrogen oxide and the formation pathways of particulate nitrate in urban Harbin, one-year  $\delta^{15}N$ –NO $_3$  and  $\delta^{18}O$ –NO $_3$  from PM $_{2.5}$  samples were measured, and improved Bayesian mixing model was introduced in this study. From the results, three crucial findings were demonstrated. Firstly, nitrate was observed notably promoted the rapid build-up of PM $_{2.5}$  concentration in heating season. Meanwhile, nitrate was found strongly correlated with

trace species but was insensitive to meteorological parameters. Secondly, coupling the isotope fractionation module and isotope signatures, the results suggested that considering  $\delta^{15}N$  fractionation value could largely avoid the miscalculation of the source contribution of nitrogen oxide, especially for samples at high pollution level and daytime. From the module, this study also observed that homogeneous reaction and heterogeneous reaction were the dominant conversion pathways of NO<sub>x</sub> to NO<sub>3</sub> in non-heating season and heating season respectively, and the contribution of heterogeneous reaction increased as pollution levels increased. Thirdly, this study made use of MixSIR to address the source apportionment of atmospheric  $NO_x$  with regards to  $\delta^{15}N$  fractionation value. Eventually, coal combustion was calculated as the dominant contributor to NO<sub>x</sub>, which mostly related to power plants in non-heating season and related to heating system in heating season. The other three targeted contributors to NO<sub>x</sub> emission with the order of importance were biomass burning, mobile sources, and biogenic soil emissions, which played relatively minor roles in atmospheric nitrate. Our finding shed light on the dominant role of coal combustion and heterogeneous reaction for nitrate formation in severe haze episodes, also emphasized the critical importance in terms of adapting suitable mitigation measures, which may provide scientific theoretical bases for NO<sub>x</sub> reduction and air quality improvement insights for haze polluted regions.

#### Declaration of competing interest

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

#### Acknowledgement

This work was supported financially by the National Science Foundation of China (51979066) and the State Key Laboratory of Urban Water Resource and Environment Funding, Harbin Institute of Technology (No. HC201811).

#### Appendix A. Supplementary data

Supplementary data to this article can be found online at https://doi.org/10.1016/j.polymer.2020.117730.

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