Air pollution increases human health risks of PM$_{2.5}$-bound PAHs and nitro-PAHs in the Yangtze River Delta, China

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**HIGHLIGHTS**

- Sources and risks of PM$_{2.5}$-bound PAHs and NPAHs in the YRD region of China were investigated.
- Different PM$_{2.5}$ pollution levels change the occurrence and fate of PAHs and NPAHs.
- Typical NPAH analysis indicated contribution of secondary formation via photochemical reaction.
- Human health risks of PAHs and NPAHs during haze days were sharply enhanced.

**ABSTRACT**

Identifying the nature and extent of atmospheric PM$_{2.5}$-bound toxic organic pollutants is beneficial to evaluate human health risks of air pollution. Seasonal observations of PM$_{2.5}$-bound polycyclic aromatic hydrocarbons (PAHs) and nitro-PAHs (NPAHs) in the Yangtze River Delta (YRD) were investigated, along with criteria air pollutants and meteorological parameters. With the elevated PM$_{2.5}$ level, the percentage of 4-ring PAHs and typical NPAH including 3-Nitrobiphenyl (3-NBP) and 2-Nitrofluoranthene (2-NFLT) increased by 19–40%. PM$_{2.5}$-bound 2-NFLT was positively correlated with O$_3$ and NO$_2$, suggesting the contribution of atmospheric oxidation capacity to enhance the secondary formation of NPAHs in the atmosphere. Positive matrix factorization (PMF) analysis indicated that traffic emissions (44.9–48.7%), coal and biomass combustion (27.6–36.0%) and natural gas and volatilization (15.3–27.5%) were major sources of PAHs, and secondary formation (39.8–53.8%) was a predominant contributor to total NPAH concentrations. Backward trajectory analysis showed that air masses from North China transported to the YRD region increased PAH and NPAH concentrations. Compare to clean days, the BaP equivalent concentrations of total PAHs and NPAHs during haze pollution days were enhanced by 10–25 and 2–6 times, respectively. The Incremental Lifetime Cancer Risks (ILCRs) of PAHs by inhalation exposure also indicated high potential health risks in the YRD region. The results implied that the health risks of PM$_{2.5}$-bound PAHs and NPAHs could be sharply enhanced with the increase of PM$_{2.5}$ concentrations.
1. Introduction

Air pollution due to fine particulates (PM$_{2.5}$) is globally increasing and poses a significant threat to human health, with respiratory and cardiovascular diseases being major health concerns (Cohen et al., 2017; Oliveira et al., 2019; Yin et al., 2020). Severe and persistent haze events frequently occurred in the megacities of developing countries, with daily concentrations of PM$_{2.5}$ exceeding several hundred micrograms per cubic meter (Chen et al., 2020a, 2020b; Cheng et al., 2016; Huang et al., 2014). However, an emerging challenge is to understand the relationship between active components of PM$_{2.5}$ and human health, including chemical toxicity, oxidative potential and bacteria, fungi, viruses, antibiotic resistance genes, pollens, and cell debris (Guan et al., 2016; Idowu et al., 2019; Xie et al., 2019).

In general, the toxicity of PM$_{2.5}$ is partly originated from its chemical components (Lin et al., 2019; Yin et al., 2020). Many studies had found that polycyclic aromatic hydrocarbons (PAHs) could be an essential toxic component of PM$_{2.5}$ (Hong et al., 2015; Lin et al., 2015; Yang et al., 2017). With the increase of atmospheric oxidizing capacity, more derivatives of PAHs such as nitrated PAHs (NPAHs) in PM$_{2.5}$ were detected, probably resulting in high potential human health risks (Zhang et al., 2020).

In the atmosphere, PAHs mainly originated from anthropogenic activities such as incomplete burning of fossil fuels and biomass, partitioned between gaseous and particulate phases (Xu et al., 2006; Hong et al., 2015). NPAHs are mainly produced from chemical reactions of PAHs, and also from direct emissions of fuel combustions (Albinet et al., 2008; Bandowe and Meusel, 2017). Current studies suggested that large amounts of PM$_{2.5}$-bound NPAHs are formed via gas-phase reactions of semi-volatile PAHs and are gradually deposited on airborne particles (Lin et al., 2015; Tomaz et al., 2016; Wei et al., 2015). Compared with PAHs, little information on the source identification of PM$_{2.5}$-bound NPAHs was available, especially the relative contribution of these sources (Bandowe and Meusel, 2017; Ringuet et al., 2012). In addition, other air pollutants (e.g., ozone and particulate matter), meteorological conditions (e.g., temperature and humidity), and long-range transport could also affect the distribution and transformation of atmospheric PAHs and NPAHs, including gas-particle partitioning (Hu et al., 2019; Ma et al., 2020; Tomaz et al., 2016). There is a need to investigate the nature and extent of atmospheric PM$_{2.5}$-bound PAHs and NPAHs during rapid urbanization and to provide effective information for risk management strategies.

The Yangtze River Delta (YRD) is one of the most developed regions of China, which approximately accounts for 20% of the total GDP in China (Wang et al., 2016). In recent years, severe haze occurred more frequently in the YRD region (Li et al., 2019a). Most studies focused on the formation mechanism of secondary inorganic components and sources of PM$_{2.5}$ in this region (Chen et al., 2020a, 2020b; Huang et al., 2014). However, there is limited information about pollution characteristics and their health risks of PM$_{2.5}$-bound PAHs and NPAHs under different PM$_{2.5}$ pollution levels (He et al., 2014; Liu et al., 2018). In this study, PM$_{2.5}$ samples in three cities of the YRD region were simultaneously collected during one whole year period. Seasonal and spatial distributions of PM$_{2.5}$-bound PAHs and NPAHs with different PM$_{2.5}$ pollution levels were analyzed. Potential sources were identified by diagnostic parameters and positive matrix factorization (PMF) analysis. Backward trajectory analysis was also performed to evaluate the influences of local and regional sources in the YRD region. Combined with BaP equivalent concentrations, incremental lifetime cancer risks of PM$_{2.5}$-bound PAHs and NPAHs at a regional scale during severe air pollution periods were determined.

2. Materials and methods

2.1. Study area

Three cities in the YRD region, including Shanghai (SH), Nanjing (NJ) and Ningbo (NB), were selected to characterize pollution level, source apportionment, and cancer risk assessment of PM$_{2.5}$-bound PAHs and NPAHs (Fig. S1). The sampling sites in SH and NJ were located at the Shanghai Academy of Environmental Science (SAES) and Nanjing University (Gulou District), respectively, which are close to commercial and residential areas. The monitoring site in NB was located at the University of Nottingham, and surrounded by teaching buildings. All the samplers were installed on the rooftop of the building, with a height of 18–21 m above the ground.

Online hourly mass concentrations of particulate matters (PM$_{2.5}$ and PM$_{10}$) were measured using a tapered element oscillating microbalance (TEOM1405, Thermo Scientific Corp., MA, US) (Table S1). NO$_x$, SO$_2$, and O$_3$ were obtained using online analyzers (TEI 421, 431 and 491, Thermo Scientific Corp., MA, US). Ambient meteorological parameters including temperature (T), relative humidity (RH), wind speed (WS) and wind direction (WD) were monitored by an ultrasonic atmosphere (150WX, Airmar, the USA). The maintenance/accuracy of all online instruments was validated according to our previous studies (Du et al., 2017).

2.2. Samples collection

A total of 120 samples and 24 field blanks in three cities were simultaneously collected during autumn (November 2014), winter (December 2014 to January 2015), spring (April 2015), and summer (July and August 2015). The 23-hour PM$_{2.5}$ samples were collected on preheated (500 °C, 4 h) quartz microfiber filters (Whatman QMA, 203 mm x 254 mm) using a high-volume sampler (TH-1000H, Wuhan Tianhong Instruments Co., Ltd., China) at a flow rate of 1.05 m$^3$ min$^{-1}$. The samples were covered with aluminum foil and stored at −20 °C until analysis.

2.3. PAHs and NPAHs analysis

According to our previous method (Hong et al., 2015), half of each quartz microfiber filter was cut into pieces and extracted using an accelerated solvent extraction system (AEX, Dionex 350) with dichloromethane (DCM)/methanol (2:1, V/V). All samples were weighed and placed in ASE extraction cells, spiked with 5 deuterated-PAHs (naphthalene-d$_8$, acenaphthene-d$_{10}$, phenanthrene-d$_{10}$, chrysene-d$_{12}$, and perylene-d$_{12}$) and deuterated-NPAH (3-nitrofluoranthen-d$_9$) as surrogate standards. The samples were extracted three times under 1500 psi pressure at 120 °C. The extracts from each sample were combined and dried on Na$_2$SO$_4$. Then, they were concentrated to 5 mL using a rotary evaporator (Model RES2-AA, Shanghai, China), and purified on activated silica-alumina (2:1, v/v) columns. After the cleanup, the samples were then concentrated to 1 mL under a gentle stream of high-purity nitrogen. The concentrated solutions were stored at −20 °C until analysis.

Total 15 PAHs and 9 NPAHs were analyzed using a gas chromatograph/mass spectrometer detector (GC/MSD, Agilent 7890A/5975C) in a selected ion mode (SIM) with a 30 m HP-5 MS capillary column (0.25 mm i.d. x 0.25 μm film thickness). Naphthalene was not included in data analysis, due to the probability of being polluted or evaporated. Prior to the analysis, pyrene-d$_{10}$ for PAHs and 1-nitropyrene-d$_9$ for NPAHs was spiked into the solution as internal standards. The samples were then injected 1 μL in splitless mode at 280 °C, and high purity helium (99.999%) was used as a carrier gas at a stable flow of 1.0 mL/min. The GC temperature was initiated at 60 °C (held for 10 min) and increased to 300 °C at 5 °C min$^{-1}$, then held for 40 min. The electron impact energy was set at 70 eV with an ion source temperature of 150 °C.

For the analysis of NPAHs, they were analyzed using a GC–MS instrument (Agilent 7890A-5975C, USA) with a negative chemical ionization (NCI) mode using CH$_4$ as an ionization gas (Bandowe and Meusel, 2017). The GC injection port was held at 240 °C, with an injection volume of 1 μL. The initial temperature of 60 °C was held for 2 min. Then, it was increased to 150 °C at a rate of 45 °C min$^{-1}$, held for 10 min, and increased to 300 °C at a rate of 5 °C min$^{-1}$, held for 15 min. The transfer line...
temperature was 280 °C. The electron impact energy was set at 70 eV with an ion source and quadrupole temperature of 150 °C. The monitored ion couples for 15 PAHs and 9 NPAHs are listed in Tables S2 and S3.

Standard solutions of 9 NPAHs and 15 PAHs, internal standards (pyrene-d10 for PAHs and 1-nitropyrene-d9 for nitro-PAHs), and surrogate standards (3-nitrofluoranthene-d9 and a mixture of perdeuterated PAHs (naphthalene-d8, acenaphthene-d10, phenanthrene-d10, chrysene-d12, and perylene-d12)) were purchased from AccuStandard, Inc. (New Haven, USA). The 15 PAHs included acenaphthylene (Acy), acenaphthene (Ace), fluorene (Fl), phenanthrene (Phe), anthracene (Ant), fluoranthene (FLT), pyrene (Pyr), benzo[a]anthracene (BaA), chrysene (Chr), benzo[b]fluoranthene (BbF), benzo[k]fluoranthene (BkF), benzo[j]pyrene (Bp), indeno[1,2,3-c,d]pyrene (InP), dibenzo[a,h]anthracene (DBA), and benzo[g,h,i]perylene (Bgp). The 9 NPAHs included 2-Nitrophenol (2-NPB), 3-Nitrophenol (3-NPHE), 4-Nitrophenol (4-NPB), 3-Nitroanthracene (3-NPHE), 2-Nitrofluoranthene (2-NFLT), 3-Nitrofluoranthene (3-NFLT), 1-Nitroanthracene (1-NPYR), 7-Nitrobenz[a]anthracene (7-NANT), and 6-Nitrochrysene (6-NCHR). All solvents (methanol, hexane, and dichloromethane) used for sample processing and analyses were HPLC grade purchased from Tedia Co. (USA). Pure water was taken from a Milli-Q water system (Thermo Fisher Scientific Inc., USA). Anhydrous sodium sulfate, silica gel, and alumina were of analytical grade from Sinopharm Chemical Reagent Co. (Shanghai, China). The silica gel (100–200 mesh) and alumina (100–200 mesh) were extracted for 48 h using a Soxhlet apparatus, activated in an oven at 170 and 450 °C for 8 h, and then deactivated with distilled water at a ratio of 5 and 1% (m/m), respectively.

2.4. Quality control and quality assurance

Field blanks were analyzed to evaluate the degree of contamination during the collection and storage of samples. Method blanks (solvents and glass instruments), spiked blanks (standards spiked into solvents), matrix spikes (standards spiked into the sample), and sample duplicates were arranged for quality assurance. PAHs and NPAHs were quantified using internal standard calibration based on five-point calibration curves. The relative deviation of duplicate samples was less than 10%. Recoveries of the surrogate standards are as follows: 75.3–96.9% with acenaphthene-d10, 87.0–106.8% with phenanthrene-d10, 81.2–109.7% with chrysene-d12, 71.2 ± 110.3% with perylene-d12, and 60.8–118.0% with 1-nitropyrene-d9. The limit of detection (LOD) values for PAHs and NPAHs ranged from 1.2 × 10^{-3} to 1.1 × 10^{-2} ng m^{-3} and 4.0 × 10^{-3} to 1.3 × 10^{-2} ng m^{-3}, respectively.

2.5. Data analysis

Positive matrix factorization (PMF) was applied to quantify the sources of PM2.5-bound PAHs and NPAHs in the YRD region. The used details of the USEPA PMF 5.0 model were described in our previous studies (Liu et al., 2020). Briefly, Eq. (1) illustrates j compound species in the ith sample as the concentration from p independent sources.

\[
x_{ij} = \sum_{k=1}^{p} g_{ik} f_{kj} + e_{ij} \tag{1}
\]

where \(x_{ij}\) is the jth species concentration measured in the ith sample, \(g_{ik}\) is the species contribution of the kth source to the ith sample, \(f_{kj}\) is the jth species fraction from the kth source, \(e_{ij}\) is the residual for each sample/species, and \(p\) is the total number of independent sources. Data below the detection limit was retained with the associated uncertainty adjusted. The object function Q (Eq. (2)) based on the uncertainties (\(\mu\)) was used to evaluate the stability of the solution.

\[
Q = \sum_{i=1}^{N} \sum_{j=1}^{m} \frac{x_{ij} - \sum_{k=1}^{p} g_{ik} f_{kj}}{\mu_{ij}} \tag{2}
\]

According to the Incremental Lifetime Cancer Risk (ILCR) (Zhao et al., 2017b), human health risks due to inhalation exposure of parent and nitrated PAHs were assessed by the Eq. (3):

\[
\text{ILCR} = \text{UR}_{\text{BaP}} \times \text{BaP EQ} = \text{UR}_{\text{BaP}} \times \sum_{i=1}^{N} (C_i \times \text{TEF}_i) \tag{3}
\]

where \(C_i\) and \(\text{TEF}_i\) are the concentration (ng m^{-3}) of species i and its corresponding Toxic Equivalent Factor (TEF). A unit value of 8.7 × 10^{-3} (ng m^{-3})^{-1} was adopted for \(\text{UR}_{\text{BaP}}\), which is the unit cancer risk factor for BaP (WHO, 2010). TEF values from the literatures (Collins et al., 1998) for priority PAHs and NPAHs are summarized in Table S7.

To gain more insight into the occurrence of PAHs and NPAHs with different pollution levels and their risks resulting from the variations, the PM2.5 concentrations were divided into four levels as follows: 0–35 μg m^{-3} (clean), 35–75 μg m^{-3} (light pollution), 75–150 μg m^{-3} (medium pollution) and larger than 150 μg m^{-3} (heavy pollution). Data statistical analysis was processed using SPSS 19.0 (IBM, Armonk, NY, USA). Significance levels of 0.05 and 0.01 were adopted.

3. Results and discussion

3.1. Distribution patterns of PM2.5-bound PAHs and NPAHs

The annual averaged concentrations of total 15 PAHs in NB, NJ and SH were 19.0, 14.3 and 11.0 ng/m^3, respectively, while total 9 NPAHs concentrations were 2.24, 1.40 and 1.41 ng/m^3 (Tables S3, S4 and S5). Seasonal trends of total PAHs and NPAHs in three cities were similar, with higher concentrations appeared in winter and autumn than those in spring and summer (Fig. 1). PM2.5 concentrations and Air Quality Index (AQI) estimated by the Ministry of Ecology and Environment of the People's Republic of China, 2012, http://www.mee.gov.cn) also shared the same seasonal variation as total PAHs and NPAHs during the sampling periods.

The seasonal pattern of PAHs and NPAHs was predominantly ascribed to the changing of emission sources and meteorological conditions (Khan et al., 2015; Bandowe and Meusel, 2017). Compounds with low molecular weight (LMW), such as PAHs with 2–3 rings were in the vapor phase during summer, while those with high molecular weight (HMW), such as PAHs with 5–6 rings, presented in the particulate phase in the cold time (Ablenet et al., 2008; Hu et al., 2019). NPAHs had higher particle-bound fractions than PAHs with the same number of rings, due to their higher MW. Solar radiation was conducive to the transformation of them, while more precipitation and humidity favored the removal of them from the atmosphere. In winter, stable atmospheric structure, low wind speed, high inversion frequency, and low mixing heights would affect the dispersion of PM2.5-bound PAHs and NPAHs (Chen et al., 2020a, 2020b).

Correlation analysis was used to identify the relationship between total PAHs, NPAHs, and other measured parameters (Table 1). For high PM2.5 concentrations (PM2.5 > 35 μg m^{-3}), the concentrations of PAHs and NPAHs showed significantly positive correlations with air pollutants, including SO2, NO2, CO, PM10 and PM2.5 (P < 0.001). These results indicated the contribution of anthropogenic activities on PAHs and NPAHs in the urban area, such as coal combustion and vehicle exhausts. On the clean days (PM2.5 < 35 μg m^{-3}), the concentrations of PAHs and NPAHs were not correlated with SO2 and CO. In addition, a negative correlation between NPAH and O3 was observed. In the YRD, a low concentration of O3 caused by the weak photochemical reaction was normally observed under the condition of high PM2.5 levels (Chen et al., 2020a, 2020b). NPAHs could be formed by heterogeneous photo-oxidation reactions of PAHs with atmospheric oxidants (such as OH, NO3, and O3), while photolysis and thermal conversions also affect the occurrence and fate of NPAHs and PAHs (Keyte et al., 2013; Ringuet et al., 2012). Some studies found that high concentrations of PAHs in winter were attributed to the reduced thermal, photolytic and photochemical
Fig. 1. Seasonal trends of PAHs, Nitro-PAHs, PM$_{2.5}$, and meteorological factors in the YRD region of China.
degradation of these compounds because of lower temperatures, less radiation and lower levels of atmospheric oxidants (Bandowe and Meusel, 2017; Alves et al., 2017). In contrast, high concentrations of ozone were observed in the afternoon co-variing with solar radiation, to enhance the formation of NPAH from PAH oxidation (Li et al., 2019b).

On the other hand, meteorological parameters had considerable influence on the distribution of PM$_{2.5}$-bound NPAHs and PAHs. There were significantly negative correlations between NPAHs and PAHs and T ($P < 0.001$), which could be explained by the influence of gas-particle partitioning. Other studies also found that the relatively low temperature during winter favored the partitioning of NPAHs formed in the gas phase into the aerosol phase (Ma et al., 2016). In addition, PM$_{2.5}$-bound NPAHs and PAHs have a negative correlation with RH, indicating that there is a greater propensity for wet deposition in high-humidity situations. Especially under high concentrations of PM$_{2.5}$, a significantly negative correlation ($P < 0.001$) with RH was found. Previous studies have reported that a depositional effect on the particulate matter of semi-volatile polycyclic aromatic compounds because of environmental humidity (Alves et al., 2017). With high concentrations of PM$_{2.5}$, the concentrations of NPAHs and PAHs presented a negative correlation with wind speed ($P < 0.05$). It revealed that PM$_{2.5}$-bound NPAHs and PAHs were scavenged by the dilution of air flow under higher wind speed. There were no significant differences between NPAHs, PAHs and wind speed under low PM$_{2.5}$ levels.

As shown in Figs. 2 and S2, the distribution of individual NPAH and different rings PAH in NB, NJ, and SH under different PM$_{2.5}$ levels were analyzed. LMW (3-ring) PAHs are Acy, Ace, Fl, Phe and Ant, medium MW (4-ring) PAHs are FLT, Pyr, BaA and Chr, and the others are HMW (5–6 ring) PAHs. Three cities were dominated by 4–6 ring PAHs, which are mainly low volatile and tend to be adsorbed to particulate matter. With the elevated PM$_{2.5}$ level, the concentrations of 4-ring PAHs and some NPAH such as 3-NBP and 2-FLT increased. For NB, the percentage of 3-NBP ranged from 10% to 50%, and the percentage of 4-ring PAHs increased to 55% (Fig.2). Under the clean (<35 µg m$^{-3}$), light pollution (35–75 µg m$^{-3}$), and medium pollution (75–150 µg m$^{-3}$) conditions, the concentrations of 2-FLT in NJ accounted for 20%, 42% and 48% of the total NPAH, respectively. The percentage of PM$_{2.5}$-bound 2-NFLT was obviously increased, suggesting the influence of secondary transformation. This is consistent with the fact that a high proportion of secondary components (including sulfate, nitrate and ammonium and secondary organic aerosol) in PM$_{2.5}$ under haze pollution was observed, similar to the finding of other studies (Huang et al., 2014; Wu et al., 2018). In our previous studies, the total percentage of sulfate, nitrate, and ammonium (SNA) in PM$_{2.5}$ in winter was increased to 46.1% in the YRD region, compared to those in spring (Du et al., 2017).

PAHs with different ring numbers can be used to indicate different sources (Hong et al., 2015; Ravindra et al., 2008; Xu et al., 2006). HMW PAHs are mainly derived from high-temperature combustion processes such as vehicle emissions. The main sources of low and medium MW PAHs are coal, biomass, and natural gas combustion and other lower temperature combustion processes (Ravindra et al., 2008; Xu et al., 2006). In this study, the increase of 4-ring PAHs in three cities indicated the contribution of traffic, coal, and biomass combustion to PM$_{2.5}$ components. The total PAH concentration in Ningbo with a large number of petrochemical industries is much higher than that in Shanghai and Nanjing (Du et al., 2017). Also, which may be related to more effective emission reduction measures in Shanghai and Nanjing, such as the prohibition of yellow labeled heavy-duty vehicles, the development of subways for public transportation, and the use of clean energy in industry, strict and enforced legislation for controlling air pollution (Liu et al., 2018; Yan et al., 2019). The distribution pattern of PM$_{2.5}$-bound PAHs in these cities was consistent with the PAH emission inventory in China, following the website: http://inventory.pku.edu.cn/.

### Table 1

<table>
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<tr>
<th>PM$_{2.5}$ components</th>
<th>NPAHs</th>
<th>AQI</th>
<th>PM$_{2.5}$</th>
<th>PM$_{10}$</th>
<th>SO$_2$</th>
<th>CO</th>
<th>NO$_x$</th>
<th>O$_3$</th>
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<td>PAHs</td>
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<td>0.469*</td>
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*Correlation coefficients with an asterisk indicate statistically significant relationships at $a = 0.05$, and two asterisks mean significant at $a = 0.01$. Correlation coefficients larger than 0.4 are stated in bold.
3.2. Source apportionment of PM$_{2.5}$-bound PAHs and NPAHs

3.2.1. Isomer ratios analysis

Contributions of anthropogenic activities including vehicles emissions, coal combustion, petroleum and biomass burning to PAHs could be identified qualitatively by isomer ratios such as Ant/(Ant + Phe), BaA/(BaA + Chr), InP/(InP + BgP), and FLT/(FLT + Pyr) (Hong et al., 2015; Zhang et al., 2018). Based on diagnostic ratios and specific molecular markers, sources of PAHs with different PM$_{2.5}$ levels in the YRD region were identified (Fig. S3). The results showed that the FLT/(FLT + Pyr) values were mostly greater than 0.50, indicating the influence of combustion sources. The BaA/(BaA + Chr) > 0.35 implies vehicle emissions, while ratios <0.35 indicate either petroleum or coal combustion. In this study, pyrogenic PAHs including vehicle, oil combustion and natural gas might be an important contributor to PM$_{2.5}$-bound PAHs in the YRD region. Moreover, the contributions of anthropogenic activities to the distribution of PM$_{2.5}$-bound PAHs would be changed under different PM$_{2.5}$ levels.

However, it would be difficult to differentiate possible PAH sources only based on diagnostic ratio methods (Tobiszewski and Namiesnik, 2012). Diagnostic ratios of individual PAHs would be changed during the process of atmospheric physics and chemistry from the emission of various sources.

3.2.2. Transformation of NPAH

The atmospheric transformation of PAHs has an important contribution to NPAHs in fine particulates (Bandowe and Meusel, 2017). Previous studies found that 2-NFLT was a predominantly photochemical reaction product, and 1-nitropyrene (1-NPyr) mainly originated from primary emissions (Keyte et al., 2013). The 2-NFLT was generated by the secondary photochemical reaction of the parent FLT with NO$_2$ under the initiation of NO$_3$ or OH radicals; thus, the ratio of 2-NFLT to FLT (2-NFLT/FLT) was used to demonstrate the secondary conversion of PAHs in the atmosphere (Lin et al., 2015). As shown in Fig. 3, significant correlations ($R^2 = 0.484–0.657$) between the ratios of 2-NFLT/FLT and $O_3$ were observed. The ratios of 2-NFLT/FLT varied from different seasons in the following order: summer > spring > autumn > winter. The results were attributed to the fact that high temperature and strong solar radiation could enhance the conversion rate from FLT to 2-NFLT during the warm season. Due to large amounts of FLT originating from human activities, more 2-NFLT via atmospheric secondary formation could still be detected in the cold season.

Photochemical reactions of PAHs with NO$_2$ and oxidants were found to be an important transformation pathway from PAHs to NPAHs (Lin et al., 2015). The correlation between NPAHs and NO$_2$ might indicate the predominance of primary sources, including vehicle exhausts and industry. As shown in Fig.S4, PM$_{2.5}$-bound 2-NFLT was positively correlated with NO$_2$, suggesting that NO$_2$ could promote the transformation of PAHs to NPAHs. Much more monitoring data are required for a prediction model to estimate the concentrations of NPAHs based on PAHs and NO$_2$ data through the established atmospheric chemistry theory.

In addition, the characterization of 6-NCHR/Chr and 1-NP/Pyr during different PM$_{2.5}$ and $O_3$ pollution levels in three cities were analyzed. The results showed that negative correlation ($R^2 = 0.115–0.238$ and $R^2 = 0.072–0.148$, respectively) between the 6-NCHR/Chr and 1-NP/Pyr and PM$_{2.5}$, while positive correlations ($R^2 = 0.098–0.445$ and $R^2 = 0.218–0.518$) between the 6-NCHR/Chr and 1-NP/Pyr and $O_3$. Positive correlations ($R^2 = 0.055–0.149$) between the 2-NFLT/1-NPyr and PM$_{2.5}$ in three cities were also found. This result might be related to the process of atmospheric physics and chemistry, especially different sampling periods and places in this study. Current studies have reported that 1-NP/Pyr, 6-NCHR/Chr, 7-NBaa/BaA, and 6-NBaP/BaP were significantly different in emissions from diesel vehicles, coal burning stoves, and wood-burning stoves (Bandowe and Meusel, 2017). These ratios have been suggested to distinguish between locations on the dominant sources of nitro-PAHs. However, the ratios would be changed during the process of atmospheric physics and chemistry from the emission of various sources. Therefore, the mechanism of some nitro-PAH transformed from its parent PAH and some information about the nitro-PAH/PAH ratio from primary emission sources should be further studied.

3.2.3. PMF analysis

PAHs and NPAHs in the atmosphere are mainly emitted from incomplete combustion processes including traffic emission, coal combustion, and biomass burning (Hong et al., 2015; Bandowe and Meusel, 2017). Besides, the secondary formation could be the main source for NPAHs (Lin et al., 2015). In order to quantitatively analyze the sources of PM$_{2.5}$-bound PAHs and NPAHs in the YRD, the PMF 5.0 model was adopted for four factors (Fig. 4). For factor 1, high levels of FLT, Pyr and Phe were associated with emissions from coal power stations and...
products (Yunker et al., 2002). Lighter PAHs were dominant in a natural source. The factor 4 with high loadings of 2- and 3-ring, such as Nap, Acy, Ace, Fl, and Ant, are reported to be typical cities of the YRD. The sources of PAHs in PM2.5 were mainly traffic emissions, which were consistent with the above results of isomer ratios. Among them, traffic emissions were the most important source of PAHs, and their contributions to total PAHs in SH, NJ and NB were 44.9%, 47.6% and 48.7% respectively. The second-largest source was coal and biomass combustion, contributing 27.6%, 31.8% and 36.0% in SH, NJ, and NB, respectively, and natural gas and volatilization accounted for 27.5%, 20.6%, and 15.3% of the sources of PAHs.

As discussed above, the secondary formation could be an important factor for the elevated level of some NPAHs such as 2-NFLT. The relative contributions of four sources in different cities were compared. As shown in Fig. 5, the secondary formation was the dominant source and thus contributed 39.8–53.8% of the total NPAH concentrations. The proportions in SH, NB and NJ were 53.8%, 39.8%, and 46.8% respectively. Traffic emissions were also an important source of NPAHs in PM2.5, accounting for 10.9–24.7%. Natural gas and volatilization (15.4–19.4%) and coal and biomass combustion (15.9–19.6%) were the other sources of NPAHs. This is consistent with the common crop burning activities and the energy consumption pattern in the YRD region (Chen et al., 2017).

### 3.2.4. Backward trajectory analysis

Overall, regional transport had important effects on the source contributions of PM2.5, PAHs, and NPAHs in the YRD. Backward trajectory analysis during the monitoring period was performed to explore the transport pathway of the air masses using the Hybrid Single Particle Lagrangian Integrated Trajectory model (HYSPLIT). The 72-h backward trajectory analysis was conducted at a ground elevation of 500 m at the monitoring sites. The occurrences of each cluster for different PM2.5 concentrations were illustrated in Fig. S5. For the lowest PM2.5 concentrations (<35 μg m⁻³), three monitoring sites were mainly affected by air masses from the ocean, bringing clean air from the East Sea and the Yellow Sea to the studied region. For the light pollution level (35 μg m⁻³ < PM2.5 < 75 μg m⁻³), air masses originated predominantly from the Shandong peninsula and the YRD region. The highest PM2.5 concentrations (>75 μg m⁻³) were observed when the air masses originated from Siberia and North China through long-range transport. Similar air masses were found for the top 50% of high PAHs and NPAHs concentrations in the YRD (Figs. S6 and S7). The air mass transported from North China to the YRD region caused the elevated concentration of PM2.5-bound PAHs and NPAHs in the atmosphere.

### 3.3. Human health risks of PM2.5-bound PAHs and NPAHs

Based on the various pollution level, the mean BaP equivalent concentrations of PAHs and NPAHs, and their contributions to the total carcinogenic activity in different cities were calculated (Table S7). Under the pollution level (PM2.5 > 35 μg m⁻³), total BaP equivalent values of PAHs ranged from 1.78 to 15.35 ng m⁻³, exceeding the newest limited value (1.0 ng m⁻³) in the Ambient Air Quality Standard of China. BaP equivalent concentrations in North China could exceed the national limited value by 2–10 times (Zhao et al., 2017a, 2017b). As shown in Table S7, HMW PAHs including BbF, BaP, BghiP, DBA showed larger TEF than LMW PAHs. And, the most dominant compound was BaP, approximately contributing to more than 50% of the total HMW PAHs.

![Source profiles and relative contribution of each source to the target species based on the PMF analysis.](image)

**Fig. 4.** Source profiles and relative contribution of each source to the target species based on the PMF analysis.
equivalent values of total PAHs increased with the increase of the concentrations of PM$_{2.5}$ (Fig. 6), suggesting the potential risks of particulate PAH to human health during haze pollution events. As shown in Fig. 6, on the clean days, BaP equivalent concentrations for a different type of PAHs and individual NPAHs was defined as 1. For different PM$_{2.5}$ pollution levels, BaP equivalent concentrations of PAHs with different ring numbers were 10–25 times higher than those in the clean days (Fig. 6). In contrast, BaP equivalent values of total NPAH were not obviously influenced by the pollution level (Table S7). Based on the limited TEFs of NPAHs, overall BaP equivalent toxicities were not evaluated. For different types of NPAHs, the BaP equivalent concentration of 2-NFLT during the heavy pollution days was six times higher than that in the clean days (Fig. 6).

Except for the clean days, the ILCRs due to 15 PAHs inhalation exposure were higher than the level of 1.0 $\times$ 10$^{-4}$, indicating high risks of lung cancer among the population in the YRD region (Fig. 7). Health risks of PM$_{2.5}$-bound PAHs in three cities all increased as the pollution level increased. The calculated average ILCRs due to inhalation exposure to PAHs in Ningbo and Nanjing were higher than that in Shanghai. For future risk assessment, other PAH derivatives should be taken into account (Zhuo et al., 2017a, 2017b).

![Fig. 5](image)

**Fig. 5.** Source contributions for PM$_{2.5}$-bound PAHs and NPAHs in the YRD region of China.

![Fig. 6](image)

**Fig. 6.** Multiple of BaP equivalent concentration for different PAH and NPAH with different PM$_{2.5}$ pollution level, compare to the clean day.

![Fig. 7](image)

**Fig. 7.** The incremental lifetime cancer risk (ILCR) due to inhalation exposure of total PAHs with different PM$_{2.5}$ level in the YRD region.
4. Conclusions

The seasonal pattern of PM$_{2.5}$-bound PAHs and NPAHs in the YRD were predominantly ascribed to the changing of emission sources and meteorological conditions. PAHs and NPAHs showed significantly positive correlations with criteria air pollutants, indicating the influence of anthropogenic activities. PM$_{2.5}$-bound 2-NFLT was positively correlated with O$_3$ and NO$_2$, suggesting that anthropogenic emissions could promote the formation of PAHs to NPAHs during the warm season. Moreover, the PM$_{2.5}$ level might change the distributions of anthropogenic activities to the distribution of PM$_{2.5}$-bound PAHs. Based on PMF analysis, traffic emissions, coal and biomass combustion, and natural gas and volatilization were the major sources of PAHs, and secondary formation had the predominant contribution to total NPAH concentrations. Backward trajectory analysis showed that the air mass originating from North China to the YRD region could cause the increase of PM$_{2.5}$-bound PAHs and NPAH concentrations.

With the elevated PM$_{2.5}$ level, the percentage of 4-ring PAHs and typical NPAHs including 3-NBP and 2-NFLT increased by 19–40%, and health risks of PAHs and NPAHs were correspondingly enhanced. Compared to the clean days, BaP equivalent concentrations of total PAHs and NPAHs during haze pollution days were enhanced by 10–25 and 2–6 times, respectively. The Incremental Lifespan Cancer Risks (ILCRs) of the 16 EPA priority PAHs by inhalation exposure also indicated potential human health risks in the YRD region. The results implied that health risks of PM$_{2.5}$-bound PAHs and NPAHs could be sharply enhanced with the increase of PM$_{2.5}$ pollution level, and effective emission control measures should be considered for air pollution forecast.

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.

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Appendix A. Supplementary data

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