1	Differential health effects of short-term exposure to source-specific particles in London,
2	U.K.

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#### 20 Abstract

Background. There is ample evidence of adverse associations between short-term exposure to
ambient particle mass concentrations and health but little is known about the relative

23 contribution from various sources.

24 Methods. We used air particle composition and number networks in London between 2011-2012 25 to derive six source-related factors for PM<sub>10</sub> and four factors for size distributions of ultrafine 26 particles (NSD). We assessed the associations of these factors, at pre-specified lags, with daily 27 total, cardiovascular (CVD) and respiratory mortality and hospitalizations using Poisson 28 regression. Relative risks and 95% confidence intervals (CI) were expressed as percentage 29 change per interquartile range increment in source-factor mass or number concentration. We 30 evaluated the sensitivity of associations to adjustment for multiple other factors and by season. 31 Results. We found no evidence of associations between PM<sub>10</sub> or NSD source-related factors and 32 daily mortality, as the direction of the estimates were variable with 95% CI spanning 0%. 33 Traffic-related PM<sub>10</sub> and NSD displayed consistent associations with CVD admissions aged 15-34 64 years (1.01% (95%CI:0.03%, 2.00%) and 1.04% (95%CI: -0.62%, 2.72%) respectively) as 35 did particles from background urban sources (0.36% for PM<sub>10</sub> and 0.81% for NSD). Most 36 sources were positively associated with pediatric (0-14 years) respiratory hospitalizations, with 37 stronger evidence for fuel oil PM<sub>10</sub> (3.43%, 95%CI: 1.26%, 5.65%). Our results did not suggest associations with cardiovascular admissions in 65+ or respiratory admissions in 15+ age groups. 38 39 Effect estimates were generally robust to adjustment for other factors and by season.

40	Conclusions. Our findings are broadly consistent with the growing evidence of the toxicity of
41	traffic and combustion particles, particularly in relation to respiratory morbidity in children and
42	cardiovascular morbidity in younger adults.
43	
44	Key words: Hospital Admissions; Mortality; Particles; Source Apportionment; Time series.

#### 46 1. INTRODUCTION

47 A number of detailed reviews of the health effects of short-term exposure to particles have been 48 published (Adar et al., 2014; Atkinson et al., 2014; WHO, 2013). These highlight an increasing 49 focus on better identification of specific particle components and/or sources in order to target 50 measures for the protection of public health. Nevertheless these are two quite different 51 approaches: the former addresses single components of ambient particulates that may have a 52 dominant source under certain climatic conditions (for example during warm periods urban 53 elemental carbon is dominated by vehicle exhaust) while the latter addresses clusters of 54 components as defined by source apportionment that may better represent a specific source. The 55 latter approach has also been proposed as a way to address multi-pollutant exposure and health 56 associations (Lall et al., 2011; Ostro et al., 2011; Sarnat et al., 2008; Zanobetti et al., 2014).

57 Source apportionment may be useful in epidemiological investigation of health effects but the 58 application of varying methodologies and interpretation of identified clusters leave uncertainties 59 making comparison between studies difficult. The US Environmental Protection Agency (EPA) 60 sponsored a workshop that investigated source apportionment and health effects analyses by 61 examining the associations between daily mortality and the investigators' estimated source-62 apportioned PM<sub>2.5</sub> for Washington, DC between 1988-1997 (Ito et al., 2006; Thurston et al., 63 2005). This analysis demonstrated that source-related effect estimates and their lagged 64 association patterns were similar across investigators/methods with variation in the source 65 apportionments increasing only by 15% the mortality regression confidence intervals. The panel concluded that their results provided supportive evidence that existing  $PM_{2.5}$  source 66 67 apportionment methods were sufficiently robust to derive reliable insights into the source 68 components that contribute to PM<sub>2.5</sub> health effects (Thurston et al., 2005).

69 The Clearflo project (Bohnenstengel et al., 2014) characterized, in detail, the air pollution 70 mixture in London between 2011-2012 and provided the opportunity to conduct daily time-series 71 analyses focusing on specific sources, using data on the chemical composition of particles, 72 estimation of the urban increment, as well as routine and study specific pollutant measurements. 73 While we have previously used this extensive database to investigate the health effects of 74 selected pollutants representative of the various components of traffic related air pollution 75 (Atkinson et al., 2015; 2016; Samoli et al., 2016), in the present paper we investigate the effects 76 of pollution from various sources. We used the UK national particle composition and numbers 77 networks along with Clearflo data to apply positive matrix factorization analysis and derive 78 source-related concentrations of PM<sub>10</sub> and size distributions of ultrafine particles in order to 79 assess their associations with daily total, cardiovascular and respiratory mortality, as well as 80 hospitalizations in London, U.K.

## 81 **2. METHODS**

#### 82 2.1 Health data

Daily counts of deaths from all non-accidental causes (ICD-10 Chapters A-R), cardiovascular
(ICD-10 Chapter I ) and respiratory causes (ICD-10 Chapter J ) for people resident and dying in
London, U.K. between January 2011 and December 2012 were constructed from death
registrations obtained from the UK Office of National Statistics. For the same time period and
using the same ICD-10 codes, daily counts of the numbers of emergency, first episode, hospital
admissions for cardiovascular and respiratory diseases stratified by age (0-14, 15-64 and 65+
years) were derived from records of individual admissions obtained from the English Hospital

Episode Statistics system. Hospital admissions were stratified by age group as the occurrence of
both respiratory and cardiovascular diseases vary with age.

## 92 2.2 Pollutants and Meteorological variables

93 Using data collected from the Clearflo project, supplemented by national and local network 94 measurements made at the North Kensington (NK) urban background site in London, U.K., we 95 assembled a database of over 100 metrics for 2011-2012, that included daily concentrations of 96 particle mass (for particles with aerodynamic diameter less than 10 µm (PM<sub>10</sub>)), particle number 97 and size distribution (NSD) as a measure of ultrafine particles (with diameter less than 0.6 µm), 98 as well as particle chemical composition and a wood smoke tracer derived using the aethalometer 99 model (Fuller et al., 2014). More specifically, particle number concentrations were obtained 100 from the Condensation Particle Counter (CPC, TSI model 3022) with an upper size limit of 101 around 3 µm, while number concentrations associated with the source apportionment were 102 derived from the analysis of data from the Scanning Mobility Particle Sizer (SMPS, TSI model 103 3080 classifier and TSI 3075 CPC) with an upper size limit of around 0.6  $\mu$ m. Although the 104 instruments used to measure the particle number count and NSD are sensitive to particles well 105 beyond the ultrafine size range, typically around 90% of particles by number in urban air are 106 smaller than 100 nm diameter and consequently the particle number count and NSD are good 107 measures of the abundance of ultrafine particles. The air pollution climate of the North 108 Kensington site has been characterised in detail previously (Bigi and Harrison, 2010). 109 Mean daily temperature (°C) and relative humidity data were also collected for the period 2011-

110 12 from a meteorological station close to the North Kensington monitoring site.

111 2.3 Source apportionment

Positive Matrix Factorisation (PMF) is a multivariate data analysis method widely applied in atmospheric aerosol science. It is a least squares formulation of factor analysis first reported by Paatero and Tapper (1994). In common with other receptor modelling methods used for source apportionment of airborne particles, it is based upon a concept of mass conservation. Thus,

116 
$$c_{ij} = \sum f_{i,k} g_{j,k} + e_{ij}$$

117 where  $c_{ij}$  is the concentration of component i in air sample j,  $f_{i,j}$  the fractional contribution of 118 component i to the particles emitted by source k,  $g_{j,k}$  is the contribution of source k to the mass of 119 particles in air sample j, and  $e_{i,j}$  is the error associated with this estimate.

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Thus the ambient aerosol, C, represented by a matrix of observations and constituents, is explained by the product of a source composition matrix F and a contribution matrix, G. The residuals are accounted for in matrix E, and G and F are obtained by a minimisation algorithm. The program is constrained not to give negative solutions. The components entered can be either chemical constituents, or size bins from measured particle size distributions.

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127 Full details of the data collection, the PMF analysis and the results of PMF application have been 128 reported by Beddows et al. (2015, see also Supplementary Table S1). The version of PMF which 129 was used was PMF2, version 4.2 (Paatero and Tapper, 1994). The best fit to the PM<sub>10</sub> data was 130 given by six factor solution. Source profiles for  $PM_{10}$  are presented in Supplementary Figure S1. 131 The largest contribution to  $PM_{10}$  mass was a factor attributed to secondary particulate matter which 132 explained a high proportion of the variance in nitrate, sulphate and ammonium concentrations with 133 also a contribution to organic carbon. Almost as substantial were non-exhaust and crustal particles 134 which show a soil-like profile making major contributions to the concentrations of aluminium, 135 calcium, titanium and organic carbon. Of similar magnitude was a contribution from the urban 136 background which appeared to be comprised largely of carbonaceous particles associated with 137 organic and inorganic markers of wood smoke and traffic emissions. There was a smaller 138 contribution from marine aerosol (sea spray) for which sodium, magnesium and chloride were the 139 major constituents. Two other factors also made modest contributions to PM<sub>10</sub> mass. One 140 explained a large proportion of the variance in vanadium and nickel and showed the presence of 141 sulphate, organic carbon and elemental carbon as major constituents. Such a profile typically 142 derives from the combustion of heavy fuel oil and may be associated largely with shipping sources. 143 The other contribution with large concentrations of elemental carbon and organic carbon and large 144 contributions to copper, barium, antimony and zinc concentrations had a clear signature relating 145 to exhaust and non-exhaust particles from road vehicles and was attributed to local road traffic.

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147 The particle number size distribution data were best fitted by a four factor solution. Source profiles 148 for particle number size distribution are presented in Supplementary Figure S2. Two of those 149 factors made by far the greatest contribution to particle number. The first was attributed to road 150 traffic. It showed a mode in the size distribution at around 30 nm and a diurnal variation typical 151 of road traffic activity. The second was an urban background contribution peaking at around 70 152 nm in the number size distribution and showing a marked elevation at night. Its size distribution 153 and diurnal and seasonal variation suggested a large contribution from wood smoke accompanied 154 by aged traffic particles. Two sources made much smaller contributions, one, peaking at around 155 20 nm diameter with a strong temporal peak in the early afternoon was attributed to regional 156 nucleation (new particle formation). The other constituent whose main size mode was at around 0.25 µm and peaked at nighttime was attributed to secondary particles which may be inferred tohave arisen from long-range transport processes.

159 2.4 Statistical Analysis

We investigated the associations between short-term exposure to the source factors and health
outcomes using Poisson regression models allowing for overdispersion. The model was of the
form:

$$\log E[Y_t] = \beta_0 + b * \operatorname{Pol}_t + s(\operatorname{time}_t) + \sum_i s(X_{it})$$

164 where  $E[Y_i]$  is the expected value of the Poisson distributed variable Y<sub>i</sub> indicating the daily 165 outcome count on day t with  $Var(Y_t) = \varphi E[Y_t]$ ,  $\varphi$  being the over-dispersion parameter, timet is a 166 continuous variable indicating the time (day) of event,  $Pol_t$  is the concentration of the sourcerelated factor on day t,  $X_{it}$  is the value of confounder  $X_i$  on day t, and s denotes smoothing 167 168 functions. We used penalized regression splines (Wood, 2000) as smoothing functions s to 169 capture the association between time-varying covariates, calendar time and health outcome. 170 Degrees of freedom (df) for long term trends were based on the minimization of the absolute 171 value of the sum of the partial autocorrelations of the residuals from lags 1 to 30, imposing a 172 minimum of 3 df per year. We also included dummy variables for the day of the week and public 173 holidays. For the analysis of respiratory admissions among ages 0-14 and 15-64 years we 174 included an extra dummy variable denoting the month of August, as the decrease in the 175 respiratory admissions at this period could not be sufficiently captured by the smooth term of 176 seasonality. We controlled for mean daily temperature and relative humidity to address any 177 potential confounding effects of weather. For temperature control we applied a natural spline 178 with 3 df for same day's exposure (lag 0) to capture the effect of high temperatures on health,

while to capture the health effects of lower temperatures we used the corresponding function on the average of the six previous days exposure (lags 1-6), as these terms minimized the Akaike's Information Criterion (Stafoggia et al., 2013). For relative humidity adjustment, we included a linear term for the average of the same and the two previous days, sufficient to capture any residual weather confounding.

We decided *a-priori* to include previous day's exposure for CVD outcomes and total mortality (lag1) and exposure two days before the event for respiratory outcomes (lag2), based on prior indications of longer lags for the latter (Atkinson et al., 2010).

We investigated the linearity of the associations by including a penalised spline for the exposure metric. We tested the sensitivity of our findings by mutually adjusting in the models for all source-related mass concentrations for PM or numbers for NSD. We also applied two pollutant models by including both the source-related factor and the remaining particles mass/numbers (i.e. PM – source-related PM), for each identified source category in order to estimate the sourcespecific impact, after adjusting for the impact of the rest (Thurston et al., 2015).

193 We investigated the associations by season defined as warm (April-September) and cool

194 (October-March) period to test the hypothesis of effect modification due to differential emissions

and exposure misclassification between periods. For these analyses we controlled for seasonality

and long-term trends using indicator variables per month per year of the study, while the rest of

197 the confounding control was the same as in the annual model. Effect modification between strata

198 was assessed by applying a t-statistic and a chi square test for heterogeneity.

199 We tested the hypothesis of possible residual confounding for our positive results using the

200 method proposed by Flanders et al. (2011). Briefly the associations are estimated for pollutant

201 concentrations on the day after the health event (lag -1) given pollutant levels on the day of
202 interest. If this estimate indicates effects and/or affects the estimate of the main exposure metric
203 then the presence of residual confounding is considered, due to the non causal underlying
204 association.

All models were fit in R v.3.0.3 (R development Core Team (2011), ISBN 3-900051-07-0, URL
<u>http://www.R-project.org</u>) using the package *mgcv* (*v*.1.7-28). Results in tables and plots are
presented as percent change associated with an interquartile increase (IQR) in the source-related
factor.

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## 210 **3. RESULTS**

211 Table 1 presents descriptive measures for the health outcomes analyzed and the source-related 212 mass for PM<sub>10</sub> or numbers for NSD, as well as the meteorological data. Health data provided 213 large mean numbers and variability. The mean daily PM<sub>10</sub> during 2011-12 in London was 18.4 214  $\mu g/m^3$  and the largest contribution to its mass originated from non-exhaust, secondary and urban 215 background sources. In Table 1, the total count refers to the particle number concentrations 216 obtained from the CPC, while the four related source categories were derived from the PMF 217 analysis of data from the SMPS. The total of the four sources falls well short of the total number 218 count from the CPC because the CPC covers a wider range of particle sizes, and corrections 219 applied for internal particle losses in the SMPS may be an underestimate. The mean NSD was 220 12,726.5 n/cm<sup>3</sup> and the largest part was attributed to the traffic source closely followed by urban background. Correlation between identified factors of each pollutant (PM<sub>10</sub> or NSD) was small 221

222 (Table 2, in general less than 0.3) except for the correlation between the urban background and 223 traffic source in  $PM_{10}$  (r=0.62) and with the secondary source in NSD (r=0.69).

224 Table 3 presents the percent change in mortality associated with an IQR increase in the 225 respective exposure. We found no evidence of associations between  $PM_{10}$  total mass or NSD or 226 source-specific metrics and health, as the direction of the estimates was variable with 95% 227 confidence intervals that spanned 0%. Nevertheless, there were consistent positive associations 228 with mortality outcomes and PM<sub>10</sub> originating from marine or fuel oil sources, while all but the 229 secondary-related PM<sub>10</sub> presented positive effect estimates with respiratory mortality. Negative 230 statistically significant effects were estimated between secondary –related  $PM_{10}$  and total / CVD 231 mortality or NSD (total number concentration and secondary-related one) and CVD mortality.

232 Table 4 presents corresponding model results for hospital admissions. Both  $PM_{10}$  and NSD effect 233 estimates were positive only for adult (15-64 years) cardiovascular hospitalizations (0.17% 234 increase, 95% confidence interval (CI):-0.86%, 1.21% for an IQR increase in PM<sub>10</sub> and 0.81%, 235 95% CI: -0.78%, 2.42% in NSD) and pediatric respiratory (0-14 years) hospitalizations (0.69%, 236 95%CI: -0.85%, 2.25% increase associated with PM10 and 1.86%, 95%CI: -0.28%, 4.05% with 237 NSD). Our results do not support associations with cardiovascular admissions among those aged 238 65+years or respiratory admissions among those over 15 years old. Regarding adult 239 cardiovascular admissions traffic-related PM<sub>10</sub> and NSD displayed the higher effect estimates 240 (1.01%, 95% CI: 0.03%, 2.00% and 1.04%, 95% CI: -0.62%, 2.72% respectively) as well as 241 particles associated with background urban sources (0.36% for PM<sub>10</sub> and 0.81% for NSD). Non-242 exhaust-related PM<sub>10</sub> also displayed a positive increase in adult CVD hospitalizations. Most 243 sources were positively associated with pediatric respiratory hospitalizations. In particular fuel 244 oil-related PM<sub>10</sub> displayed the highest and statistically significant effect estimate (3.43%, 95%CI:

245 1.26%, 5.65%), while nucleation sources drove the association with NSD (0.97%, 95%CI: -246 1.31%, 3.30%). While the CIs between different age strata greatly overlap indicating absence of 247 heterogeneity, the effect of fuel oil  $PM_{10}$  on pediatric respiratory hospitalizations was 248 significantly different to the corresponding estimates for the other age groups as was also the 249 traffic related PM for both pediatric respiratory hospitalizations and CVD for those 15-64 years. 250 Finally, as negative findings make also positive effect estimates dubious, we tested the 251 hypothesis of possible residual confounding for our positive results using the method proposed 252 by Flanders et al. (2011). For all estimates that were found to be positive and statistically 253 significant and there was no indication of residual confounding, as they were robust to 254 adjustment of future pollution levels.

The investigation of the concentration response associations supported linearity with indications of deviations mainly at higher levels for the non-exhaust-related PM with CVD and respiratory mortality or respiratory admissions for those 15-64 years old, and for the associations between urban background NSD and CVD and respiratory mortality. Nevertheless when we tested these associations excluding the upper fifth percentile of the exposure distribution our conclusions were stable in direction and significance.

Figure 1 and Supplementary Tables S2 and S3 present results from models including two or all sources. Effect estimates were generally robust to co-source adjustment, although mutual adjustment for all sources generally exerted greater influence on the estimates compared with estimates from two sources models. Effect estimates for the association of mortality outcomes with fuel oil-related  $PM_{10}$  (but not with marine-related) remained positive after control for other sources, with non-exhaust and traffic-related  $PM_{10}$  also remaining positively associated with respiratory mortality. Traffic-related  $PM_{10}$  effect estimate remained robust for adult CVD (1.24%

increase from the two sources model, 95%CI: 0.11%, 2.39%) and pediatric respiratory
(0.84% corresponding increase, 95%CI: -0.68%, 2.38%) hospitalizations. Similarly fuel oilrelated PM<sub>10</sub> retained the strong association with pediatric respiratory admissions (3.53%
increase, 95%CI: 1.34%, 5.76%). Effect estimates of background urban NSD with either adult
CVD or pediatric hospitalizations remained robust as did the estimates between nucleation NSD
and pediatric hospital admissions.

274 Figure 2 and Supplementary Tables S4 and S5 present results from stratified analysis by the 275 warm and cool periods of the year. Most effect estimates were not significantly different between 276 seasons. Fuel oil and traffic-related  $PM_{10}$  effects on mortality outcomes differed by season, as did 277 nucleation NSD with adult CVD and pediatric respiratory hospitalization. Fuel oil PM<sub>10</sub> 278 displayed higher effect estimates with total mortality in the cool period, 2.87% increase (95% CI: 279 1.01%, 4.76%) vs 0.91% increase (95%CI:-1.02%, 2.88%) in the warmer months and traffic-280 related PM<sub>10</sub> with CVD mortality in the warm, 1.07% (95%CI: -0.71%, 2.88%) vs -1.94% 281 (95%CI: -4.12%, 0.29%) in the cool period. Most notably all source specific particles (except 282 urban background and fuel oil PM<sub>10</sub> and traffic-related NSD) displayed statistically significantly 283 higher effects on elderly respiratory hospitalizations (65+ years) during the warm period of the 284 year, except for marine-related  $PM_{10}$  that displayed significantly greater effects during the cold 285 period (2.04% in the cool period vs -0.36% in the warm).

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### 287 4. DISCUSSION

Associations between daily health metrics and six source-realed factors for  $PM_{10}$  (reflecting urban background, marine, secondary, non-exhaust traffic/crustal, fuel oil and traffic sources) and four for NSD (secondary, urban background, traffic and nucleation) were investigated for

291 London, U.K. during 2011-12. This study has used results from the receptor modelling (source 292 apportionment) of both particle mass and particle number. The mass of particles in urban air is 293 typically dominated by fine particles in the accumulation mode (0.1-1 µm diameter) and in the 294 coarse particle mode (2.5-10 µm diameter). In contrast, the particle number is dominated by 295 very small particles which are predominantly less than 100 nm diameter and hence ultrafine, but 296 contribute little to mass. The two source apportionment studies are therefore complementary in 297 that one apportions mass, reflecting particles of greater than 100 nm diameter, while the other 298 apportions number which is dominated by the ultrafine particles of less than 100 nm diameter. 299 Specifically, the analysis of the  $PM_{10}$  chemical composition data is able to distinguish 300 components contributing largely to particle mass, whereas the number particle size distribution 301 data set – although limited to detecting sources of particles below the diameter upper limit of the 302 SMPS (604 nm) – is more effective for identifying components making an appreciable 303 contribution to particle number. Consequently, even though particles in the mass-based and 304 number-based studies may be attributed to the same source, they represent different populations 305 of particles which might have different effects upon. We found weak evidence for associations 306 between mortality and short-term exposure to fuel oil PM<sub>10</sub>, while the traffic-related part 307 displayed positive associations with respiratory mortality. No associations emerged for source-308 specific NSD and mortality. PM<sub>10</sub> effect estimates on adult cardiovascular hospitalizations were 309 driven by the traffic factor, while NSD positive associations were driven by the urban 310 background one. Pediatric respiratory hospitalizations displayed the greatest and most consistent 311 positive associations with particles derived from most sources, with the strongest findings 312 estimated for fuel oil related PM<sub>10</sub> and nucleation NSD.

313 Our positive results for the traffic related source are consistent with our previous reports using 314 measurements of specific traffic-related elemental components of PM<sub>10</sub> for the same time period 315 in London. Atkinson et al. (2016) reported robust associations between short term exposure to 316 elemental carbon, an indicator of diesel exhaust, and respiratory mortality, while Samoli et al. 317 (2016) reported associations with adult cardiovascular and pediatric respiratory hospitalizations 318 for carbon in PM as a diesel exhaust marker and carbon monoxide, as an indicator of petrol 319 vehicle exhaust. Although previously there were indications that aluminum as an indicator of 320 dust re-suspension and non-exhaust traffic was associated with adult hospitalizations, this was 321 not replicated in the present analysis that incorporated aluminum in the non exhaust factor along 322 with other related elements. Nevertheless, previous studies in London during 2000-2005 have 323 reported associations between particle number concentration and cardiovascular mortality and admissions (Atkinson et al., 2010) as well as secondary particles and respiratory mortality (Pirani 324 325 et al., 2015) that we did not find in our study. These discrepancies may be attributed to the 326 different health and exposure metrics used (for example Atkinson et al. (2010) analysed number 327 concentration and all-ages CVD admissions), different statistical approaches (Bayesian approach 328 in Pirani et al. (2015)) and the longer period (6 and 4 years in the previous analyses over 2 in our 329 case). Changes in the urban pollution mixture and concentrations over the period 2000 to 2012 330 can also not be ruled out, but these possible temporal issues cannot be assessed under the settings 331 of this study. One notable change which occurred between the periods of data used by Atkinson 332 et al. (2010), the years 2000-2005, and the current study, 2011-2012, is a reduction in the sulfur 333 content of motor fuels which caused a major reduction in the concentration, size distribution and 334 chemical composition of ultrafine particles (<100 nm diameter) (Jones et al., 2012).

335 The main strengths of our study are the range, the quality and the completeness of the pollution 336 metrics assembled from routine and augmented monitoring at a central urban background site 337 and the use of the large London population that provides variability in the health outcomes for 338 time-series analyses. Limitations of the present study include the relatively small sample size 339 (two years) and the exposure misclassification associated with the time-series design, induced 340 due to the use of a single fixed background monitoring site to estimate the population's exposure. 341 This may have a greater impact in the identification of source-related associations as different 342 source-related concentrations' will be affected in different ways by the misclassification, as 343 larger measurement error is expected for more spatially heterogeneous factors (e.g. traffic) than 344 homogeneous ones (e.g. secondary) (Sarnat et al., 2010). Whilst the urban background site 345 employed in this study has previously been shown to be representative of the city-wide background, and the sensitivity analysis supported our positive results, residual confounding 346 347 cannot be completely ruled out, as also partly supported by the modification of the magnitude of 348 the effect estimates in the multi source models. Although associations that display consistent 349 patterns may suggest causation, a longer time-series with more monitoring sites is needed to help 350 confirm or reject the null findings of our study.

Finally, as source contributions are estimated and not actually measured, their estimation is
associated with some increased uncertainty. Following the report of the EPA workshop on
similar epidemiological findings using different source apportionment methods (Thurston et
al.,2005), Kioumourtzoglou et al. (2014) and Glass et al. (2015) showed that ignoring this
uncertainty may lead to significant underestimation of the epidemiological inferences, regardless
of the source apportionment method, and to contradicting findings between methods.

The air pollution climate and source apportionment for London is expected to be broadly similar to that of other European locations at a similar latitude. The absence of source apportionment studies using the same measurement variables and methodology makes it difficult to give exact comparisons with other cities. There are likely to be significant differences between London and cities in the extreme north of Europe due to winter sanding of road surfaces in the latter, and with southern Europe where atmospheric new particle formation through nucleation and the presence of Saharan dusts are more prevalent.

364 Few studies have looked into source-specific particles and health associations and direct 365 comparison to the present study is limited due to the location specific factor identification, as 366 well as the investigation of different outcomes and exposure periods. Laden et al. (2000) and 367 Zanobetti et al. (2014) used k-means clustering to define clusters of similar air pollution mixture 368 in order to address different PM toxicity and investigated the effect of short-term exposure to 369 source-specific PM<sub>2.5</sub> on total mortality in U.S cities and reported associations with traffic-370 related particles as well as coal combustion (Laden et al., 2000) and fuel oil combustion sources 371 (Zanobetti et al., 2014). These results, although using a different approach to identify harmful 372 sources, are in broad agreement with the effect of fuel oil-related PM<sub>10</sub> on total mortality in our 373 study. Similarly, Ljungman et al. (2016) reported that PM<sub>2.5</sub> exposure from air pollution mixtures 374 with large contributions of local ultrafine particles from traffic, heating oil, and wood 375 combustion was associated with higher baseline pulse amplitude, but not hyperemic response in 376 the Framingham Heart Study. Using similar source apportionment methodology Ostro et al. 377 (2011) reported that PM<sub>2.5</sub> from several sources (vehicle exhaust, fuel oil combustion, secondary 378 nitrate/organics, minerals, secondary sulfate/organics, and road dust) displayed statistically 379 significant associations with all-cause and cardiovascular mortality in Barcelona, Spain; Sarnat et

380 al. (2008) reported significant, positive associations between same-day PM<sub>2.5</sub> attributed to 381 mobile sources and biomass combustion in an Atlanta site and CVD-related emergency 382 department visits, while steel industry and traffic related PM<sub>2.5</sub> was associated with respiratory 383 and cardiovascular admissions respectively in New York (Lall et al., 2001). Pun et al. 384 investigated associations between source-related PM<sub>10</sub> and emergency hospitalizations either due 385 to respiratory causes (2015) or to ischemic heart disease (IHD, 2014) in Hong Kong. Vehicle-386 exhaust was associated with both outcomes (2.01% and 1.87% increase correspondingly for an 387 IQR increase in lags 2-5 and 0-1), while secondary sulphate was associated with respiratory 388 hospital admissions (1.59% increase) and secondary nitrate (2.28%) or salt-related (1.19%) PM<sub>10</sub> 389 with IHD ones. Panel studies on susceptible population groups support the evidence of traffic-390 related combustion particle effects on respiratory function in adult asthmatics (Penttinen et al., 391 2006) or exercise-induced ischemia in patients with stable coronary heart disease (Lanki et al., 392 2006) and markers of systemic inflammation in IHD patients (Siponen et al., 2015). Li et al. 393 (2016) reported that NSD of secondary origin were mostly responsible for the decrease in the 394 respiratory function among 509 children with asthma or allergies in urban Taipei, Taiwan, which is also in accordance with our finding of a secondary NSD effect on pediatric respiratory 395 396 hospitalizations, although in London background and nucleation NSD displayed stronger 397 associations. Longitudinal studies that have investigated long-term exposure to source-related 398 PM<sub>2.5</sub> and cardiovascular outcomes (Henning et al. 2014; Thurston et al., 2015) also reported 399 traffic specific PM effects as well as with fossil fuel combustion signatures (Thurston et al., 400 2015).

401 None of the previous studies have looked into source-related effects in different periods of the
402 year. Different source-related particles displayed slightly different patterns, although most effects

403 were higher during the warm period, except for most associations with marine-related particles. 404 Such heterogeneity is partly explained by different emission patterns from the identified sources, 405 meteorological conditions and differential exposure misclassification. The distinct pattern of 406 secondary, non-exhaust and traffic PM<sub>10</sub>, as well as urban background and secondary NSD, 407 effects on elderly respiratory hospitalizations during the warm period may be attributed to better 408 exposure characterization of the population that is most likely to be exposed outdoors when 409 climatic conditions are better. Our results are in agreement with previously reported higher 410 effects during the warm period of the year from the same data (Atkinson et al., 2016; Samoli et 411 al., 2016).

412

## 413 **5. CONCLUSIONS**

414 In conclusion, our results suggest that traffic may be the dominant source for both  $PM_{10}$  and 415 NSD driving the associations with adult CVD hospitalizations, while pediatric respiratory 416 hospitalizations may also be driven by fuel oil  $PM_{10}$  and nucleation NSD. Our findings add to the 417 growing evidence of the toxicity of traffic and combustion particles that call for implementation 418 of regulation measures that would improve urban air quality.

419

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549 **Table 1.** Descriptive statistics for mortality and hospital admissions, concentrations of particles,

- 550 source-specific estimated concentrations and meteorological variables in London, U.K. for 2011-
- 551 12.

	Number of	10 <sup>th</sup>	Median	IQR	90 <sup>th</sup>
	days	percentile		(75 <sup>th</sup> -25 <sup>th</sup>	percentile
				percentile)	
Mortality (n/day) <sup>a</sup>					
Total	722	99	117	21	139
Cardiovascular	722	27	35	9	45
Respiratory	722	11	17	8	25
Hospital Admissions (n/day)					
Cardiovascular					
15-64 years	731	39	57	25	71
65+ years	731	76	104	37	124
Respiratory					
0-14 years	731	22	45	23	72
15-64 years	731	48	63	16	81
65+ years	731	77	91	28	125
$PM_{10} (\mu g/m^3)$					
Total concentration	729	9.0	15.0	10	32.5
Urban Background	730	0.9	3.0	3.8	9.6
Marine	730	0.4	2.1	2.5	5.6
Secondary	730	0.8	3.0	3.0	9.4
Fuel Oil	730	0.3	0.9	0.7	1.9
Non-Exhaust Traffic	730	0.9	3.2	3.9	9.5
Traffic	730	0.1	0.3	0.3	0.7
NSD (number/cm <sup>3</sup> )					
Total number per cm <sup>3</sup>	636	7,958.0	12,123.5	5,180.0	17,901.0

Urban Background	590	818.4	1893.2	1806.2	4442.2
Nucleation	590	43.0	279.8	519.9	991.8
Secondary	590	50.1	104.8	254.1	622.8
Traffic	590	1320.6	2355.0	1441.1	3950.4
Meteorology					
Mean Temperature (°C)	731	5.1	11.7	7.5	18.1
Relative humidity (%)	731	61.6	78.0	14.6	88.5

552 IQR: Interquartile range; NSD: Number Size Distribution.

553 a01/01/20-22/12/2012

**Table 2.** Pearson correlation coefficients between source-specific particles in London for 2001-2012.

			PM <sub>10</sub> Source-related					NS	SD Source-rel	ated
		Back ground	Marine	Secondary	Oil	Non- Exhaust	Traffic	Back ground	Nucleation	Secondary
<b>PM</b> <sub>10</sub>	Background	1								
	Marine	-0.25	1							
	Secondary	0.31	-0.21	1						
	Fuel Oil	-0.10	-0.07	-0.16	1					
	Non-Exhaust Traffic	0.15	-0.23	0.21	-0.15	1				
	Traffic	0.62	-0.28	0.20	-0.10	0.48	1			
NSD	Background	0.77	-0.35	0.30	0.02	0.41	0.72	1		
	Nucleation	-0.07	-0.09	-0.14	0.28	-0.14	-0.08	-0.08	1	
	Secondary	0.60	-0.36	0.64	-0.14	0.47	0.54	0.69	-0.13	1
	Traffic	0.41	-0.13	-0.01	-0.07	0.10	0.47	0.35	0.25	0.10

NSD: Number Size Distribution.

**Table 3.** Percent change in all-cause (lag1), cardiovascular (lag1) and respiratory (lag2)mortality associated with interquartile range increases in source-related PM10 and NSD inLondon, 2011-12. Results from single source models.

	All-Cause	Cardiovascular	Respiratory
	% (95%CI)	% (95%CI)	% (95%CI)
<i>PM</i> <sub>10</sub> (μg/m <sup>3</sup> )			
Total concentration	-0.48 (-1.22, 0.25)	-0.87 (-2.13, 0.40)	-0.81 (-2.57, 0.97)
Urban Background	-0.03 (-0.76, 0.70)	-0.96 (-2.24, 0.34)	0.31 (-1.46, 2.11)
Marine	0.59 (-0.30, 1.49)	1.11 (-0.49, 2.73)	0.39 (-1.83, 2.67)
Secondary	-0.95 (-1.47, -0.43)	-1.03 (-1.92, -0.12)	-1.20 (-2.49. 0.10)
Fuel Oil	0.86 (-0.20, 1.93)	0.67 (-1.18, 2.56)	1.58 (-1.06, 4.29)
Non-Exhaust Traffic	-0.23 (-1.17, 0.71)	-0.63 (-2.21, 0.97)	0.63 (-1.61, 2.91)
Traffic	-0.37 (-1.08, 0.34)	-1.03 (-2.27, 0.22)	1.06 (-0.65, 2.79)
NSD (n/cm <sup>3</sup> )			
Total number / cm <sup>3</sup>	-0.06 (-1.16, 1.06)	-2.04 (-3.94, -0.10)	-1.86 (-4.50, 0.86)
Urban Background	-0.55 (-1.52, 0.43)	-1.59 (-3.29, 0.14)	1.43 (-0.97, 3.89)
Nucleation	0.21 (-0.90, 1.33)	-0.76 (-2.75, 1.26)	-0.18 (-2.93, 2.65)
Secondary	-0.84 (-1.76, 0.10)	-1.86 (-3.45, -0.24)	-1.19 (-3.41, 1.08)
Traffic	0.21 (-0.93, 1.37)	-0.52 (-2.57, 1.57)	-1.83 (-4.59, 1.01)

NSD: Number Size Distribution, CI: Confidence Interval. In bold: statistically significant results at p<0.05.

**Table 4.** Percent change in cardiovascular (lag1) and respiratory (lag2) hospital admissions associated with interquartile range increases in source-related PM<sub>10</sub> and NSD in London, 2011-12. Results from single source models.

	Cardiovascul	ar % (95%CI)	Respiratory % (95%CI)			
	15-64 yrs.	65 yrs.+	0-14 yrs.	15-64 yrs.	65 yrs.+	
$PM_{10} (\mu g/m^3)$						
Total concentration	0.17 (-0.86, 1.21)	-0.50 (-1.27, 0.28)	0.69 (-0.85, 2.25)	-0.67 (-1.69, 0.37)	-1.14 (-2.10, -0.16)	
Urban Background	0.36 (-0.67, 1.40)	-0.35 (-1.13, 0.43)	0.55 (-0.83, 1.94)	-0.23 (-1.25, 0.80)	-0.95 (-1.88, 0.00)	
Marine	-0.50 (-1.72, 0.72)	1.28 (0.36, 2.21)	-0.43 (-2.15, 1.33)	0.51 (-0.72, 1.76)	0.57 (-0.56, 1.71)	
Secondary	-0.14 (-0.86, 0.58)	-0.68 (-1.23, -0.13)	-0.58 (-1.64, 0.49)	-0.87 (-1.60, -0.13)	-0.19 (-0.89, 0.52)	
Fuel Oil	-0.12 (-1.56, 1.35)	-0.14 (-1.23, 0.97)	3.43 (1.26, 5.65)	-1.08 (-2.52, 0.38)	-0.57 (-1.93, 0.82)	
Non-Exhaust Traffic	0.18 (-1.10, 1.48)	-0.77 (-1.73, 0.19)	0.42 (-1.57, 2.44)	-0.14 (-1.42, 1.15)	-0.01 (-1.24, 1.23)	
Traffic	1.01 (0.03, 2.00)	-0.29 (-1.03, 0.46)	0.92 (-0.40, 2.26)	-0.70 (-1.67, 0.29)	-1.35 (-2.25, -0.45)	

$NSD(n/cm^3)$					
Total number /cm <sup>3</sup>	0.81 (-0.78, 2.42)	-0.07 (-1.27, 1.15)	1.86 (-0.28, 4.05)	-1.14 (-2.66, 0.41)	-1.09 (-2.42, 0.27)
Urban Background	0.81 (-0.61, 2.26)	-0.25 (-1.34, 0.85)	0.51 (-1.39, 2.45)	-0.08 (-1.41, 1.27)	0.29 (-0.92, 1.52)
Nucleation	-0.82 (-2.35, 0.74)	-0.90 (-2.08, 0.30)	0.97 (-1.31, 3.30)	-0.48 (-1.99, 1.06)	-0.73 (-2.07, 0.63)
Secondary	0.19 (-1.14, 1.53)	-0.85 (-1.86, 0.17)	0.18 (-1.70, 2.11)	-0.57 (-1.81, 0.69)	-0.47 (-1.62, 0.69)
Traffic	1.04 (-0.62, 2.72)	-0.41 (-1.67, 0.87)	-0.20 (-2.38, 2.03)	-0.72 (-2.28, 0.87)	-1.21 (-2.57, 0.18)

NSD: Number Size Distribution, CI: Confidence Interval. In bold: statistically significant results at p<0.05.

**Figure 1.** Percent increase (and 95% confidence intervals) in respiratory admissions 0-14 years associated with an interquartile increase in the source-related  $PM_{10}$  concentrations ( $\mu g/m^3$ ) and NSD (n/cm<sup>3</sup>). Results from models including each source individually (triangles), adjusted for all other sources (squares) and after controlling for the total concentration in  $PM_{10}$  or numbers in NSD minus the specific source (circles).

**Figure 2.** Percent increase (and 95% confidence intervals) in cardiovascular (top panel) and respiratory mortality (bottom panel) associated with an interquartile increase in the source-related  $PM_{10}$  concentrations ( $\mu$ g/m<sup>3</sup>) and NSD (n/cm<sup>3</sup>) by warm (triangles) and cool (squares) period of the year.

#### SUPPLEMENTAL MATERIAL

# Differential health effects of short-term exposure to source-specific particles in London, U.K.

Evangelia Samoli, Richard W. Atkinson, Antonis Analitis, Gary W. Fuller, David Beddows, David C. Green, Ian S. Mudway, Roy M. Harrison, H. Ross Anderson, Frank J. Kelly.

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**Figure S1.** Factors outputted from PMF2 run on PM10 mass composition data showing the contribution (grey bar) and explained variation of each metric (red bar). Source: Beddows et al. 2015, Atmos. Chem. Phys. 15:10107-10125.

**Figure S2.** Factors outputted from PMF2 run on particle number size distribution showing the contribution (black line) and explained variation of each metric (red line). Source: Beddows et al. 2015, Atmos. Chem. Phys. 15:10107-10125.

**Table S2.** Percent change (and 95% confidence intervals (CIs)) in mortality associated with interquartile range increase in source-related particles (lag 1 for total and cardiovascular and lag 2 for respiratory) in London, for 2011–12. Results from two and all sources' models.

**Table S3.** Percent change (and 95% confidence intervals (CIs)) in hospital admissions by age group and season associated with season-specific interquartile range increase in source-related

particles after single day exposure (lag 1 for cardiovascular (A) and lag 2 for respiratory (B) diagnoses) in London, U.K. for 2011–12. Results from two and all sources models.

**Table S4.** Percent change (and 95% confidence intervals (CIs)) in mortality by season associated with season-specific interquartile range increase in source-related particles (lag 1 for total and cardiovascular and lag 2 for respiratory) in London, for 2011–12.

**Table S5.** Percent change (and 95% confidence intervals (CIs)) in hospital admissions by age group and season associated with season-specific interquartile range increase in source-related particles after single day exposure (lag 1 for cardiovascular (A) and lag 2 for respiratory (B) diagnoses) in London, U.K. for 2011–12.

Table S1. Measurements collected at the North Kensington site, 2011 and 2012. Source: Beddows

et al. 2015, Atmos. Chem. Phys. 15:10107-10125.

Species	<b>Brief description</b>	PM fraction	Detailed description
TMN	Manganese	PM10	Total metal concentration
ТМО	Molybdenum		
TNA	Sodium		
TNI	Nickel		
TPB	Lead		
TSB	Antimony		
TSN	Tin		
TSR	Strontium		
TTI	Titanium		
TV	Vanadium		
TZN	Zinc		
TAL	Aluminium		
TBA	Barium		
TCA	Calcium		
TCD	Cadmium		
TCR	Chromium		
TCU	Copper		
TFE	Iron		
TK	Potassium		
TMG	Magnesium		
PCNT	Particle number	PM <sub>1</sub>	Condensation particle counter
PM10	PM10	PM10	EU reference equivalent; gravimetric with gaps filled from
PM25	PM2.5	PM2.5	EU reference equivalent; FDMS-TEOM with gaps from
OC	Organic carbon	PM10	
CWOD	OA Wood burning	PM2.5	OA from wood using Aethalometer
WNO3	Nitrate	PM10	Water-soluble measured using near-real-time URG
WSO4	Sulfate		
WCL	Chloride		
WNH4	Ammonium		
WCA	Calcium		
WMG	Magnesium		
WK	Potassium		

**Figure S1.** Factors outputted from PMF2 run on PM10 mass composition data showing the contribution (grey bar) and explained variation of each metric (red bar). Source: Beddows et al. 2015, Atmos. Chem. Phys. 15:10107-10125.



**Figure S2.** Factors outputted from PMF2 run on particle number size distribution showing the contribution (black line) and explained variation of each metric (red line). Source: Beddows et al. 2015, Atmos. Chem. Phys. 15:10107-10125.



**Table S2.** Percent change (and 95% confidence intervals (CIs)) in mortality associated with interquartile range increase in sourcerelated particles (lag 1 for total and cardiovascular and lag 2 for respiratory) in London, for 2011–12. Results from two and all sources' models.

	Total mortality % (95%CI)		CVD mortali	ty % (95%CI)	Respiratory mortality % (95%CI)	
	All sources	Two-sources	All sources	Two-sources	All sources	Two-sources
$PM_{10} (\mu g/m^3)$						
Urban Background	0.85 (-0.18, 1.89)	0.14 (-0.62, 0.90)	-0.01 (-1.85, 1.86)	-0.81 (-2.15, 0.55)	-0.37 (-2.88, 2.20)	0.66 (-1.19, 2.55)
Marine	0.32 (-0.65, 1.30)	0.42 (-0.53, 1.38)	0.46 (-1.27, 2.23)	0.79 (-0.91, 2.51)	0.46 (-1.97, 2.95)	0.00 (-2.36, 2.42)
Secondary	-1.01 (-1.57, -0.45)	-1.03 (-1.56, -0.49)	-0.88 (-1.86, 0.11)	-1.03 (-1.96, -0.10)	-1.38 (-2.77, 0.02)	-1.25 (-2.58, 0.09)
Fuel Oil	0.65 (-0.40, 1.72)	0.79 (-0.27, 1.86)	0.43 (-1.43, 2.33)	0.50 (-1.37, 2.40)	1.50 (-1.16, 4.23)	1.44 (-1.22, 4.17)
Non-Exhaust Traffic	0.51 (-0.58, 1.62)	-0.03 (-1.02, 0.97)	0.45 (-1.43, 2.37)	-0.28 (-1.97, 1.44)	0.50 (-2.15, 3.22)	1.25 (-1.14, 3.70)
Traffic	-0.66 (-1.72, 0.40)	-0.17 (-0.99, 0.65)	-0.75 (-2.62, 1.16)	-0.79 (-2.23, 0.67)	1.75 (-0.90, 4.47)	1.99 (-0.02, 4.03)
$NSD(n/cm^3)$						
Urban Background	0.02 (-1.54, 1.60)	-0.73 (-1.83, 0.38)	-0.40 (-3.1, 2.42)	-1.68 (-3.60, 0.28)	7.54 (3.49, 11.75)	1.91 (-0.80, 4.69)
Nucleation	0.08 (-1.14, 1.31)	0.50 (-0.76, 1.79)	-0.96 (-3.12, 1.25)	-0.53 (-2.77, 1.76)	1.51 (-1.56, 4.69)	0.71 (-2.40, 3.91)
Secondary	-0.87 (-2.24, 0.52)	-0.94 (-1.97, 0.10)	-1.66 (-4.02, 0.76)	-1.66 (-3.41, 0.13)	-5.58 (-8.72, -2.33)	-1.25 (-3.67, 1.24)
Traffic	0.29 (-1.09, 1.68)	0.23 (-1.22, 1.71)	0.23 (-2.24, 2.77)	0.06 (-2.49, 2.68)	-4.77 (-8.01,-1.41)	-2.54 (-5.98, 1.03)

NSD: Number Size Distribution, CI: Confidence Interval. In bold: statistically significant results at p<0.05.

**Table S3.** Percent change (and 95% confidence intervals (CIs)) in hospital admissions by age group and season associated with season-specific interquartile range increase in source-related particles after single day exposure (lag 1 for cardiovascular (A) and lag 2 for respiratory (B) diagnoses) in London, U.K. for 2011–12. Results from two and all sources models.

(A) Cardiovascular Admissions

	15-64 years	% (95%CI)	65+ years % (95%CI)		
All sources		Two-sources	All sources	Two-sources	
<i>PM</i> <sub>10</sub> (μg/m <sup>3</sup> )					
Urban Background	-0.75 (-2.23, 0.75)	0.35 (-0.72, 1.44)	0.13 (-0.99, 1.27)	-0.24 (-1.05, 0.58)	
Marine	-0.30 (-1.63, 1.06)	-0.47 (-1.77, 0.84)	1.15 (0.14, 2.18)	1.14 (0.16, 2.13)	
Secondary	-0.24 (-1.01, 0.55)	-0.21 (-0.96, 0.53)	-0.53 (-1.12, 0.07)	-0.71 (-1.27, -0.14)	
Fuel Oil	-0.05 (-1.51, 1.43)	-0.09 (-1.55, 1.39)	-0.28 (-1.37, 0.82)	-0.22 (-1.32, 0.89)	
Non-Exhaust Traffic	-0.57 (-2.07, 0.95)	0.13 (-1.24, 1.51)	-0.50 (-1.63, 0.64)	-0.70 (-1.73, 0.33)	
Traffic	1.73 (0.20, 3.28)	1.24 (0.11, 2.39)	0.30 (-0.84, 1.46)	-0.06 (-0.92, 0.81)	
$NSD(n/cm^3)$					
Urban Background	0.76 (-1.48, 3.04)	0.43 (-1.17, 2.06)	0.97 (-0.75, 2.73)	-0.36 (-1.60, 0.88)	
Nucleation	-1.28 (-2.95, 0.42)	-1.05 (-2.78, 0.72)	-0.87 (-2.16, 0.44)	-0.84 (-2.19, 0.53)	
Secondary	-0.47 (-2.40, 1.50)	-0.24 (-1.69, 1.23)	-1.51 (-2.98, -0.02)	-0.91 (-2.03, 0.22)	
Traffic	1.31 (-0.68, 3.34)	0.39 (-1.64, 2.46)	-0.27 (-1.78, 1.26)	-1.07 (-2.62, 0.50)	

NSD: Number Size Distribution, CI: Confidence Interval. In bold: statistically significant results at p<0.05.

(B) Respiratory Admissions NSD: Number Size Distribution, CI: Confidence Interval. In bold: statistically significant results at p<0.05.

	0-14 years % (95%CI)		15-64 years % (95%CI)		65+ years % (95%CI)	
	All sources	Two-sources	All sources	Two-sources	All sources	Two-sources
$PM_{10} (\mu g/m^3)$						
Urban Background	-0.43 (-2.46, 1.64)	0.45 (-0.96, 1.87)	0.75 (-0.73, 2.26)	-0.04 (-1.10, 1.03)	0.20 (-1.15, 1.57)	-0.78 (-1.74, 0.20)
Marine	-0.28 (-2.19, 1.66)	-0.19 (-2.03, 1.68)	-0.05 (-1.38, 1.31)	0.17 (-1.13, 1.50)	0.01 (-1.22, 1.25)	0.12 (-1.08, 1.33)
Secondary	-0.49 (-1.63, 0.66)	-0.78 (-1.86, 0.31)	-0.90 (-1.71, -0.08)	-0.87 (-1.63, -0.10)	-0.10 (-0.85, 0.65)	0.01 (-0.71, 0.73)
Fuel Oil	3.50 (1.28, 5.77)	3.53 (1.34, 5.76)	-1.09 (-2.56, 0.40)	-1.19 (-2.64, 0.29)	-0.61 (-1.98, 0.78)	-0.73 (-2.10, 0.66)
Non-Exhaust Traffic	0.52 (-1.80, 2.91)	0.16 (-1.93, 2.29)	0.26 (-1.30, 1.85)	0.06 (-1.31, 1.44)	1.21 (-0.24, 2.68)	0.55 (-0.75, 1.86)
Traffic	1.49 (-0.62, 3.65)	0.84 (-0.68, 2.38)	-0.98 (-2.48, 0.54)	-0.50 (-1.63, 0.65)	-1.90 (-3.28, -0.50)	-1.11 (-2.15, -0.07)
$NSD(n/cm^3)$						
Urban Background	1.69 (-1.30, 4.77)	0.65 (-1.49, 2.83)	1.89 (-0.27, 4.09)	-0.25 (-1.77, 1.29)	2.57 (0.78, 4.39)	0.55 (-0.82, 1.94)
Nucleation	1.77 (-0.75, 4.36)	0.42 (-2.27, 3.20)	0.16 (-1.53, 1.88)	-0.38 (-2.12, 1.39)	-0.19 (-1.56, 1.20)	-0.37 (-1.92, 1.20)
Secondary	-0.63 (-3.31, 2.12)	0.28 (-1.74, 2.35)	-1.56 (-3.38, 0.30)	-0.79 (-2.16, 0.60)	-2.16 (-3.70, -0.60)	-0.56 (-1.82, 0.70)
Traffic	-1.70 (-4.35, 1.02)	-1.70 (-4.54, 1.23)	-1.68 (-3.57, 0.24)	-1.41 (-3.39, 0.61)	-1.55 (-3.07, -0.01)	-1.80 (-3.54, -0.02)

**Table S4.** Percent change (and 95% confidence intervals (CIs)) in mortality by season associated with season-specific interquartile range increase in source-related particles (lag 1 for total and cardiovascular and lag 2 for respiratory) in London, for 2011–12.

	Total mortality % (95%CI)		CVD mortality % (95%CI)		Respiratory mortality % (95%CI)	
	April-September	October-March	April-September	October-March	April-September	October-March
$PM_{10} (\mu g/m^3)$						
Urban Background	0.24 (-1.03, 1.52)	0.04 (-1.22, 1.32)	0.62 (-1.62, 2.91)	-1.51 (-3.80, 0.83)	3.12 (-0.16, 6.50)	0.37 (-2.71, 3.55)
Marine	0.52 (-0.66, 1.71)	1.06 (-0.30, 2.43)	0.99 (-1.09, 3.11)	1.18 (-1.31, 3.73)	-1.18 (-4.20, 1.93)	2.25 (-1.06, 5.66)
Secondary	-2.13 (-4.26, 0.03)	-1.11 (-1.78, -0.44)	-3.14 (-6.87, 0.74)	-1.06 (-2.29, 0.19)	-1.54 (-7.28, 4.55)	-0.96 (-2.63, 0.74)
Fuel Oil	0.91 (-1.02, 2.88)	2.87 (1.01 ,4.76)*	0.87 (-2.54, 4.41)	2.81 (-0.62, 6.35)	5.45 (0.24, 10.94)	3.18 (-1.36, 7.92)
Non-Exhaust Traffic	-0.25 (-1.16, 0.66)	-0.11 (-1.59, 1.38)	0.27 (-1.34, 1.91)	-1.28 (-3.95, 1.47)	0.12 (-2.17, 2.47)	1.10 (-2.51, 4.85)
Traffic	0.11 (-0.89, 1.12)	-0.20 (-1.40, 1.01)	1.07 (-0.71, 2.88)	-1.94 (-4.12, 0.29)*	1.02 (-1.74, 3.86)	2.53 (-0.34, 5.50)
$NSD(n/cm^3)$						
Urban Background	-0.23 (-1.83, 1.39)	-0.52 (-2.07, 1.06)	0.73 (-2.13, 3.68)	-2.52 (-5.33, 0.36)	3.22 (-0.89, 7.51)	2.11 (-1.78, 6.15)
Nucleation	0.11 (-1.97, 2.24)	-0.35 (-1.45, 0.76)	-2.15 (-5.84, 1.68)	-0.28 (-2.33, 1.81)	-3.40 (-8.74, 2.27)	-1.39 (-3.97, 1.27)
Secondary	-0.12 (-1.28, 1.06)	-1.39 (-3.43, 0.69)	-0.22 (-2.28, 1.89)	-3.74 (-7.40, 0.08)	-0.34 (-3.17, 2.58)	0.40 (-4.61, 5.68)
Traffic	1.04 (-0.61, 2.70)	-0.07 (-1.92, 1.82)	0.18 (-2.73, 3.18)	-0.45 (-3.85, 3.07)	-1.13 (-5.34, 3.27)	-2.69 (-6.94, 1.75)

NSD: Number Size Distribution, CI: Confidence Interval. In bold: statistically significant results at p<0.05.

\*Statistically significant different effects between the two periods.

**Table S5.** Percent change (and 95% confidence intervals (CIs)) in hospital admissions by age group and season associated with season-specific interquartile range increase in source-related particles after single day exposure (lag 1 for cardiovascular (A) and lag 2 for respiratory (B) diagnoses) in London, U.K. for 2011–12.

(A) Cardiovascular Admissions

	15-64 years	% (95%CI)	65+ years % (95%CI)		
	April-September	October-March	April-September	October-March	
PM <sub>10</sub> (μg/m <sup>3</sup> )					
Urban Background	0.69 (-1.13, 2.55)	0.24 (-1.42, 1.93)	-0.91 (-2.25, 0.45)	0.12 (-1.23, 1.48)	
Marine	0.30 (-1.37, 1.99)	-1.60 (-3.25, 0.09)	0.90 (-0.35, 2.17)	1.14 (-0.21, 2.51)	
Secondary	-0.95 (-4.10, 2.29)	0.02 (-0.87, 0.92)	-1.01 (-3.32, 1.36)	-0.62 (-1.34, 0.10)	
Fuel Oil	0.33 (-2.42, 3.16)	-0.60 (-3.00, 1.87)	0.53 (-1.51, 2.62)	0.67 (-1.29, 2.67)	
Non-Exhaust Traffic	-0.48 (-1.82, 0.87)	-0.20 (-2.11, 1.75)	-0.45 (-1.45, 0.55)	-0.66 (-2.21, 0.92)	
Traffic	0.73 (-0.71, 2.18)	0.57 (-0.96, 2.13)	-0.73 (-1.78, 0.34)	-0.30 (-1.54, 0.96)	
$NSD(n/cm^3)$					
Urban Background	0.37 (-2.01, 2.80)	0.14 (-1.89, 2.20)	-0.48 (-2.25, 1.32)	0.09 (-1.62, 1.83)	
Nucleation	-5.60 (-8.45, -2.66)	0.73 (-0.65, 2.12)*	-1.20 (-3.43, 1.08)	-0.48 (-1.68, 0.73)	
Secondary	-0.65 (-2.42, 1.15)	0.40 (-2.26, 3.13)	-1.34 (-2.64, -0.02)	-0.24 (-2.48, 2.05)	
Traffic	0.82 (-1.60, 3.29)	0.47 (-1.95, 2.95)	-0.41 (-2.21, 1.42)	0.21 (-1.83, 2.28)	

NSD: Number Size Distribution, CI: Confidence Interval. In bold statistically significant results at p<0.05.

\* Statistically significant different effects between the two periods.

## (B) Respiratory Admissions

	0-14 years % (95%CI)		15-64 years % (95%CI)		65+ years % (95%CI)	
	April-September	October-March	April-September	October-March	April-September	October-March
PM <sub>10</sub> (μg/m <sup>3</sup> )						
Urban Background	2.43 (-0.84, 5.80)	0.56 (-1.86, 3.05)	0.40 (-1.38, 2.22)	-0.29 (-2.04, 1.48)	0.33 (-1.08, 1.76)	-2.14 (-3.90, -0.35)
Marine	-1.68 (-4.64, 1.36)	0.40 (-2.08, 2.93)	0.12 (-1.55, 1.81)	0.66 (-1.10, 2.46)	-0.36 (-1.68, 0.98)	2.04 (0.24, 3.87)*
Secondary	-4.82 (-10.45, 1.17)	-0.10 (-1.45, 1.26)	0.92 (-2.33, 4.28)	-1.06 (-1.98, -0.12)	4.91 (2.31, 7.58)	-0.41 (-1.40, 0.58)*
Fuel Oil	7.03 (2.01, 12.28)	0.83 (-2.71, 4.50)	-2.35 (-5.02, 0.39)	-0.49 (-2.95, 2.03)	-0.54 (-2.70, 1.67)	-0.09 (-2.66, 2.54)*
Non-Exhaust Traffic	-1.63 (-3.93, 0.73)	1.45 (-1.47, 4.47)	0.57 (-0.71, 1.85)	-1.58 (-3.58, 0.45)*	1.52 (0.53, 2.51)	-1.40 (-3.47, 0.72)*
Traffic	-0.33 (-3.07, 2.49)	2.54 (0.35, 4.78)	0.44 (-1.08, 2.00)	-0.53 (-2.12, 1.08)	0.34 (-0.86, 1.57)	-1.54 (-3.17, 0.12)
$NSD(n/cm^3)$						
Urban Background	0.56 (-3.53, 4.81)	0.30 (-2.72, 3.42)	0.88 (-1.34, 3.15)	-0.14 (-2.20, 1.97)	1.96 (0.15, 3.81)	-0.04 (-2.12, 2.07)*
Nucleation	6.33 (0.90, 12.05)	-0.89 (-3.15, 1.42)*	0.91 (-2.03, 3.94)	-0.03 (-1.46, 1.41)	0.89 (-1.49, 3.33)	-1.61 (-2.99, -0.21)*
Secondary	-2.60 (-5.41, 0.30)	0.12 (-3.89, 4.29)	0.39 (-1.17, 1.96)	-1.40 (-4.06, 1.33)	1.42 (0.16, 2.69)	-1.61 (-4.28, 1.13)*
Traffic	-0.73 (-5.00, 3.74)	1.39 (-2.19, 5.09)	0.97 (-1.38, 3.37)	-0.70 (-3.07, 1.72)	0.04 (-1.85, 1.96)	-1.60 (-3.92, 0.78)

NSD: Number Size Distribution, CI: Confidence Interval. In bold statistically significant results at p<0.05

\*Statistically significant different effects between the two periods