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Assessing the influence of secondary organic versus primary carbonaceous aerosols on long-range atmospheric PAH transport

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16 Abstract

We use the chemical transport model GEOS-Chem to evaluate the hypothesis that 17 18 atmospheric polycyclic aromatic hydrocarbons (PAHs) are trapped in secondary organic 19 aerosol (SOA) as it forms. We test the ability of three different partitioning configurations 20 within the model to reproduce observed total concentrations in the mid-latitudes and the 21 Arctic as well as mid-latitude gas-particle phase distributions. The configurations tested are: 22 (1) the GEOS-Chem default configuration, which uses instantaneous equilibrium partitioning 23 to divide PAHs between the gas phase, a primary organic matter (OM) phase (absorptive), 24 and a black carbon (BC) phase (adsorptive); (2) an SOA configuration, in which PAHs are 25 trapped in SOA when emitted and slowly evaporate from SOA thereafter, and (3) a 26 configuration in which PAHs are trapped in primary OM/BC upon emission and subsequently 27 slowly evaporate. We also test the influence of changing the fraction of PAH available for particle-phase oxidation. Trapping PAHs in SOA particles upon formation and protecting 28 29 against particle-phase oxidation (2) better simulates observed remote concentrations compared to our default configuration (1). However, simulating adsorptive partitioning to BC 30 31 is required to reproduce the magnitude and seasonal pattern of gas-particle phase 32 distributions. Thus, the last configuration (3) results in the best agreement between observed 33 and simulated concentration/phase distribution data. The importance of BC rather than SOA 34 to PAH transport is consistent with strong observational evidence that PAH and BC are co-35 emitted.

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37 Introduction

38 Polycyclic aromatic hydrocarbons (PAHs) are toxic semi-volatile organic compounds (SVOCs) that partition between gas and aerosol phases and travel long distances in the 39 atmosphere.^{1, 2} The chemical and physical processes influencing transport of PAHs from areas 40 41 of high emissions to remote regions are still largely unknown. In particular, the influence of 42 atmospheric aerosols (i.e., particles) on PAH long-range transport (LRT) is highly uncertain. 43 A number of schemes have been proposed to estimate gas-particle distribution of PAHs, with 44 each predicting different PAH LRT potential. Additionally, there is debate within the 45 atmospheric chemistry literature regarding aerosol formation and evolution over time, and how best to simulate these processes. Here, we conduct simulations of atmospheric PAH 46 47 transport using the chemical transport model GEOS-Chem with different assumptions about (1) gas-particle partitioning and (2) physicochemical characteristics of different aerosol types 48 to test how these variables affect PAH LRT efficiency. 49

50 PAHs have been extensively measured in both gas and particle phases. Schemes for estimating measured phase distributions have evolved over time, as recently reviewed by 51 Lohmann and Lammel³ and Keyte et al.⁴ To summarize, PAH gas-particle partitioning has 52 been described with four different schemes, each assuming instantaneous equilibrium 53 partitioning (EqP): (1) the Junge-Pankow adsorption scheme,⁵⁻⁸ in which PAH adsorption to 54 total suspended particles depends on the PAH sub-cooled liquid vapor pressure; (2) the 55 Finizio scheme⁹, which partitions PAHs to particles based on a gas-particle equilibrium 56 partition coefficient ($K_{\rm P}$ =[PAH]_{particle}/[PAH]_{gas}) that is empirically related to the octanol-air 57 partition coefficient ($K_{OA} = [PAH]_{octanol}/[PAH]_{air}$); (3) the Harner-Bidleman scheme,¹⁰ which 58 59 augments the Finizio scheme by accounting for the fraction of organic material (OM, used here interchangeably with "organic aerosol", or OA) within a particle; and finally, (4) the 60 Dachs and Eisenreich ("D&E") scheme,¹¹ which considers both absorption into OM and 61 adsorption to black/elemental carbon (BC) within the particle. 62

In general, the Junge-Pankow, Finizio, and Harner-Bidleman schemes underestimate particulate fractions and particle phase concentrations (i.e., they underpredict K_P), both when compared directly to observations^{3, 12, 13} and when employed in atmospheric transport models.^{14, 15} Schemes considering absorption into OM generally perform better than the 67 Junge-Pankow, however. The D&E scheme better represents observed PAH concentrations and phase distributions in various comparisons.^{3, 12, 14-16} especially in remote regions. This is 68 consistent with knowledge about PAH partitioning in the marine environment, where sorption 69 70 to sedimentary BC limits aquatic PAH concentrations, and thus, availability and toxicity to marine organisms.¹⁷⁻²⁰ However, the D&E scheme cannot explain the observed lack of 71 correlation between particle and gas phases,²¹ and can overpredict observed $K_{\rm P}$ values.¹¹ 72 Collectively, the inability of these partitioning schemes to accurately estimate PAH phase 73 74 distribution suggests the assumption of instantaneous equilibrium is inaccurate.

75 It has recently been suggested, based on laboratory studies, that PAHs become trapped in secondary organic aerosol (SOA) during SOA formation, preventing them from 76 evaporating to the gas phase and protecting them from degradation via oxidation.²² This 77 process could explain the observed lack of gas-particle correlation and generally low 78 estimated $K_{\rm P}$ values compared to measurements. Unlike primary organic aerosol (POA), 79 80 which is directly emitted to the atmosphere, SOA forms within the atmosphere. Thus, total 81 atmospheric organic aerosol (OA or OM) contains both POA and SOA. SOA has traditionally 82 been considered aerosol formed from the oxidation and condensation of gas-phase precursors, including SVOCs such as PAHs. Recently, however, oxidation of gas-phase compounds that 83 84 have evaporated from POA has been recognized as another source of SOA.²³ SOA is estimated to comprise over 30% of total atmospheric OM,²⁴ though this fraction may be much 85 greater if current estimates are missing key sources. The contribution of PAHs to SOA 86 formation could be significant in anthropogenically influenced locations. One study estimated 87 that PAHs account for >10% of SOA in Houston, TX (USA),²⁵ and another showed that 88 alkanes and PAHs combined may account for 20-30% of ground-level anthropogenic SOA in 89 the U.S.²⁶ 90

91 While PAH modeling studies use various schemes for representing gas-particle 92 partitioning, none explicitly consider the role of SOA on PAH LRT. Evaluating the impact of 93 SOA on PAHs is important from two different perspectives. First, if PAHs are trapped in 94 SOA during SOA formation, they may be shielded from oxidative degradation and prevented 95 from exchanging with the gas phase. This could explain why PAH K_P values are generally 96 underpredicted by EqP schemes. Second, OA models, including the GEOS-Chem model used 97 in the present study, tend to underestimate observed OA concentrations, implying potential missing SOA sources.²⁴ Incorporation of PAHs during SOA formation has been found to
significantly decrease SOA evaporation rates,²² potentially increasing SOA atmospheric
lifetimes and simulated OA concentrations, though we do not evaluate this.

101 Here, we use a global model to test the importance of SOA to PAH LRT, with the 102 hypothesis that incorporating SOA into the model will better reproduce observed gas-particle 103 distributions compared to a model that uses primary carbonaceous aerosols for partitioning. We modify the previously developed and evaluated GEOS-Chem PAH model²⁷ to include 104 SOA partitioning, and compare results from the SOA-inclusive simulation to those from the 105 106 default simulation, which employs the D&E OM/BC absorption/adsorption EqP scheme. We 107 conduct additional sensitivity simulations to determine the importance of different PAHaerosol assumptions besides partitioning: aerosol deposition efficiencies; concentrations of 108 109 primary aerosols (OM/BC) versus SOA; and constant versus spatiotemporally varying oxidant 110 concentrations. We conduct all simulations for pyrene, given its semivolatility (i.e., 111 substantial mass is found in both the gas and particle phases) and because its physicochemical relationship with SOA has been evaluated extensively compared to other PAHs.²² 112

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114 Methods

115 GEOS-Chem PAH model: default configuration

116 The development and evaluation of the GEOS-Chem PAH model (v8-03-02) has been described in full elsewhere.²⁷ To summarize, the model includes: oxidation of gas phase 117 118 PAHs by hydroxyl radical (OH; scaled for diurnal variation); oxidation of particle-phase 119 PAHs by ozone (O_3) ; wet and dry deposition of both gas and particle phase PAHs; and 120 temperature-dependent partitioning between the gas phase and two particle phases (hydrophobic primary OM and BC) following the D&E scheme.¹¹ The particle phases used in 121 122 the default model are primary hydrophobic carbonaceous aerosols only; i.e., "primary OM" refers to OM that does not include SOA. K_{OAS} are used to describe absorptive partitioning 123 between the gas and primary OM phases, and BC-air equilibrium partition coefficients 124 $(K_{BC}=[PAH]_{BC}/[PAH]_{gas})$ describe adsorptive partitioning between gas and BC. A separate 125 126 NO_x-Ox-hydrocarbon-aerosol version of GEOS-Chem (v9-01-02) is used to generate monthly 127 mean concentrations of OH, O₃, hydrophobic organic carbon (OC), and hydrophobic BC,

128 which are archived and read into the PAH model as input. Sensitivity simulations with daily 129 versus monthly oxidant and aerosol inputs suggest monthly averaging results in, at most, a 2% change in PAH concentrations.²⁸ OC concentrations are multiplied by 1.8 to represent primary 130 OM²⁹. OM and BC particles with which PAHs are associated convert from hydrophobic to 131 hydrophilic species with a lifetime of 1.2 days,³⁰ increasing the efficiency of wet scavenging 132 over time with no change in PAH chemistry. PAHs partition between the gas phase and 133 134 hydrophobic aerosols only; once particles become hydrophilic, PAHs remain associated with the particle until depositing. In the default model, BC plays a much larger role than primary 135 136 OM in sequestering PAHs within the particle phase: 98% of particulate PAHs are associated with BC rather than OM. A land-atmosphere exchange module was developed and employed 137 recently to evaluate the effect of climate on PAH transport;²⁸ to reduce variables in the 138 present study, however, we neglect land-atmosphere exchange, which results in minor (~1%) 139 140 decreases to simulated concentrations with no effect on partitioning. We use a global PAH primary emissions inventory from 2004 compiled on a country-by-country basis, spatially 141 allocated on a 1°x1° grid,³¹ and assimilated meteorology from the NASA Goddard Earth 142 Observing System's GEOS5 dataset degraded to 6 hours temporally, 4°x5° horizontally, and 143 144 47 levels vertically. All physicochemical constants used are shown in Table S1. We refer to our standard PAH model using the D&E partitioning scheme as the "default" configuration. 145

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147 **Default configuration updates and modifications**

148 The version of the model used here includes several updates relative to previously published work.^{27, 28} We include particle-phase oxidation by NO₃ (in addition to O₃) following 149 recently-published data.³² We use monthly mean NO₃ concentrations archived from NO_x-Ox-150 hydrocarbon-aerosol GEOS-Chem simulations, scaled for diurnal variation, and reaction rates 151 provided by Liu et al.³² (Table S1). We also use improved Leaf Area Indices (LAI) for 152 calculating dry deposition fluxes. We evaluate the influence of including these processes on 153 154 simulated PAH concentrations relative to previous model versions in the SI (Figures S1 and 155 S2); in general, these updates improve model-measurement comparisons.

156

157 SOA-PAH configuration

158 We develop a separate configuration of the GEOS-Chem PAH model to address SOA partitioning (the "SOA-PAH" configuration). We first generate global SOA concentrations 159 with the GEOS-Chem NO_x-Ox-hydrocarbon-aerosol model (v9-01-02).³³ GEOS-Chem 160 assumes sources of 23.4 Tg yr⁻¹ biogenic and 3.1 Tg yr⁻¹ anthropogenic SOA, which 161 combined is on the low end of SOA estimates.²⁴ This does not include a $\sim 100 \text{ Tg yr}^{-1}$ source 162 of "anthropogenically-enhanced" SOA that has been recommended for inclusion in models 163 based on reduced mean error between simulated SOA concentrations and measurements,^{34, 35} 164 and we discuss uncertainties associated with this below. We archive monthly mean 165 166 concentrations of total SOA (mean of 2006-2008) for input to the PAH model. Simulated 167 SOA surface concentrations are generally several times greater than primary hydrophobic OM 168 and BC (Figure S3). For the SOA-PAH configuration, we simulate PAHs in two phases: a gas 169 phase, and a particle phase consisting solely of SOA-bound PAH (ignoring partitioning to 170 primary OM and BC). Gas-phase PAHs oxidize and deposit as described above and in our previous PAH model studies.^{27, 28} SOA-bound PAH is scavenged in convective updrafts, 171 rainout, and washout with an efficiency of 80% following Chung and Seinfeld,³⁶ consistent 172 with SOA behavior in GEOS-Chem.^{24, 33} This differs from primary OM- and BC-bound PAHs 173 174 in the default simulation, which are wet scavenged at 0% efficiency while hydrophobic and 175 100% efficiency after becoming hydrophilic. Dry deposition is treated similar to the default simulation, following a resistance-in-series scheme³⁷ with no size dependence. 176

177

178 Simulations to evaluate partitioning

179 We use the default and SOA-PAH configurations described above to run individual 180 simulations comparing the effect of these different partitioning schemes on PAH LRT. Table 181 1 lists these simulations under #1, with additional sensitivity simulations (discussed below) 182 under #2. Simulations employing the SOA-PAH configuration are divided into two emissions 183 scenarios based on uncertainties in phase distribution upon emission. In the default 184 configuration, PAHs are emitted as total mass (gas plus particle) and distributed instantaneously between the gas and primary OM/BC phases according to K_{OA} , K_{BC} , and 185 ambient OM/BC concentrations within the boundary layer. This is a known source of 186 187 uncertainty, as in-situ measurements of the phase upon emission are limited or vary 188 substantially for most major PAH sources. Similarly, few data exist to suggest a suitable

189 approach for distributing emissions between gas and SOA phases. Thus, we construct two 190 emissions scenarios within the SOA-PAH configuration to capture a range of potential phase 191 distributions upon emission: (a) 100% of PAHs are trapped in SOA upon emission (denoted 192 "100% in SOA"), and (b) the fraction of PAH emissions trapped is determined by partitioning 193 between SOA and gas phases according to K_{OA} and boundary layer SOA concentrations 194 ("SOA/gas"). Both scenarios assume PAHs can only become trapped in SOA within the 4°x5° 195 grid box into which PAHs are emitted. Though both scenarios may neglect entrapment after 196 LRT, the lifetimes of SOA precursors are short enough that SOA formation relevant to PAH 197 entrapment likely happens before substantial LRT has taken place; i.e., we assume the effect 198 is small.

199 After initial partitioning as described above, simulations employing the SOA-PAH 200 configuration use a chemistry and partitioning scheme following the experimental results of Zelenyuk et al.²² In contrast to the instantaneous EqP scheme of the default configuration, 201 202 PAHs in SOA-PAH simulations slowly evaporate from SOA after their initial entrapment. According to Zelenyuk et al., ~50-80% of PAH trapped in SOA during SOA formation 203 204 remains associated with the particle after 24 hours, with 80% likely the more realistic estimate 205 given differences between laboratory and atmospheric conditions. We model this evaporation 206 process using an exponential decay function:

207
$$m(t) = m(0) \times e^{-kt}$$
 (1)

208 where m(t) is the mass of SOA-bound PAH at time t, m(0) is the initial mass of SOA-bound 209 PAH, and k is the evaporation rate, which is set to correspond to 80% PAH remaining after 24 210 hours (unless otherwise noted). Zelenyuk et al. also estimated that only 10% of PAH 211 associated with SOA is on or near the particle surface. We thus assume for SOA-PAH 212 simulations that only 10% of SOA-associated PAHs are susceptible to heterogeneous particle-213 phase oxidation, in contrast to the default configuration where 100% of primary OM and BC-214 associated PAHs undergo oxidation. For both the default and SOA-PAH configurations, we 215 conduct simulations with and without particle-phase oxidation, and SOA-PAH simulations 216 are conducted under both emission scenarios (simulations 1a-1f under #1 in Table 1).

We note that there are several uncertainties associated with the Zelenyuk scheme that have implications for results from SOA-PAH simulations, including the degree to which SOA 219 exists as a viscous, semi-solid substance in the atmosphere, which namely depends on

220 temperature and relative humidity³⁸ (Zelenyuk et al. conducted their experiments under dry

221 conditions). These uncertainties could modify the degree of PAH trapping and oxidation, and

lead to variations in resulting gas-particle ratios. We address this by running simulations with

an evaporation rate corresponding to 50% PAH remaining trapped after 24 hours, the lower

limit of the range mentioned above.

225

226 Simulations to evaluate sensitivity to other model parameters

227 We conduct three additional sensitivity simulations with the SOA-PAH configuration 228 to test the influence of parameters not directly related to partitioning scheme (simulations 2a-229 2c, Table 1). These are: differences in wet deposition efficiency between primary OM/BC and 230 SOA; the influence of OH concentration; and the concentration/spatiotemporal difference 231 between OM/BC and SOA. To test the effect of differences in wet deposition efficiency, 232 which could affect particulate PAH lifetimes relevant to LRT, we replace the deposition 233 efficiency of SOA with that of hydrophobic OM/BC (simulation 2a, Table 1). OH 234 concentrations influence gas-phase degradation lifetimes. Some previous PAH modeling exercises have assumed constant OH concentrations.²² while others have found that seasonal 235 variations in OH can cause marked differences in PAH concentrations.³⁹ To diagnose the 236 237 influence of these assumptions we replace spatially- and temporally-varying OH concentrations with a blanket OH concentration of 10⁶ molecules/cm³ (simulation 2b). Spatial 238 239 and temporal variability in aerosols could also affect transport pathways by changing particle availability for partitioning, and thus, PAH gas-particle distribution. To assess differences in 240 241 the spatial and temporal distribution of hydrophobic primary aerosols versus SOA, we use monthly mean archived concentrations of primary OM/BC in place of SOA concentrations 242 243 (simulation 2c).

The "100% in SOA" emission scenario is more sensitive than the "SOA/gas" scenario to the effect of wet deposition, since it allocates a greater fraction of PAH (100%) to the particulate phase, while the SOA/gas emission scenario has greater sensitivity to spatial and temporal distribution of aerosol. The latter is because when PAHs are divided between gas and particulate phases by K_{OA} , the fraction of particulate PAH is calculated according to the volume ratio between air and particles; hence, particle concentrations need to be known. This

- is in contrast to the 100% in SOA emissions scenario, where there is no dependence on
- 251 particle concentration because the PAH particulate fraction is assumed to be independent of
- air-particle volume ratios. Finally, the SOA/gas emission scenario is more sensitive to
- changes in OH, because a greater fraction of PAH exists in the gas phase. We thus use the
- 254 100% in SOA scenario for our wet deposition sensitivity simulations, and the SOA-gas
- 255 partitioning emission scenario for spatial and temporal distribution and OH sensitivity
- simulations. Partitioning in the latter two sensitivity scenarios follows the SOA/gas emissions
- 257 scenario, using the K_{OA} alone to partition PAHs upon emission, even when primary OM/BC is
- substituted for SOA (i.e., the K_{BC} is not used, so we can isolate the effect of aerosol
- 259 concentration/deposition versus difference in partitioning strength).
- 260

Simulations to assess the role of instantaneous equilibrium partitioning versus aerosol type: OM/BC-evap configuration

263 In a final set of simulations (Table 1, #3), we evaluate the possibility that PAHs are trapped in primary carbonaceous species (OM/BC) rather than SOA, with subsequent slow 264 265 evaporation following Eq. 1 as in the SOA-PAH configuration. In this configuration, termed 266 "OM/BC-evap", PAHs partition to ambient primary OM/BC when emitted following both the K_{OA} and K_{BC} , and 80% of PAH remains in the particle after 24 hours. The OM/BC-evap 267 configuration isolates the effect of SOA versus BC (i.e., aerosol type) from the effect of EqP 268 269 because (1) the trapping scenario is used instead of EqP, and (2) in all simulations where 270 primary OM and BC represent the particle phase, BC-bound PAH accounts for 98% of the 271 particle phase budget; primary OM plays only a minor role in sequestering pyrene. We conduct simulations with this "OM/BC-evap" configuration with and without particle-phase 272 273 oxidation (simulations 3a and 3b Table 1).

274 Model evaluation

275 To evaluate how well each simulation captures observed concentrations, we conduct 276 paired t-tests for differences between simulated and observed three-year (2006-2008) mean 277 total (gas+particulate) concentrations at northern hemisphere stations reporting at least 278 monthly measurements (see Table S2 for station information). We compare annual means 279 only at stations distant from sources (i.e., non-urban mid-latitude and Arctic sites). We also 280 compare simulated and observed monthly mean total concentrations from sites in Table S2 to 281 assess how well simulations capture seasonal variability at non-urban mid-latitude and Arctic 282 sites. Finally, we compare simulated and observed monthly mean particulate fractions (i.e., 283 [PAH]_{particulate}/[PAH]_{total}). We make this comparison only at stations operated by the Integrated Atmospheric Deposition Network (over the U.S. and Canadian Great Lakes), where 284 285 phase-resolved measurements are prioritized and considered reliable for model evaluation.

286

287 **Results**

288 Statistical comparison of annual means

289 Scatter plots of simulated versus observed mean concentrations are shown in Fig. S4, 290 while linear best-fit equations, correlation coefficients (r=0.65-0.70), and log mean biases 291 (LMB=-0.08-0.21) are shown in Table S3. Our default configuration is able to capture annual 292 mean PAH concentrations: for default simulations (1a and 1b, Table 1), there is no significant 293 difference (α =0.05) between simulated and observed annual means, both with and without 294 particle-phase oxidation turned on (p=0.97 and 0.07, respectively). Annual means from SOA-295 PAH simulations using the SOA/gas emissions scenario (1e and 1f) also are not statistically 296 different from observed means (p=0.27 and 0.26 for with and without particle-phase 297 oxidation, respectively). In contrast, comparison of simulated and observed annual means 298 shows that simulating 100% PAH entrapment in SOA upon emission does not match 299 observations of LRT (1c and 1d). Annual means are significantly higher than observations for SOA-PAH simulations when 100% of emissions are allocated to SOA: simulated 300 301 concentrations are 4.4x higher than observed with particle-phase oxidation (p=0.01) and 7.4x 302 higher without (p<0.01). These results confirm that if PAHs are indeed trapped in SOA upon 303 emission, it is unlikely that 100% of PAH becomes associated with SOA.

304 SOA-PAH simulations using an evaporation rate corresponding to 50% of particulate 305 PAH remaining after 24 hours (rather than the default of 80%) resulted in, at most, a 15% 306 decrease in simulated annual mean concentrations (data not shown). Though this is a 307 relatively minor change, we note that the 50-80% evaporation rate range used here was 308 obtained under dry conditions, which are unlikely in the atmosphere. Thus, true atmospheric 309 evaporation rates probably have even greater variability and could have stronger influence on 310 PAH concentrations.

311

312 Monthly mean concentrations

313 We compare monthly mean observed and simulated total concentrations and 314 particulate fractions to further assess simulations using different partitioning schemes (under 315 #1 in Table 1). Fig. 1A and 1B show simulated vs. observed monthly means at nonurban mid-316 latitude and Arctic stations, respectively, while Fig. 1C compares simulated and observed 317 particulate fractions at IADN sites in the U.S./Canadian Great Lakes. Results from 318 simulations to evaluate partitioning (Table 1, 1a-1f; green, blue, and red lines in Fig. 1) are 319 compared to observations (black lines) in this section; simulations to evaluate the effect of 320 PAH trapping by BC (Table 1, 3a and 3b; purple lines in Fig. 1) are discussed later.

321 Comparison of simulated and observed monthly mid-latitude concentrations (Fig. 1A) 322 shows that phase distribution upon emission has more influence on PAH LRT than partitioning behavior during transport. All simulations capture the inter-monthly trend in mid-323 324 latitude concentrations (more in winter, less in summer). Simulations in which PAHs are 325 partitioned between gas and particle phases upon emission (1a, 1b, 1e, and 1f, Table 1; green and red lines, Fig. 1A) result in concentrations that fall within +/- one standard deviation of 326 327 monthly means, regardless of whether they are partitioned to primary OM/BC or SOA, and 328 whether they following the default EqP scheme or the SOA-PAH scheme. Consistent with the 329 annual mean comparison, SOA-PAH simulations following the 100% in SOA emissions 330 scenario (1c and 1d, Table 1; blue lines, Fig. 1A) overestimate measured values. Including 331 particle-phase oxidation (dotted lines) does not substantially change results.

In contrast to mid-latitude concentrations, comparisons to monthly mean Arctic concentrations (Fig. 1B) show that when larger fractions of PAH are distributed to the particle 334 phase upon emission and protected from oxidation there is a better match to observations. All 335 simulations generally capture concentrations during colder months within +/- one standard deviation of measured means, but underestimate summer concentrations by up to $\sim 100x$. 336 337 Summer underestimates are likely partially due to the influence of local sources not included in model emissions (e.g., camp or wildfires).⁴⁰ Simulated concentrations are generally higher, 338 and closer to Arctic measured values, when a greater fraction of PAH is allocated to the 339 340 particle phase when emitted and protected from oxidation. Thus, in contrast to annual mean 341 and mid-latitude monthly comparisons, the SOA-PAH 100% in SOA scenario performs best, 342 consistent with the hypothesis that trapping of PAHs in SOA may account for high particulate fractions in remote areas.²² Similar to the mid-latitudes, however, simulated transport to the 343 Arctic is more strongly influenced by distribution upon emission than partitioning scheme 344 345 subsequent to emission; e.g., simulations 1a and 1e, the green and red solid lines in Fig. 1, 346 which partition PAH upon emission to primary OM/BC and SOA, respectively, show nearly 347 identical results, despite different partitioning behavior during transport.

348 Comparison with particulate fractions shows that the SOA-PAH configurations under-349 and overestimate particulate fraction while the default configuration performs best (Fig. 1C). 350 Default simulations (1a and 1b, Table 1) predict particulate fractions closest to measured 351 values and capture the inter-monthly trend of higher particulate fractions in winter versus 352 summer most accurately (green lines, Fig. 1C). The particulate fraction is highly 353 overestimated by SOA-PAH simulations with 100% of emissions in SOA, even when 354 particle-phase oxidation is turned on (1c and 1d, Table 1, and solid and dotted blue lines, Fig. 1C, respectively). The SOA-PAH 100% entrapment scenario also fails to capture seasonal 355 356 variation in particulate fraction, predicting higher fractions in summer versus winter, whereas 357 observed particulate fraction is lowest in summer. In contrast, particulate fractions are 358 severely underestimated in the SOA/gas scenario (simulation 1e; red solid line, Fig. 1C), especially when oxidation is implemented (simulation 1f; red dotted line, Fig. 1C; >10x lower 359 360 than mean measured values).

Although concentration and phase distribution results suggest allocating more PAH to the particulate phase during emission increases LRT, they also imply the two have a complex relationship. This can be observed by comparing 100% in SOA simulations with and without particle phase oxidation (1c and 1d, Table 1). Implementing particle phase oxidation does not 365 affect the extreme overestimates of particulate fraction (blue lines, Fig. 1C), but causes 366 notable decreases in concentrations (blue lines, Fig. 1A and 1B). That is, nearly identical 367 particle phase fractions exhibit different LRT results. Another example is seen when default 368 simulations are compared to SOA/gas emissions scenario simulations (1a and 1b to 1e and 1f, 369 respectively). Simulated particulate fractions vary dramatically between these two 370 configurations (green and red lines, Fig. 1C), but predicted total concentrations are very 371 similar (green and red lines, Fig. 1A and 1B). Thus, different particle phase fractions result in 372 similar total LRT. This complex relationship between phase distribution and total PAH 373 transport has been noted in other PAH modeling studies comparing different partitioning parameterizations.¹⁶ Thus, our results suggest the amount of PAH partitioning to particles 374 375 cannot alone be used to predict LRT potential.

376 Arctic particulate fractions from different simulations (Fig. S5) have distinctly 377 different seasonal patterns. We do not compare these to observations, however, as Arctic 378 sampling requires high airflow rates and long sampling periods, which can cause phase 379 resolution artifacts. Similar to mid-latitude results, 100% in SOA simulations (1d and 1e) 380 produce the highest particulate fractions (blue lines, Fig. S5), though overall particulate 381 fraction is smaller in the Arctic than at mid-latitudes. The particulate fraction for SOA-PAH 382 simulations (blue and red lines) are maximum in summer, while default simulations (green lines) are minimum in summer. While data to constrain seasonal variations in Arctic 383 particulate fraction have methodological limitations, as noted above, Sofowote et al.⁴⁰ found 384 385 that pyrene Arctic particulate fraction was maximum in summer and minimum in winter, opposite of that found in the mid-latitudes. Sofowote et al. attributed the summer-time 386 387 maximum to a shift to local emissions sources (not included in our model emissions). 388 However, this nevertheless suggests SOA-PAH simulations capture the seasonal trend in 389 Arctic particulate fraction better than default simulations.

390

391 Effect of factors other than partitioning

392 Sensitivity simulations suggest interaction with primary aerosols rather than SOA is 393 more important than the influence of wet deposition efficiency or spatiotemporal variation in 394 OH concentrations for matching observed phase distributions. Fig. 2 shows the results of this sensitivity simulation (simulation 2c, Table 1) compared with observations. Also shown for
comparison are default and SOA/gas results for simulations without particle-phase oxidation
(i.e., simulations 1a and 1e from Table 1; solid green and red lines from Fig. 1). Results of the
other two sensitivity simulations are shown (Fig. S6) and discussed in the SI.

399 Substituting primary OM/BC concentrations for SOA (red line with circles) causes 400 very little change in total concentration (<1% increase in both the mid-latitudes and Arctic; 401 Fig. 2A and 2B), but there is an average increase (17%) in particulate fraction (Fig. 2C), 402 which better matches observations. More important, the seasonal pattern of particulate 403 fraction in the primary OM/BC concentration sensitivity simulation better matches 404 observations. This is consistent with seasonal trends for aerosols: SOA tends to be higher in 405 summer because emissions correlate with temperature, while primary carbonaceous aerosols 406 often peak in winter because of burning for heat. This suggests interaction with primary 407 aerosols rather than SOA is what drives the better match to observed phase distributions in the 408 default simulation. We note that the addition of greater sources of anthropogenically controlled SOA to OA models has been recommended in the past,³⁵ and it is possible that 409 410 anthropogenically controlled SOA could exert similar controls on PAH LRT as primary aerosols. We discuss the potential influence of including these sources^{34, 35} below. 411

412

413 Assessing the role of instantaneous equilibrium partitioning versus aerosol type

414 The OM/BC-evap simulation with no particle-phase oxidation, (3a, Table 1; purple 415 lines, Fig. 1) agrees better than the default configuration (green lines, Fig. 1) with observed 416 phase distribution (Fig. 1C) and Arctic concentrations (Fig. 1B). Mid-latitude results (Fig. 1A) 417 are biased high, however, and there is a significant difference between annual simulated and 418 observed means (p=0.03; Fig. S4). Turning on particle-phase oxidation (simulation 3b) 419 improves mid-latitude seasonal (Fig. 1A) and annual concentrations, such that there is no longer a significant difference between annual means (p=0.07; Fig. S4), but the match to 420 421 remote observations degrades, as does the match to phase distribution (Fig. 1B and 1C).

The OM/BC-evap configuration substantially increases Arctic particulate fractions compared to the default configuration (e.g., from an annual mean of 0.02 for simulation 1a to 0.4 for simulation 3a), and reverses the seasonal pattern (Fig. S5). The OM/BC-evap 425 configuration produces an Arctic particle phase maximum in summer consistent with what
426 Sofowote et al.⁴⁰ observed for pyrene. Thus, the OM/BC-evap configuration captures mid427 latitude and remote concentrations and phase distributions simultaneously with the most skill.

428

429 **Discussion**

430 The role of black carbon

431 Our results demonstrate that trapping PAHs in carbonaceous aerosols upon emission 432 improves agreement between measured and simulated PAH concentrations in remote regions 433 and particle phase distributions, compared to a scheme that uses EqP. Simulations employing 434 SOA as the sole particle phase to which PAHs partition result in PAH particulate fractions 435 that are either too high or too low compared to observations, however, and with the opposite 436 seasonal pattern. In contrast, default simulations with EqP between the gas phase and primary 437 hydrophobic carbonaceous aerosols (OM/BC) closely capture particulate fraction magnitude 438 and seasonal variation as well as mid-latitude total concentrations, but underestimate remote 439 concentrations. Thus, we created a configuration ("OM/BC-evap") that explicitly considers 440 adsorption to BC (i.e., with the K_{BC}) to test whether the strong sorption to BC versus SOA 441 was the main reason for better particulate phase model-observation agreement with the default 442 configuration (versus EqP). Indeed, simulating entrapment of PAHs by BC and limiting 443 exchange with the gas phase provides the best match to all observations, especially with 444 respect to magnitude and seasonality of phase distribution. Exchange with the gas phase 445 during transport has only a small influence on ability to reproduce measurements. 446 Collectively, our results suggest two considerations of primary importance in determining 447 PAH LRT, with a particular emphasis on the role of BC: 1) physicochemical behavior 448 governing initial PAH association with particles (i.e., magnitude of partition coefficients and a 449 particle's ability to sequester/trap PAHs during emission), and 2) particle concentrations close 450 to or within emission sources.

Evidence of BC's importance to PAH LRT can be found in the similarity between simulations distributing PAH between the gas and aerosol phases upon emission. Default (1a and 1b) and SOA-gas emission scenarios (1e and 1f) predict remarkably similar concentration results, both in the mid-latitudes and Arctic, compared with simulations trapping 100% of

PAH in SOA upon emission (1c and 1d). This suggests that PAH gas-particle distribution 455 456 upon emission is a key process determining how PAHs transport, and PAHs are much more 457 likely associated with BC versus SOA when emitted. Activities producing the greatest PAHs emissions globally are also those producing large quantities of BC,^{31, 41} namely combustion of 458 bio- and fossil fuels. Indeed, there is a large amount of literature demonstrating pyrogenic 459 460 PAHs and BC (or soot) are co-emitted, with strong evidence that PAHs are molecular intermediates in the process of BC formation and growth during combustion.⁴² While PAHs 461 also have petrogenic and biogenic sources, globally these are minor compared to pyrogenic.³¹ 462

463 An important role for atmospheric BC is consistent with PAH behavior in 464 aquatic/sediment environments, and also with results of other studies of PAH partitioning in the air beyond the D&E study. For example, Arp et al.⁴³ investigated over 500 measured $K_{\rm P}$ 465 values for a wide range of SVOCs, including PAHs. Their results indicated that for most 466 467 neutral SVOCs, the water-insoluble OM fraction of aerosol was a good predictor of $K_{\rm P}$. PAHs, 468 however, exhibited anomalous behavior in that measured K_{PS} were up to ~100x higher than 469 predicted, which was attributed to a non-exchangeable fraction associated with BC. Indeed, 470 PAHs were the only SVOCs studied that are co-emitted with BC.

471

472 Uncertainties

473 The interpretation of our results is subject to a number of uncertainties. First, we do not account for particle size, relative humidity, or particle heterogeneity. PAHs associated 474 with different particle sizes can deposit differently,⁴⁴ while humidity can impact oxidation 475 rates^{45, 46} and diffusion of PAHs to particle surfaces.³⁸ Within the GEOS-Chem PAH model, 476 477 primary carbonaceous aerosols consist solely of hydrophobic OM and BC, when in reality 478 aerosols are only partially comprised of these components and can contain a number of other phases, such as minerals and salts.^{42, 47} Furthermore, the mixing of OM and BC within a single 479 particle from aging could affect PAH partitioning substantially. For example, OM coatings 480 481 that develop during transport could either diminish PAH adsorption to BC during transport or 482 trap PAHs already associated with BC. Concentrations of primary carbonaceous aerosols, SOA, and oxidants in the PAH model are subject to the uncertainties of the GEOS-Chem 483 NO_x-Ox-hydrocarbon-aerosol model^{24, 30, 48} with which they were generated. 484

485 We extend observations of SOA trapping of pyrene, determined via experiments with SOA generated from α -pinene,²² to BC in our final OM/BC-evap simulations. Given 486 differences between the formation of SOA and BC, it is likely that pyrene-BC interactions 487 488 differ considerably from pyrene- α -pinene interactions. The process of SOA formation itself is 489 largely unknown, with ongoing debate as to whether SOA is a semi-solid or liquid and 490 whether it is formed primarily from the oxidation of gas-phase precursors or from previously 491 emitted particles. The degree to which PAHs take part in SOA formation is still largely 492 unknown as well, and extending observations of PAH entrapment in SOA to BC adds yet 493 another layer of uncertainty. We acknowledge that our OM/BC-evap configuration may 494 represent a process for which there is little physical evidence in the atmosphere, but 495 nonetheless the simulations provide valuable information regarding agreement between 496 observations in mid-latitude and remote regions.

497 Additionally, it is possible that introducing greater sources of "anthropogenically enhanced" SOA into the model could produce a PAH phase distribution similar to what we 498 observe with BC. Spracklen et al.³⁵ recommended adding a ~100 Tg/yr of anthropogenically-499 controlled SOA to model sources to minimize SOA observation-model discrepancies. Heald 500 501 et al.²⁴ did just that with the GEOS-Chem SOA model, using simulated aromatic SOA as a proxy for anthropogenically controlled SOA, and found dramatically better measurement-502 503 model agreement near sources, but overestimates aloft and in remote regions. We note that 504 anthropogenically derived SOA and BC sources are likely correlated, and thus, the improved 505 phase distribution model-measurement agreement seen when PAHs partition primarily to BC 506 might also be observed if simulations were conducted with additional anthropogenically 507 controlled SOA instead.

There are uncertainties in pyrene oxidation rates in both the gas and particle phases beyond the impact of humidity. For example, the gas phase OH reaction rate constant we use for pyrene has been deduced from ionization potential⁴⁹ rather than empirically determined, and particle phase oxidation rate constants have been measured for PAHs associated with model substrates such as decanol, graphite, or diesel, rather than ambient particulate matter.^{32,} ⁵⁰⁻⁵² These uncertainties could cause considerable variation in the loss of both the gas and particle phases. 515 Finally, there are uncertainties in emissions, both in magnitude and spatial/temporal 516 distribution, which could lead to deviations in simulation performance. Sensitivity simulations 517 conducted with +/-20% of baseline emissions, however, demonstrate no notable change in 518 phase distribution. This suggests gas-particle distributions depend more strongly on PAH and 519 particle physicochemical behavior and phase distribution when emitted than emissions 520 magnitude.

521

522 Supporting Information Available

523 The supporting information includes physicochemical constants, measurement station 524 data, model and measurement correlation data, and comparison of previous model version 525 results to those presented here. This information is available free of charge via the Internet at 526 http://pubs.acs.org/.

527

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532

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- 689
- 690

690 Tables

Simulation	Model configuration	Emission scenario	Instantaneous EqP?	% of PAH available for particle-phase oxidation	Additional details	Color in figures
1. SIMULATIONS TO EVALUATE PARTITIONING						
1a	Default	OM, BC, and gas	Yes	0%		
1b	Default	OM, BC, and gas	Yes	100%		
1c	SOA-PAH	100% in SOA	No	0%		
1d	SOA-PAH	100% in SOA	No	10%		
1e	SOA-PAH	SOA/gas	No	0%		
1f	SOA-PAH	SOA/gas	No	10%		
	2. SIMULATIONS TO EVALUATE SENSITIVITY TO OTHER MODEL PARAMETERS					
2a*	SOA-PAH	100% in SOA	No	0%	OM/BC wet deposition efficiency substituted for SOA	
2b*	SOA-PAH	SOA/gas	No	0%	Constant OH concentration	
2c	SOA-PAH	SOA/gas	No	0%	Sum of OM/BC concentrations in place of SOA concentrations	
3. SIMULATIONS TO EVALUATE THE ROLE OF INSTANTANEOUS EQUILIBRIUM PARTITIONING VERSUS AEROSOL <u>TYPE</u>						
3a	OM/BC-evap	OM, BC, and gas	No	0%	Default model without equilibrium partitioning	
3b	OM/BC-evap	OM, BC, and gas	No	10%	Default model without equilibrium partitioning	

Table 1. Summary of simulations conducted in this study. *Simulation results presented in the Supporting Information.



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Figure 1. A) Monthly geometric mean nonurban mid-latitude total concentrations; B) monthly geometric mean Arctic total concentrations; and, C) monthly mean particulate fractions. Results shown are from simulations listed under #1 and #3 of Table 1. Results for simulations without particle phase oxidation (solid lines) and with (dotted lines) are shown. Measured data are for sites in Table S2 for 2006-2008. Error bars are ± 1 standard deviation of monthly means across sites. Numbers/letters in parentheses correspond to simulation labels from Table 1.







705 monthly geometric mean Arctic total concentrations; and, C) monthly mean particulate

- 706 fractions for sensitivity simulations. Simulations did not include particle-phase oxidation, and
- 707 SOA-PAH model simulations were conducted with 20% evaporation by 24 hours.
- Numbers/letters in parentheses correspond to simulation labels from Table 1.

Assessing the influence of secondary organic aerosols on longrange atmospheric PAH transport – Supporting Information

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Parameter	ter Description		Ref
$\log K_{OA}$	Octanol-air partition coefficient	8.86	а
$\log K_{\rm BC}$	Black carbon-air partition coefficient	11.0	b
$\log K_{\rm AW}$	Air-water partition coefficient	-3.27	а
$\Delta_{OA}H$ (kJ/mol)	Enthalpy of phase transfer from gas phase to OC	-87	c
$\Delta_{\rm BC} { m H} ~({ m kJ/mol})$	Enthalpy of phase transfer from gas phase to BC	-87	с
$\Delta_{AW}H$ (kJ/mol)	Enthalpy of phase transfer from water to air	43	с
k _{OH} (cm ³ /molec/s)	Reaction rate constant for gas phase oxidation by OH	5.00e-11	d
$A(s^{-1})$	Kinetic parameter for particle phase oxidation by O ₃	7e-4	e
B (molec/cm ³)	Kinetic parameter for particle phase oxidation by O ₃	3e15	e
$\rho_{oct} (kg/m^3)$	Density of octanol	820	b
$\rho_{BC} (kg/m^3)$	Density of BC	1000	b
τ_{OCBC} (d)	Lifetime of hydrophobic OC and BC before converting to hydrophilic	1.15	f
$k_{EVAP80} (s^{-1})$	Evaporation rate for 80% PAH remaining on SOA after 24 hours	2.6e-6	g
$k_{EVAP50} (s^{-1})$	Evaporation rate for 50% PAH remaining on SOA after 24 hours	8.1e-6	g
k _{NO3} (cm ³ /molec/s)	Reaction rate constant for particle phase oxidation by NO ₃	6.4e-12	h

Table S1. Pyrene physicochemical constants used in the model. References: (a) Ma et al., 2010^1 ; (b) Lohmann and Lammel, 2004^2 ; (c) Schwarzenbach et al., 2003^3 ; (d) U.S. EPA Episuite software⁴; (e) Kahan et al., 2006^5 ; (f) Park et al., 2003^6 ; (g) deduced from Zelenyuk et al., 2012^7 ; (h) Liu et al., 2012^8 .

Latitude	Longitude	Station	Observation years	Ref
82	-62	Alert, Canada	2006-2008	1
80	12	Spitsbergen/Zeppelinfjell, Norway	2006-2008	2
68	24	Pallas/Matorova, Finland	2006-2007	2
60	17	Aspvreten, Sweden	2006-2008	2
58	8	Birkenes, Norway	2006, 2008	2
57	12	Rao, Sweden	2006-2008	2
55	8	Westerland, Germany	2006-2008	2
54	13	Zingst, Germany	2006-2008	2
54	-1	High Muffles, Great Britain	2006-2007	2
51	11	Schmucke, Germany	2006-2008	2
50	15	Kosetice, Czech Republic	2006-2008	2
48	8	Schauinsland, Germany	2006-2008	2
47	-88	Eagle Harbor, MI, USA†	2006-2007	3
45	-86	Sleeping Bear Dunes, MI, USA†	2006-2007	3
43	-5	Niembro, Spain	2006	2
43	-79	Sturgeon Point, NY, USA [†]	2006-2007	3
42	-88	Chicago, IL, USA†§	2006-2007	3
41	-82	Cleveland, OH, USA†§	2006-2007	3

Table S2. Northern hemisphere measurement stations used to evaluate simulated pyrene concentrations against observed. \dagger Gas-particle ratios provided by reference and used to evaluate simulated gas-particle ratios. §Site considered urban and/or highly impacted by local sources and not used to evaluate background concentrations. Sites > 66°N are considered Arctic. Observations formatted similarly (e.g., bold or italics) occurred within the same GEOS-Chem grid box and were averaged. References: (1) Northern Contaminants Program and Environment Canada; (2) Cooperative Programme for Monitoring and Evaluation of Long-range Transmissions of Air Pollutants (EMEP); (3) Integrated Atmospheric Deposition Network (IADN). Data from reference 3 was provided prior to a routine QA/QC procedure.

Simulation	Particle Phase Oxidation?	Slope of Best Linear Fit	Intercept of Best Linear Fit	Correlation Coefficient (r)	Log Mean Bias
1a: Default	No	1.05	0.14	0.68	0.16
1b: Default	Yes	0.65	0.10	0.65	-0.08
1c: SOA-PAH, 100% in SOA	No	1.91	0.29	0.70	0.42
1d: SOA-PAH, 100% in SOA	Yes	1.45	0.18	0.69	0.23
1e: SOA-PAH, SOA/gas	No	0.79	0.13	0.66	0.09
1f: SOA-PAH, SOA/gas	Yes	0.79	0.13	0.66	0.09
3a: OM/BC-evap	No	1.23	0.16	0.69	0.21
3b: OM/BC-evap	Yes	1.10	0.14	0.68	0.14

Table S3. Linear best-fit slopes, intercepts, and correlation coefficients for mean annual model-observation comparisons shown in Figure S4. The log mean bias (LMB) is also presented, and is given as

$$LMB = \frac{\sum_{i} (\log_{10}(S_i) - \log_{10}(O_i))}{N}$$

where S_i and O_i are simulated and observed pyrene concentrations at each observation location, i, and N is the number of observation locations.



Figure S1. Comparison of pyrene concentrations (mean of 2006-2008) simulated with a previously published version of the model to the version in the present study, which uses two new processes. First, the present Leaf Area Index (LAI) dataset is derived from the Moderate Resolution Imaging Spectroradiometer (MODIS) of NASA's Terra satellite, versus the NOAA Advanced Very High Resolution Radiometer (AVHRR) satellite as was done previously. This is because the MODIS LAI dataset has greater global coverage, includes data specific to model years used here, and is the default dataset for the NO_x-Ox-hydrocarbon-aerosol GEOS-Chem model used for generating all particle and oxidant fields. Second, we include particle-phase oxidation by NO₃ in the present model, compared to particle-phase oxidation only by O₃ in the previous version.



Figure S2. Same figure as S1 but showing the sum of wet and dry pyrene deposition rather than concentration (mean of 2006-2008). Wet and dry deposition are evaluated only for stations routinely reporting it (those from Sweden and Finland listed in Table S2).



Figure S3. Surface concentrations (μ g m⁻³) of (A) SOA, (B) primary hydrophobic OM, and (C) primary hydrophobic BC, as simulated by GEOS-Chem (mean of 2006-2008). Also shown is the difference between SOA and primary aerosol concentrations (D).



Figure S4. Simulated (2006-2008) versus observed annual mean total pyrene concentrations from sites in Table S2. Numbers/letters in parantheses are simulation labels from Table 1 in the main text.



Figure S5. Simulated pyrene particulate fraction in the Arctic. Simulated values are means from GEOS-Chem grid boxes corresponding to Arctic observation stations (see Table S2). Numbers/letters in parentheses correspond to simulation labels in Table 1 in the main text.



Figure S6. A) Monthly geometric mean nonurban mid-latitude total concentrations; B) monthly geometric mean Arctic total concentrations; and, C) monthly mean particulate fractions for sensitivity simulations. Simulations did not include particle-phase oxidation,

and SOA-PAH model simulations were conducted with 20% evaporation by 24 hours. Numbers/letters in parentheses correspond to simulation labels from Table 1.

Figure S4 shows results of our three sensitivity simulations to test the influence of wet deposition efficiency, OH concentrations, and spatiotemporal aerosol distribution, respectively (simulations 2a-2c, Table 1) compared with observations (mid-latitude means in A, Arctic means in B, and particulate fraction in C). Also shown for comparison are default and SOA-PAH configuration results for simulations without particle-phase oxidation (i.e., simulations 1a, 1c, and 1e; solid green, blue, and red lines from Fig. 1).

Wet deposition efficiency changes have little impact on overall results (blue line with triangles). Replacing SOA wet deposition efficiency with that of primary OM/BC increases the high bias in simulated concentrations. Mid-latitude concentrations increase by 13% (Fig. S4A) and Arctic concentrations increase by 2.3x (Fig. S4B). Phase distribution does not change (Fig. S4C); particle fractions are still considerably overestimated.

Applying a constant OH concentration (red lines with triangles) increases gasphase oxidation (+11% increase in the annual budget), leading to 1.7x lower total midlatitude concentrations (Fig. S4A), 8.9x lower Arctic concentrations (Fig. S4B), and 1.9x higher particulate fractions (Fig. S4C). Though this generally improves modelmeasurement agreement in the mid-latitudes, the particle phase is still largely underestimated compared to observations, as are Arctic concentrations.

Results for substituting primary OM/BC concentrations for SOA (red line with circles) are discussed in the main text.

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