NO$_2$ SEASONAL AND INTERANNUAL VARIABILITY IN UKRAINIAN INDUSTRIAL CITIES

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ABSTRACT

The paper aims to define the main features and principles of seasonal and interannual NO$_2$ variations in Ukrainian industrial cities. Using ground-based measurements for 15-year period, it shows weak NO$_2$ seasonal variability that could intensify in case of three regularities. These regularities depend on impact of natural conditions during anthropogenic emissions growth and redistribution between emission sources. Most industrial cities are characterized by positive trends even if stationary industrial emissions fall. NO$_2$ interannual changes forms under variety of fluctuations. However, 6.2- and 9.3-year periods have the biggest impact and might be explained by low-frequent lunar tidal forces through its influence on meteorological conditions.

Keywords: NO$_2$ emissions, industrial cities, seasonal variability, interannual variability, trend

1 INTRODUCTION

Nitrogen dioxide (NO$_2$) is one of the most dangerous atmospheric compounds for human health [1]. Huge anthropogenic role in NO$_2$ content increasing is the reason of great society attention to its temporal and spatial distribution [2, 3]. NO$_2$ seasonal variations do not coincide in different areas [4, 5, 6, 7, 8, 9, 10], thus analysis of seasonality formation helps to understand the main reasons of maximal values emergence. The biggest influence that drive NO$_2$ seasonal dynamics has combustion of fossil fuels (industry and traffic) [11]. Biomass burning [12], lightning, microbiological activity [12, 13] and other natural sources are not determinative. Temporal distribution and power of each emission source could cause different NO$_2$ seasonal variations. The study presents analysis of seasonal NO$_2$ dynamics in industrial cities with regularities that indicate seasonality smoothing or emergence.

Interannual variability forms under changes in meteorological conditions [14]. However, periodicity of nitrogen oxides changes still is controversial question, because of short life-time [15,16] and considerable spatial heterogeneity, especially in big industrial cities and regions with large anthropogenic emissions [6, 17]. The study aimed to define spectrum of significant NO$_2$ interannual fluctuations that observed in Ukrainian industrial cities. Knowledge about interannual periodicity allow to find regularities of NO$_2$ distribution on global scale, its chemical feedbacks and interaction between atmospheric air composition and meteorological parameters.

The most investigated interannual changes connected with NO$_2$ trends, which rapidly grow in urban areas [6, 8, 9, 19]. Permanent changes of anthropogenic emission sources in industrial cities cause difference in NO$_2$ tendency and have to be analyzed unceasingly. It will help to delimit areas with high pollution level or areas with high probability of natural changes which are favorable of nitrogen oxides accumulation.

2 DATA AND METHODOLOGY

Monthly ground-based NO$_2$ data involved for analysis and were averaged in 14 industrial cities rather even distributed on the territory of Ukraine (Fig. 1). Denser distribution selected for regions with high pollution level. Total period in research cover 15 years from 2000 till 2014, which allowed to divide on three five-year’ periods (2000 – 2004, 2005 – 2009, 2010 – 2014) and make analysis of short-term variations within them.
Figure 1. Spatial distribution of cities involved in research

Seasonal variations were calculated as sum of first five significant harmonics obtained from Fourier analysis (1), where Fourier coefficients defined using least squares method.

\[ f(t) = \sum_{n=1}^{5} A_n \cos(\omega_n t - \varphi_n) \]  

where

- \( A_n \) - amplitude,
- \( \omega_n \) - frequency, and \( \varphi_n \) - phase of \( n \)-harmonic,
- \( t \) - time.

Conclusion about harmonic’s significance made using Student test with \( \alpha = 0.05 \). However, seasonal variations are considered as weak, if determination coefficient \( R^2 \) do not exceed 0.50; and absent in case of \( R^2 < 0.5 \) with insignificant Student test.

Trends and interannual variations were analyzed on residuals of seasonal variations after average values removal from time series. Interannual variations were also calculated using Fourier analysis for 130 equally distributed frequencies. The most significant separate variation had been calculated and its impact removed from the residuals. After this procedure Fourier analysis applied again while any significant fluctuation exists.

3 RESULTS AND DISCUSSION

Understanding the role of different emission sources in \( \text{NO}_2 \) dynamics is not easy for Ukrainian industrial cities. The main problem lies in quality of anthropogenic sources inventory. For stationary sources, e.g. factories, fossil-fuel power stations etc., inventory reports in Ukraine rather well reflect air pollution [20], but there are no such quality inventories for traffic emission.

To cope with this problem, preliminary analysis for Kyiv city was made. Kyiv has the biggest air pollution measurement network and consist of 16 stations. It was found, that maximal values in winter – early spring are typical for all stations with high traffic pollution. Summer maximal values observed on two stations in rather clean areas (Hydropark and Nauky Avenue), which are typical for natural \( \text{NO}_2 \) changes [9, 10]. It means that meteorological conditions and land cover type on quite clean territories within cities could change seasonal variability. Six stations in Kyiv have both of these maximal. Therefore, distribution of anthropogenic sources within industrial cities cause different types of seasonality.
Seasonal variability

NO₂ seasonal variations in cities are absent and determination coefficients usually do not exceed $R^2=0.10$. Therefore, availability of seasonal variations in NO₂ fluctuations evokes particular interest. For general period 2000–2014 statistically significant seasonal variations observed only in Kharkiv with $R^2=0.47$ and could be considered as weak (Fig. 2). First harmonic (1-year period) has the biggest influence with 83% impact on total dispersion. The highest concentration observed in late spring, and phase falls on 149th Julian day.

![NO2 seasonal variations. Kharkiv](image)

Despite Kharkiv is big city with approximately 1.5 million inhabitants, the average NO₂ concentration is only 0.03 mg/m³ compared with 0.12 mg/m³ in Donetsk or 0.09 mg/m³ in Kyiv. On one hand, it is possible to make assumption that power of anthropogenic emissions is the main reason of seasonality smoothing in industrial cities. On the other hand, in Luhansk seasonal variations are absent with $R^2=0.04$, but average NO₂ concentrations are also low (0.03 mg/m³). Therefore, NO₂ seasonality formation in industrial cities is more complicated than only dependence from the power of anthropogenic emissions. Division of general period on three five-year intervals (2000–2004, 2005–2009, 2010–2014) and analysis of seasonal variations within them allowed to find features in NO₂ seasonality formation. Number of cities, where seasonal variations are significant, have been increased. During 2000–2004 there were no cities with clear seasonal fluctuations. The highest determination coefficients reached $R^2=0.36$ in Kharkiv, $R^2=0.32$ in Lutsk and $R^2=0.30$ in Lviv. Average concentrations varied from 0.03 mg/m³ in Kharkiv, Lviv and Luhansk to 0.08 mg/m³ in Kyiv and Donetsk.

During 2005–2009 significant variations appeared in Kharkiv with $R^2=0.58$. Average concentrations increased in 8 cities to 0.09–0.13 mg/m³.

Seasonality significance had been increased during 2010–2014 period. Weak seasonal variations observed in Kyiv, Odesa, Kharkiv, Lutsk and Donetsk, but determination do not exceed $R^2=0.50$. Average concentration in Donetsk reached 0.14 mg/m³.

Such abrupt seasonality emergence caused by three main regularities which depend on NO₂ content. First regularity exists for cities with strong anthropogenic emissions. Seasonality appears if average concentrations are high and constantly increase. It is well observed in Kyiv where concentrations changed from 0.08 to 0.10 mg/m³, Lutsk – from 0.05 to 0.09 mg/m³ and Donetsk – from 0.08 to 0.14 mg/m³. If NO₂ content is not so high, any increasing does not entail changes in seasonality.

In case of low or moderate NO₂ concentrations, an opposite effect is observed, and thus the second regularity acts – seasonality appears if concentrations continue to decrease constantly. In Odesa average concentrations fell from 0.07 mg/m³ (2000–2004) to 0.05 mg/m³ (2010–2014) and determination coefficient increased from $R^2=0.07$ to $R^2=0.49$. Slight changes in NO₂ content in Kharkiv possibly coincide with $R^2$ changes.
Both regularities represent the same idea: seasonality become stronger if prevailing anthropogenic emission source become more powerful: in highly polluted industrial cities with NO₂ content increasing and in less polluted cities with NO₂ concentrations decreasing.

The third regularity is connected with redistribution of emission sources. In this case, amplitudes or average values may not change. The best indicator of such type changes is phases shift. Of course, phases shift does not exist in polluted industrial cities with high NO₂ content. In Kharkiv with concentrations less than 0.033 mg/m³ phases constantly shift on 14 days every 5 years (from 121 to 149 Julian day) which coincide with seasonality emergence. In Lviv with concentrations less than 0.047 mg/m³ phases shifted from 227th day to 107th and determination coefficient decreased from R²=0.30 to R²=0.07. Three curves on Fig. 3 represent NO₂ seasonal variations for 3 five-year’ intervals based on first harmonic. Phase shift coincides with amplitude decreasing and seasonality smoothing, which relates to redistribution of NO₂ emission. With average values increasing it is possible to make conclusion about intensification of definite anthropogenic emission and its preponderance in comparison to other sources. If anthropogenic emissions become more powerful, maximal values shifts from summer to winter-spring.

![Figure 3. Phase shifts and seasonal NO₂ variability in Lviv for 3 five-year' intervals](image)

Redistribution between emissions usually observed in case of low concentrations. With NO₂ content increasing such regularity lose its power. In case of high concentrations, caused by anthropogenic emission, phases shift connected only with adding or cessation of separate industrial sources, e.g. factory building in cities with high NO₂ emission from transport. Direction of phase shifts show the intensification/ weakness of anthropogenic sources.

**Trends**

Almost all industrial cities in Ukraine have significant trends of NO₂ concentrations. Fisher test showed tendency absence in Mariupol, Uzhgorod and Luhansk. Most trends are positive, even if emission from stationary sources decreased [20]. It means that traffic emissions have crucial impact on NO₂ distribution in Ukrainian industrial cities.

There are two negative trends: in Odesa and Kharkiv with values -0.01 mg/m³ per decade. Determination coefficients are R²=0.18 and R²=0.21 respectively (Fig. 4). The highest positive trend reached 0.07 mg/m³ per decade in Donetsk city with R²=0.48 (Fig. 5). For other industrial cities values vary from 0.01 to 0.03 mg/m³ per decade with determination within R²=0.05…0.55 interval.
Trends existence for each month (monthly trends) is typical for cities with high positive trends. In Lutsk and Donetsk every month is characterized by a constant NO$_2$ increase. In Donetsk maximal monthly trend observed in August with 0.10 mg/m$^3$ per decade. The lowest reached 0.05 mg/m$^3$ per decade during autumn months. In Lutsk monthly trends vary from 0.02 to 0.05 mg/m$^3$ per decade.

In Lviv, Zaporizhzhya and Krasnoperekopsk monthly trends show significance for 10 months. Trends values are higher in Zaporizhzhya and Krasnoperekopsk (0.02 – 0.03 mg/m$^3$ per decade) and lower in Lviv (0.01 – 0.02 mg/m$^3$ per decade). There are no trends for August and September in Lviv, for May and June in Zaporizhzhya, for October and November in Krasnoperekopsk.

In Kharkiv and Odesa monthly trends are negative as its general trends. Significant monthly trends in Odesa observed from November till April and vary from -0.01 mg/m$^3$ per decade to -0.02 mg/m$^3$ per decade. In Kharkiv monthly trends are significant in June, December and February – April with values -0.01 mg/m$^3$ per decade.

Despite most industrial cities have trends, there are no dependence and regularities in monthly trends. It means that tendency of NO$_2$ emissions in industrial cities is unique for each city and depend on the processes within it.
Interannual variability and spectrum of fluctuations

According to slight seasonality, interannual variability is the only changes connected with natural forces. Significant interannual variations explain from 29 to 61% of residuals dispersion, however, there are no dependence with NO\textsubscript{2} content. The highest determination coefficients of interannual dynamics reached 0.61 in Lviv, 0.60 in Dnipro (Fig. 6) and 0.55 in Armyansk. Less clear interannual variations observed in Zaporizhzhia, Uzhgorod and Krasnoperekopsk with R\textsuperscript{2}=0.29…0.31.

Types of variations are rather different, but majority of them combine in separate groups. The most significant variations could be connected with tidal forces, because of the approximate periods of 6.2 and 9.3 years. These periods coincide with overtone 18.6-year lunar nodal tidal cycle. 6.2-years fluctuations are the biggest in Uzhgorod (R\textsuperscript{2}=0.31), Dnipro (R\textsuperscript{2}=0.25) and Krasnoperekopsk (R\textsuperscript{2}=0.19) with 0.01 mg/m\textsuperscript{3} amplitudes. In Lviv, Khmelnytskiy and Zaporizhzhya 6.2-year fluctuations have lower impact with R\textsuperscript{2} less than 0.1. NO\textsubscript{2} interannual dynamics are characterized by maximum values in 2000 – 2001, 2006 – 2007 and 2012 – 2013 in all mentioned cities except Uzhgorod, where variations were opposite. First overtone (9.3 years) of lunar nodal tidal cycle has the biggest impact in Kyiv (R\textsuperscript{2}=0.31), Lutsk (R\textsuperscript{2}=0.29) and Odesa (R\textsuperscript{2}=0.25) with amplitudes from 0.01 to 0.02 mg/m\textsuperscript{3}. In this case NO\textsubscript{2} differ and maximal positive deviation observed in 2002 in Lutsk, 2004 in Odesa and 2005 in Kyiv. Surely, these forces do not act directly on the NO\textsubscript{2} concentrations. Interannual variability in wind and temperature distribution, connected with lunar nodal tidal cycle [21, 22, 23], caused changes in meteorological conditions and possibility to NO\textsubscript{2} accumulation in the atmosphere.

Another big group of variations is situated within higher frequency spectrum with approximately 2.6 – 3.4 years’ period. Generally, 7 out of 14 researched cities have these fluctuations, but impact is lower with determination coefficients within R\textsuperscript{2}=0.05…0.14. The highest amplitude is 0.01 mg/m\textsuperscript{3}.

It was found another four groups of interannual fluctuations: with periods 2 – 2.2 years (4 cities), 3.8 – 4 years (3 cities), 4.3 – 4.5 (4 cities) years and 5.2 years (Lutsk and Donetsk only). The most powerful are variations 4.3 – 4.5 years with determination coefficients R\textsuperscript{2}=0.07…0.24. They observed in Odesa, Lviv, Mariupol and Armyansk. These fluctuations have the biggest impact in Mariupol and explain up to 20% in total dispersion. 3.8 – 4-year variations with 11–14% impact in total dispersion are typical for Dnipro, Luhansk and Krasnoperekopsk.

Other variations do not form any group and distribute separately in spectrum. For some cities these separate fluctuations have the biggest impact up to 45% in Armyansk, 43% in Kharkiv, 34% in Donetsk, 30% in Khmelnytskiy and Lviv, 15% in Luhansk.

4 DISCUSSION

NO\textsubscript{2} seasonal changes in industrial cities depend on predominant emission sources and clarity of fluctuations varies in time with emission changes. Maximal values are typical for winter in industrial regions and polluted areas, due to cold-started vehicles and residential heating [5, 9, 24], inversions and lower temperatures [5]. In more “clean” areas summer maximal is usual [9, 10, 18]. Our study finds three regularities of seasonality changes in industrial cities. However, maximal values on some territories may be observed in winter [6, 9, 17], summer [8, 9, 10, 17] and spring [7, 8].

NO\textsubscript{2} in most industrial cities increase, even if pollution from stationary sources decrease. This fact showed that traffic emission has crucial impact on NO\textsubscript{2} distribution. NO\textsubscript{2} positive trends observed in other urban areas [6, 8, 9, 18, 19] and dependence from vehicles were proved [6, 7, 8, 25]. NO\textsubscript{2} interannual variability caused by natural forces. Changing meteorology (winds, temperatures, humidity and clouds) on a global scale drive interannual variability of NO\textsubscript{2} [14]. As our research show, meteorological variations caused by low–frequent lunar tidal forces could be the reason of 6.3- and 9.2-year fluctuations, which have the biggest impact on interannual NO\textsubscript{2} variability.
CONCLUSIONS
Seasonal NO₂ variability in Ukrainian industrial cities is weak and usually there are no significant seasonality. However, it could appear if one of three regularities act. They are constant NO₂ content increasing in cities with high pollution level, constant NO₂ content decreasing in cities with low pollution level, and phases shift in case of low concentrations. All regularities act if prevailing emission source become more powerful or in case of its redistribution.

Positive NO₂ trends are typical for most cities, even if emission from stationary sources decreased. It represents crucial role of traffic emissions. The highest positive trend reached 0.07 mg/m³ per decade. Trends for each month do not have any regularities, which reject any natural reasons of trends formation.

Spectrum maximal of interannual NO₂ fluctuations coincide with period of 6.2 or 9.3 years. It could be the reaction on meteorological changes under influence of lunar nodal tidal forces. Another significant variation combines in separate groups. In general, all interannual variability explains from 29 to 61% of residuals dispersion.

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