Spatiotemporal variations and sources of PM$_{2.5}$ in the Central Plains Urban Agglomeration, China

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Received: 10 September 2021 / Accepted: 2 March 2022 / Published online: 6 July 2022
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Abstract
The Central Plains Urban Agglomeration (CPUA) is the largest region in central China and suffers from serious air pollution. To reveal the spatiotemporal variations and the sources of fine particulate matter (PM$_{2.5}$, with an aerodynamic diameter of smaller than 2.5 μm) concentrations of CPUA, multiple and transdisciplinary methods were used to analyse the collected millions of PM$_{2.5}$ concentration data. The results showed that during 2017 – 2020, the yearly mean concentrations of PM$_{2.5}$ for CPUA were 68.3, 61.5, 58.7, and 51.5 μg/m$^3$, respectively. The empirical orthogonal function (EOF) analysis suggested that high PM$_{2.5}$ pollution mainly occurred in winter (100.8 μg/m$^3$, 4-year average). The diurnal change in PM$_{2.5}$ concentrations varied slightly over the season. The centroid of the PM$_{2.5}$ concentration moved towards the west over time. The spatial autocorrelation analysis indicated that PM$_{2.5}$ concentrations exhibited a positive spatial autocorrelation in CPUA. The most polluted cities distributed in the northern CPUA (Handan was the centre) formed a high-high agglomeration, and the cities located in the southern CPUA (Xinyang was the centre) formed a low-low agglomeration. The backward trajectory model and potential source contribution function were employed to discuss the regional transportation of PM$_{2.5}$. The results demonstrated that internal-region and cross-regional transport of anthropogenic emissions were all important to PM$_{2.5}$ pollution of CPUA. Our study suggests that joint efforts across cities and regions are necessary.

Keywords Central Plains Urban Agglomeration · PM$_{2.5}$ · Spatiotemporal variations · Potential sources

Introduction
Over the past decades, China has witnessed rapid economic development, industrial expansion, and urbanization, which have led to serious air pollution (Huang et al. 2014). Regional air pollution caused by fine particulate matter (PM$_{2.5}$, with an aerodynamic diameter smaller than 2.5 μm) occurs frequently in several key regions of China, e.g. Beijing-Tianjin-Hebei (BTH) (Gao et al. 2018; Ding et al. 2019), Yangtze River Delta (YRD) (Ming et al. 2017), Sichuan Basin (Tian et al. 2019), and Fenwei Plain (Zhai et al. 2019; Cao and Cui, 2021). A high level of PM$_{2.5}$ damages human health, impacts regional climate changes, and affects agricultural ecosystems (Feng et al. 2018; Cohen et al. 2017; Zhou et al. 2018). Frequent haze and increasing PM$_{2.5}$ concentrations have affected sustainable socioeconomic development, which draws public anxiety and extensive concerns. To address this difficult problem, many studies have been conducted by scientists to understand the levels, distribution, and sources of regional pollution (Liang et al. 2019; Ye et al. 2018). In response to extremely severe and persistent haze pollution, many government-backed measures have been taken to reduce haze events and improve air quality.

Recently, extensive studies have mostly focused on metropolises and regions in northern China, such as Beijing, Tianjin, Shijiazhuang, and BTH, to clarify the spatial and temporal
distribution of PM$_{2.5}$ (Xu et al., Xu and Zhang, 2020; Yan et al. 2018). Thus, only a few studies have focused on the Central Plains Urban Agglomeration (CPUA) region, which is an important growth pole of China’s economy and is burdened by serious air pollution problems (Fu et al. 2020). As the largest urban agglomeration in Central China, CPUA includes 30 prefecture-level cities, namely all 18 cities in Henan Province, Changzhi, Jincheng, and Yuncheng in Shanxi Province; Liaocheng and Heze in Shandong Province; Huaibei, Bengbu, Suzhou, Fuyang, and Bozhou in Anhui Province; and Xingtai and Handan in Hebei Province (Liu et al. 2019; Fu et al. 2020). According to previous studies, Zhengzhou (the capital city of Henan Province), Jiaozuo, Pingdingshan, Xinxiang, and Anyang in Henan Province were all heavily polluted by PM$_{2.5}$, especially in autumn and winter (Feng et al. 2018; Jiang et al. 2018; Liu et al. 2021; Wang et al. 2021; Su et al. 2021). Xingtai and Handan in Hebei Province are two typical industrial cities with massive anthropogenic emissions and high PM$_{2.5}$ concentrations (Yang et al. 2018; Liu et al. 2020). Yuncheng in Shanxi Province is an intensive energy-consuming city and frequently experiences haze. Fu et al. (2020) reported that in CPUA, the health effect damage of PM$_{2.5}$ pollution was 11.1 billion RMB, and the health effect economic loss was 94.5 billion RMB in 2017. However, studies on the spatiotemporal variations in PM$_{2.5}$ from the perspective of CPUA are rare. Since 2013, the Chinese government has made a firm decision to reduce the PM$_{2.5}$ concentration and taken some measures to address air pollution (Chen et al. 2019; Jiang et al. 2020). Under such circumstances, the PM$_{2.5}$ concentration in CPUA has varied in recent years. Therefore, it is urgent to conduct relevant research to understand the PM$_{2.5}$ characteristics and sources in CPUA.

The present study aims to investigate the spatial and temporal variations and the potential geographical source of PM$_{2.5}$ in CPUA. Multiple transdisciplinary methods, including classical statistics, geographical analysis, spatial statistics, and potential source analysis, are employed in this study. Specifically, we (1) systematically demonstrate annual, seasonal, monthly, and diurnal variations in PM$_{2.5}$, (2) reveal the spatial distribution and variation, and (3) identify the potential geographical source regions and regional transport of PM$_{2.5}$.

Materials and methods

Study area and data sources

The CPUA (31.4° N ~ 37.8° N, 110.2° E ~ 118.2° E) is located in central and eastern China (Fig. 1a), including 30 cities (Fig. 1c). It covers 287,000 km$^2$ with a population of more than 160 million. CPUA is seriously constrained by resources and population agglomeration caused by its rapid urbanization that continues to pressure the ecological environment in this area and causes high aerosol loading (Shen et al. 2019).

A total of approximately 4.3 million data points were collected from January 1, 2017, to December 31, 2020. The pandemic of coronavirus disease 2019 (COVID-19) resulted in a stringent lockdown in China to reduce the infection rate. The distinct decrease in anthropogenic source emissions led to an improvement of air quality in CPUA. The data include the hourly monitoring values of PM$_{2.5}$ from the 29 aforementioned cities. Due to the absence of the national ambient monitoring station in JYU, the PM$_{2.5}$ concentrations in JYU were represented by the average PM$_{2.5}$ concentrations from its surrounding cities (JCH, JZU, LYA, SMX, and YCH). All the data were collected from the Data Centre of the PRC Ministry of Ecology and Environment (http://datacenter.mep.gov.cn) and the National Urban Air Quality Real-Time Publishing Platform, China Environmental Monitoring Station (http://106.37.208.233:20035/). At national ambient monitoring stations, the mass concentration of PM$_{2.5}$ is measured by using the beta absorption method and micro oscillating balance method. Daily, monthly, seasonal (spring: March to May, summer: June to August, autumn: September to November, winter: January, February, and December), and annual mean PM$_{2.5}$ concentrations for the cities and urban agglomerations were obtained according to the arithmetic mean method.

Spatiotemporal variation analysis methods

Empirical orthogonal function analysis

The empirical orthogonal function (EOF), which is a form of principal component analysis, can be used to decompose space–time data into a set of orthogonal standing signals (Xu et al. 2019). EOF detects both the spatial and temporal patterns of variability and measures the contribution of each pattern. A matrix $X_{mn}$ ($m$ represents the number of sites, $n$ represents sampling time) can be decomposed into the sum of the product of the orthogonal space matrix $V$ and the orthogonal time matrix $T$ by EOF:

$$X_{mn} = VT = \begin{pmatrix} v_{11} & \ldots & v_{1n} \\ \vdots & \ddots & \vdots \\ v_{m1} & \ldots & v_{mn} \end{pmatrix} \begin{pmatrix} t_{11} & \ldots & t_{1n} \\ \vdots & \ddots & \vdots \\ t_{m1} & \ldots & t_{mn} \end{pmatrix}$$

(1)

$$XX^T = VTV^T = VAV^T$$

(2)

where the superscript $T$ represents the transpose of the matrix, $A$ is a diagonal matrix composed of the eigenvalues of the matrix, and $V$ is a matrix composed of the matrix eigenvectors.

Thus, the time coefficient can be defined as:
In this research, we use the EOF analysis method to decompose the monthly PM$_{2.5}$ concentrations of the CPUA.

\[ T = V^TX \]  

(3)

Fig. 1  
(a) Location of the Central Plains Urban Agglomeration (CPUA) in China.  
(b) The mean aerosol optical depth (AOD) in China during 2017. The AOD values were retrieved from the MYD04_L2_C6 product.  
(c) Cities of CPUA (AYA: Anyang, BBU: Bengbu, BZH: Bozhou, CZH: Changzhi, FYA: Fuyang, HBE: Huaihe, HBI: Hebi, HDA: Handan, HZE: Heze, JCH: Jincheng, JYU: Jiyuan, JZU: Jiaozuo, KFE: Kaifeng, LCH: Liaocheng, LHE: Luohe, LYA: Luoyang, NYA: Nanyang, PDS: Pingdingshan, PYA: Puyang, SMX: Sanmenxia, SQI: Shangqiu, SZH: Suzhou, XCH: Xuchang, XTA: Xingtai, XXI: Xinxiang, XYA: Xinyang, YCH: Yuncheng, ZKO: Zhoukou, ZMD: Zhumadian, ZZH: Zhengzhou)

Calculation of centroid migration

The centroid migration of PM$_{2.5}$ concentration in a region, namely the arithmetic mean position of all the points, can reflect the development characteristics on a spatiotemporal
scale, which can help policy-makers better understand highly polluted areas (Jiang et al. 2020; Su et al. 2020). The PM$_{2.5}$ pollution centroid of the CPUA is expressed as follows:

$$X = \frac{\sum_{i=1}^{n} X_i P_i}{\sum_{i=1}^{n} P_i}, \quad Y = \frac{\sum_{i=1}^{n} Y_i P_i}{\sum_{i=1}^{n} P_i}$$  \hspace{1cm} (4)$$

where $X$ and $Y$ denote the longitude and latitude coordinates of the centroid for the observed PM$_{2.5}$, respectively. $X_i$ and $Y_i$ are the longitude and latitude of the centroid of city $i$, respectively. $P_i$ represents the mass concentration of PM$_{2.5}$ in city $i$, and $n$ is the city number of the CPUA, i.e. 30.

Global and local spatial autocorrelation analysis

The spatial distribution of PM$_{2.5}$ involves complex spatiotemporal and geospatial processes. Previous studies indicated that PM$_{2.5}$ pollution displays some spatial autocorrelation in geographical space (Cheng et al. 2017; Shen et al. 2019; Liu et al. 2017; Ye et al. 2018). In this study, the global Moran’s $I$ was employed to discuss the degree of global autocorrelation of PM$_{2.5}$ in the CPUA, and the local Moran’s $I$ was used to determine the local spatial autocorrelation and agglomeration patterns. The global Moran’s $I$ is expressed as:

$$I_{\text{Global}} = \frac{\sum_{i=1}^{n} \sum_{j \neq i} W_{ij} (x_i - \bar{x}) (x_j - \bar{x})}{S^2 \sum_{i=1}^{n} \sum_{j \neq i} W_{ij}}$$  \hspace{1cm} (5)$$

where $n$ represents the number of cities; $x_i, x_j$ is the observed PM$_{2.5}$ of spatial location $i, j$; $\bar{x} = \frac{1}{n} \sum_{i=1}^{n} x_i$; and $S$ denotes the standard deviation of the samples. In the calculation, the Rook contiguity matrix was used to determine the spatial weight between cities $W_{ij}$.

The $Z$ value was used to test the significance of spatial autocorrelation and is calculated as follows:

$$Z = \frac{I - E(I)}{\sqrt{\text{VAR}(I)}}$$  \hspace{1cm} (6)$$

where $E(I)$ and $\text{VAR}(I)$ are the expected value and variance of Moran’s $I$, respectively.

The scope of $I_{\text{Global}}$ is $[-1, 1]$, and the higher the absolute value is, the stronger the spatial agglomeration. A positive (negative) value of $I_{\text{Global}}$ suggests a positive (negative) correlation, while an $I_{\text{Global}}$ of 0 indicates no spatial autocorrelation.

The local Moran’s $I$ can reveal the features of an urban spatial agglomeration within a region and is calculated as:

$$I_{\text{Local}} = \frac{x_i - \bar{x}}{S^2} \sum_{j=1,j \neq i}^{n} W_{ij} (x_j - \bar{x})$$  \hspace{1cm} (7)$$

where $x_i, x_j, S^2, \bar{x}, W_{ij}$ are the same as above. Based on the calculated $I_{\text{Local}}$, the spatial association modes can be classified into four types (Su et al. 2020): high-high clustering type (hereinafter HH), low-low clustering type (LL), low-high clustering type (LH), and high-low clustering type (HL). In this study, the HH (LL) type suggests that cities with high (low) PM$_{2.5}$ concentrations are surrounded by others with high (low) PM$_{2.5}$ concentrations. The LH (HL) type suggests that cities with high (low) PM$_{2.5}$ concentrations are surrounded by others with high (low) PM$_{2.5}$ concentrations. $I_{\text{Local}}$ that fails the significance test is classified as not significant.

Kernel density estimation

Kernel density estimation was employed to determine the PM$_{2.5}$ density function. Kernel density estimator is defined as:

$$f(x) = \frac{1}{nh} \sum_{i=1}^{n} K \left( \frac{x_i - x}{h} \right)$$  \hspace{1cm} (8)$$

where $n$ denotes the number of samples, $h$ is the bandwidth, and $K$ is the kernel weighting function. As in previous studies (Jiang et al. 2020), the Epanechnikov kernel and Silverman’s bandwidth were used in the present study.

Pollution transport analysis

Backward trajectory

Backward trajectory analysis can be used to identify the potential transport pathways of air masses (Liu et al. 2021). Using the Hybrid Single Particle Lagrangian Integrated Trajectory (HYSPLIT) model (Stein et al. 2015), 72-h back trajectories starting at an arrival level of 100 m from the different cities were calculated in autumn and winter of 2017–2020. The backward trajectory model was run every hour of the day. About 17,000 trajectories were obtained. FNL global analysis data were obtained from the National Centre for Environmental Prediction’s Global Data Assimilation System (GDAS) wind field reanalysis (http://www.arl.noaa.gov/) to drive the HYSPLIT model. Then, the backward trajectories having similar geographic origins and histories were classified by k-means clustering (Stunder, 1996).

Potential sources analysis

The potential source contribution function (PSCF) is a conditional probability describing trajectories with pollutant concentrations larger than a given threshold passing through the receptor site (Liu et al. 2019). PSCF is defined as:

$$\text{PSCF}_{ij} = \frac{m_{ij}}{n_j}$$  \hspace{1cm} (9)$$
where \( n_{ij} \) denotes the total number of trajectory endpoints falling in the \( ij \)th cell, and \( m_{ij} \) is the number of trajectory endpoints with pollutant concentrations higher than the threshold criterion in the same cell. The uncertainty of PSCF increases when \( n_{ij} \) is too small. Therefore, a weighting function \( W_{ij} \) is multiplied into the PSCF value to reduce the uncertainty (Zhang et al. 2017; Liu et al. 2019). \( W_{ij} \) is described as follows:

\[
W_{ij} = \begin{cases} 
1.00, & 3n_{\text{ave}} < n_{ij} \\
0.70, & 1.5n_{\text{ave}} < n_{ij} \leq 3n_{\text{ave}} \\
0.40, & n_{\text{ave}} < n_{ij} \leq 1.5n_{\text{ave}} \\
0.17, & n_{ij} \leq n_{\text{ave}} 
\end{cases} \tag{10}
\]

where \( n_{\text{ave}} \) denotes the average number of endpoints in each grid cell. In this study, the trajectories associated with hourly PM\(_{2.5}\) concentrations were used for PSCF analysis, with the threshold criterion being set at 75 \( \mu \text{g/m}^3 \).

**Spatiotemporal variations of PM\(_{2.5}\) pollution**

**Temporal variations of PM\(_{2.5}\) pollution**

**Annual variation**

Overall, the PM\(_{2.5}\) concentrations of CPUA decreased gradually. From 2017 to 2020, the yearly mean concentrations of PM\(_{2.5}\) were 68.3, 61.5, 58.7, and 51.5 \( \mu \text{g/m}^3 \). The annual PM\(_{2.5}\) concentration was reduced by 24.7% in the 4 years. This suggests that drastic measures aimed at improving air quality in CPUA, e.g. pollution emissions reduction, coal combustion control, and clean energy use, worked well. Notably, the reductions in anthropogenic emissions due to stringent quarantine and lockdown measures during the COVID-19 pandemic in 2020 could dramatically improve the air quality in CPUA. Du et al. (2021) revealed that PM\(_{2.5}\) in Zhengzhou decreased by 19% in response to the COVID-19
lockdown. However, it still significantly exceeds the China National Ambient Air Quality Standards II (CAAQS grade I; 35 μg/m³). The estimated kernel density of annual mean PM$_{2.5}$ concentrations is displayed in Fig. 2. From 2017 to 2020, the peak kernel density curves steepened and gradually moved to the left, demonstrating that concentrations of PM$_{2.5}$ decreased in most cities of the CPUA. Obviously, the area covered by density curves decreased with time at PM$_{2.5}$ concentrations ranging from 60 to 80 μg/m³, which indicated that city reduction with high PM$_{2.5}$ concentrations benefitted PM$_{2.5}$ pollution alleviation in CPUA.

**Seasonal variation**

The seasonal means of PM$_{2.5}$ concentrations from 2017 to 2020 are shown in Fig. 3. PM$_{2.5}$ mass concentrations exhibited seasonal variation, with the highest concentration in winter (100.8 μg/m³, 4-year average), followed by autumn (54.4 μg/m³) and spring (51.4 μg/m³), and the lowest in summer (33.5 μg/m³). This variation is similar to other cities in North China (Shen et al. 2020). In winter, less precipitation leads to weakened wet scavenging. Meanwhile, weak winds and shallow planetary boundary layer heights cause a stable atmospheric structure, which is adverse to the dilution and diffusion of pollution (Wang et al. 2019; Fan et al. 2021). In addition, most of the cities in the CPUA need coal burning for heating in winter, emitting massive air anthropogenic pollutants (Wang et al. 2007). Under the coupling effect of the factors mentioned above, the CPUA suffers from serious PM$_{2.5}$ pollution in winter. The highest decrements in PM$_{2.5}$ concentration appeared in summer, with a reduction of 36%, from 43.1 μg/m³ in 2017 to 27.5 μg/m³ in 2020. In contrast, the PM$_{2.5}$ concentration decreased by 18.4%, from 110.1 μg/m³ in 2017 to 89.8 μg/m³ in 2020 in winter. In the winter of 2019, the PM$_{2.5}$ concentration even increased. This indicates that PM$_{2.5}$ reduction measures taken in winter need to be more intensive than those in other seasons.

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**Fig. 4** Monthly average values of PM$_{2.5}$ concentrations from 2017 to 2020

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Fig. 5 Time coefficients of the monthly average PM$_{2.5}$ concentrations from 2017 to 2020

Fig. 6 Diurnal average values of PM$_{2.5}$ concentrations from 2017 to 2020
Monthly variation

The monthly variations in PM$_{2.5}$ concentrations in the CPUA from 2017 to 2020 are illustrated in Fig. 4. According to the daily PM$_{2.5}$ concentrations, the classification categories were designated as follows: excellent (PM$_{2.5} \leq 35$ μg/m$^3$), fine (35 < PM$_{2.5} \leq 75$ μg/m$^3$), slight pollution (75 < PM$_{2.5} \leq 115$ μg/m$^3$), moderate pollution (115 < PM$_{2.5} \leq 150$ μg/m$^3$), heavy pollution (150 < PM$_{2.5} \leq 250$ μg/m$^3$), and severe pollution (PM$_{2.5} > 250$ μg/m$^3$). The monthly average PM$_{2.5}$ concentrations exhibited a U-shaped trend, with the highest value in January (119.8 μg/m$^3$) and the lowest value in August (30.7 μg/m$^3$). In June, July, August, and September, the daily PM$_{2.5}$ concentrations were all under 75 μg/m$^3$. In January, February, November, and December, the frequencies of days with heavy pollution were 29.8%, 12.4%, 3.3%, and 9.3%, respectively.

The EOF method was employed to decompose the monthly mean PM$_{2.5}$ concentrations of the cities in the CPUA. The first EOF model accounted for 92.1% of the total variance, which suggested that the decomposition of yearly average values of PM$_{2.5}$ concentrations from 2017 to 2020
PM$_{2.5}$ was successful. In this study, we paid more attention to time coefficients decomposed by EOF, which can reflect the variation trend of monthly PM$_{2.5}$ concentrations in CPUA. The decomposed time coefficients were standardized to have zero mean and unit variance (Jiang et al. 2020). As shown in Fig. 5, the time coefficients in the 4 years all displayed a U-shaped curve, which is similar to the variation trend of PM$_{2.5}$ mass concentrations. In winter, most of the time coefficients are out of the scope of [-1, 1], indicating extreme events, namely high PM$_{2.5}$ pollution. In February, there were obviously fewer extreme events in 2020 than in other years, which could be due to the lockdown for dealing with the outbreak of coronavirus disease 2019 (COVID-19) (Silver et al. 2020; Kwak et al. 2021).

**Diurnal variation**

As displayed in Fig. 6, the diurnal variations in PM$_{2.5}$ in the four seasons had low concentrations during the daytime and high concentrations during the nighttime, which was related to the diurnal changes in the boundary layer (Liu et al. 2021). The PM$_{2.5}$ concentration had a peak at 9:00 in spring, 8:00 in summer, 10:00 in autumn, and 11:00 in winter, corresponding to anthropogenic emissions in rush hours (Wang et al. 2016). From 00:00 to 6:00, the PM$_{2.5}$ concentration decreased slowly in winter but increased in other seasons. PM$_{2.5}$ exhibited the lowest concentrations at 16:00 ~ 17:00, which could be related to the highest planetary boundary layer height (PBLH) occurring at this time.

**Spatial distributions of PM$_{2.5}$ pollution**

**Spatial Variation of PM$_{2.5}$**

Figure 7 displays the distribution of PM$_{2.5}$ in CPUA. It was clear that the spatial distribution of PM$_{2.5}$ was heterogeneous. In 2017, the annual mean PM$_{2.5}$ concentrations of Handan, Anyang, Xingtai, and Jiaozuo exceeded 75 μg/m$^3$. These highly polluted cities are all characterized by industry. In addition, Luoyang, Suzhou, Liaocheng, Yuncheng, Zhengzhou, Heze, and Puyang also have higher PM$_{2.5}$ concentrations. PM$_{2.5}$ concentrations presented a gradual decline over time, presenting a convergence trend. From 2017 to 2020, cities with PM$_{2.5}$ concentrations above 60 μg/m$^3$ accounted for 89.7%, 62.1%, 44.8%, and 34.5% of all cities in the CPUA, respectively. The three cities with the highest reduction in PM$_{2.5}$ concentration were Suzhou (37.2%), Xingtai (34.2%), and Handan (33.6%) from 2017 to 2020. In 2020, cities in the southeastern CPUA, e.g. Xinyang, had low PM$_{2.5}$ concentration levels.

**Centroid migration route**

The centroids of the annual mean PM$_{2.5}$ concentration from 2017 to 2020 were located at the borders between

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![Centroid migration route of PM2.5 from 2017 to 2020](image-url)

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western Kaifeng and eastern Zhengzhou (Fig. S1). The PM$_{2.5}$ pollution centroids were also located in the south-eastern CPUA geographical centroid, with a distance of approximately 10 km. The centroid of PM$_{2.5}$ concentration exhibited a trend of moving towards the west from 2017 to 2019 (Fig. 8), which indicates that the west CPUA had more serious PM$_{2.5}$ pollution. The PM$_{2.5}$ pollution centroids in 2018–2020 were all in southern 2017, which may be related to the sharp reduction in PM$_{2.5}$ in Xingtai and Handan.

**Fig. 9** Spatial agglomeration of PM$_{2.5}$ concentrations in the Central Plains Urban Agglomeration from 2017 to 2020

**Spatial autocorrelation of PM$_{2.5}$ concentrations**

To further discuss the spatial characteristics of PM$_{2.5}$ spatial correlation, the global Moran’s I was calculated. Moran’s I statistics from 2017 to 2020 are 0.34, 0.20, 0.28, and 0.26, respectively, passing the significance test, which indicates that PM$_{2.5}$ concentrations have a positive spatial autocorrelation in CPUA. This suggests that PM$_{2.5}$ in a city can be affected by its neighbouring cities. Previous studies also indicate that regional transport of PM$_{2.5}$ plays an important role in regional haze episodes (Hu et al. 2021; Wang et al. 2014). Hence, regional joint cooperation...
across cities is necessary to improve air quality. In general, the global Moran’s I decreased over time, which indicated the weakening spatial autocorrelation of PM$_{2.5}$. In summer, the global Moran’s I of PM$_{2.5}$ concentrations was higher than that in other seasons (Fig. S2). We deduced that in summer, intensive atmospheric activity is conducive to the diffusion and mixing of anthropogenic pollutants, which leads to a relatively homogeneous distribution of PM$_{2.5}$ concentrations. In winter, the lowest global Moran’s I suggested that PM$_{2.5}$ heterogeneity increased, which was related to the stable atmosphere and local emission sources. As shown in Fig. S3, the global Moran’s I increased gradually during 02:00 ~ 9:00 and increased sharply during 9:00 ~ 13:00 due to the enhanced solar radiation. Then, the global Moran’s I decreased continuously, implying that the interplay of PM$_{2.5}$ pollution between cities in the CPUA decreased.

Local spatial autocorrelation analysis was employed to identify the distribution and agglomeration patterns of PM$_{2.5}$ pollution in each city of the CPUA. As displayed in Fig. 9, the agglomeration patterns displayed varying but similar spatial distributions over time. Overall, the most polluted cities were distributed in northern CPUA, which are all industrial cities with intensive anthropogenic emissions, forming PM$_{2.5}$ pollution clusters. Cities with good air quality were located in the southern CPUA, which has abundant precipitation and small anthropogenic emissions, forming a low-low (LL) agglomeration type of PM$_{2.5}$ concentration. The area with high-high (HH) agglomeration of PM$_{2.5}$ pollution tended to migrate southward. In 4 years, Handan and Xinyang were the high-high (HH) and low-low (LL) PM$_{2.5}$ concentration centres, respectively. In summer, the proportion of LL and HH clusters among CPUA was the largest in the four seasons (Fig. S4). In winter, this proportion was the smallest, which indicated a decreasing spatial autocorrelation among CPUA.

**Regional transportation of PM$_{2.5}$**

**Backward trajectory analysis**

To investigate the PM$_{2.5}$ transportation of CPUA, three typical cities, namely Xingtai (the most PM$_{2.5}$ polluted city), Zhengzhou (the capital of Henan province and the largest city in CPUA), and Xinyang (the lowest PM$_{2.5}$ polluted city), were selected to calculate the backward trajectories in autumn and winter for each year. As displayed in Fig. 10a, all trajectories of Xingtai were classified into four categories, C1 (28.3%), C2 (30.3%), C3 (24.4%), and C4 (17.1%), corresponding to PM$_{2.5}$ concentrations of 110.5, 107.8, 79.7, and 81.6 μg/m$^3$, respectively. C1 started in Inner Mongolia and passed through northern Shanxi Province. C2, a short-distance transport, crossed northwestern Shandong Province and southern Hebei Province. This suggested that the northern CPUA could be influenced by PM$_{2.5}$ transmission from northwestern Shandong, southern Hebei, and northern Shanxi provinces. The trajectories of Zhengzhou were also...
classified into four categories (Fig. 10b), among which C2 (26.9%), C3 (23.4%), and C4 (14.2%) came from northwestern Zhengzhou, and C1 (35.5%) originated from northeastern Zhengzhou. C2, passing through southwestern Shanxi and northwestern Henan provinces, was the most polluted, with a PM$_{2.5}$ concentration of 115.6 μg/m$^3$. The PM$_{2.5}$ concentrations corresponding to C1, C3, and C4 were 88.0, 78.6, and 52.7 μg/m$^3$, respectively; the PM$_{2.5}$ concentrations of the four trajectory clusters for Xinyang were lower than those of Xingtai and Zhengzhou (Fig. 10c). C3 (32.9%), the most polluted cluster with a PM$_{2.5}$ concentration of 78.3 μg/m$^3$, started in southern Henan Province and moved a short distance before arriving at Xinyang. C2 (31.0%) was the second PM$_{2.5}$ pollution (76.8 μg/m$^3$), crossing northern Anhui Province. This indicated that Xinyang could be influenced by southern Henan and northern Anhui provinces. In three typical cities of the CPUA (Xingtai, Zhengzhou, and Xinyang), all short-distance trajectories correspond to high PM$_{2.5}$ concentrations, which suggested that internal transport played a key role in PM$_{2.5}$ pollution over the CPUA. Meanwhile, the PM$_{2.5}$ transport crossing region was important as well. Air masses starting from the northwest and having long-distance movement all corresponded to low PM$_{2.5}$ concentrations.

### Potential sources

The PSCF model was used to identify the potential source areas for PM$_{2.5}$ (> 75 μg/m$^3$) in Xingtai, Zhengzhou, and Xinyang. The study domain in the three cities was 85 ~ 120° E, 26 ~ 52° N, with a spatial resolution of...

![Fig. 11](image_url) Results of PSCF analysis for PM$_{2.5}$ concentration above 75 μg/m$^3$ in a Xingtai, b Zhengzhou, and c Xinyang
0.2° × 0.2°. As shown in Fig. 11a, cells with high WPSCF values were mainly located in Luoyang, Changzhi, southeastern Shandong Province, and northern Anhui Province, which suggested that those regions were strong potential source areas influencing the PM$_{2.5}$ concentration of Xingtai. For Zhengzhou (Fig. 11b), the strong potential source areas mainly included southeastern Henan Province, northern Anhui Province, and northeastern Hubei Province. In Xinyang (Fig. 11c), there were fewer grids with WPSCF values above 0.5 than in the other two cities due to the good air quality in Xinyang. The grids of WPSCF greater than 0.4 were mainly located at Changzhi, Anyang, Xinxiang, and Linyi. In summary, potential source analysis for three cities all indicated that PM$_{2.5}$ transmission in CPUA and cross-boundaries was important, emphasizing the necessity of joint efforts among cities and regions.

**Conclusions**

In this study, multiple transdisciplinary methods, including geographical analysis, spatial statistics, and potential source analysis, were employed to investigate the spatial and temporal variations and the potential geographical source of PM$_{2.5}$ in the CPUA. During 2017–2020, the annual mean concentrations of PM$_{2.5}$ were 68.3, 61.5, 58.7, and 51.5 μg/m$^3$, respectively. The kernel density estimation results suggested that city reduction with high PM$_{2.5}$ concentrations benefitted PM$_{2.5}$ pollution alleviation in the CPUA. PM$_{2.5}$ exhibited the highest concentration in winter (100.8 μg/m$^3$, 4-year average) and the lowest concentration in summer (33.5 μg/m$^3$). From 2017 to 2020, the PM$_{2.5}$ concentration decreased 36% in summer and 18.4% in winter. PM$_{2.5}$ concentrations showed a U-shaped trend with month, with the highest value appearing in January (119.8 μg/m$^3$) and the lowest in August (30.7 μg/m$^3$). The time series of PM$_{2.5}$ concentrations were decomposed by EOF, and the results indicated that high PM$_{2.5}$ pollution mainly occurred in winter. Small different diurnal variations in PM$_{2.5}$ were observed over the season due to anthropogenic emissions and PBLH variation. The spatial distribution of PM$_{2.5}$ in CPUA was heterogeneous. The centroid of PM$_{2.5}$ concentration was located in western Kaifeng and moved towards the west over time. The spatial autocorrelation analysis revealed that PM$_{2.5}$ concentrations exhibited a positive spatial autocorrelation in CPUA. The spatial autocorrelation was the strongest in summer and the lowest in winter. In the diurnal variation, the global Moran’s I increased during 02:00 ~ 13:00 and then increased. The most polluted cities were distributed in the northern CPUA, forming a high-high agglomeration, and the cities located in the southern CPUA formed a low-low agglomeration. Han dan and Xinyang were the centres of high-high and low-low agglomeration, respectively. The HYSPLIT model and PCSF were used to discuss the regional transportation of PM$_{2.5}$ in the CPUA. The results suggested that internal transport played a key role in PM$_{2.5}$ pollution over the CPUA and that the PM$_{2.5}$ cross-boundary of the CPUA was also important. Our findings suggest that drastic measures, including pollution emissions reduction, coal combustion control, and vehicle restriction, are necessarily taken in winter. Joint efforts across cities and regions are needed to further improve the air quality of CPUA.

**Supplementary Information** The online version contains supplementary material available at https://doi.org/10.1007/s11869-022-01178-z.

**Acknowledgements** This work was supported by Program for Innovative Research Team (in Science and Technology) in University of Henan Province (Grant No. 22IRTSTHN010) and the Key Science and Technology Research Project of Henan Province of China (Grant No. 18A170013). The authors would like to acknowledge Nanhu Scholars Program for Young Scholars of XYNU.

**Funding** This work was supported by Program for Innovative Research Team (in Science and Technology) in University of Henan Province (Grant No. 22IRTSTHN010), the Key Science and Technology Research Project of Henan Province of China (Grant No. 18A170013), and the Nanhu Scholars Program for Young Scholars of XYNU.

**Data availability** The datasets generated during and/or analysed during the current study are available from the corresponding author on reasonable request.

We declare that we have no financial and personal relationships with other people or organizations that can inappropriately influence our work, there is no professional or other personal interest of any nature or kind in any product, service and/or company that could be construed as influencing the position presented in, or the review of, the manuscript entitled “Spatiotemporal variations and sources of PM$_{2.5}$ in the Central Plains Urban Agglomeration, China”.

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