UNIVERSITY of York

This is a repository copy of Lower vehicular primary emissions of NO2 in Europe than assumed in policy projections.

White Rose Research Online URL for this paper: <u>https://eprints.whiterose.ac.uk/124748/</u>

Version: Accepted Version

#### Article:

Grange, Stuart Kenneth, Lewis, Alastair orcid.org/0000-0002-4075-3651, Moller, Sarah Julia orcid.org/0000-0003-4923-9509 et al. (1 more author) (2017) Lower vehicular primary emissions of NO2 in Europe than assumed in policy projections. Nature Geoscience. pp. 914-918. ISSN 1752-0908

https://doi.org/10.1038/s41561-017-0009-0

#### Reuse

Items deposited in White Rose Research Online are protected by copyright, with all rights reserved unless indicated otherwise. They may be downloaded and/or printed for private study, or other acts as permitted by national copyright laws. The publisher or other rights holders may allow further reproduction and re-use of the full text version. This is indicated by the licence information on the White Rose Research Online record for the item.

#### Takedown

If you consider content in White Rose Research Online to be in breach of UK law, please notify us by emailing eprints@whiterose.ac.uk including the URL of the record and the reason for the withdrawal request.



eprints@whiterose.ac.uk https://eprints.whiterose.ac.uk/

# Lower vehicular primary emissions of $NO_2$ in Europe

than assumed in policy projections

Stuart K. Grange<sup>1,\*</sup>, Alastair C. Lewis<sup>1,2</sup>, Sarah J. Moller<sup>1,2</sup>,

David C. Carslaw<sup>1,3</sup>

<sup>1</sup>Wolfson Atmospheric Chemistry Laboratories, University of York, York, YO10 5DD, United Kingdom

<sup>2</sup>National Centre for Atmospheric Science, University of York, Heslington, York, YO10 5DD, United Kingdom

<sup>3</sup>Ricardo Energy & Environment, Harwell, Oxfordshire, OX11 0QR, United Kingdom \*stuart.grange@york.ac.uk

Many European countries do not currently meet legal air quality standards for ambient nitrogen dioxide (NO<sub>2</sub>) near roads; a problem that has been forecast to persist to 2030. Whereas European air quality standards regulate NO<sub>2</sub> concentrations, emissions standards for new vehicles instead set limits for NO<sub>x</sub> – the combination of nitric oxide (NO) and NO<sub>2</sub>. From around 1990 onwards, total emissions of NO<sub>x</sub> declined significantly in Europe, but roadside concentrations of NO<sub>2</sub> – a regulated species – declined much less than expected. This discrepancy has been attributed largely to the increasing usage of diesel vehicles in Europe and more directly-emitted tailpipe NO<sub>2</sub>. Here we apply a data filtering technique to 130 million hourly measurements of NO<sub>x</sub>, NO<sub>2</sub> and ozone (O<sub>3</sub>) from roadside monitoring stations across 61 urban areas in Europe over the period 1990 to 2015 to estimate the continent-wide trends of directly emitted NO<sub>2</sub>. We find that the ratio of NO<sub>2</sub> to NO<sub>x</sub> emissions increased from 1995 to around 2010 but has since stabilised at a level that is substantially lower than is assumed in some key emissions inventories. The proportion of NO<sub>x</sub> now being emitted directly from road transport as NO<sub>2</sub> is up to a factor of two smaller than the estimates used in policy projections. We therefore conclude that there may be a faster attainment of roadside NO<sub>2</sub> air quality standards across Europe than is currently expected.

Since the mid-1990s the European vehicle fleet has undergone considerable dieselisation<sup>1-4</sup> 1 with incentivisation over other fuels and technologies on the basis of predicted fuel effi-2 ciency, lower CO<sub>2</sub> emissions, and increased driving performance.<sup>5–7</sup> By 2014 diesel vehicles 3 accounted for an average of 53 % of new European passenger vehicle sales compared to 4 14 % in 1990, in contrast to little increase in their adoption into US fleets.<sup>3,4</sup> The pro-5 portion of diesel powered vehicles across Europe has contributed to widely published 6 problems where legal ambient air quality standards are breached, usually near roads. Of 7 particular concern in recent years is nitrogen dioxide (NO<sub>2</sub>) although particulate matter 8 (PM) is also important.<sup>8</sup> Many European Union (EU) member states are struggling to 9 comply with the 2008/50/EC Air Quality Directive which sets legal limits for hourly and 10 annual average  $NO_2$  concentrations.<sup>8–10</sup> While total national emissions of  $NO_x$  (NO + 11  $NO_2$ ) have shown reductions in Europe, urban concentrations of  $NO_2$  have decreased less 12 than expected and this has been attributed to the growth in diesel fuelled vehicles.<sup>11–19</sup> 13

The impacts on public health of  $NO_2$  are significant both through direct harm on inhalation and as a precursor to secondary pollutants ozone (O<sub>3</sub>) and PM.<sup>20</sup> Published estimates of premature deaths due to  $NO_2$  in 28 EU countries were reported to be 72 000 annually, based on a 2012 analysis year.<sup>21</sup> Roadside locations are perhaps the most important places where NO<sub>2</sub> must be controlled because this is where human exposure is
at its highest. These are challenging locations from a legal compliance perspective — of
all the reported exceedances of EU hourly and annual limit values in 2016, 94 % of those
occurred at roadside monitoring locations.<sup>22</sup>

<sup>22</sup> NO<sub>2</sub> concentrations at roadside locations are primarily controlled by local road trans-<sup>23</sup> port and are influenced by, firstly, the total amount of NO<sub>x</sub> emitted and then the fraction <sup>24</sup> of that NO<sub>x</sub> that is directly emitted as NO<sub>2</sub>.<sup>23</sup> A shift towards higher NO<sub>2</sub>/NO<sub>x</sub> emissions <sup>25</sup> from road transport can lead to a counter intuitive situation where total NO<sub>x</sub> emissions <sup>26</sup> can fall over time, yet roadside concentrations of NO<sub>2</sub> do not decline. The influence of <sup>27</sup> this key ratio in driving trends and forecasts has already been shown in central London.<sup>16</sup>

Predictions of future  $NO_2$  concentrations in Europe must make assumptions about this 28  $NO_2/NO_x$  ratio, and predicted increases in this ratio are in part, behind a predicted lack 29 of air quality standard attainment in many cities until 2025–2030.<sup>15</sup> Despite the critical 30 importance of the  $NO_2/NO_x$  ratio in controlling urban roadside concentrations, specific 31 limits do not exist as part of European vehicular emission standards tests. New European 32 vehicle tests report only total  $NO_x$  (NO + NO<sub>2</sub>) in exhaust gases and whilst emission stan-33 dards set limits for total  $NO_x$  they do not speciate between NO and  $NO_2$ . Beyond initial 34 new vehicle tests little is known about how technologies such as diesel oxidation catalysts 35 (DOC) and diesel particulate filters (DPF) influence this ratio in the real-world, despite 36 the high profile given to the topic since the Volkswagen (VW) emissions scandal.<sup>7,24</sup> The 37 implications of not correctly estimating  $NO_2/NO_x$  ratios in policy support tools such as 38 COPERT and HBEFA have been described by others.<sup>25–28</sup> 39

 $A_0$  Although recent NO<sub>x</sub> emission underestimates from passenger cars have received most

media attention, other vehicles such as heavy duty vehicles (HDVs) and buses are also 41 important in controlling roadside  $NO_2$  because they are predominately diesel fuelled. In 42 this study, which focuses on  $NO_2$  trends in urban areas, it is expected that light duty 43 vehicles (LDVs) and urban buses will make significant contributions to vehicle emissions. 44 It should also be noted that in terms of emissions data availability there is considerably 45 more information available on passenger cars compared with other types of vehicles. As a 46 consequence, there is uncertainty in both the absolute and relative contributions to  $NO_x$ 47 and  $NO_2$  from these additional transport sources. 48

The  $NO_2/NO_x$  ratio from diesel vehicles is controlled by both engine and exhaust 49 control technologies that have advanced in response to the 'Euro' series of emissions stan-50 dards. The introduction of Euro 3 in 2000 saw the introduction of DOC into passenger 51 vehicles; where in the presence of excess oxygen, NO can be oxidised to  $NO_2$  over DOC 52 metal catalysts resulting in more direct  $NO_2$  being emitted.<sup>16,29,30</sup> The introduction of 53 DPF in 2009 for compliance with the Euro 5 emission standards introduced a further 54 technology that could lead to additional direct tailpipe  $NO_2$ .<sup>31</sup> However, as each pro-55 gressive Euro standard has been introduced there have been no systemic observations of 56 how new exhaust technologies might affect the  $NO_2/NO_x$  ratio in real world emissions, 57 or evaluation of whether the emissions inventories that need this ratio for forecasts, and 58 that unpin policy, are preforming well. 59

# $_{60}$ Ambient observations to determine the $NO_2/NO_x$ trend

<sup>61</sup> Using the measured roadside atmospheric ratio of  $NO_2$  to  $NO_x$  ( $NO_2/NO_x$  ratio, expressed <sup>62</sup> as a molar volume ratio) is one effective way of determining the influence on  $NO_2$  of in-<sup>63</sup> creased proportions of diesel vehicles in a fleet, as well as a method to detect change in

after treatment technologies resulting from progressive tightening of the Euro standards. 64 Since there is no systematic set of vehicle exhaust measurements that show  $NO_2/NO_x$ 65 trends we look instead at the combined national data sets of ambient monitoring infor-66 mation which measure NO and  $NO_2$  in air. We carefully filter these datasets for roadside 67 locations where the ratio of these two species can be taken as a proxy for the exhaust 68 emission ratio. We note that there is considerable diversity in the penetration and uptake 69 of diesel vehicles, typical vehicle lifespans, and climates when considering Europe as a 70 whole. The analysis in this section uses data from roadside monitoring sites across 61 71 European urban areas between 1990 and 2015. The combined European trend (Fig. 1) 72 for the 61 areas demonstrates a clear increase in annual mean  $NO_2/NO_x$  ratio between 73 1995 and 2010. The aggregation was performed on the mean for each city in each year to 74 ensure the results were not biased towards cities with more measurement locations, such 75 as London. 76

Figure 1 shows three distinct periods where  $NO_2/NO_x$  ratio behaviour differed. The 77 first, from 1990 to 1994 coincides with a pre-Euro 3 fleet that did not use diesel oxidation 78 catalysts (DOCs) and the ratio was stable within the uncertainty of the slope estimate 79 and less than 10 % (Supplementary Table 2). The second period from 1995 to 2008 is a 80 period where there was a clear, sustained, and significant increase in the  $NO_2/NO_x$  ratio 81 corresponding to a period of growth in diesel passenger cars numbers and the introduction 82 of DOC to new vehicles via Euro 3 and Euro 4. Over this period the ratio increased to a 83 peak value of approximately 16 % in 2010. The third period is characterized by a stabili-84 sation in the  $NO_2/NO_x$  ratio and coincides with the introduction of Euro 5 vehicles fitted 85 with diesel particle filters (DPFs). The second period is the only period that shows a 86 statistically significant change  $NO_2/NO_x$  ratio. The trends shown in Fig. 1 broadly follow 87

the pattern of reported changes in emissions seen from sporadic remote sensing measurements of almost 70 000 vehicles in London (during 2012), with a progressive increase in  $NO_2/NO_x$  ratio for diesel passenger cars and light vans from pre-Euro to Euro 5.<sup>32</sup>

Although the ambient derived  $NO_2/NO_x$  ratio turning points in Fig. 1 broadly coincide 91 with identifiable regulatory landmarks, the changes are more complex than they would 92 first appear. First, when a new Euro class is introduced, it takes time for those new 93 vehicles to significantly penetrate the vehicle fleet and affect overall emissions. Second, 94 the emissions characteristics of vehicles will be expected to change as they age. For 95 example, a Euro 3 car introduced in year 2000 will be  $\approx$  5–6 years old at the end of the 96 Euro 3 period. Analysis of vehicle emission remote sensing data has shown that vehicle 97 ageing tends to decrease the  $NO_2/NO_x$  ratio of diesel passenger cars (and likely other 98 types of vehicles fitted with DOC).<sup>16,33</sup> All these influences, as well as other local effects, 99 contribute to the overall pattern seen in Fig. 1. Nevertheless, it is clear that on average, 100 across Europe, the ratio has not continued to increase after 2010 and is now declining. 101

At an European level, mean annual roadside  $NO_x$  concentrations demonstrated an 102 overall decrease from 1998 to 2015 with mean  $NO_x$  concentrations reducing from 338 to 103  $228\,\mu\mathrm{g\,m^{-3}}$  (Fig. 2). Before 1998, the  $\mathrm{NO}_{\mathrm{x}}$  means are scattered due to fewer sites and 104 observations and larger uncertainties concerning the quality of the measurements. This 105 decrease can be attributed to improved vehicular  $NO_x$  emission control during this period. 106 Fig. 2 shows that mean  $NO_x$  concentrations have remained stable since 2010, however, 107 the trend in  $NO_2$  concentrations (the regulated species of  $NO_x$ ) differs from total  $NO_x$  in 108 several important ways. First, NO<sub>2</sub> concentrations tended to increase over the period from 109 around 1997 to 2009 (despite concentrations of  $NO_x$  decreasing). Second, concentrations 110 of  $NO_2$  have tended to decrease from around 2009 at a time when concentrations of 111

<sup>112</sup>  $NO_x$  have been stable. These changes in concentrations are consistent with the changes <sup>113</sup> calculated for the  $NO_2/NO_x$  ratio, shown in Fig. 1.

### <sup>114</sup> Spatial analysis of roadside $NO_2/NO_x$ over Europe

The Europe-wide aggregation displayed in Fig. 1 hides the diversity of trends in the 115  $NO_2/NO_x$  ratio across European roadside monitoring sites, urban areas, and countries. 116 When estimates of the  $NO_2/NO_x$  ratio were aggregated at an urban level, a peak ratio 117 was observed at or near 2010 in most European urban areas (Fig. 3). The trends in 118  $NO_2/NO_x$  ratio are shown for two periods 2005 to 2010 and 2010 to 2015. Over the first 119 period most urban areas showed an increase in  $NO_2/NO_x$ , most pronounced in western 120 and central Europe. For the later period the majority of regions showed a declining trend 121 in  $NO_2/NO_x$  albeit generally smaller than the earlier increases. 122

Seven percent of the urban areas however showed opposing trends most likely reflect-123 ing unique and localised site or urban area conditions. Some of these urban areas includ-124 ing Amsterdam (Netherlands), Barcelona (Spain), Milan (Italy), and Krakow (Poland) 125 demonstrate a levelling-off of the  $NO_2/NO_x$  ratio but had not shown decreasing trends 126 by 2015. Other urban areas such as Dublin (Ireland which had the largest delta), Rotter-127 dam (Netherlands), some urban areas in central United Kingdom, and Helsinki (Finland) 128 showed further increases in  $NO_2/NO_x$  by 2015. Some urban areas, most conspicuously 129 in Reykjavík (Iceland), are not shown in the 2010–2015 panel (b) in Fig. 3. This was 130 due to the absence of more-recent observations, usually due to  $O_3$  or  $NO_x$  monitoring site 131 closures or when the EU member state stopped reporting  $NO_x$  and NO alongside  $NO_2$ . It 132 is very difficult to attempt attribute the underlying causes of the 7 % outliers; it may be 133 associated with fleet makeup or indeed other local factors such as changing road layouts, 134

new sources and urban infrastructure. In the absence of consistent information across
Europe on these factors we do not speculate further.

The overwhelming consistency seen in the 93 % of urban areas and across the whole of the continent is however strongly suggestive of a European-scale influence on primary NO<sub>2</sub>, not that this change in NO<sub>2</sub>/NO<sub>x</sub> is a result of a series of uncoordinated local factors. These changes are consistent with a steady evolution of the European fleet as a whole, for example, the effect of Euro standards and technologies, rather than trends driven by city or country specific interventions such as changes to local urban public transport fleets, introduction of congestion zones, and so on.

# $_{144}$ Potential factors controlling recent declines in NO<sub>2</sub>/NO<sub>x</sub>

Whilst the periods of increase in the  $NO_2/NO_x$  ratio can be rationalised based on previous 145 evidence, the recent declines in ratio from around 2010 are more difficult to understand 146 because diesel vehicles continue to use DOC with DPF. We raise here some potential 147 factors that could explain this result. Remote sensing measurement of selected vehicles 148 has showed that selective catalytic reduction (SCR) control systems introduced on heavy 149 duty vehicles have improved, resulting in both lower overall emissions of  $NO_x$  and a better 150 control of NO<sub>2</sub>.<sup>16</sup> Although the numbers of heavy duty vehicles passing each monitor is 151 unknown across Europe, this technology working on part of the fleet may have contributed 152 to the ratio declining. A second potential factor is the ageing of exhaust control systems 153 themselves, and an engineering shift towards 'catalytic thrifting'. This refers to vehicle 154 manufacturers and catalyst developers progressively reducing the amount of platinum 155 group metals used in exhaust systems which in turn has a consequence of reducing the 156 amount of NO<sub>2</sub> generated. Finally, evidence from vehicle emission remote sensing shows 157

that as light duty diesel vehicles age, the  $NO_2/NO_x$  ratio does decrease over time although the extent of this is uncertain.<sup>16</sup> It would seem plausible that all of these poorly understood factors could, in combination, contribute to the stabilisation and decline seen in  $NO_2/NO_x$ ratio since 2010. However, with ambient data alone, it is impossible to quantify the individual contributions robustly.

#### <sup>163</sup> Comparisons to emissions inventories

The Europe-wide primary  $NO_2/NO_x$  estimated by the observational filtering method here 164 differs substantially from previous works which report roadside  $NO_2/NO_x$  ratio trends. 165 Other inventories estimate higher  $NO_2/NO_x$  than what we see in the real world. A 166 modelled estimate of traffic emissions at a national and European level in five year intervals 167 between 2000 and 2030<sup>15</sup> predicted NO<sub>2</sub>/NO<sub>x</sub> to increase  $\approx 25$  % by 2020 and stay at this 168 level until 2030 (Fig. 4). Using these model estimates of  $NO_2/NO_x$  around 30 monitoring 169 areas were then forecast to still be in breach of the European  $NO_2$  air quality standard in 170 2030. The current United Kingdom (UK) vehicular primary NO<sub>2</sub> emission factors are also 171 predicted up to 2030 in the National Atmospheric Emissions Inventory (NAEI).<sup>34</sup> The UK 172 emission factors are derived from the COPERT database with modelling of predicted fleet 173 changes in the future. The UK primary  $NO_2$  emission factors for all UK urban areas are 174 currently predicted to reach a peak  $NO_2/NO_x$  ratio in 2015 at 23 % (Fig. 4). After 2015, 175 the UK emission factors decrease until 2030 to a minimum ratio of 17 %. 176

Both emission estimates appear to substantially overstate the current fraction of emissions that is directly released as NO<sub>2</sub>, in one case by nearly a factor two for the year 2015, and the measured vs. modelled trends are currently diverging further from one another. If primary NO<sub>2</sub> emissions remain similar or even further decreases as the current analysis <sup>181</sup> suggests, the use of these inventory estimates for air quality modelling purposes would
<sup>182</sup> result in overly pessimistic future predictions of compliance with European NO<sub>2</sub> ambient
<sup>183</sup> air quality standards.

#### <sup>184</sup> Impact on the attainment of air quality standards

Policy projections of air quality that use too high a value for the  $NO_2/NO_x$  ratio will 185 predict higher concentrations of roadside NO<sub>2</sub> than may actually occur for the same 186 total amount of  $NO_x$  emitted. As an example of the potential changes brought about 187 by using different  $NO_2/NO_x$  ratios, we compare how ambient concentrations would vary 188 based on the current range of estimates. The most recent ratio reported here by the 189 filtering method was 14.5 % in 2015 while the other reported estimates ranged from 25 190 to 22 % (Fig. 4). To estimate the influence of differing primary NO<sub>2</sub> assumptions on 191 roadside annual mean  $NO_2$  concentrations, we have considered the roadside increment of 192  $NO_x$  concentration at each measurement site *i.e.* the increment in  $NO_x$  concentration 193 above urban background values of  $NO_2$ . Two scenarios have been considered: first, that 194 the roadside  $NO_x$  increment is associated with a  $NO_2/NO_x$  ratio of 14.5 % and second, 195 that it is associated with a ratio of 23 %. Considering all European roadside sites, the 196 mean difference in NO<sub>2</sub> concentration between these two scenarios is  $6.6 \,\mu g \, m^{-3}$ . The 197 current analysis, which applies data filtering techniques, is not strictly consistent with 198 the changes expected to annual mean  $NO_2$  concentrations because only a subset of data 199 have been analysed. However, the changes in the  $NO_2/NO_x$  ratio identified will have a 200 strong influence on annual mean NO<sub>2</sub> concentrations close to roads. 201

The impact of differing primary NO<sub>2</sub> assumptions will clearly vary depending on individual sites. However, for the most polluted NO<sub>2</sub> sites in Europe, examples being Brixton

Road and Farringdon Street in London, the annual mean difference in NO<sub>2</sub> from the traffic 204 contribution could be as much as  $19 \,\mu g \, m^{-3}$ . Differences in projected NO<sub>2</sub> of this kind of 205 magnitude are highly significant when compared against targets for compliance with the 206 European annual NO<sub>2</sub> ambient standard which is currently 40  $\mu g\,m^{-3}.$  In this respect, cur-207 rent air quality modelling of roadside  $NO_2$  that uses these unrealistically high  $NO_2/NO_x$ 208 ratios for the future will tend to also be overly pessimistic. Should  $NO_2/NO_x$  ratios of 209 the kind now being observed across Europe be projected forward for the next decade then 210 attainment of annual roadside NO<sub>2</sub> standards in many places might be achieved sooner 211 than is currently predicted. 212

We note however the substantial disconnections that still exist between the legislative 213 controls being placed on reporting vehicle emissions and air quality standards designed 214 to protect public health. By only requiring the reporting of total  $NO_x$  from new vehicles, 215 and not NO and  $NO_2$  as separate quantities, the later impacts of those vehicles, and how 216 they influence the regulate pollutant  $NO_2$ , cannot be assessed. The continued lack of any 217 systematic collection of information on changes to NO and NO<sub>2</sub> emissions as vehicles age 218 is a further gap in evidence that if filled would greatly improve the reliability of future 219 forecasts of air quality in cities. 220

# 221 Methods

#### $_{222}$ Data

The primary data sources for the air quality data used in this study were the European 223 Environment Agency (EEA) AirBase and air quality e-Reporting (AQER) data repos-224 itories.<sup>35,36</sup> These two repositories cover all European Union (EU) member states and 225 other cooperating countries such as those in the European Economic Area (EEA) and 226 Switzerland. The AirBase repository contains observational data during 1969–2012 but 227 from 2013 onwards, the AirBase system was superseded with the more comprehensive 228 AQER reporting system. AQER uses new data vocabulary, file formats, and requires 220 EEA member states to report a range of observational units called "data flows" which 230 were not required for AirBase. The AQER system uses the XML (Extensible Markup 231 Language) file format to transfer data but it is common for other file formats to be used 232 alongside XML for some data flows. 233

The AirBase and AQER data were cleaned and inserted into a single database with a simple data model.<sup>37</sup> The AirBase data are available in well-formatted tabular text files which only required decoding of their file names to be used. However, the AQER XML, documents were a far greater challenge due to the need to parse different observational units to create a coherent and decoded data model. Despite AQER formalising XML schemas, many variations were found across the member states' files which required significant development to ensure that the variations were handled correctly.

The database was also supplemented with other data where available. London for example, has a much larger air quality monitoring network which is not represented by AirBase and the AQER repositories because these monitoring activities are coordinated

by other bodies and do not form part of the national network. Therefore, these additional 244 sites and data were accessed using **openair**, which accesses data from King's College Lon-245 don.<sup>38,39</sup> These additional sites follow equivalent quality assurance and quality procedures 246 as the national network. Many countries have not reported the full complement of NO, 247  $NO_2$ , and  $NO_x$  presumably due to a lack of a legal obligation and file size concerns. The 248 analysis reported here required both hourly  $NO_2$  and  $NO_x$  to be present for a monitor-249 ing site and therefore the missing variables were derived from the other components if 250 possible. In the case of Paris, the additional  $NO_x$  was accessed through the Airparif web 251 portal.<sup>40</sup> Once the cleaning and tidying was complete, the database contained  $2.7 \times 10^9$ 252 observations from 8 400 air quality monitoring sites.<sup>37,41</sup> 253

The data import, transformation, and tidying was conducted with R and the database technology used was PostgreSQL.<sup>42,43</sup> NO<sub>x</sub> data spanned from 1973 to 2015, but the analysis focused on years between 1990 and 2015 when the operation of chemiluminescent NO<sub>x</sub> instrumentation was wide-spread throughout Europe.

#### <sup>258</sup> NO<sub>x</sub> filtering method

To isolate the primary NO<sub>2</sub> component, a multi-step filtering process was conducted which 259 was similar to past calculation of  $CO/NO_x$  ratios by other authors (for example see<sup>44,45</sup>). 260 The first step was to choose urban areas and these were generally identified by the Euro-261 pean Commission's Functional Urban Area definition.<sup>46</sup> A Functional Urban Area includes 262 a city and their communing zones, which is approximately equivalent to a metropolitan 263 area. The spatial boundaries (polygons) for these urban areas were obtained from the 264 AQER zones data flow which form the official EU air quality management zones. When 265 the polygons were not available or not suitable for use in the AQER repository, the appro-266

priate administrative boundaries were scraped from OpenStreetMap.<sup>47,48</sup> These polygons were then used as a spatial boundary for an urban area and only monitoring sites within the boundary were selected and used. Seventy-six urban areas were identified and used but after the filtering process, 61 urban areas had the variables and volume of data needed for the analysis. An European urban area map can be found in Supplementary Fig. 1.

For each urban area that was defined with a boundary, a representative ozone  $(O_3)$ 272 background site was identified. The representative  $O_3$  site had the requirements of having 273 a continuous monitoring operation, *i.e.* not a seasonal site and having an hourly time 274 series of at least five years. These  $O_3$  time series were used to represent the typical urban 275 background concentrations of  $O_3$  for each urban area. In some situations, an unbroken 276 time series was unavailable, usually due to monitoring site closures, therefore more than 277 one representative  $O_3$  site was used to gain a minimum of five years of  $O_3$  data. No data 278 capture filters were applied to the observations. Sites classified as urban background were 279 prioritised over other site types but for seven urban areas this was not possible and an 280 industrial or roadside site was used. One-hundred and thirty million hourly measurements 281 of  $NO_2$ ,  $NO_x$ , and  $O_3$  were evaluated from 488 sites. Details on the urban areas and the 282  $O_3$  monitoring sites can be found in Supplementary Table 3. 283

After a representative  $O_3$  site was identified for an urban area, hourly  $NO_2$  and  $NO_x$ observations from traffic, roadside, and kerbside sites where filtered to include only trafficdominated periods between 06:00–18:00 (Coordinated Universal Time, Eastern European Time, or Central European Time depending on location; Supplementary Table 3) for weekdays (Monday–Friday), and when the representative  $O_3$  background concentrations were low. Low- $O_3$  conditions were considered when hourly concentrations were  $\leq 10 \,\mu g \,m^{-3}$ (5 ppb). The low- $O_3$  threshold was varied to determine the effect on the calculated ratio of <sup>291</sup> NO<sub>2</sub> to NO<sub>x</sub>. Varying the absolute value of the threshold between 5 and 30  $\mu$ g m<sup>-3</sup> did not <sup>292</sup> alter the patterns which were determined, only the absolute values of the NO<sub>2</sub>/NO<sub>x</sub> ratio <sup>293</sup> due to an increase of contamination of non-primary NO<sub>2</sub> (Supplementary Fig. 2). The <sup>294</sup> 10  $\mu$ g m<sup>-3</sup> threshold allowed for more recent years with higher urban O<sub>3</sub> concentrations <sup>295</sup> when compared to earlier time periods to have an adequate number of observations which <sup>296</sup> could be used to estimate the NO<sub>2</sub>/NO<sub>x</sub> ratio which was not the case for the 5  $\mu$ g m<sup>-3</sup> <sup>297</sup> threshold.

The filtering process removed many of the total  $NO_2$  and  $NO_x$  observations but had 298 the goal of isolating the times when the influence of the  $NO + O_3$  reaction was negligible. 299 These conditions would therefore represent those when the roadside increment in  $NO_2$ 300 above background would be dominated by primary  $NO_2$  emissions from vehicles using the 301 road. A potential source of uncertainty is the use of chemiluminescent  $NO_x$  analysers with 302 molybdenum catalysts in most analysers for compliance monitoring. These instruments 303 are affected by interference due to  $NO_y$  species, which are detected as  $NO_2$ . However, at 304 roadside locations, and in particular for increments above local background concentrations 305 with very little ageing of the airmass, the influence of  $NO_v$  species is expected to be 306 negligible.<sup>49</sup> A potentially more important interferent is the direct emission of nitrous 307 acid (HONO), which would also be detected as  $NO_2$  in these instruments. Measurements 308 of HONO in vehicle exhausts suggests only low amounts are emitted and its effect would 309 be small. For example,<sup>50</sup> measured a HONO/NO<sub>x</sub> ratio of  $2.9 \pm 0.5 \times 10^{-3}$ . 310

### $_{311}$ NO<sub>2</sub>/NO<sub>x</sub> ratio estimation

After the filters had been applied, for each site and year combination, the  $NO_2/NO_x$  ratio was calculated with robust linear regression with an MM-estimator. The use of the linear

model in this way allowed for the slope to be estimated, which represents an estimate of 314 the the primary  $NO_2/NO_x$  ratio. The robust linear regression functions were provided 315 with the **MASS** R package.<sup>51</sup> The robust regression technique is hardened against out-316 liers by a high breakdown point which helped handle noisy observations before 2000 in 317 some locations. When ratios were sequentially aggregated to urban area, country, and 318 European level the arithmetic mean was used as the summary function. For n values, see 319 Supplementary Table 2. After the  $NO_2/NO_x$  ratio estimates were aggregated to European 320 level, the trend was non-monotonic. The breakpoints in the trend were identified with the 321 segmented R package and three linear least squares regression models were calculated 322 to represent the pieces of the trend. $^{52,53}$ 323

#### 324 Method validation

The filtering method employed was tested with a total oxidant  $(OX = NO_2 + O_3)$  method 325 reported by Jenkin<sup>54</sup>. OX can be thought of as the sum of regional and local oxidant 326 contributions at a monitoring site. Like the filtering method, if the OX method is applied 327 to a roadside site, the local oxidant component can provide an estimate of the primary 328  $NO_2/NO_x$  ratio. Therefore the estimates of the filtering and OX methods can be directly 329 compared. The OX method has the limitation of requiring  $O_3$  observations as well as  $NO_x$ 330 observations. However, the measurement of  $O_3$  at roadside sites is uncommon. The two 331 methods showed very good agreement and for London Marylebone Road, a monitoring site 332 reported by Jenkin<sup>54</sup>, the methods demonstrated near-equivalence for the years 1997–2014 333 (Supplementary Fig. 3). 334

# 335 **References**

336	1.	Cames, M. & Helmers, E. Critical evaluation of the European diesel car boom - global
337		comparison, environmental effects and various national strategies. ${\it Environmental}$
338		Sciences Europe <b>25</b> , 1–22 (2013).
339	2.	European Environment Agency. Dieselisation in the EEA 2015. <http: td="" www.eea.<=""></http:>
340		europa.eu/data-and-maps/figures/dieselisation-in-the-eea>.
341	3.	International Council on Clean Transportation Europe. European vehicle market
342		statistics, 2015/2016 Pocketbook. 2015. <http: european-<="" td="" www.theicct.org=""></http:>
343		vehicle-market-statistics-2015-2016>.
344	4.	ACEA. Share of Diesel in New Passenger Cars European Automobile Manufactur-
345		ers' Association. 2016. <http: category="" share-<="" statistics="" tag="" td="" www.acea.be=""></http:>
346		of-diesel-in-new-passenger-cars>.
347	5.	Koetse, M. J. & Hoen, A. Preferences for alternative fuel vehicles of company car
348		drivers. Resource and Energy Economics 37, 279–301 (2014).
349	6.	European Automobile Manufacturers' Association. ACEA Tax Guide 2016.
350	7.	Schmidt, C. W. Beyond a One-Time Scandal: Europe's Onging Diesel Pollution
351		Problem. Environmental Health Perspectives 124, A19–A22 (2016).
352	8.	Weiss, M. et al. Will Euro 6 reduce the $NO_x$ emissions of new diesel cars? — In-
353		sights from on-road tests with Portable Emissions Measurement Systems (PEMS).
354		Atmospheric Environment <b>62</b> , 657–665 (2012).
355	9.	European Parliament and Council. Directive 2008/50/EC of the European Parlia-
356		ment and of the Council of 21 May 2008 on ambient air quality and cleaner air for

357 Europe http://data.europa.eu/eli/dir/2008/50/oj (2008).

358	10.	European Environment Agency. Air quality in Europe — 2016 report EEA Report.
359		No 28/2016. 2016. <http: air-quality-<="" publications="" td="" www.eea.europa.eu=""></http:>
360		in-europe-2016>.
361	11.	Carslaw, D. C. & Carslaw, N. Detecting and characterising small changes in urban
362		nitrogen dioxide concentrations. Atmospheric Environment 41, 4723–4733 (2007).
363	12.	Alvarez, R., Weilenmann, M. & Favez, JY. Evidence of increased mass fraction
364		of $NO_2$ within real-world $NO_x$ emissions of modern light vehicles — derived from a
365		reliable online measuring method. Atmospheric Environment 42, 4699–4707 (2008).
366	13.	Keuken, M., Roemer, M. & van den Elshout, S. Trend analysis of urban $NO_2$ concen-
367		trations and the importance of direct $\mathrm{NO}_2$ emissions versus ozone/ $\mathrm{NO}_x$ equilibrium.
368		Atmospheric Environment <b>43</b> , 4780–4783 (2009).
369	14.	Williams, M. L. & Carslaw, D. C. New Directions: Science and policy — Out of step
370		on NO <sub>x</sub> and NO <sub>2</sub> ? Atmospheric Environment 45, 3911–3912 (2011).
371	15.	Kiesewetter, G. $et al.$ Modelling NO <sub>2</sub> concentrations at the street level in the GAINS
372		integrated assessment model: projections under current legislation. Atmospheric Chem-
373		istry and Physics 14, 813–829 (2014).
374	16.	Carslaw, D. C., Murrells, T. P., Andersson, J. & Keenan, M. Have vehicle emissions
375		of primary NO <sub>2</sub> peaked? Faraday Discussions 189, 439–454 (2016).
376	17.	Carslaw, D. C. Evidence of an increasing $\mathrm{NO}_2/\mathrm{NO}_x$ emissions ratio from road traffic
377		emissions. Atmospheric Environment <b>39</b> , 4793–4802 (2005).
378	18.	Ligterink, N. E., Kadijk, G. & van Mensch, P. Determination of Dutch $NO_x$ emission
379		factors for Euro-5 diesel passenger cars TNO 2012 R11099. 2012.

380	19.	Carslaw, D. C., Beevers, S. D., Tate, J. E., Westmoreland, E. J. & Williams, M. L.
381		Recent evidence concerning higher $\mathrm{NO}_{\mathrm{x}}$ emissions from passenger cars and light duty
382		vehicles. Atmospheric Environment 45, 7053–7063 (2011).
383	20.	World Health Organization. in WHO air quality guidelines for Europe, 2nd edition,
384		2000 (2000). <http: en="" environment-<="" health-topics="" td="" www.euro.who.int=""></http:>
385		and-health/air-quality/publications/pre2009/who-air-quality-guidelines-
386		<pre>for-europe,-2nd-edition,-2000-cd-rom-version&gt;.</pre>
387	21.	European Environment Agency. Premature deaths attributable to air pollution 2016.
388		<https: many-europeans-still-<="" media="" newsreleases="" td="" www.eea.europa.eu=""></https:>
389		exposed-to-air-pollution-2015/premature-deaths-attributable-to-air-
390		pollution>.
391	22.	European Environment Agency. Exceedances of air quality objectives due to traffic
392		2016. <http: data-and-maps="" exceedances-<="" indicators="" td="" www.eea.europa.eu=""></http:>
393		of-air-quality-objectives/exceedances-of-air-quality-objectives-9>.
394	23.	Grice, S. <i>et al.</i> Recent trends and projections of primary $NO_2$ emissions in Europe.
395		Atmospheric Environment <b>43</b> , 2154–2167 (2009).
396	24.	Brand, C. Beyond 'Dieselgate': Implications of unaccounted and future air pollutant
397		emissions and energy use for cars in the United Kingdom. Energy Policy 97, 1–12
398		(2016).
399	25.	Ntziachristos, L., Papadimitriou, G., Ligterink, N. & Hausberger, S. Implications of
400		diesel emissions control failures to emission factors and road transport $\mathrm{NO}_{\mathrm{x}}$ evolution.
401		Atmospheric Environment 141, 542–551 (2016).

19

- 402 26. Gkatzoflias, D., Kouridis, C., Ntziachristos, L. & Samaras, Z. COPERT 4. Computer
  403 programme to calculate emissions from road transport User manual (version 9.0).
  404 2012.
- 405 27. INFRAS. Handbook emission factors for road transport (HBEFA) 2015. <http: 406 //www.hbefa.net/e/index.html>.
- <sup>407</sup> 28. Department for Transport. Vehicle Emissions Testing Programme 2016.
- <sup>408</sup> 29. Johnson, T. V. Review of Diesel Emissions and Control. SAE International Journal
  <sup>409</sup> of Fuels and Lubricants 3, 16–29 (2010).
- $_{410}$  30. Wild, R. J. *et al.* On-road measurements of vehicle NO<sub>2</sub>/NO<sub>x</sub> emission ratios in
- <sup>411</sup> Denver, Colorado, USA. Atmospheric Environment **148**, 182–189 (2017).
- 412 31. European Commission. Transport Emissions Air pollutants from road transport
  413 2016. <a href="http://ec.europa.eu/environment/air/transport/road.htm">http://ec.europa.eu/environment/air/transport/road.htm</a>.
- 414 32. Carslaw, D. C. & Rhys-Tyler, G. New insights from comprehensive on-road mea-
- surements of  $NO_x$ ,  $NO_2$  and  $NH_3$  from vehicle emission remote sensing in London,
- 416 UK. Atmospheric Environment **81**, 339–347 (2013).
- 417 33. Carslaw, D. C., Williams, M. L., Tate, J. E. & Beevers, S. D. The importance of
  418 high vehicle power for passenger car emissions. *Atmospheric Environment* 68, 8–16
  419 (2013).
- 420 34. UK National Atmospheric Emission Inventory. Primary NO<sub>2</sub> Emission Factors for
   421 Road Vehicles August 2014 update. 2014.
- 422 35. European Environment Agency. AirBase The European air quality database (Ver-
- sion 8) http://www.eea.europa.eu/data-and-maps/data/airbase-the-
- european-air-quality-database-8. 2014.

- 425 36. European Environment Agency. *Eionet Central Data Repository* 2016. <a href="http://">http://</a>
  426 cdr.eionet.europa.eu/>.
- 427 37. Grange, S. K. *smonitor:* A framework and a collection of functions to allow for
  428 maintenance of air quality monitoring data (2016). <https://github.com/skgrange/</li>
  429 smonitor>.
- 430 38. Carslaw, D. C. & Ropkins, K. openair An R package for air quality data analysis.
  431 Environmental Modelling & Software 27–28, 52–61 (2012).
- 432 39. Carslaw, D. & Ropkins, K. openair: Open-source tools for the analysis of air pollution
  433 data 2015.
- 434 40. Airparif. Association de surveillance de la qualité de l'air en Île-de-France http:
  435 //www.airparif.asso.fr/. 2016.
- 436 41. Grange, S. K. *Technical note: smonitor Europe (Version 1.0.1)* tech. rep. (Wolfson
  437 Atmospheric Chemistry Laboratories, University of York, 2017). doi:10.13140/RG.
  438 2.2.20555.49448.
- 439 42. R Core Team. R: A Language and Environment for Statistical Computing R Foundation for Statistical Computing (Vienna, Austria, 2016). <https://www.R-project.</li>
  org/>.
- 442 43. PostgreSQL Global Development Group. PostgreSQL. Version 9.5. https://www.
   443 postgresql.org/ (2016).
- 444 44. Parrish, D. D. *et al.* Decadal change in carbon monoxide to nitrogen oxide ratio in
  445 U.S. vehicular emissions. *Journal of Geophysical Research* 107, ACH 5-1–ACH 5-9
  446 (2002).

447	45.	Hassler, B. <i>et al.</i> Analysis of long-term observations of $NO_x$ and CO in megacities
448		and application to constraining emissions inventories. Geophysical Research Letters
449		<b>43.</b> <http: 10.1002="" 2016gl069894="" dx.doi.org=""> (2016).</http:>

- 450 46. European Commission. European cities the EU-OECD functional urban area def-
- *inition* 2015. <http://ec.europa.eu/eurostat/statistics-explained/index.
- 452 php/European\_cities\_%E2%80%93\_the\_EU-OECD\_functional\_urban\_area\_ 453 definition>.
- 454 47. OpenStreetMap Foundation & OpenStreetMap contributors. *OpenStreetMap* http:
  455 //www.openstreetmap.org. 2016.
- 456 48. Haklay, M. & Weber, P. OpenStreetMap: User-Generated Street Maps. *IEEE Per-*457 vasive Computing 7, 12–18 (2008).
- 458 49. Steinbacher, M. *et al.* Nitrogen oxide measurements at rural sites in Switzerland:
  Bias of conventional measurement techniques. *Journal of Geophysical Research* 112,
  13pp (2007).
- <sup>461</sup> 50. Kirchstetter, T. W., Harley, R. A. & Littlejohn, D. Measurement of Nitrous Acid in
  <sup>462</sup> Motor Vehicle Exhaust. *Environmental Science & Technology* **30**, 2843–2849 (1996).
- Venables, W. N. & Ripley, B. D. Modern Applied Statistics with S Fourth. ISBN
  0-387-95457-0. <<u>http://www.stats.ox.ac.uk/pub/MASS4</u>> (Springer, New York,
  2002).
- <sup>466</sup> 52. Muggeo, V. M. Estimating regression models with unknown break-points. *Statistics*<sup>467</sup> *in Medicine* 22, 3055–3071 (2003).
- <sup>468</sup> 53. Muggeo, V. M. Segmented: an R package to fit regression models with broken-line
  <sup>469</sup> relationships. *R news* 8, 20–25 (2008).

22

- 470 54. Jenkin, M. E. Analysis of sources and partitioning of oxidant in the UK—Part 2: con-
- 471 tributions of nitrogen dioxide emissions and background ozone at a kerbside location
- <sup>472</sup> in London. *Atmospheric Environment* **38**, 5131–5138 (2004).

# 473 Correspondence

<sup>474</sup> Correspondence and requests can be addressed to the corresponding author, Stuart K. <sup>475</sup> Grange (stuart.grange@york.ac.uk).

## 476 Acknowledgements

The authors thank Anthony Wild with the provision of the Wild Fund Scholarship. This work was also partially funded by the 2016 Natural Environment Research Council (NERC) air quality studentships programme (grant reference number: NE/N007115/1). ACL is supported by the NCAS national capability programme and SJM acknowledges the receipt of a NERC KE Fellowship. Carl Stovell and his team are thanked for setting-up and the maintenance of a PostgreSQL database server.

## 483 Author contributions

<sup>484</sup> DCC designed the research questions and with SKG developed and evaluated the appro-<sup>485</sup> priate methods. SKG processed the European air quality data and with DCC conducted <sup>486</sup> the data analysis. SKG, DCC, ACL and SJM wrote the paper.

# 487 Data availability

The datasets analysed in the current study are publicly available, are referenced in the text, and can be accessed from the AirBase (https://www.eea.europa.eu/data-andmaps/data/airbase-the-european-air-quality-database-8) and the European Environment Agency's Central Data Repository (http://cdr.eionet.europa.eu) repositories.

# 492 Code availability

<sup>493</sup> The code used to estimate the  $NO_2/NO_x$  ratios and to aggregate the ratios are available <sup>494</sup> from the corresponding author on reasonable request. All software used for data storage <sup>495</sup> and analysis is referenced in text and is open-source.

# 496 Competing financial interests

<sup>497</sup> The authors declare no competing financial interests.

# 498 Figure captions



Figure 1: Mean  $NO_2/NO_x$  ratio for all roadside monitoring sites for the 61 European urban areas analysed between 1990 and 2015. The error bars represent the 95% confidence intervals of the slope estimates based on the number of samples (for extra details see Supplementary Table 1). Linear regression models were applied to three separate periods: 1990–1994, 1995–2008, and 2009–2015 identified by segmented regression (see Supplementary Table 2).



Figure 2: Mean  $NO_x$  and  $NO_2$  concentrations after the filtering method was applied (see Methods section) for all roadside monitoring sites for the 61 European urban areas analysed between 1990 and 2015. These concentration data were used for the calculation of the  $NO_2/NO_x$  ratio displayed in Fig. 1. The smoothed lines are loess (local regression) fits.



Figure 3: The change in the  $NO_2/NO_x$  ratio for each urban area for two time periods, the five years leading up to 2010, and the five years after 2010 (2010 is the year with the highest  $NO_2/NO_x$  ratio). Plot (a) shows the change in the  $NO_2/NO_x$  ratios from 2005 to 2010 and the plot (b) displays the change in ratio from 2010 to 2015. The size of the dots indicates the magnitude of the change.



Figure 4: Comparison of three methods which estimate roadside primary  $NO_2$  as a  $NO_2/NO_x$  ratio and forecasts from two other sources.<sup>15,34</sup> Shaded zones are the individual EU member state range in Kiesewetter et al. 2014<sup>15</sup> and the 95% confidence interval of the observation filtering method's loess fit.