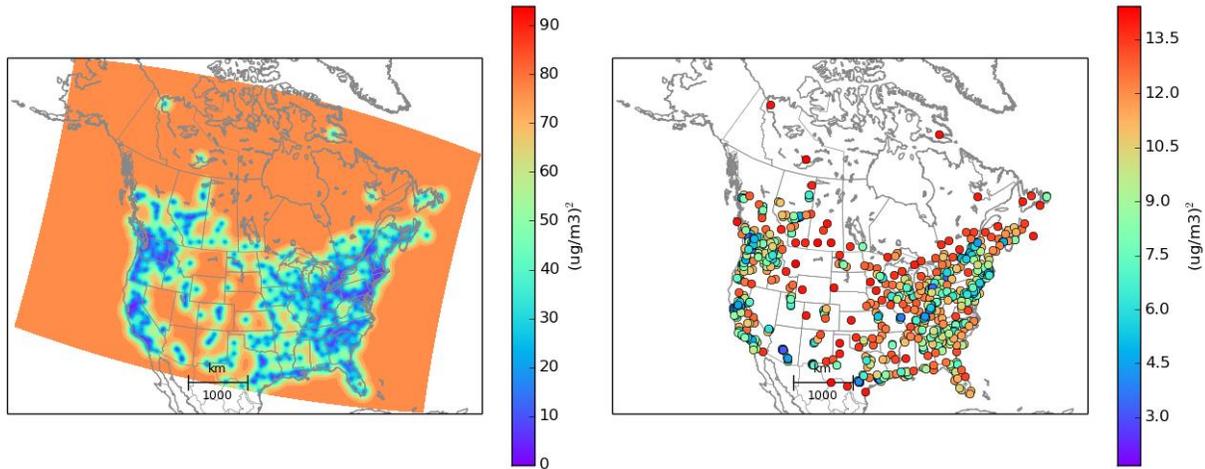
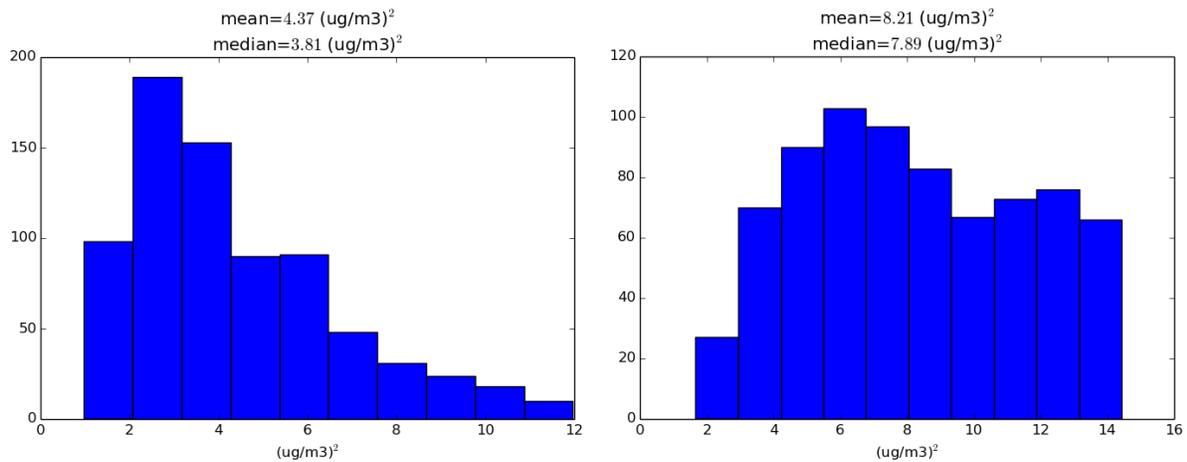


## Evaluation of Analysis by Cross-Validation: Part II

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**Figure S1.** Analysis error variance for ozone optimal analysis case PM<sub>2.5</sub> **iter1**. Left panel is the analysis error on the model grid and on the right panel at the active observation sites. Note that the color bar of the left and right panels are different. The maximum of the color bar for the left panel correspond to  $\sigma_o^2 + \sigma_b^2$ .



**Figure S2.** Distribution (histogram) of the ozone analysis error variance at the active observation locations. First analysis experiment PM<sub>2.5</sub> **AR2 iter0** (no optimization) on the left panel, and optimal analysis case PM<sub>2.5</sub> **AR2 iter1** on the right panel.