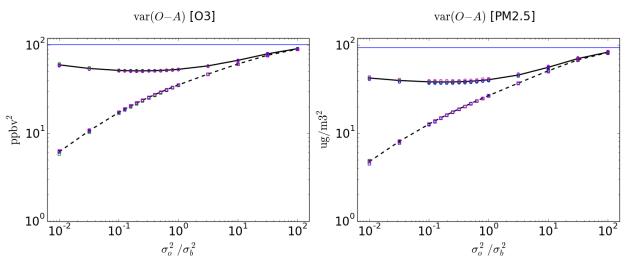
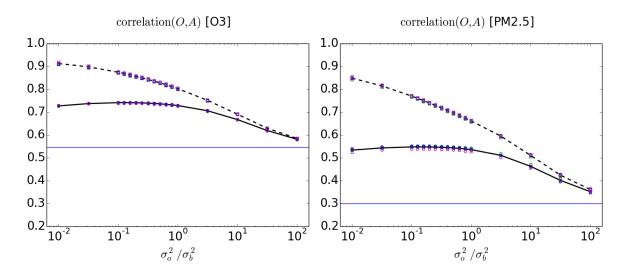
## **Supplementary Materials**

## **Evaluation of Analysis by Cross-Validation: Part I**

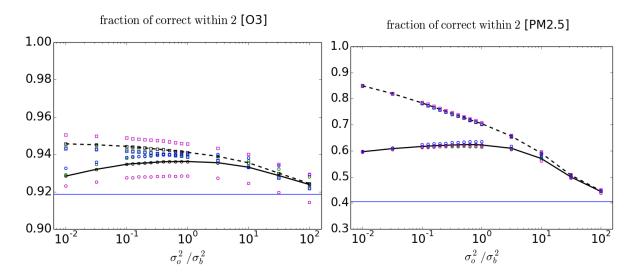
## Richard Ménard and Martin Deshaies-Jacques



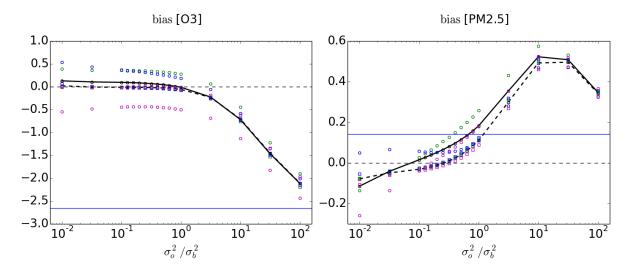
**Figure S1.** Variance of the observation-minus-residuals of O<sub>3</sub> (left panel) and PM<sub>2.5</sub> (right panel) for the individual sets of cross-validation as a function of  $\gamma = \sigma_o^2/\sigma_b^2$ . Left panel is for O<sub>3</sub> with ordinates in ppbv<sup>2</sup> units, and right panel is for PM<sub>2.5</sub> with ordinates in  $(\mu g/m^3)^2$ . Circles are the individual subset results from the evaluation at the passive observation sites. Squares are the individual subset results from the evaluation at the active observation sites in the cross-validation experiment (i.e. using 2/3 of the observations). Blue curve is the variance of observation-minus-model. Note that the 3 subset results almost coincide.



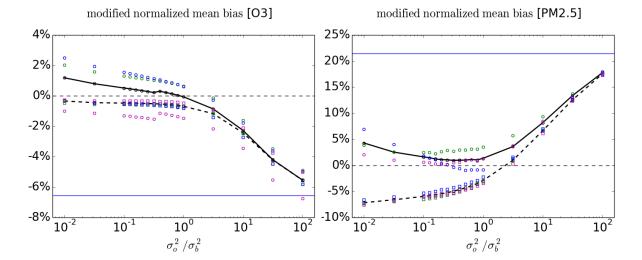
**Figure S2.** Correlation between observations and analysis of O<sub>3</sub> (left panel) and PM<sub>2.5</sub> (right panel) for the individual sets of cross-validation as a function of  $\gamma = \sigma_o^2 / \sigma_b^2$ . Symbols and lines same as for Figure S1.



**Figure S3.** Fraction of correct within a factor 2 for O<sub>3</sub> (left panel) and PM<sub>2.5</sub> (right panel) for the individual sets of cross-validation as a function of  $\gamma = \sigma_o^2 / \sigma_b^2$ . Symbols and lines same as for Figure S1.



**Figure S4.** Bias between observations and analysis of O<sub>3</sub> (left panel) and PM<sub>2.5</sub> (right panel) for the individual sets of cross-validation as a function of  $\gamma = \sigma_o^2 / \sigma_b^2$ . Symbols and lines same as for Figure S1.



**Figure S5.** Modified normalized mean bias of O<sub>3</sub> (left panel) and PM<sub>2.5</sub> (right panel) for the individual sets of cross-validation as a function of  $\gamma = \sigma_o^2/\sigma_b^2$ . Symbols and lines same as for Figure S1.