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## Particulate matter air pollution components and risk for lung cancer

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78 Abstract

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Background: Particulate matter (PM) air pollution is a human lung carcinogen; however, the
 components responsible have not been identified. We assessed the associations between PM

- 82 components and lung cancer incidence.
- 83

Methods: We used data from 14 cohort studies in eight European countries. We geocoded
baseline addresses and assessed air pollution with land-use regression models for eight
elements (Cu, Fe, K, Ni, S, Si, V and Zn) in size fractions of PM<sub>2.5</sub> and PM<sub>10</sub>. We used Cox

87 regression models with adjustment for potential confounders for cohort-specific analyses and

- 88 random effect models for meta-analysis.
- 89

Results: The 245 782 cohort members contributed 3 229 220 person-years at risk. During
follow-up (mean, 13.1 years), 1878 incident cases of lung cancer were diagnosed. In the meta-

92 analyses, elevated hazard ratios (HRs) for lung cancer were associated with all elements

93 except V; none was statistically significant. In analyses restricted to participants who did not

94 change residence during follow-up, statistically significant associations were found for  $PM_{2.5}$ 

95 Cu (HR, 1.25; 95% CI, 1.01–1.53 per 5 ng/m<sup>3</sup>),  $PM_{10}$  Zn (1.28; 1.02–1.59 per 20 ng/m<sup>3</sup>),

96  $PM_{10}$  S (1.58; 1.03–2.44 per 200 ng/m<sup>3</sup>),  $PM_{10}$  Ni (1.59; 1.12–2.26 per 2 ng/m<sup>3</sup>) and  $PM_{10}$  K

97 (1.17; 1.02–1.33 per 100 ng/m<sup>3</sup>). In two-pollutant models, associations between  $PM_{10}$  and

98  $PM_{2.5}$  and lung cancer were largely explained by  $PM_{2.5}$  S.

99

Conclusions: This study indicates that the association between PM in air pollution and lung
 cancer can be attributed to various PM components and sources. PM containing S and Ni
 might be particularly important.

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106 Key words: air pollution; particulate matter; sulphur; nickel; cohort study; lung cancer

## 108 1. Introduction

109 We recently reported from the European Study of Cohorts for Air Pollution Effects 110 (ESCAPE) that particulate matter (PM) in air pollution with a diameter  $< 10 \ \mu m$  (PM<sub>10</sub>) and 111 2.5 µm (PM2.5) is associated with a risk for the development of lung cancer (Raaschou-112 Nielsen and others 2013). This result, among others, formed the basis for classification of 113 outdoor air pollution and PM in outdoor air as carcinogenic to humans in a recent Monograph 114 of the International Agency for Research on Cancer (Loomis and others 2013). Most 115 knowledge about associations between air pollution and risk for lung cancer is based on 116 measures of exposure to PM as a whole (Hamra and others 2014), sulphur oxide-related 117 pollution (Dockery and others 1993; Pope III and others 2002), oxides of nitrogen (Nafstad 118 and others 2003; Raaschou-Nielsen and others 2011) or cruder indicators such as proximity to 119 traffic (Beelen and others 2008; Hystad and others 2013). PM is a complex mixture of 120 particles from different sources with different composition. Little is known about the 121 associations between specific components of PM and risk for cancer, although this could be of 122 major importance in choosing the most efficient strategies for reducing the exposure of 123 populations to carcinogenic air pollution. 124 As the concentrations of specific components of PM in air are often correlated, it is 125 difficult to single out the specific components responsible for observed associations with 126 health effects. A specific issue in air pollution epidemiology is to assess whether associations 127 for specific components are stronger than associations for particle mass (Mostofsky and 128 others 2012). Particle mass is used in air quality regulations. Associations with lung cancer 129 have been indicated in studies of exposure to the PM components elemental Carbon (Garshick

and others 2012; Steenland and others 1998) and polycyclic aromatic hydrocarbons (Yuan

131 and others 2014), but, to our knowledge, no work on associations between exposure to other

132 elements of PM and risk for lung cancer in general populations has been published. PM

133 elements in air can serve as indicators of air pollution from different sources, but their

134 compounds may also be carcinogenic for the lung per se, as seen for nickel (International

135 Agency for Research on Cancer Monograph Working Group 2012).

136 Within the European study of Transport-related Air Pollution and Health Impacts-

137 Integrated Methodologies for Assessing Particulate Matter (TRANSPHORM;

138 www.transphorm.eu/), we analysed data from the 14 cohort of the ESCAPE

139 (www.escapeproject.eu/) study on lung cancer where PM air pollution was measured to

140 determine associations between elementary components of PM air pollution at the residence

141 and risk for lung cancer. A secondary aim was to investigate whether any particular

142 elementary component could explain the previously observed association between PM air

- 143 pollution and lung cancer.
- 144

## 145 2. Methods

# 146 2.1 Study design and participants

147 We conducted a prospective study of data collected within the ESCAPE and 148 TRANSPHORM projects. The 14 cohorts were in Sweden (European Prospective 149 Investigation into Cancer and Nutrition[EPIC]-Umeå, Swedish National Study on Aging and 150 Care in Kungsholmen [SNAC-K], Stockholm Screening Across the Lifespan Twin Study and 151 TwinGene [SALT], Stockholm 60 years old and IMPROVE study [60-y/IMPROVE], 152 Stockholm Diabetes Prevention Program [SDPP]), Norway (Oslo Health Study [HUBRO]), 153 Denmark (Diet, Cancer and Health Study [DCH]), the Netherlands (EPIC-Monitoring Project 154 on Risk Factors and Chronic Diseases in the Netherlands [MORGEN], EPIC-PROSPECT), 155 the UK (EPIC-Oxford), Austria (Vorarlberg Health Monitoring and Prevention Programme 156 [VHM&PP]), Italy (EPIC-Turin, Italian Studies of Respiratory Disorders in Childhood and 157 Environment [SIDRIA]-Turin and Rome, and Greece (EPIC-Athens); Figure 1). Most of the 158 study areas were large cities and the surrounding suburban or rural communities, as specified 159 in Table 1 and in the online appendix (pp. 2-15). Information on lifestyle etc. among cohort 160 participants was obtained by questionnaires or interviews at enrolment (see online appendix, 161 Table S1). The use of cohort data was approved by the local ethical and data protection 162 authorities. All participants signed informed consent forms at inception of the studies.

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## 164 2.2 Procedures and hung cancer definition

165 Exposure was assessed in each area separately by standardised procedures. The association 166 between long-term exposure to air pollution and incidence of lung cancer was analysed in 167 each cohort separately at the local centre by common standardised protocols for outcome 168 definition, confounder models and statistical analysis. Cohort-specific effect estimates were 169 subsequently combined in a meta-analysis centrally. A pooled analysis of all cohort data was 170 not possible because of data-transfer and privacy issues. We included cancers located in the 171 bronchus and the lung (ICD10/ICDO3: C34.0-C34.9) and only primary cancers (i.e. not 172 metastases); lymphomas in the lung (ICDO3 morphology codes 9590/3-9729/3) were not 173 included. The cohort members were followed up for cancer incidence in national or local 174 cancer registries, except in the SIDRIA cohorts in Italy and Athens. In the SIDRIA cohorts, 175 hospital discharge and mortality register data were used. In Athens, cases were identified by

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6 active follow-up using questionnaires and telephone interviews with participants or next-of-

177 kin, followed by verification of the cancer case through pathology records, medical records,

178 discharge diagnosis or death certificates (online appendix, Table S1).

179

180 2.3 Exposure assessment

181 Air pollution concentrations at the baseline residential addresses of study participants were 182 estimated by Land Use Regression (LUR) models following a standardized procedure that has 183 been described elsewhere (de Hoogh and others 2013; Eeftens and others 2012a). In brief, air 184 pollution monitoring campaigns were performed between October 2008 and May 2011 in all 185 study areas. Three two-week measurements of particles with aerodynamic diameter <2.5µm 186 (PM<sub>2.5</sub>) and <10µm (PM<sub>10</sub>) were performed at 20 sites in each cohort area. The three measurements were then averaged, adjusting for temporal trends using data from a 187 188 background monitoring site with continuous data (Eeftens and others 2012a; Eeftens and 189 others 2012b). PM filters were weighed before and after each measurement centrally at IRAS, 190 Utrecht University and were then sent to Cooper Environmental Services (Portland, OR, 191 USA) to analyse elemental composition using X-Ray Fluorescence (XRF)(de Hoogh and 192 others 2013). We collected information about potential predictor variables relating to nearby 193 traffic intensity, population/household density and land use from Geographic Information 194 Systems (GIS), and evaluated these to explain spatial variation of annual average 195 concentrations using regression modelling. LUR model results for all study areas are shown in 196 the online appendix (Tables S2-S9). The LUR models were evaluated using Leave-One-Out-197 Cross-Validation, which successively leaves one site out of the data and refits the model with 198 the remaining N-1 sites. The LUR models were used to estimate ambient air pollution 199 concentration at the participants' baseline addresses. If values of predictor variables for the 200 cohort addresses were outside the range of values for the monitoring sites, values were 201 truncated to the minimum and maximum values at the monitoring sites. Truncation was 202 performed to prevent unrealistic predictions (e.g. related to too small distance to roads in GIS) 203 and because we did not want to extrapolate the derived model beyond the range for which it 204 was developed. Truncation has been shown to improve predictions at independent sites (Wang 205 and others 2012) 206 We selected eight of the 48 measured elements for epidemiological evaluation (de Hoogh and 207 others 2013; Tsai) on the basis of evidence for their health effects (toxicity), their

208 representivity of major anthropogenic sources, a high percentage of detected samples (> 75%)

and precise measurements. We selected Cu, Fe and Zn as indicators mainly of non-tailpipe

210 traffic emissions such as brake and tyre wear; S mainly for long-range transport; Ni and V for

- 211 mixed oil-burning and industry; Si for crustal material and K for biomass burning (de Hoogh
- and others 2013; Eeftens and others 2014; Viana and others 2008; Wang and others 2014).
- 213 Each element can have multiple sources. Land use regression models for Cu, Fe, and Zn in
- both fractions (PM<sub>10</sub> and PM<sub>2.5</sub>) had average cross-validation explained variance (R2)
- 215 between 52% and 84% with a large variability between areas (online appendix, Tables S2-
- 216 S9). Traffic variables contributed to most of these models, reflecting nontailpipe emissions.
- 217 Models for the other elements performed moderately with average cross-validation R2
- 218 generally between ~50% and ~60%. For  $PM_{2.5}$  S the average cross-validation R2 was 32%
- 219 with a range from 2 to 67%, consistent with the relatively low spatial variation of sulphur
- 220 concentrations within the cohort areas.
- 221

### 222 2.4 Statistical analyses

223 Proportional hazards Cox regression models were fitted for each cohort, with age as the 224 underlying time scale. Participants were followed up for lung cancer from enrolment until 225 censoring. Participants with a cancer (except non-melanoma skin cancer) before enrolment 226 were excluded. Others were censored at the time of death, a diagnosis of any other cancer 227 (except non-melanoma skin cancer), emigration, disappearance, loss to follow-up for other 228 reasons or end of follow-up, whichever came first. We censored participants with another 229 cancer because cancer treatment and change of life style might change the subsequent risk for 230 development of another cancer. The proportional hazards assumption was tested in our 231 previous study with the identical set of potential confounders and no violation was observed 232 (Raaschou-Nielsen and others 2013). Exposure to air pollution was analysed as a linear 233 variable in three a-priori specified-confounder models identical to those applied previously 234 (Raaschou-Nielsen and others 2013). Model 1 included gender, calendar time (year of 235 enrolment, linear) and age (time axis). Model 2 included additional adjustment for smoking status (never, former, current), smoking intensity, (smoking intensity)<sup>2</sup>, smoking duration, 236 237 time since quitting smoking, environmental tobacco smoke, occupation, fruit intake, marital 238 status, educational level and employment status (all in reference to baseline). We entered a 239 squared term of smoking intensity because we expected a non-linear association with lung 240 cancer. Model 3 (the main model) included further adjustment for area-level socio-economic 241 status, which might be correlated with both air pollution levels and lung cancer incidence 242 rates and, thus, having the potential of being a confounder (Pope III and others 2002). The 243 definition of area-level socio-economic status differed by cohort (online appendix, p. 2-15). In 244 eight of the cohorts, income was used. In four cohorts, national or regional indices were used

245 that incorporated multiple dimensions of SES. In one cohort education and another

246 unemployment rate was used. In seven cohorts data was included at the municipality level, in

- 247 the remaining five cohorts a smaller spatial scale was used (neighbourhood or census tract).
- 248

Information on at least age, gender, calendar time, smoking status, smoking intensity and smoking duration was available for all cohorts. Further information on the available variables for each cohort is given in the online appendix (pp. 2–15 and Table S10). We repeated the overall analyses after restriction to participants who had lived at the baseline address throughout the follow-up period, thus minimizing misclassification of long-term exposure relevant to the development of lung cancer in this sub-population.

255 First we fit models with one pollutant at a time and then we fit two-pollutant models for each element, including concentrations of particle mass (PM2.5, PM10, PMcoarse), PM2.5 256 257 absorbance, NO2 and NOx, which were previously estimated at the cohort members' addresses 258 (Raaschou-Nielsen and others 2013). The main purpose of the two pollutant analyses was to 259 investigate whether the effect of the complex mixture can be represented better by individual 260 components reflecting specific sources than with generic particle mass. We included cohort-261 specific results from two-pollutant models only if the Pearson correlation between the two 262 pollutants was  $\leq$ 0.7.

In the meta-analysis, we used random-effects models to pool the results for cohorts (DerSimonian and Laird 1986). I<sup>2</sup> statistics (Higgins and Thompson 2002) and *p* values for the  $\chi^2$  test from Cochran's Q were calculated to determine heterogeneity among cohortspecific effect estimates. Effect modification in relation to performance of the land-use regression models was tested with the  $\chi^2$  test of heterogeneity between meta-analysis estimates in two strata of cohorts, one stratum including cohorts with leave-one-out crossvalidation R<sup>2</sup> below 0.50 and another stratum above.

- 270 We used a common STATA (<u>www.stata.com</u>) script for all analyses. All tests were two-271 sided, and p values < 0.05 were deemed statistically significant.
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- 273

## 274 3. Results

275 The 14 cohorts in eight European countries consisted of 245 782 people, who contributed

276 3 229 220 person-years at risk; 1878 incident lung cancer cases were diagnosed during

277 follow-up (average follow-up, 13.1 years) (Table 1). The details of each cohort, including the

278 characteristics of participants, the available variables and their distribution, are given in the

279 online appendix (pp. 2–15). Participants were recruited into most of the cohort studies in the

280 1990s. The number of participants and the number of lung cancer cases varied substantially

- among cohorts; the Austrian and Danish cohorts contributed more than half the lung cancer
- 282 cases (Table 1).

283 Substantial variations in estimated annual mean concentrations of PM elements at

- 284 participant addresses were found both within and between cohorts. Higher concentrations of
- all elements except Si were observed in southern study areas. For S, the variation within
- 286 cohorts was smaller than that between cohorts. The patterns seen for PM<sub>2.5</sub> (Figure 2) and
- 287 PM<sub>10</sub> (online appendix, Figure S1) elements were similar. The correlation between PM
- 288 constituents and their corresponding PM<sub>10</sub> and PM<sub>2.5</sub> mass concentration differed widely
- 289 across cohorts and PM constituent with typical median correlation coefficients between 0.4
- and 0.6 (online appendix, Table S11).
- In the overall analyses, exposure to all elements except V was associated with higher risks for lung cancer. None of these associations were statistically significant in model 3, the main model. Hazard ratios (HRs) were generally lower in models 2 and 3 than in the cruder model 1, consistent with our findings for  $PM_{2.5}$  and  $PM_{10}$ ; this difference in HRs between the models was due to adjustment for smoking (Raaschou-Nielsen and others 2013). The results for 14 of the element-particle size combinations showed no or low heterogeneity among the cohorts, whereas heterogeneity was observed in the risk estimates for  $PM_{2.5}$  S (I<sup>2</sup>=0.47; p=0.03) and
- 298  $PM_{2.5}$  Ni (I<sup>2</sup>=0.30; p=0.17) (Table 2).
- 299 In general, the results of the two-pollutant models showed little effect of mutual 300 adjustment for elements, although the risk estimate for PM Cu was affected by adjustment for 301 PM Fc and vice versa (online appendix Figures S2-3). The previously observed increased HR 302 for lung cancer in association with PM10 and PM25 was robust to adjustment for elements in 303 two-pollutant models, although the association with PM10 was attenuated by adjustment for 304 PM2.5 S and the association with PM2.5 was attenuated by adjustment for PM2.5 S, PM2.5 K and 305 PM10 K. The HR associated with PM2.5 S was robust to adjustment for PM10 and PM2.5 (Table 306 3; online appendix, Figures S2-4).
- 307 Analyses restricted to participants who did not change residence during follow-up,
- 308 implying less misclassification of long-term exposure, showed higher HRs than observed in
- 309 the full population (Table 4). The higher HRs associated with exposure to PM<sub>2.5</sub> Cu, PM<sub>10</sub> Zn
- and PM<sub>10</sub> K among participants who did not change residence were not due to selection of
- 311 cohorts for whom this information was available, whereas selection might have played a

- 312 minor role in the higher risk estimates associated with PM<sub>10</sub> S, PM<sub>2.5</sub> S and PM<sub>10</sub> Ni (Table
- 313 4). We observed statistically significant associations in non-movers between risk for lung
- 314 cancer and exposure to  $PM_{2.5}$  Cu (HR, 1.25; 95% CI, 1.01–1.53 per 5 ng/m<sup>3</sup>),  $PM_{10}$  Zn (1.28;
- 315 1.02-1.59 per 20 ng/m<sup>3</sup>), PM<sub>10</sub> S (1.58; 1.03-2.44 per 200 ng/m<sup>3</sup>), PM<sub>10</sub> Ni (1.59; 1.12-2.26)
- 316 per 2 ng/m<sup>3</sup>) and PM<sub>10</sub> K (1.17; 1.02–1.33 per 100 ng/m<sup>3</sup>). None of these estimates from the
- 317 meta-analysis showed signs of heterogeneity between cohort-specific HRs (Table 4). PM<sub>2.5</sub> S
- 318 was associated with a high HR, which, was not, however, statistically significant; this result
- 319 was based on heterogeneous cohort-specific results ( $I^2=0.57$ ; p=0.01). Forest plots for
- 320 exposure of participants who did not change residence to all 16 PM components are shown in
- 321 the online appendix (Figures S5-20); the different contributions of the cohorts to the meta-
- 322 analysis estimates reflect differences in number of lung cancer cases and the contrast of
- 323 exposure.
- 324 There was no statistically significant difference in meta-analysis HRs for any PM element
- 325 between cohorts with land-use regression models showing leave-one-out cross-validation R2
- 326 values below and above 0.50, respectively (all p were > 0.20) (results not shown).
- 327

#### 328 4. Discussion

329 This study shows non-significantly elevated HRs for lung cancer associated with 330 concentrations of Cu, Fe, Zn, S, Ni, Si and K in airborne PM at the residence. Analyses 331 restricted to participants who did not change residence during follow-up showed elevated HRs 332 for all PM elements, which were larger than for the full population. Associations were 333 statistically significant for PM2.5 Cu, PM10 Zn, PM10 S, PM10 Ni and PM10 K. Adjustment for 334 other pollutants in two-pollutant models had little effect on risk estimates, with the exception 335 of PM2.5 S: adjustment for PM2.5 S reduced the HR for PM2.5 and PM10, whereas the HR for 336 PM<sub>2.5</sub> S was robust to adjustment for PM mass.

337

### 338 4.1 Previous studies

Our previous study based on ESCAPE data showed associations between risk for lung cancer and PM in air pollution (Raaschou-Nielsen and others 2013). PM concentrations were estimated from land-use regression models that included variables for the densities of population, household, traffic and streets in the cohort areas and variables for ports and industry in some areas, indicating that PM from multiple sources may be related to the lung cancer risk. In line with this, the present study showed associations between lung cancer and multiple PM components from different sources, including fossil fuel combustion, e.g. in shipping, residential heating, industry and road traffic and non-tailpipe traffic emissions(Viana and others 2008).

348 In the two-pollutant models, PM2.5 S was more robustly associated with risk for lung 349 cancer than PM2.5 or PM10 (Table 3). In both the Harvard Six Cities Study (Dockery and 350 others 1993) and the American Cancer Society Study on Particulate Air Pollution and 351 Mortality (ACS study) (Pope III and others 1995), associations were found between sulphate 352 air pollution and lung cancer mortality, in addition to the associations reported for PM2.5 353 (Krewski and others 2000). A strong correlation between PM2.5 and sulphate air pollution, 354 however, made it difficult to disentangle their effects in previous studies. The correlation 355 between PM<sub>2.5</sub> and sulphate was 0.98 in the Harvard Six Cities Study (Krewski and others 356 2000) and 0.73 in the ACS study (Pope III and others 1995); in the present study, the 357 correlation was more moderate with a range between 0.26 and 0.67 (mean: 0.47) (online 358 appendix, Table S11). 359 Previous studies of occupational exposure to nickel compounds have convincingly 360 established associations with cancers of the lung, nasal cavity and paranasal sinuses 361 (International Agency for Research on Cancer Monograph Working Group 2012); we also 362 found an association with PM<sub>10</sub> Ni. Although inhalation of Ni from ambient air is considered 363 to be a minor route of exposure for the general population, it is present in combusted fossil

fuel, which is the major contributor of atmospheric Ni (International Agency for Research on
Cancer Monograph Working Group 2012). The association observed in the present study
could be due to Ni compounds *per se* or their presence in pollution from fossil fuel
combustion.

368

#### 369 4.2 Sulphur in PM

370 In this study, PM S was associated with risk for lung cancer, although the relation was 371 statistically significant only for PM<sub>10</sub> S among people who did not change residence during 372 follow-up. The result for  $PM_{2.5}$  S was based on heterogeneous cohort-specific results (with 373 seven HRs above 1 and three HRs below 1) and therefore less robust than the estimates for 374 other elements. Further, the established association between the overall, mass-based PM 375 measures and risk for lung cancer (Loomis and others 2013) could to a great extent be 376 explained by PM2.5 S in the two-pollutant models, whereas the HR associated with PM2.5 S 377 was virtually unaffected by adjustment for PM mass. Acknowledging the caveats of two-378 pollutant models to investigate effects of complex mixtures (Mostofsky and others 2012), these findings indicate a more robust association with PM2.5 S than with the two PM mass 379

measures ( $PM_{10}$  and  $PM_{2.5}$ ). The correlation between S and PM mass was generally moderate (median correlation coefficient = 0.48 for  $PM_{2.5}$  and 0.32 for  $PM_{10}$ ) and PM is affected by many more sources than long-range transport of sulphur containing particles.

383 Arguments for a particular role of PM2.5 S in PM-associated lung carcinogenicity include 384 the relatively high HR associated with PM2.5 S (Tables 2 and 4) and the finding that PM2.5 S 385 explained some of the associations between  $PM_{2.5}$  and  $PM_{10}$  and risk for lung cancer in two-386 pollutant models. The association between PM<sub>2.5</sub> S and risk for lung cancer was, however, 387 sensitive to adjustment, never reached statistical significance and showed statistically 388 significant heterogeneity between cohort-specific HRs in the meta-analysis. Further, sulphate 389 particles, which make up a large proportion of PM S in ambient air, are not known to be 390 carcinogenic. S in PM probably represents a mixture of pollutants that is also rich in other 391 (secondary) combustion-related components, such as secondary organics or polycyclic 392 aromatic hydrocarbons. More studies are needed to determine the role of S and associated 393 components in the carcinogenicity of PM in air pollution.

394

#### 395 4.3 Strengths and limitations

396 The study benefited from a large number of participants in the 14 cohort studies, widely 397 different levels of air pollution and virtually complete follow-up. The strengths of our study 398 also include the use of standardised protocols for exposure assessment and data analysis. We 399 assessed multiple PM elements, with a high percentage of detectable samples and highly 400 precise measurements in all 14 cohorts. Further, we took advantage of exposure assessment at 401 address level, such that within-city contrasts in PM element concentrations were used in the 402 risk analyses. We adjusted the analyses for a number of potential confounders. In particular, 403 all cohort-specific analyses were adjusted for the important smoking variables smoking status, 404 smoking intensity and smoking duration. Other potential confounding factors affected the risk 405 estimates associated with PM only marginally (Raaschou-Nielsen and others 2013), although 406 the possibility of residual confounding or confounding from risk factors not accounted for, 407 such as radon, cannot be excluded.

The study also benefited from knowledge about residential mobility during follow-up. Exposure was assessed at the address at the time of enrolment, and some participants changed residence after enrolment. We conducted an additional analysis including only participants who did not change residence during follow-up in order to obtain a more precise assessment of long-term exposure. The stronger associations between PM elements and risk for lung cancer in this sub-population add credibility to our findings. Information about addresses and 414 exposure from several decades before enrolment would have been ideal due to the long

415 incubation period for lung cancer. Such information would also have facilitated analyses of

416 latency periods, which our data did not permit.

417 Our study has some limitations. We used measurements made in 2008–2011 to develop 418 land use regression models but applied them to addresses of participants at baseline, which 419 was mainly 10–15 years earlier. Recent research in Canada, Italy and the Netherlands shows, 420 however, that spatial contrasts of NO<sub>2</sub> are stable over 10-year periods (Cesaroni and others 421 2012; Eeftens and others 2011; Wang and others 2013), and spatial models for black smoke in 422 the United Kingdom provided reasonable predictions, even going back to the 1960s (Gulliver 423 and others 2011). We cannot rule out the possibility that the spatial contrast was less stable 424 for specific elements. The information about potential confounders was collected at baseline 425 and would therefore not reflect changes in life style after baseline. The mean age of the 426 participating cohort members ranged from 43 to 73 years and we believe that life style in 427 these age groups is more stable than earlier in life.

428 We used land-use regression models to estimate exposure to PM elements, which involves 429 some degree of misclassification. Any misclassification would, however, be non-differential 430 and would consequently not be expected to create artificial associations. In the two-pollutant 431 models, different degrees of misclassification of PM elements would affect the results. Thus, 432 when two PM elements are correlated, some of the association between lung cancer and the 433 element with greater misclassification could be shifted to the risk estimate for the element 434 with less misclassification. Measurement precision was best for S, Cu and Fe but poorer for 435 Ni and V (de Hoogh and others 2013), but the performance of the land use regression model for S was among the lowest when evaluated by the model  $R^2$ . Therefore, a lower degree of 436 437 misclassification hardly explains why PM2.5 S rather than other elements accounted for the 438 associations between PM<sub>10</sub> and PM<sub>2.5</sub> and risk for lung cancer. Two pollutant models can be 439 difficult to interpret especially if the same sources contribute to several PM components and 440 create high correlations. Further, only two of the many PM constituents were included in each 441 model. The results of these models, thus, should not be interpreted as the independent effect 442 of the specific element but rather as a representation of the effect of a complex mixture. Still, 443 they can contribute to a better understanding of the PM mixture and its association with risk 444 for lung cancer.

Analysis of eight elements in two different PM fractions involved 16 main analyses and 16
 analyses of participants who did not change residence during follow-up; we therefore cannot
 exclude the possibility that some of the significant associations were due to multiple testing.

#### 448 4.4 Conclusion

449 In conclusion, associations with risk for lung cancer were found with several PM elements 450 from different sources; the strongest associations were seen for participants who did not 451 change their address during follow-up. Considering strengths and limitations, this study 452 indicates that the association between PM in air pollution and lung cancer can be attributed to 453 various PM components and sources; S- and Ni-containing PM might be particularly 454 important, but this must be confirmed in future studies. 455 456 Funding 457 This work was supported by the European Community's Seventh Framework Programme 458 (FP7/2007-2011) under grant agreement numbers 211250 and ENV.2009.1.2.2.1. The 459 funding sources were not involved in the study design; in collection, analyses or interpretation 460 of data; writing the manuscript; or in decision to submit the manuscript for publication. 461 462 Supplementary data 463 Supplementary data are available online. 464

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Cohort <sup>a</sup>	Study area	z	N lung	Mean age at	Baseline	Mean	Person-	PM <sub>2.5</sub>	PM <sub>10</sub>	Present/ex-
		participants	cancer	baseline; years	period	follow-up	years at risk	{µg/m³};	(tug/m³);	/never smokers
			cases <sup>b</sup>	(SD)		time		mean (SD))	mean (SD))	(%)
						(years)				
HUBRO	City of Oslo, Norway	17,640	75	47.8 (15.0)	2000-2001	8.5 2	150,424	8.9 (1.3)	13.5 (3.1)	26/27/47
SNAC-K	City of Stockholm, Sweden	2384	18	73.1 (10.7)	2001-2004	5.8	13,840	8.0 (1.3)	16.4 (6.0)	14/37/49
SALT/Twin gene	Stockholm County, Sweden	4731	29	57.9 (10.2)	1998-2002	E'8	39,263	7.3 (1.3)	14.9 (3.9)	24/36/40
60-y/IMPROVE	Stockholm County, Sweden	3813	38	60,4 (0,1)	1997-1999	11.2	42,553	7.3 (1.3)	15.0 (3.8)	21/38/41
SDPP	Stockholm County, Sweden	7116	ЗS	47.1 (5.0)	1992-1998	13.5	96,257	6.6 (1.2)	13.6 (3.2)	26/36/38
DCH	City of Copenhagen and	37,447	638	56.8 (4.4)	1993-1997	12.4	463,525	11.3 (0.9)	17.1 (1.9)	37/28/35
	surrounding areas, Denmark									
EPIC-MORGEN	Cíties of Amsterdam,	15,993	92	43.7 (10.7)	1993-1997	12.1	193,042	16.9 (0.6)	25.6 (1.7)	36/29/35
	Maastricht and Doetinchem									
	and surrounding rural areas,									

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EPIC-PROSPECT	City of Utrecht and surrounding rural areas, Netherlands	14,630	112	57.6 (6.0)	1993-1997	11.5	168,599	16.8 (0.5)	25.3 (1.2)	22/33/45
EPIC-Oxford	Urban and rural areas in a zone of 10 km around London- Oxford area, United Kingdom	8132	24	45.5 (13.0)	1002-E661	11.1	97,556	10.2 (1.0)	16.9 (1.9)	12/27/61
үнм&рр	State of Vorarlberg, excluding high mountain areas (> 600 m) and areas within 300 m of State border, Austria	108,018	678	42.8 (14.9)	1985-2005	15.6	1,679,225	13.6 (1.2)	20.7 (2.4)	13/7/80
EPIC-Turin	City of Turin, Italy	7216	48	50.4 (7.6)	1993-1998	12.1	87,147	30.1 (2.0)	46.6 (4.6)	25/32/43
StDRIA-Turin	City of Turin, Italy	4816	19	44.0 (6.2)	1999	10.5	50,590	31.0 (1.7)	48.1 (4.1)	42/21/38
SIDRIA-Rome	City of Rome, Italy	9105	53	44.3 (6.0)	1999	11.2	102,027	19.4 (1.8)	36.5 (5.0)	42/23/35
EPIC-Athens	Greater Athens Area, Greece	4096	18	49.0 (11.7)	1994-1999	11.0	45,173	20.4 (2.7)	45.2 (13.7)	41/20/39

heterogeneity between underlying cohort-specific results. Pooled hazard ratios and heterogeneity derive from random-effects meta-analyses with confounder models 1, 2 and 3<sup>4</sup>. Table 2. Pooled hazard ratios for lung cancer in association with exposure to elemental components of PM\* for all participants and measures of

Exposure	No. of	No. of lung	Model 1 <sup>*</sup>	Model 2 <sup>†</sup>	Model 3 <sup>†</sup>	Measures of h	Measures of heterogeneity <sup>‡</sup>
	coharts	cancer cases					
		1		HR (95% CI)		1 <sup>2</sup> (%)	şd
PM <sub>2.5</sub> Cu	14	1,878	1.21 (1.04-1.41)	1.11 (0.95-1.30)	1.13 (0.96-1.32)	0	0.61
PM10 Cu	14	1,878	1.14 (1.03-1.26)	1.07 (0.96-1.18)	1.07 (0.97-1.19)	0	0.62
PM <sub>2.5</sub>	14	1,878	1.19 (1.06-1.33)	1.06 (0.92-1.22)	1.08 (0.92-1.27)	16	0.28
PM <sub>10</sub> Fe	14	1,878	1.14 (1.01-1.28)	1.05 (0.93-1.18)	1.05 (0.93-1.19)	0	0.78
PM <sub>2.5</sub> Zn	14	1,878	1.00 (0.91-1.11)	0.99 (0.90-1.10)	1.02 (0.92-1.12)	0	0.74
PM10 Zn	14	1,878	1.11 (0.98-1.24)	1.05 (0.93-1.18)	1.08 (0.96-1.22)	0	0.59
PM <sub>2.5</sub> S	14	1,878	1.76 (1.29-2.39)	1.31 (0.76-2.25)	1.34 (0.74-2.42)	47	0.03
PM <sub>10</sub> S	14	1,878	1.18 (0.94-1.49)	1.03 (0.81-1.30)	1.03 (0.81-1.31)	a	0.70
PM <sub>2.5</sub> Ni	$10^4$	1,758	1.15 (0.81-1.62)	1.04 (0.74-1.47)	1.02 (0.74-1.41)	30	0.17
PM10 Ni	13"	1,803	1.39 (1.04-1.88)	1.17 (0.94-1.45)	1.15 (0.93-1.42)	0	0.70
PM <sub>2.5</sub> V	12"	1,125	1.24 (0.80-1.91)	0.97 (0.75-1.26)	0.92 (0.71-1.21)	0	0.74
PM10 V	14	1,878	1.07 (0.69-1.65)	0.94 (0.67-1.33)	0.93 (0.68-1.26)	10	0.34
PM <sub>2.5</sub> Si	12 <sup>44</sup>	1,785	1.11 (0.90-1.38)	1.10 (0.89-1.37)	1.12 (0.90-1.40)	0	0.72
PM10 Si	14	1,878	1.12 (0.87-1.46)	1.03 (0.90-1.18)	1.04 (0.90-1.21)	ε	0.42
PM <sub>2.5</sub> K	14	1,878	1.06 (0.91-1.23)	1.02 (0.92-1.13)	1.03 (0.93-1.14)	0	0.64
РМ <sub>10</sub> К	13.	1,803	1.05 (0.94-1.17)	1.05 (0.95-1.16)	1.06 (0.96-1.17)	0	0.67

\* HRs presented for the following increments: 5 ng/m<sup>3</sup> PM<sub>2.5</sub> Cu, 20 ng/m<sup>3</sup> PM<sub>10</sub> Cu, 100 ng/m<sup>3</sup> PM<sub>10</sub> Fe, 500 ng/m<sup>3</sup> PM<sub>10</sub> Fe, 10 ng/m<sup>3</sup> PM<sub>2.5</sub> Zn, 20 ng/m<sup>3</sup> PM<sub>10</sub> Zn, 200 ng/m<sup>3</sup> PM<sub>10</sub> Zn, 200 ng/m<sup>3</sup> PM<sub>10</sub> S, 200 ng/m<sup>3</sup> PM<sub>10</sub> S, 1 ng/m<sup>3</sup> PM<sub>2.5</sub> Ni, 2 ng/m<sup>3</sup> PM<sub>10</sub> Ni, 2 ng/m<sup>3</sup> PM<sub>2.5</sub> V, 3 ng/m<sup>3</sup> PM<sub>10</sub> V, 100 ng/m<sup>3</sup> PM<sub>2.5</sub> Si, 500 ng/m<sup>3</sup> PM<sub>10</sub> Si, 50 ng/m<sup>3</sup> PM<sub>2.5</sub> K, and 100 ng/m<sup>3</sup> PM<sub>10</sub> K. † Model 1: age (time scale in Cox model), sex, calendar time; model 2: Model 1 + smoking status, smoking intensity, (smoking intensity)<sup>2</sup>, smoking duration, time since quitting smoking,

environmental tobacco smoke, occupation, fruit intake, marital status, educational level, employment status; model 3: Model 2 + area-level socio-economic status. We included only participants for whom data were not missing for any of the variables included in model 3, thus using an identical data set for analyses with all three models

‡ Relating to model 3 § Cochran test for heterogeneity

q No modelled air pollution estimates available for SNAC-K, SALT/Twin gene, 60-yr/IMPROVE, SDPP

\*\*No modelled air pollution estimates available for HUBRO

11 No modelled air pollution estimates available for HUBRO, VHM&PP

11 No modelled air pollution estimates available for HUBRO, EPIC-Athens

Table 3. Hazard ratios for lung cancer associated with exposure to PM<sub>2.5</sub> (per 5 µg/m<sup>3</sup>), PM<sub>10</sub> (per 10 µg/m<sup>3</sup>) and PM<sub>2.5</sub> S (per 200 ng/m<sup>3</sup>) both in one pollutant and in mutually adjusted two-pollutant models. The results derive from random-effects meta-analyses of cohort-specific results using confounder model 3\*.

\*Model 3: age (time scale in Cox model), sex, calendar time, smoking status, smoking intensity, (smoking intensity)<sup>2</sup>, smoking duration, time since quitting smoking, environmental tobacco smoke, occupation, fruit intake, marital status, educational level, employment status, area-level socio-economic status

Table 4. Hazard ratios for lung cancer in association with exposure to elemental components of PM<sup>\*</sup> for participants who did not change residence during follow-up and measures of heterogeneity between the underlying cohort-specific results. The results derive from random-effects meta-analyses with confounder model 3<sup>†</sup>

		Part	Participants who did not change residence	lence		All participants (same cohorts)
				Measure of	Measure of heterogeneity	
Exposure	No. of cohorts	No. of lung	HR (95% CI)	1 <sup>2</sup> (%)	‡ <b>a.</b>	— HR (95% CI)
		cancer cases				
PM <sub>2.5</sub> Cu	10 <sup>5</sup>	893	1.25 (1.01-1.53)	G	0.67	1.14 (0.97-1.35)
PM10 Cu	10 <sup>5</sup>	893	1.14 (0.96-1.35)	16	0.30	1.08 (0.96-1.20)
PM <sub>2.5</sub> Fe	$10^{5}$	893	1.08 (0.93-1.25)	O	0.63	1.08 (0.90-1.29)
PM <sub>10</sub> Fe	105	893	1.10 (0.94-1.28)	0	0.81	1.05 (0.92-1.20)
PM <sub>2.5</sub> Zn	10 <sup>5</sup>	893	1.11 (0.88-1.39)	0	0.57	0.99 (0.83-1.17)
PMi10 Zn	10%	893	1.28 (1.02-1.59)	0	0.74	1.09 (0.92-1.30)
PM <sub>2.5</sub> S	10 <sup>5</sup>	893	2.05 (0.73-5.75)	57	0.01	1.47 (0.65-3.30)
PM110 S	10 <sup>5</sup>	893	1.58 (1.03-2.44)	6	0.39	1.10 (0.85-1.44)
PMi <sub>2.5</sub> Ni	69	804	1.13 (0.77-1.65)	Q	0.68	1.01 (0.73-1.41)
PM <sub>10</sub> Ni	* <b>6</b>	839	1.59 (1.12-2.26)	0	0.44	1.29 (0.96-1.72)
PM <sub>2.5</sub> V	8 <sup>+†</sup>	621	1.07 (0.71-1.61)	0	0.96	1.02 (0.70-1.49)
PM10 V	105	893	1.12 (0.77-1.64)	a	0.47	1.01 (0.70-1.45)
PM₂.₅ Si	8#	821	1.26 (0.85-1.86)	33	0.17	1.11 (0.88-1.41)
PM110 Si	$10^5$	893	1.13 (0.95-1.36)	a	0.54	1.02 (0.88-1.18)
PM <sub>2.5</sub> K	10 <sup>5</sup>	893	1.18 (0.99-1.40)	0	0.46	1.02 (0.92-1.14)
PM <sub>10</sub> K	• <del>•</del> •	839	1.17 (1.02-1.33)	0	0.68	1.07 (0.96-1.18)

\* HRs presented for the following increments: 5 ng/m<sup>3</sup> PM<sub>2.5</sub> Cu, 20 ng/m<sup>3</sup> PM<sub>10</sub> Cu, 100 ng/m<sup>3</sup> PM<sub>2.5</sub> Fe, 500 ng/m<sup>3</sup> PM<sub>10</sub> Fe, 10 ng/m<sup>3</sup> PM<sub>2.5</sub> Zn, 20 ng/m<sup>3</sup> PM<sub>10</sub> Zn, 200 ng/m<sup>3</sup> PM<sub>2.5</sub> S, 200 ng/m<sup>3</sup> <sup>†</sup> Model 3: age (time scale in Cox model), sex, calendar time, smoking status, smoking intensity, (smoking intensity)<sup>7</sup>, smoking duration, time since quitting smoking, environmental tobacco PM<sub>10</sub> S, 1 ng/m<sup>3</sup> PM<sub>2.5</sub> Ni, 2 ng/m<sup>3</sup> PM<sub>10</sub> Ni, 2 ng/m<sup>3</sup> PM<sub>2.5</sub> V, 3 ng/m<sup>3</sup> PM<sub>10</sub> V, 100 ng/m<sup>3</sup> PM<sub>2.5</sub> Si, 500 ng/m<sup>3</sup> PM<sub>10</sub> Si, 50 ng/m<sup>3</sup> PM<sub>2.5</sub> K, and 100 ng/m<sup>3</sup> PM<sub>10</sub> K.

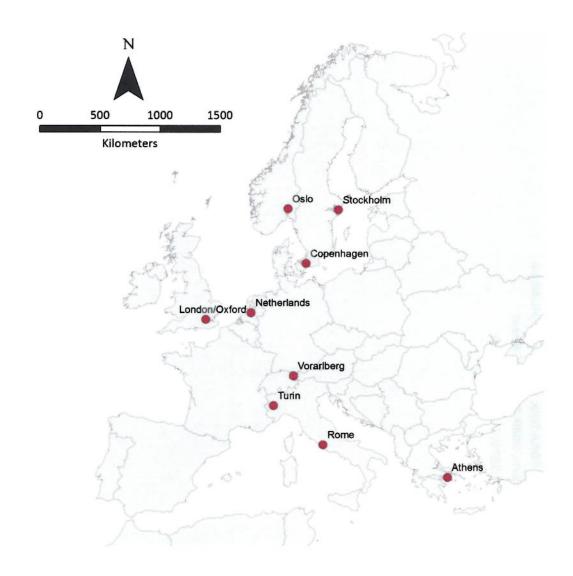
smoke, occupation, fruit intake, marital status, educational level, employment status, area-level socio-economic status. ‡ Cochrans test for heterogeneity § HUBRO, SNAC-K, SALT/Twin gene, 60-yr/iMPROVE, SDPP, DCH, VHM&PP, SIDRIA-Turin, SIDRIA-Rome, EPIC-Athens q HUBRO, DCH, VHM&PP, SIDRIA-Turin, SiDRIA-Rome, EPIC-Athens

\*\* SNAC-K, SALT/Twin gene, 60-yr/IMPROVE, SDPP, DCH, VHM&PP, SIDRIA-Turin, SIDRIA-Rome, EPIC-Athens

t+ SNAC-K, SALT/Twin gene, 60-yr/IMPROVE, SDPP, DCH, SIDRIA-Turin, SIDRIA-Rome, EPIC-Athens

\*\* SNAC-K, SALT/Twin gene, 60-yr/IMPROVE, SDPP, DCH, VHM&PP, SIDRIA-Turin, SIDRIA-Rome

Figure 1. Cohort locations. Four cohorts were located in Stockholm, two in the Netherlands and two in Turin.



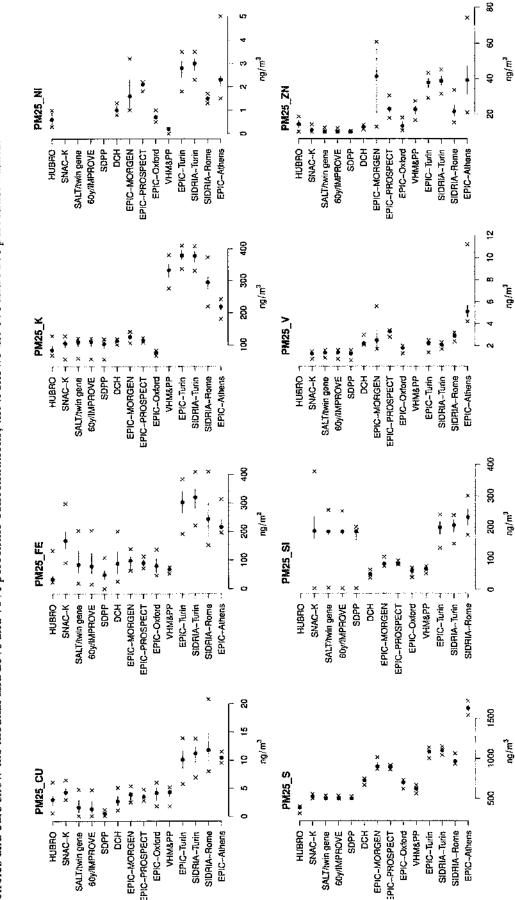


Figure 2: Estimated annual mean concentrations  $(ng/m^3)$  of  $PM_{2.5}$  elemental components at participants' addresses in each cohort. The solid circles and bars show the median and 25% and 75% percentile concentrations; the x shows the 5% and 95% percentile values.

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Supplementary Information Click here to download Supplementary Information: Supplementary appendix 15.pdf