We thank Timothy Heaton for his statistical insights and questions regarding the sampling techniques and the application of a Gaussian Process over benthic d18O data. We provide a point-by-point response to each comment below.

Overview
This is an interesting and well-presented paper which I enjoyed reading. I would like to thank the authors for their work. They provide a statistically-rigorous approach to combine information between various sediment cores when all these cores provide observations of the same (fairly smooth) underlying function. This is known as stacking the records.
I presume that the model builds on earlier work (called HMM-Stack, Ahn et al., 2017) in its HMM aspect for each sediment core. At its heart, the method assumes that each core $j$ records the same underlying function, providing paired observations $(y_{ij},d_{ij})$ where: $y_{ij}=f(\theta_j(d_{ij})) + \epsilon_{ij}$

Here $\theta_j(d_{ij})$ represents the age-depth relationship in each core (which can be based upon radiocarbon dating or any another technique). The methods uses MCMC to iterate between updating the age-depth models $\theta_j(\cdot)$ for each core; and the shared function $f(\cdot)$. Within this MCMC, $f(\cdot)$ is modelled as a Gaussian Process (GP), and the age-depth model in a more complex manner (presumably based upon an approach laid out in HMM-Stack). The method does some initial particle filtering but then seems to actually ditch that approach (using it only for initialisation) to use a Metropolis-Hastings As such the particle filtering appears somewhat redundant and could therefore be de-emphasized.

Overall, the paper is nicely written with sufficient technical detail to allow reproduction. The authors also give useful practical examples for $\delta^{18}O$ reconstructions from several marine cores. The method is potentially adaptable to a considerable range of scenarios and will provide a significant contribution to the community (although my expectation/experience is that for records which are not as smooth, or as shared, as $\delta^{18}O$ some bespoke modifications might be required to get the model to fit – which the authors also state).

Statistical Comments (mainly regarding the SI):
1) My main statistical comment is that, as a new reader, I do not sufficiently understand where the specific three state HMM age-depth model comes from. I am presuming this specific age-depth model builds on previous work. In the model, there are considered to be three states for a core. Given a particular state then the sedimentation rate follows a mixture of three log-normals restricted to being within a certain range.

This particular sedimentation model seems extremely specific, yet its justification is not really provided in either the main paper or S1. It is not clear, to a new reader, where this model comes from: either in terms of three states (with seemingly arbitrary sedimentation rate bounds) or the mixture of three log-normals within its permitted ranges (are these fixed or also estimated). What is the benefit of such a three state model, why were the boundaries chosen, and how are the parameters for each state selected? Is it somewhat arbitrary or is there geoscientific insight as to why there are three distinct states with these values?

I presume this model, and its explanation, comes from the earlier HMM-Stack work of Ahn et. al (2017). If so that is fine – it does not need to be re-justified here in detail. However I feel there does need to be an intuitive lay-person explanation in the Intro about how it builds on this earlier work and what is specifically new here. Currently the HMM model appears somewhat out of nowhere. Also S1 needs much stronger referencing to that work (to clarify a reader should look there for the justification.

The transition model here uses the same data from the transition model in HMM-Match (Lin et al., 2014). The boundaries of the three states (expansion, steady, and contraction) are also the same. We
will provide a more thorough description of this data and the methods used to construct the transition model in the revisions. We will also provide a section in the discussion elaborating on the justification of using this prior on a global compilation of cores. Future versions of BIGMACS will likely include multiple priors for the users to choose from based on the sedimentation environment of their core site. We will state that this is an area for future development.

2) I do not quite understand how the particle filtering is used to initialise the MCMC. How do you choose which particular particles to use (after you have run the particle filtering step) as the initialisation of your later MCMC? Do you run the MCMC many times with lots of initial starting points? How have you checked actual MCMC convergence and ensured you have explored the space fully from your initialisation?

We run the MCMC many times with lots of different initial starting points sampled by the particle filtering – in fact, particle smoother is a more appropriate terminology because we rely on not only the forward algorithm but also the backward sampling. For example, if we want to sample 1000 age paths, then we first run the particle smoother to get 1000 age paths and then feed them into the MCMC. It is hard to ensure the actual MCMC convergence theoretically, but we have tuned the number of samples and iterations from simulations with real data.

3) Outlier model – I may have misunderstood but, formally, it seems you have chosen \( g() \) to depend upon \( \mu \). If so, I think you probably cannot entirely ignore those observations classed as outliers in the MCMC updating. When you update the GP \( \mu | O, Y, A \) I would presume that the outliers will still inform as they come from a distribution that depends upon the parameter you wish to update. Consequently, I’m not sure that formally you can ignore all the values with \( O=1 \) and just fit a GP to the others.

This is unlikely to make much difference in practice so I am not saying that you need to change it (but you should perhaps mention this is an approximation). Perhaps you could get around this by keep the same mean for the outliers as the stack but just altering/increasing the variance for the outlier component \( g() \). If you do this then one would presumably still include the observations in updating the GP stack but the outliers would have less weight.

We have designed the outlier model so that it is affected by the mean and variance of the inliers, which are estimated in the stack construction step. To deal with it, we do not rely on only one sampled age paths in updating the stack. For example, we sample 100 age paths in the alignment step and outliers are sampled for each age path. To do so, we can deal with “ambiguous” d18O observations – if the chance of being an outlier is 50-50, then it is regarded as an outlier in about half of the age paths and not in the rest of the paths. After it, we do the regression on each age paths after discarding outliers and then merge those regression models into one model, which is the (updated) stack.

4) The section on length/complexity does not really tell me anything practically useful, e.g. the DNEA stack has a run time of 1.8 hours. That’s partially interesting, but how many MH iterations actually is that (bearing in mind you have ditched the particle filtering by that point)? You could presumably make it arbitrarily faster/slower entirely dependent on how many iterations you run everything (optimisation, particle filters, MCMC, …). Please tell me how many MCMC iterations you performed.

Time complexities are only for allowing readers to make a rough estimate of the running time, based on the number of sediment cores, their lengths, etc. The default numbers regarding the alignment and stack construction algorithm, including the number of MCMC iterations we performed, can be found in
the Software Manual, which can also be found on the GitHub page. Those numbers are also allowed to be selected by users, by changing them in text files in Defaults. Details can be found in the Software Manual, and we will add default values for these parameters in the supplementary material.

More General Applied/Presentation Comments:
1) I think it would be worth mentioning how your work links with/alongside broader errors-in-variables regression analysis. Fundamentally, that is rather analogous to what you are doing here – if the primary interest is in the stack rather than the age-depth model of each core which it seems to be. In errors-in-variables analysis, one has a series of observations \( y_i = f(\theta_i) + \epsilon_i \) but you do not know \( \theta_i \) precisely (you only observe \( T_i = \theta_i + \eta_i \)). This is effectively your situation - where your sediment cores provide a specific type/structure of calendar age uncertainty \( \eta_i \) and is some cases the \( T_i \)'s are not observed at all.

In a geoscience setting, using Bayesian techniques similar to you, this is basically what we do to make the IntCal curves (e.g. Heaton et al. 2020) but there is also quite a lot of general statistical methodological literature (e.g. Bayesian approach of Cook and Stefanski, 1994) on the topic. Additionally, there is quite a lot of a literature on registration in functional data analysis which could briefly be mentioned (e.g. book by J Ramsay and B Silverman).

I also did some work with a similar (but identical) goal – aiming to sharing age information between records using tie-points and a GP – in Heaton et al. (2013). This was used to create calendar ages for the Pakistan and Iberian Margin (Bard et al. 2013) , and Cariaco Basin (Hughen & Heaton 2020) data which then went into IntCal13 and IntCal20. This work was somewhat different in that we only tried to transfer dating information from one record to another and only used the tie-point ages. However it does provide a previous context where tie-points are used in a method that aims for statistical rigour rather than eye-balled tuning (with uncertainties on the contemporaneity of the ties rather like your model). Your work is however more in depth and generalisable than ours (we needed fairly simple age-depth models with multivariate covariances so we could input then into the main IntCal curve creation) Suggest that all this only needs a brief line or two in the Intro – just to add more detail/context about how your work fits within the wider statistical research literature.

Good suggestion. We will include “errors-in-variables” regression and will be sure to cite Heaton et al., 2013 as an example in the introduction or background.

2) My colleagues (when I tried to suggest a similar approach to them to map all features across records for other proxies) were very cautious. They felt that, for many records, the entirety of the proxy could not be mapped between cores. They rather believed that, for many proxies, it was often only the sharp/main transitions that were shared between records and they did not want to match everything.

I feel this point, that users must consider if trying to match every feature is something that will work for their proxy/data, should be made very explicitly. You do mention this in the manuscript but it is somewhat hidden and only appears towards the end (in the middle of the section on Strengths/Weaknesses on lines 520-525). I feel this caveat needs to be made considerably more prominent in the Intro/Conclusion when discussing GPs so readers will not misunderstand.

I am not a sufficient expert here, but it may be that benthic \( \delta^{18}O \) is more globally homogeneous than many other proxies (and the method must be used with considerable caution for some other proxies where responses can be antithetic).

While benthic d\( \delta^{18}O \) has been traditionally used as a proxy for global ice volume, studies have identified offsets during T1 between different locations. These offsets have been attributed to changes in
circulation rates, asynchronous surface signals, and water mass boundary changes. In section 4.1 we outline a strategy to identify cores that have likely been bathed by similar water masses and, thus, likely share a homogeneous benthic d$_{18}O$ signal.

3) Your Marine sites are very spread out and will not be expected to have the same regional offset $\Delta R$ from one another. You have chosen a mean of $\Delta R$=0 for all the cores but then quite a large uncertainty ($\sigma=200$) on $\Delta R$ to account for uncertainty. Again this is probably fine, as you have chosen a fairly large value (and I think everything will be somewhat led by the fitting of the many $\delta^{18}O$ measurements anyway). However, I would suggest that you might advise users to initialize a different $\Delta R$ for each core using the Reimer and Reimer (2017) database.

We do not advise people to choose $\Delta R$=0 if they have other information available. The belief is that, at least during the Holocene, any regional $\Delta R$ will remain roughly constant over time and so will be applicable along the core (as regional upwelling/ocean depth might remain relatively constant). If you choose an independent $\Delta R$ from one observation to the next then you do not model dependence in $\Delta R$ estimates. If it is a lot of work (or the marine core sites you use do not have $\Delta R$ estimates) then I suggest you just add a caveat/explanation for the paper (rather than redo everything).

Note: This is a fairly minor point that I doubt will affect your results due to the volume of $\delta^{18}O$ observations. If it is a lot of work (or the marine core sites you use do not have $\Delta R$ estimates) then I suggest you just add a caveat/explanation for the paper (rather than redo everything).

Yes, we could use the delta-R package in conjunction with an independent dating technique. Stratigraphically aligning a surface proxy to NGRIP offers a potential method to independently date cores at the Iberian Margin. For example, Skinner et al., (2019) aligned the abundance of N. pachyderma to calculate a time dependent reservoir age. Future iterations of BIGMACS may support alignment and stacking of planktonic d$_{18}O$ in which case the delta-R package and BIGMACS could produce reservoir age uncertainties that not only include the 14C measurement and calibration error but also the uncertainty from the probabilistic alignment. However, calculating a reservoir age for the cores in the ITWA stack is more challenging, as far as we know there is not an established target for these cores. This is an exciting direction to pursue, but we feel it is outside the scope of this work.

4) Is there a reason as to why the sedimentation rates of Lin et al. (2014) are applicable elsewhere? This seems like a considerable assumption. Hence while it is potentially a strength of your method to provide automated selections of sedimentation rates it is also a considerable danger if other use it as a black box when it is not appropriate. At the very least, you must ensure that any user inputs their data on the same measurement scale (i.e. m or cm) as the analysis you did for Lin et al. (2014).

Yes we agree. We plan to thoroughly describe the data and methods used to construct the transition model in the revisions.

Smaller Specific Points:
Main Document:
1) Line 66 – it is not only 14C production rate changes which cause variations in past atmospheric 14C/12C levels but also rearrangements of the carbon cycle (see e.g. Heaton et al. 2021). Suggest minor rewording to acknowledge this.

This sentence will be revised to reflect the processes described in Heaton et al., 2021.

2) Line 370 are your stack estimates smoother because you use a GP which is fundamentally a significant smoother? Or due to other factors such as averaging over calendar ages? Also does the smoothed
version lose genuine features - are the features you say you smooth/lose thought to be genuine phenomena?

The stacks constructed with BIMGACS are smooth because the Gaussian process regression is a continuous algorithm and thus does not have discrete steps that previous methods employed. Also, the degree of smoothing is determined by the choice of kernel. In addition, stack samples are drawn over the entire range of age model samples for each core (if there is not a clear feature to align there will be larger age uncertainty and potentially a larger stack standard deviation). Furthermore, because stacking is inherently a smoothing process by filtering out features that do not exist in every core (i.e., noise).

Figure S4 compares the DNEA and ITWA stacks with the DNA and INA stacks published in Lisiecki & Stern (2016). We see that timing and magnitude of each MIS stage agrees in the DNEA and DNA stacks. Data composing the ITWA stack is inherently noisier, and it is difficult to decipher which features are noise (perhaps caused by sediment disturbances) and which are climate signals. However, BIMGACS handles this data appropriately by increasing the standard deviation of the stack.

3) Figure 3 and Figure 4 – in the panel As showing the final stack, can you overlay the posterior mean estimate on top of the observations (rather than underneath where currently it can’t be seen)

Ok we will make this change.

4) Line 473-474 - Users should be aware that the age uncertainties returned by BIMGACS for age models generated by multiproxy alignment or stacking do not include the age uncertainty of the alignment target. I do not understand this comment about an alignment target – based upon your SI you suggest you can use your method on records where there is no a priori alignment target (i.e. when you just have a selection of cores each with their own 14C dates). Have I misunderstood?

Yes, BIMGACS requires an initial alignment target for the first iteration of stack construction. After the first iteration, the alignment target becomes the stack that was drawn in the last iteration. This sentence is referring to the age uncertainty resulting from an alignment. The uncertainty returned by BIMGACS is an alignment uncertainty, and shows the spread of possible alignments. However, every alignment target will also have age uncertainty, and this uncertainty is not included in the alignment process. A future version of BIMGACS may include this, the absolute age uncertainty of a benthic d18O aligned age model should reflect both the alignment uncertainty and the targets age uncertainty.

Suppl. Information
1. There are repeated uses of sigma to mean many things – unclear what the values that are updated in S4 refer to. Equally what are the h’s – need to be made somewhat clearer?

Ok we will clarify this and make all variables unique.

2. More detail is needed on the parameter choices for the age-depth model – can refer to other work if this is suitable.

We are not sure which section, age-depth model, or parameter choices this comment is referring to?

3. Minor point – the likelihoods are not probabilities (the densities are continuous)

Thank you we will fix this.
4. S5 – There is some referencing to other sections that has gone wrong: “The stack construction algorithm first iterates steps in subsections S4.2, S4.3 and S4.4 until convergence and then update the new one by the method in S4.1.”

Thank you for catching this, we will correct it.

There is no S4.4. Also, do you mean S5.1 at the end rather than S4.1?
Yes thank you, we will correct the numbering of supplementary sections.

General Questions (as I’m interested – not requiring further work):

1) I tried work on a similar topic a few years ago. I found that the lack of homogeneity in the underlying functions we considered (and that it was only some features that were shared) made the method hard to implement in practice. I didn’t get it to work very well (hence it remains unpublished).

Do you think that there is something special about the $\delta^{18}O$ signals you use that mean the features are highly shared between cores? Do you expect it to work as well for more challenging/variable functions/proxies? Do you think there is a danger that you get into highly multi-modal fits in some cases which the MCMC will not fully explore – or is your age-depth prior sufficiently strong to avoid that?

Because benthic temperature changes are relatively homogenous compared to SST changes we expect major features (such as termination events and other MIS stages) to be shared between signals from different cores. However, we do stress the importance of selecting cores based on their water mass history. It is more difficult to claim that a surface proxy, such as a planktonic $d^{18}O$, is homogeneous. Yet the Western Pacific Warm Pool provides one location that may have experienced homogeneous SST changes across late Pleistocene glacial cycles. We are currently investigating this and working to construct a planktonic d$^{18}O$ stack.

Age models produced with BIGMACS can be multi-modal if the direct age estimates (radiocarbon or additional ages) occur at a lower frequency than the cycle of the aligned signal. For example, we have observed multi-modal distributions in the 40 kyr world when using additional ages derived from magnetic reversals.

2) How much of a difference do the 14C measurements really make a difference when you have to match 2000 $\delta^{18}O$ observations? Do these swamp the independent calendar age information? Might there be use in having a dependency in the proxy measurements you wish to construct (from one observation to the next)?

We compare age uncertainty produced from C14-only age models, d$^{18}O$-only age models, and multiproxy age models in Figure S3. For the age models in this study the multiproxy age models have the smallest uncertainty, followed by C14-only and finally d$^{18}O$-only. Furthermore we find that the multiproxy age models agree well with the C14-only age models (panel b of Figures 3 and 4). Disagreement between multiproxy, d$^{18}O$, and C14 age models for a single core could be a result of C14 age errors, heterogeneous d$^{18}O$ signals, or/sediment disturbances. The extent to which BIGMACS will favor one proxy over the other depends on the total calibrated radiocarbon age uncertainty, the standard deviation of the target stack, and the likelihoods for C14 and d$^{18}O$ data. Both likelihoods are modeled as a student’s t-distribution, however the distribution applied to C14 data has smaller tails than
It is difficult to generalize the degree to which different resolutions control the age model construction process.

3) As a statistician, I think it is a bit of a shame that all of the material on the methods itself has been moved to the SI. I appreciate I am biased and that many readers will be much more interested in the results than technical details.

We have found it difficult to find a balance between simplification and statistical rigor. Our goal is to create a manuscript that targets the broader palaeoceanographic community.

References