

Author response to referee comments on ‘Testing the assumptions...’

November 2023

Dear Editor,

We would like to thank the two reviewers for giving up their time to read our manuscript and for the positive evaluation.

We would also like to thank them for their suggestions and comments which we have addressed point-by-point below in bold face print.

On behalf of all coauthors,

Mark Williamson

1 RC1: BB Cael

This manuscript addresses an important issue with a discrepancy between an emergent constraint that held well for CMIP5 and less so for CMIP6. The authors identify the reason, relating to an assumption in the emergent constraint’s derivation.

I found this to be a very useful, interesting, and convincing paper; I cannot remember the last time, if ever, that I had so few comments on a manuscript. Nice work.

Thank you for the comment, this is much appreciated.

Minor Comments:

1.1 It would have been nice to explain a bit more in the abstract what ‘the internal variability parameter’ is, if there is space.

We have updated that part of the abstract to read ‘We show one assumption, that of

low correlation and variation between ECS and the internal variability parameter, a parameter that captures chaotic internal variability as well as sub-annual (fast) feedbacks, while true for CMIP5 is not true for CMIP6. When accounted for, an emergent relationship appears once again in both CMIP ensembles implying the theoretical basis is still applicable although the original assumption in CHW18 is not.'

1.2 It would have been nice to see Spearman or Kendall correlations & also p-values on these correlations, though I understand why the authors chose to stick with the Pearson correlation that's in the literature being compared to.

Thank you for the suggestion, we will investigate these statistics further and include them in a revised manuscript if providing further insight.

Even More Minor Comments:

1.3 Line 2 - suggest deleting '(then latest) state-of-the-art' - sounds impartial

Removed.

1.4 Line 7 - would say 'is weaker' not 'got weaker'

Good suggestion, changed.

1.5 Line 64 - incomplete sentence. In general lines 64-69 could use some rephrasing.

We have rephrased this paragraph for clarity. It now reads 'The central interest of this manuscript is to test the assumptions that go into the derivation of the emergent relationship in CHW18. These assumptions are outlined in section 3 and then tested in the CMIP5 and CMIP6 model ensembles with the aim of understanding why the emergent relationship in CHW18 is weaker for the CMIP6 model ensemble. Of course all assumptions will be ultimately wrong if perfect agreement is expected (the often used quote 'all models are wrong' applies). However, 'some models are useful' and we look for agreement 'for all practical purposes (FAPP)', a term coined by John Bell (Bell, 1990). We will largely not be interested in the final step of obtaining the emergent constraint that results from combining the emergent relationship with observations for reasons we will outline later in the manuscript.'

1.6 Line 161 - uncorrelated with what?

We have edited the sentence to read 'For both ensembles $Q_{2\times CO_2}$ is uncorrelated to ECS.'

1.7 Line 268 - would replace ‘good’ with ‘sound’

Replaced.

1.8 Line 272 - would replace ‘good’ with ‘strong’

Replaced.

Thanks for the enjoyable read.

B. B. Cael

2 RC2: Anonymous

2.1 Overall, I acknowledge that the work has a robust, logical structure: the methodology is well established, some important additions, such as testing the 2-boxes conceptual model provide better context for the results obtained with the simpler Hasselmann’s model. I do think, as well, that the manuscript falls a bit short in providing an explanation for the reasons why CMIP6 models do not exhibit such a strong emergent constraint as the one found in CMIP5 ensembles. In doing so, I struggle to see how the work could contribute to broader discussions on what use one can make of emergent constraints in the context of detection of the forced signal and attribution.

We would argue that the central point of the manuscript is that we *do* provide a reason for why CMIP6 models do not exhibit as strong correlations as CMIP5 models, at least in the case for the emergent constraint presented in CHW18 i.e. a central assumption that held in the theory for the emergent relationship for the original CHW18 theory that held for CMIP5 no longer holds for CMIP6, namely the internal variability parameter being uncorrelated to ECS.

Therefore, I think that the manuscript could substantially improve if at least the following two aspects would be taken into account.

2.2 Why is the internal variability parameter so crucial in defining the ECS emergent constraint in CMIP6. Why is it not the case for CMIP5?

Again, we would argue the answer to this question is one of the main points, if not the main point of the manuscript. To repeat the argument again here: The equation used to derive the emergent relationship that the emergent constraint is founded on in CHW18 is a proportionality between ECS and the statistic of variability Ψ .

However, there are some extra parameters, the internal variability parameter being one of them, that were treated as constants in the original study of CHW18 when only the CMIP5 ensemble was available. In that study and here in this manuscript, we show that this is a good assumption for CMIP5. However, we also show this is not a good assumption for CMIP6 - the internal variability parameter *is* correlated to ECS in this ensemble and *cannot* be treated as a constant. We demonstrate that when the internal variability parameter is incorporated into the predictor for the emergent constraint, good emergent relationships emerge in both CMIP5 and CMIP6 ensembles. We therefore identify why the emergent constraint in CHW18 in its original form failed in CMIP6 - it was not due to the theory being incorrect, it was due to the assumptions in applying the theory to the full complexity CMIP6 ensemble.

2.3 Is the $ECS - \Psi$ constraint peculiar? What happens with other notable emergent constraints? Do they also differ from CMIP5? If so, do they differ because of similar reasons?

Schlund et al. (2020) tested 11 emergent constraints found in CMIP5 and nearly all of these got weaker in CMIP6. We do not know whether they failed for similar reasons. Indeed, many of them do not have a simple theoretical model as a basis for their emergent relationship so assumption testing, the approach we follow in this manuscript, would be difficult to do. This is why we argue that emergent constraints should be based on a testable, falsifiable theoretical model. This aids understanding and lifts emergent constraint research from looking for strong correlations between variables to a more scientific approach of testing hypotheses of how the Earth system works.

2.4 I believe that the first point (2.3) is of particular relevance, given its implications for the development of synthetic model diagnostics and the usage of historical/paleoclimatic evidences to better understand and predict future climate scenarios.

We agree. Looking at all the other emergent constraints and identifying why they got weaker in CMIP6 would be very beneficial to understanding and useful to the community. This however, would be a very large task and it is not clear (at least to us) how that could be done. The approach followed in this manuscript (testing the theoretical basis) would not be easy to apply to many other emergent constraints.

SPECIFIC COMMENTS

2.5 56-57: some reference on the usage of simple models for the reproduction of forced global mean temperature response could be useful here and elsewhere in the manuscript;

Good point. We have added Caldeira & Myhrvold (2013), Geoffroy et al. (2013a), Geoffroy et al. (2013b), Gregory (2000), Held et al. (2010) and MacMynowski et al. (2011).

2.6 101-104: I do not have clear if the choice of 15 CMIP5 models is just guided by the need for consistency with Geoffroy et al. 2013 work or if there are other practical/theoretical reasons for that. Given that to the best of my knowledge more CMIP5 models should be available, I wonder if it would be possible to have a similar amount of models in both CMIP5 and CMIP6 ensembles. If that is not possible, I wonder if some arguments could be provided on the implications of the size of the ensemble for the robustness of the discussed relation.

We agree this could have been made clearer and will add additional text in a revised manuscript. The reason is given in lines 101-104 but more needs adding here. We analyze the same CMIP5 models as chosen in Geoffroy et al. (2013b) as we use their published parameter values in section 5 to run simulations of the simple box models to compare the pure theory with the full complexity CMIP5 models. To fairly compare the full complexity model results with the box model results limits us to the same set of models - the set of 15 models Geoffroy et al. (2013b) chose to analyze. For both CMIP5 and CMIP6, larger numbers of models (provided they are truly independent of each other) would give more robust emergent relationships. As outlined in lines 104-107, for CMIP6 we chose the largest number of models that perform historical, piControl, abrupt-4xCO2 experiments for maximal robustness. Ideally of course, we would have many more (independent) models. We will think about quantifiable implications of the ensemble size in a revised manuscript.

2.7 105-106: a bit in line with my previous comment, I see that it is a common procedure limiting to r1i1p1 or r1i1p1f1 runs, but it might be worthwhile, given that the interpretation strongly relies on the retrieval of the internal variability parameter, to discuss a bit if such parameter holds across different ensemble runs. It is not entirely straightforward to me, whether the choice of the parameter in the chosen runs would be representative of the other runs as well;

This is a good point and one we will investigate in a revised manuscript. Not all models have multiple runs (particularly for the piControl experiment) but for those that do we will calculate the internal variability parameter values for different runs of the same model. However, our suspicion is that it will not vary much for the same model due to the long timeseries it is fitted to, at least for the initial value (r) runs.

2.8 155-156: provided the discussion above, I do not have clear why the authors opt for linearly detrending the temperature with the 55 years moving window, especially given that in a previous

paper (Cox et al. 2018b) they noticed that retaining the external forcing would possibly improve the emergent relationship;

We thank the referee for pointing this out. This was the procedure introduced in CHW18 and we continue with the same procedure here for consistency and comparison. The reasons for using a 55 year window have been discussed in the original paper (Cox et al. 2018a) as well as subsequent publications (Cox et al. 2018b and Williamson et al. 2018). The reason for linear detrending is to remove the response due to the slow timescale in the climate. It turns out that when fitting two-box models to the CMIP models, a fast timescale (~ 4 years) and a slow timescale (~ 200 years) response result, see Geoffroy et al. (2013b) for example or the tables in the appendix of the present manuscript. Linear detrending with a 55 year timescale fits nicely between the short and fast timescale and removes the slow response component. It also minimizes the uncertainty in the resulting emergent constraint (Cox et al 2018a). Removing the slow timescale response leaves a signal that is more Hasselmann (one-box) model like and therefore more like the underlying simple theory of the emergent relationship. We will expand the paragraph starting at line 145 to include this discussion which we neglected in the submitted manuscript.

2.9 160: if the correlation value is meant to be the one in the title of the panels of in Figure 2, it would be useful to explicitly mention it here;

Good suggestion. We have now changed the sentence at line 160 to read ‘... we plot $Q_{2\times CO_2}$ against ECS and compute their correlation in both CMIP5 and CMIP6 ensembles. For both ensembles $Q_{2\times CO_2}$ is uncorrelated to ECS ($r = -0.17$ for CMIP5 and $r = -0.07$ for CMIP6).’

2.10 Figures 4 and 6: these figures, showing the relations between the two assumed parameters in CMIP5 and CMIP6, do not seem to add more arguments to the discussion than what already mentioned in the text. Consider whether is possible to remove them;

They were added as additional evidence and for completeness and clarity. But we agree they could be removed without changing the discussion. We will remove them in a revised manuscript.

2.11 Figures 9 and 10: when comparing the PDFs for piControl and historical, the authors evidence their similarities. It is a bit overlooked, though, that at first glance CMIP5 and CMIP6 in the historical runs exhibit substantially different medians and variance. Furthermore, the median for piControl in CMIP6 is possibly negative, whereas it is positive in CMIP5. Can the authors provide an explanation for that?

Figs 9 and 10: Median and variance in CMIP5 and CMIP6 historical runs - Remember the histograms represent repeated simulations of the CMIP H76 emulators whereas the vertical dotted lines show the actual CMIP full complexity models. The idea of these figures is to show that the full complexity models can be reasonably well simulated by the pure theory (coloured dotted lines can be compared to the medians of the same coloured histogram). Agreement is reasonable and plausible (although much better for the two-box emulators in figs A1 and A2). Variance in the full complexity model ensemble however cannot be sampled due to each model having one run hence the single vertical dotted line. The larger variance for the CMIP5 H76 emulator compared to the CMIP H76 emulator could be due to (i) the smaller number of models in the CMIP5 ensemble and/or (ii) a larger spread of σ_Q values in CMIP5. Looking at tables B4 and B5 in the appendix, CMIP5 historical σ_Q values have a larger standard deviation (0.18 versus 0.16 in CMIP6) confirming (ii) as a possible reason.

Fig 9 LH panel $r(\Psi, ECS)$ median for piControl in CMIP6 is possibly negative, whereas it is positive in CMIP5. Can the authors provide an explanation for that? The median of the correlation coefficient is negative but not significantly different from zero correlation for CMIP6. This result essentially backs up the central finding of the paper - that σ_Q needs to be included i.e. $\Psi \rightarrow \Psi/\sigma_Q$ (RH panel of figure 9) to recover a significant correlation with ECS. This is true of the pure theory (histograms) or the full complexity models (dotted vertical line). Why could the median be at slightly negative correlation values between Ψ and ECS (although the figure suggests not significantly different from zero correlation)? I guess this could be due to the negative correlation between the internal variability parameter and ECS.

2.12 288: the authors acknowledge that this remains an unanswered question, but I do think it is crucial to try to provide even a speculative explanation for that, in order to improve the usability of the main result described in the manuscript, at least something that could serve as triggering hypothesis for future work;

We agree that it would be good to provide a route to answering this question and this is what the lines from 295-303 do without speculating on why there is correlation between σ_Q and ECS in CMIP6 (or lack of in CMIP5). We prefer not to speculate at this stage as it would be just hand waving.

TECHNICAL CORRECTIONS

2.13 67: for ‘all practical purposes’ → ‘for all practical purposes’;

Thank you, good catch. Changed.

2.14 175: is it actually -0.06 , rather than -0.60 ;

No, $r(\sigma_Q, ECS) = -0.6$ for CMIP6 piControl experiment showing that σ_Q is still correlated to ECS in the piControl experiments as well as the historical. This is the opposite to CMIP5 that shows little correlation.

2.15 226: ‘results’ → ‘result’;

Changed.

2.16 238: ‘RH’ → ‘rhs’;

RH is the abbreviation of ‘right hand’. We prefer to keep this as the sentence reads better that way.

2.17 Figures 9 and 10: the legends do not seem to agree with the caption and the text;

Thank you for pointing this out. We will correct this.