

# North Atlantic Subtropical Mode Water properties: Intrinsic and atmospherically-forced interannual variability

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**Abstract.** This study investigates the contributions of the ocean's chaotic intrinsic variability (CIV) and atmospherically-forced variability on the interannual fluctuations of the North Atlantic ~~Eighteen-Degree-Water (EDW)~~Subtropical Mode Water (STMW) properties. Utilizing a 1/4° regional 50-member ocean/sea-ice ensemble simulation driven by an original surface forcing method and perturbed initially, the forced variability of ~~EDW~~STMW properties is estimated from ensemble mean fluctuations, while CIV is determined from deviations around the ensemble mean within each member. The model successfully captures the main features of ~~EDW, showing good~~STMW, showing correct agreement with observation-based ARMOR3D data in terms of location, seasonality, mean temperature and volume, and interannual variance of its main properties. CIV significantly impacts ~~EDW~~STMW, explaining 10-13 and 28-44 % of the interannual variance of its geometric and thermohaline mean properties, respectively, with a maximum imprint on ~~EDW temperature. Observed~~STMW temperature. Observation-based and simulated intrinsic-to-total variance ratios are mostly consistent, dispelling concerns about a signal-to-noise paradox. This study also illustrates the advantages of ensemble simulations over single simulations in understanding oceanic fluctuations and attributing them to external drivers, while also cautioning against overreliance on individual simulations assessments.

## 1 Introduction

The ~~Eighteen-Degree-Water (EDW)~~North Atlantic Subtropical Mode Water (STMW), also called ~~North-Atlantic-Subtropical Mode~~Eighteen Degree Water (STMW), is an abundant water mass located in the North Atlantic subtropical gyre. It is a weakly stratified, homogeneous ~~mode water of near constant temperature (Worthington, 1958) that~~water mass sitting on top of the permanent pycnocline with constant temperature near 18°C (Worthington, 1958; Feucher et al., 2016). The STMW plays a notable role in ~~regional and global climate (Kwon and Riser, 2004; Billheimer and Talley, 2013).~~climate and ecosystems, most notably because it is a significant heat and anthropogenic carbon reservoir (e.g. Dong and Kelly, 2004; Bates et al., 2002; Bates, 2007; Kelly that further supply or deplete oxygen and nutrients to the subtropical gyre and the Western boundary current system (e.g. Jenkins and Doney). Worthington (1958) first described a possible formation mechanism for ~~EDW~~STMW, later completed in Worthington (1976): surface buoyancy loss during the winter deepens the mixed layer in the Gulf Stream area. Part of this newly formed water mass is advected eastward by the North Atlantic Current, but most of it is subducted in spring to the south and isolated from the

atmosphere below the summer thermocline. This subduction process forms the weakly stratified core of EDW-STMW, which  
25 is partially renewed each year. Maze et al. (2009); Forget et al. (2011); Billheimer and Talley (2013, 2016); Joyce et al. (2013)  
and Joyce (2013) among others have shown that the seasonal fluctuations of EDW-STMW are governed by air-sea fluxes that  
form the deep winter mixed layer feeding the EDW-STMW reservoir, and vertical diffusion together with isopycnal eddy-  
driven mixing to the south of the Gulf Stream that erode the EDW-STMW reservoir. More recently, Wenegrat et al. (2018)  
30 EDW-STMW reservoir. However, Sinha et al. (2023) have shown that mesoscale-resolving numerical simulations can capture  
this impact without fully-resolved submesoscales (i.e. buoyancy fluxes insensitive to finer grid resolution).

Mode waters are associated with minima in Ertel Potential Vorticity (PV), where relative vorticity  $\zeta$  is generally omitted  
when the available data have coarse spatial resolution. Forget et al. (2011) and Joyce (2013) have noted that while PV minima  
are very often used to detect EDW-STMW, there is no unique definition of this water mass in the literature. Depending on  
35 their available data, authors use working definitions that identify EDW-STMW well enough for their purposes. Drawing on the  
impermeability theorem laid out by Haynes and McIntyre (1990), Marshall et al. (2001) showed that there can be no PV flux  
across isopycnals within the water column, and that any PV flux along isopycnals can only take place at the air-sea interface  
or at the interface with topography. Since EDW-STMW is formed in the winter mixed layer, it is visible as a pool of low PV  
relative to its surroundings once isolated from the atmosphere below the seasonal thermocline, and any erosion of this low  
40 PV pool must be isopycnal. Using 3-dimensional data obtained from observations or numerical simulations, it is possible to  
combine PV and density to identify and describe the EDW-STMW (e.g. Maze and Marshall (2011)).

Kwon and Riser (2004) have shown that the observed interannual-to-decadal fluctuations of EDW-STMW properties are  
strongly correlated to the North Atlantic Oscillation index. Dong and Kelly (2013) used a combination of observations and  
proxies for key processes (e.g. Gulf Stream path length for mixing) to further investigate these low-frequency fluctuations  
45 and highlighted the dominant role of surface heat fluxes, Ekman advection playing a smaller but non-negligible role. Evans  
et al. (2017) and Li et al. (2022) further demonstrated that EDW-STMW interannual volume variations are indeed driven by a  
combination of diabatic and adiabatic atmospheric forcing, but that the NAO-related adiabatic forcing (Ekman-driven) is a key  
player to explain local extreme anomalies.

However, model studies have shown that EDW-STMW interannual fluctuations are not fully explained by the atmospheric  
50 variability when oceanic non-linearities are explicitly simulated. Hazeleger and Drijfhout (2000) showed from shallow-water  
eddy simulations that the horizontal distribution of the EDW-STMW thickness exhibits modes of interannual variability under  
climatological atmospheric forcing devoid of interannual fluctuations. Dewar (2003) further showed from quasi-geostrophic  
eddy simulations that interannual to multidecadal modes of variability also emerge under stochastic atmospheric forcing  
in the region of the EDW-STMW. These low-frequency modes emerge in the absence of any low-frequency atmospheric vari-  
55 ability and may thus be labelled *intrinsic*. More realistic, primitive equation ocean simulations confirmed the emergence and  
persistence in the eddy regime of substantial low-frequency intrinsic variability under seasonal forcing (Penduff et al.,  
2011), with marked imprints on the North Pacific EDW-STMW as well (Douglass et al., 2012). Various non-linear oceanic  
processes have been invoked to explain this phenomenon. Sérazin et al. (2018) for instance showed that an inverse cascade

of kinetic energy from mesoscale turbulence towards larger scales can drive intrinsic variability up to interannual timescales, regardless of the atmospheric variability; Hochet et al. (2020) showed from eddying simulations that large-scale baroclinic instabilities may also directly generate interannual-to-decadal intrinsic variability with no direct contribution of mesoscale turbulence. However, Penduff et al. (2011) and Grégorio et al. (2015) showed that the interannual-to-multidecadal intrinsic variability becomes negligible when the resolution of their global ocean model is coarsened from  $\frac{1}{4}^\circ$  to  $2^\circ$ .

The large ensemble of global ocean/sea-ice simulations performed during the OceaniC Chaos – ImPacts, strUcture, predicTability (OCCIPUT) project (Penduff et al., 2014) has shown that at  $\frac{1}{4}^\circ$  resolution, intrinsic variability can compete with, and locally exceed, its atmospherically-forced counterpart at interannual-to-decadal timescales, with substantial imprints on many large scale oceanic indices: Atlantic Meridional Overturning Circulation (Leroux et al., 2018), global Meridional Heat Transport (Zanna et al., 2019), latitude and velocity of the Kurushio extension (Fedele et al., 2021), Southern Ocean eddy kinetic energy (Hogg et al., 2022), Ocean Heat Content variability and long-term trends (Sérazin et al., 2017; Llovel et al., 2022), etc. These studies highlight the random phase of intrinsic ocean fluctuations developing within individual ensemble members around the atmospherically-paced ensemble mean evolution. This nonlinearly-driven random ocean variability will thus be referred to here as Chaotic Intrinsic Variability (CIV).

Since Hazeleger and Drijfhout (2000) and Dewar (2003), no study has been published on the North Atlantic EDW-STMW chaotic intrinsic variability. During the last 20 years however, model studies have confirmed in idealized and realistic setups that mid-latitude ocean dynamics are strongly impacted by low-frequency CIV in particular within western boundary current systems and their associated recirculation gyres, where EDW-STMW is found. The major contribution of non-linear and mesoscale processes in EDW-STMW formation and erosion is also well established. It is thus time to revisit and quantify the relative contributions of CIV and of atmospheric fluctuations in the interannual EDW-STMW variability; this is the aim of the present study, performed with a primitive equation ensemble simulation, whose realism will be assessed against an observational reference.

Section 2 describes the simulated and observation-based datasets used in this study, our definitions of EDW-STMW and of its features, and the methods we used to process the data. Section 3 compares the simulated and observation-based EDW-STMW interannual variabilities, and assesses their forced and chaotic intrinsic components with a highlight on ensemble simulation benefits. Our results are summarized and discussed in Section 4.

## 2 Datasets and processing

### 2.1 The OCCIPUT regional ocean/sea-ice ensemble simulation

#### 2.1.1 Ensemble modelling strategy

Our 5-daily model dataset was produced during the OCCIPUT project using a 50-member regional ensemble of forced oceanic hindcasts performed with the NEMO v3.5 ocean/sea-ice model implemented on the North Atlantic with  $1/4^\circ$  horizontal

90 resolution and 46 vertical levels<sup>1</sup>. Its southern and northern boundaries at 20°S and 80°N are treated as solid walls with 28-gridpoint buffer zones where simulated tracers are restored to monthly climatological conditions (Levitus et al., 1998), with a restoring coefficient decreasing inwards toward zero; intrinsic variability is therefore solely generated inside the domain without any influence coming from the surrounding ocean, and damped in the buffer zones.

The 50 ensemble members are initialized on January 1st, 1993 from the final state of a single-member 19-year spin-up, and  
95 are further integrated for 20 years until the end of 2012. The ensemble dispersion is triggered by applying a slight stochastic perturbation within each member during 1993; this perturbation scheme is described in Brankart (2013) and is designed to simulate the impact of subgrid-scale uncertainty on geostrophic velocities. The perturbations are turned off at the end of 1993, and the spread that they have introduced is then fully controlled by nonlinear ocean processes during the rest of the run. The realistic Drakkar Forcing Set DFS5.2 described in Dussin et al. (2016) is used between 1993 and 2012 to derive the atmospheric  
100 forcing, which is applied identically on all ensemble members: the (atmospherically-)forced variability is thus estimated from the variability of the ensemble mean, and the CIV is given by deviations around the ensemble mean within each ensemble member.

### 2.1.2 The ensemble-averaged forcing function and its impact on ensemble statistics

Besides its regional extension and shorter duration, this simulation differs from the 56-year global OCCIPUT ensemble described in earlier papers (e.g. Bessières et al., 2017) by its surface forcing: all members are forced by identical air-sea fluxes in  
105 our regional ensemble, rather than identical atmospheric conditions in the global ensemble. At each timestep, bulk formulae are used within each of the 50 regional members to compute air-sea fluxes based on the current DFS5.2 atmospheric state and on each member's surface state. The ensemble average of these air-sea fluxes is then computed at each time step, and applied uniformly on all members in order to compute the next time step.

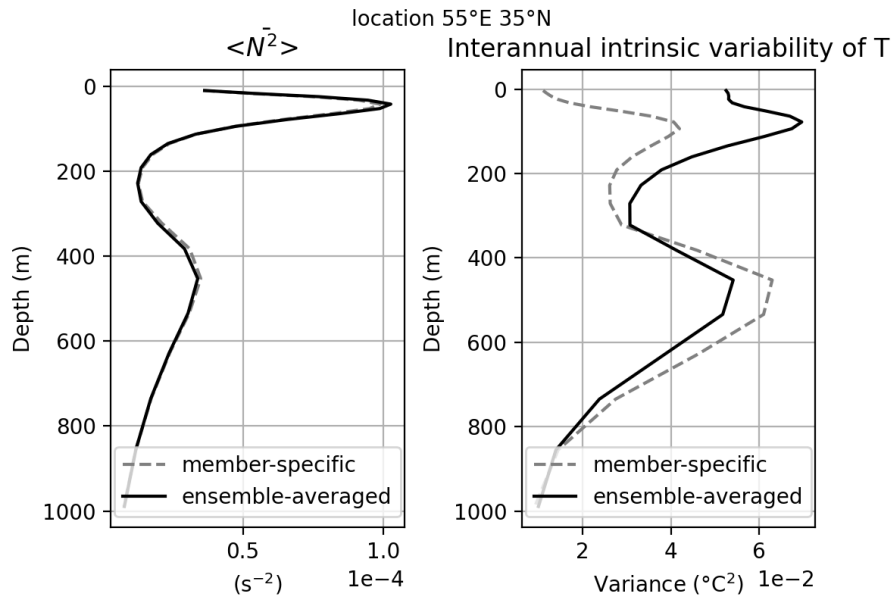
110 ~~Appendix ?? shows that this ensemble averaging of~~

~~Figure 1 compares in the STMW pool the behaviour of the present ensemble (with ensemble-averaged air-sea fluxes  
cancels the adverse damping of fluxes) with a smaller 10-member ensemble where each member was driven by air-sea fluxes  
computed from its own surface state<sup>2</sup>. The left panel in Figure 1 shows that the shallowest maximum of model stratification  
(in ensemble and temporal average) sits at the depth (about 50 m) of the ensemble spread of temperature near the surface,  
115 without altering the seasonal pycnocline, and above the pool of weakly stratified STMW found between about 150 and 300  
m. The second stratification maximum locates the permanent pycnocline at about 450 m on average, and the stratification  
decreases towards greater depths. This profile is not only consistent with the observed mean stratification of the region  
(e.g. Feucher et al., 2016, 2019), but is almost identical in both ensembles: these two results show the equal consistency and  
realism of both forcing methods regarding the main STMW structure, and of the ensemble mean (forced) model evolution.~~

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<sup>1</sup>~~The present This regional ensemble simulation is~~, referred to as NATL025-GSL301 in the OCCIPUT database, ~~and as is similar to the~~ E-NATL025 simulation described in ~~Bessières et al. (2017) with two differences: its size (50 members instead of 10) and its atmospheric forcing function, as described below.~~ The technical implementation of OCCIPUT ensembles is described in ~~more~~ detail in the latter paper.

<sup>2</sup>~~This 10-member ensemble run is referred to as E-NATL025 and described in Bessières et al. (2017).~~



**Figure 1.** Vertical profiles of the time- and ensemble-averaged Brunt-Väisälä frequency (left), and of the time-average of the ensemble variance of yearly mean temperature (right). Results are shown for the run where ensemble-averaged air-sea fluxes are applied to all members (thick line), and for the run where member-specific air-sea fluxes are applied to each member (dashed line). All profiles are taken at the same location within the formation zone of STMW.

120 ~~We argue that the cancellation of this damping is physically justified: intrinsic anomalies of the upper ocean heat content (in particular at interannual timescales) are much more likely to impact the atmosphere than the opposite given the much larger heat capacity of seawater compared to air, and should not be artificially damped as strongly as they are in the long-term model state.~~

125 The vertical profile of interannual intrinsic variance of temperature ( $varT(z)$ , right panel in Figure 1) has the same general shape as the averaged stratification in both ensembles, with the shallowest  $varT$  maximum sitting slightly below the seasonal pycnocline. However,  $varT$  at the surface increases by a factor of 5 when member-specific ~~forcing ease. Our forcing approach thus simulates the time-varying constraint exerted by the atmosphere on the "forced" ocean state and variability as in classical~~ air-sea fluxes are replaced by ensemble-averaged fluxes; this factor is about 1.75 near the seasonal pycnocline<sup>3</sup>. In other words, using ensemble-averaged instead of member-specific air-sea fluxes does not adversely affect the atmospherically-forced

130 oceanic state and evolution, and enhances the ensemble dispersion of yearly temperatures in the upper 300 m. We explain this latter enhancement and argue that this ensemble-averaged forcing method is preferable, as follows.

<sup>3</sup> $varT$  below about 800 m and the full-depth stratification remain insensitive to the forcing method, but member-specific fluxes increase  $varT$  by about 20% near the permanent pycnocline. This increase may be associated with the excessive damping of intrinsic baroclinic modes that account for SST fluctuations at the surface, and a subsequent enhancement of the baroclinic modes that explain temperature variability near the pycnocline. This hypothesis is currently under examination.

The classical (member-specific) computation of turbulent air-sea fluxes through bulk formulae in ocean-only simulations, while letting intrinsic ocean variability behave as would be expected (i.e. with no excessive damping) in coupled simulations induces an implicit relaxation of sea-surface temperature (SST) toward a prescribed and fluctuating equivalent air temperature  $T_a$ , with a time scale on the order of 40 days in our region of interest (see Fig. 6 in Barnier et al. (1995)). This relaxation is arguably overestimated in such simulations where the heat capacity of the atmosphere is assumed infinite despite its being much smaller than that of the ocean in nature. In an ensemble simulation driven with member-specific fluxes, this results in SSTs being over-relaxed toward the same  $T_a$  within all members; this in turns yields an excessive damping of ensemble SST dispersion at these long timescales in particular, and of intrinsic variability in general. Indeed, previous  $1/4^\circ$ -resolution NEMO simulations driven by classical (member-specific) forcing have been shown to underestimate surface intrinsic variability at all scales, compared to observations and to  $1/12^\circ$  simulations (see e.g. Penduff et al., 2010; Sérazin et al., 2015, 2018).

The ensemble-averaged forcing method avoids this excessive damping of surface CIV and lets intrinsic temperature anomalies reach up to the surface. Such a behavior is arguably expected in coupled ocean-atmosphere simulations, where the ocean's thermal inertia overwhelms that of the atmosphere; estimating the strength of interannual CIV in eddy-coupled models would help verify this hypothesis. Nevertheless, the use of ensemble-averaged instead of member-specific fluxes removes this unphysical imbalance between the oceanic and atmospheric heat capacities, and compensates the lack of simulated intrinsic variability. We hypothesize that the amplitude of upper-ocean temperature interannual CIV in nature sits between those simulated with both forcing strategies, and argue that the ensemble-averaged forcing method lets it evolve in a more physically-consistent and realistic way.

## 150 2.2 The ARMOR3D gridded observational product

We use ARMOR3D ~~to~~ over its first 34 vertical levels (i.e. down to about 800 m) to assess the model simulation over our region of interest and the whole simulation period. ARMOR3D is a global analysis based on observational datasets including satellite sea surface temperature (SST), altimeter-derived sea surface height, in-situ temperature/salinity profiles from the Argo array, CTD and XBT profiles. These observations were processed to provide temperature (T), salinity (S), and geostrophic velocity (u,v) fields on a 3-D grid at  $1/4^\circ$  resolution using optimal interpolation and multiple linear regression methods as explained in Guinehut et al. (2012). ~~The multivariate ARMOR3D dataset was chosen as an observation-based reference since it does not rely on any numerical model unlike existing ocean reanalyses; it yields the full Ertel PV including  $\zeta$  unlike hydrographic analyses that only provide and Mulet et al. (2012). This latter study presents how gridded T and S on a grid; its spatio-temporal resolution is close to that of our model dataset~~ fields are used to provide consistent 3-D velocity fields via the thermal wind relation, with a surface reference level where geostrophic velocities are derived from altimetry.

ARMOR3D has some uncertainties and limitations, as any gridded product constrained by observations. Episodic spurious density inversions have been detected in ARMOR3D near the surface (E. Pauthenet, personal communication), but these artifacts do not affect the subsurface where most of the EDW-STMW is found. ~~For this study, the ARMOR3D data were extracted on our region and period of interest over the first 34 vertical levels, i.e. down to about 800 m. The interannual variability~~

165 (in particular of salinity) is also known to be somewhat underestimated in ARMOR3D (Guinehut et al., 2012), partly since the coverage of in-situ data is relatively coarse and since optimal interpolation has a tendency to smooth solutions.

The ARMOR3D dataset also has strengths despite its limitations, and it was chosen as our observation-based reference for three main reasons, the first two of which are documented in Balmaseda et al. (2015): [i] ARMOR3D compares well with independent observations at local and large-scale in our region of interest, with a skill that is similar to ocean reanalyses. [ii] The ARMOR3D fields are independent of multiple and complex modelling choices, which produce substantial differences between reanalyses. [iii] Perhaps more decisively, ARMOR3D is the only available model-independent T,S,u,v dataset that yields the full Ertel PV (including  $\zeta$ ) at a spatiotemporal resolution that is close to that of our model. As in all comparisons between simulations and any observation-based gridded dataset, the specificities of ARMOR3D will be taken into account in the comparisons discussed below.

### 175 2.3 ~~Observed~~ ARMOR3D and simulated mean seasonal EDW-STMW structure

Ertel PV (Ertel, 1942) is defined as  $Q = \frac{1}{\rho_0}(\zeta + f) \cdot \frac{\partial \rho}{\partial z}$ , where  $f$  is the Coriolis parameter,  $\rho$  is potential density,  $\rho_0$  is a reference density, and  $\zeta$  is relative vorticity; given the relatively fine resolution ( $1/4^\circ$ ) of our multivariate datasets, we do not neglect this latter term. In the rest of this paper, figures and numerical values express PV as  $\rho_0 Q$  (in  ~~$kg \cdot m^{-4} \cdot s^{-1}$~~   $kg \cdot m^{-4} \cdot s^{-1}$ ), which is Ertel PV normalised by  ~~$\rho_0 = 1020 \cdot kg \cdot m^{-3}$~~   $\rho_0 = 1020 \cdot kg \cdot m^{-3}$ . Figures 2 and 3 show meridional sections of seasonally-averaged PV in one randomly chosen ensemble member and in ARMOR3D. We verified that the behavior of this particular member is representative of all members in the ensemble, and that the following is robust.

Two mean biases appear in these sections: the simulated EDW-STMW is about 80  ~~$m$~~  shallower and 0.4  ~~$kg \cdot m^{-3}$~~  lighter than observed  ~~$kg \cdot m^{-3}$~~  lighter than in ARMOR3D, and its density range is wider (i.e. its PV is larger). This may be explained by a 0.4  ~~$psu$~~   $psu$  fresh bias in the simulated EDW-STMW in temporal and ensemble average, and by the usual tendency of this class of models to overestimate vertical mixing.

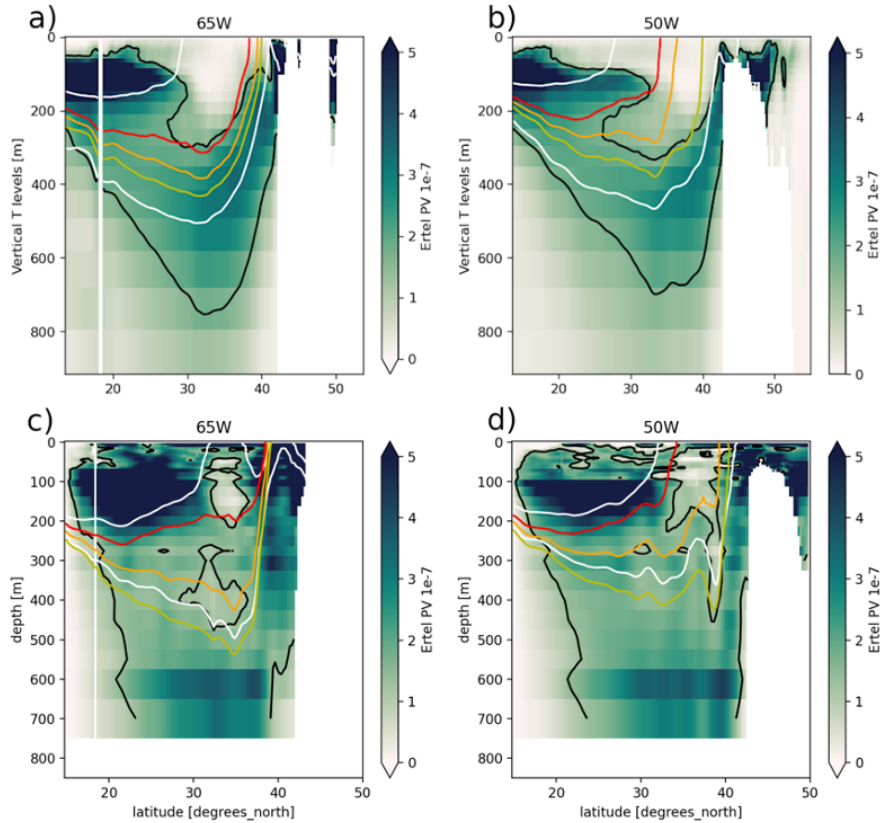
However, multi-year animations of these fields in various ensemble members and in ARMOR3D confirm that in both datasets the wintertime deepening of the mixed layer feeds the EDW-STMW reservoir, which is then shielded from the atmosphere in summer. The main features of the simulated EDW-STMW seasonal cycle (location, properties, time of formation and subduction, etc) in the simulation are thus consistent with ARMOR3D and with those described in e.g. Maze et al. (2009); Kelly and Dong (2013); Billheimer and Talley (2016) and many other studies.

### 195 2.4 EDW-STMW definitions and properties

~~As mentioned in the introduction, various authors define EDW in different ways given the data available to them, typically using one or a combination of the criteria listed in Table ??.~~ In the present study, simulated and observed EDW are defined using three criteria: geographic boundaries, density range and PV maximum (see Table ??). This definition is commonly used, see e.g. Forget et al. (2011).

~~Our maximum PV threshold ensures that we only include weakly stratified water in the winter mixed layer and in the homogeneous EDW pool below the seasonal thermocline.~~ ~~Our~~ As mentioned in the introduction, various authors define STMW

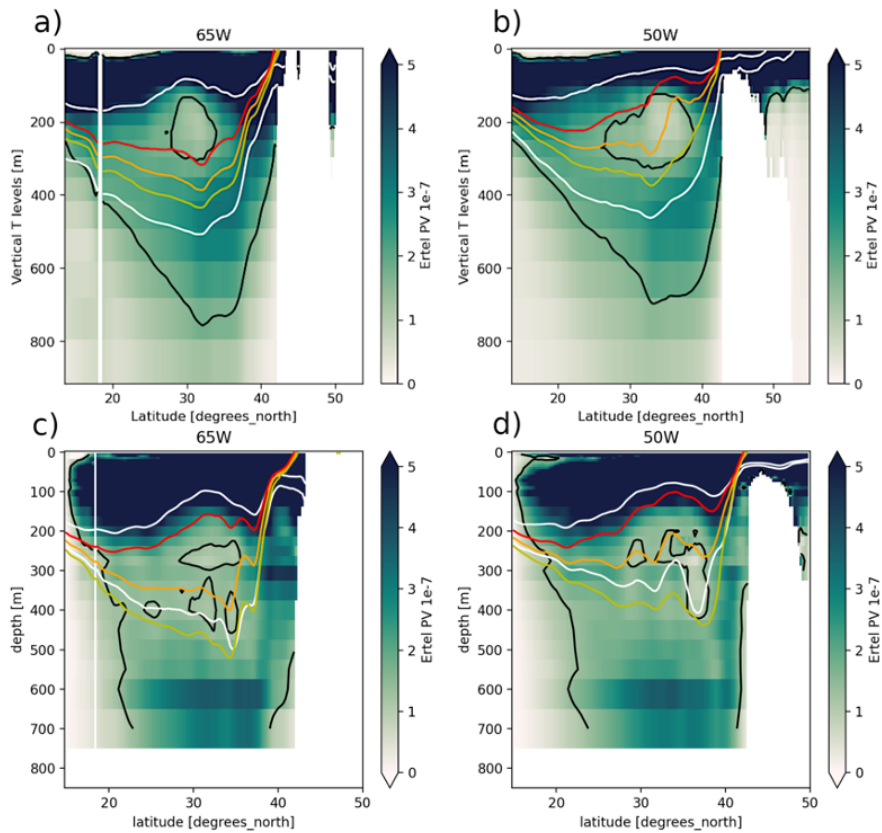




**Figure 2.** Sections at 65°W (left) and 50°W (right) of the winter Ertel PV, averaged over February-March-April from 1993 to 2012, in one ensemble member (top) and in ARMOR3D (bottom). Yellow, orange, and red lines show the 17, 18, and 19°C isotherms, respectively. White lines show the EDW-STMW density bounds in the model ( $25.2 \leq \gamma \leq 26.4 \text{ kg m}^{-3}$ ) and in ARMOR3D ( $25.8 \leq \gamma \leq 26.4 \text{ kg m}^{-3}$ ). Black lines show the EDW-STMW PV upper bound in the model ( $PV < 1.7 \cdot 10^{-7} \text{ kg m}^{-4} \text{ s}^{-1}$ ) and in ARMOR3D ( $PV < 1.2 \cdot 10^{-7} \text{ kg m}^{-4} \text{ s}^{-1}$ ).

in different ways given the data available to them, typically using one or a combination of the criteria listed in Table 1. In the present study, simulated and ARMOR3D STMW are defined using three criteria: PV maximum, geographic boundaries, and density range (see Table 2). This definition is commonly used, see e.g. Forget et al. (2011). The PV maximum and geographical boundaries select weakly stratified waters in the region of interest, and the density range excludes those located outside the layer located between the seasonal and main thermoclines. The PV maximum and density range and PV maximum have different values in the model ensemble and the observational product to account for the differences between the observed and simulated ocean states their differences (see Section 2.3). The sensitivity of EDW properties to specific choices in ARMOR3D





**Figure 3.** same as Figure 2 but for summer months (July-August-September).

**EDW-STMW** identification criteria

Reference

Temperature in the 17-19 °C range	Worthington (1958)
Density within a certain range	Speer and Tziperman (1992)
Salinity in a certain range	Joyce (2013)
Potential vorticity below a maximum threshold	Forget et al. (2011), Maze and Marshall (2011)
Vertical gradient of temperature below a maximum threshold	Kwon and Riser (2004)
Geographic boundaries	Worthington (1976)

**Table 1.** Criteria used in the literature to define **EDW-STMW** and associated references. This list is non-exhaustive since similar criteria are used in other studies.

	ARMOR3D	Ensemble simulation
Geographic boundaries	13 - 55°N, 36 - 82°W	13 - 55°N, 36 - 82°W
Neutral density range ( $\gamma$ in $\text{kg} \cdot \text{m}^{-3}$ )	A: 25.8 - 26.4 / B: 25.74 - 26.46 / C: 25.68 - 26.54	25.2 - 26.4
Maximum PV ( $10^{-7} \text{kg} \cdot \text{m}^{-4} \cdot \text{s}^{-1}$ )	A: 1.2 / B: 1.32 / C: 1.44	1.7

**Table 2.** Definition of EDW-STMW in the present study. A, B, and C correspond to sensitivity choices in ARMOR3D.

205 ~~was tested using several~~ gridding algorithm also yields some uncertainty as to which exact criteria should be chosen to identify  
STMW. This uncertainty was evaluated using various sets of values for PV and density: three of these are presented here,  
defined in Table ~~??~~ 2 as A, B and C, with increasingly larger bounds. Section 3 evaluates the effect of the different values used  
in setting the boundaries of EDW-STMW in both datasets.

## 2.5 Computation and processing of EDW-STMW property time series

210 The above criteria are used within both datasets to label grid cells corresponding to EDW-STMW; their individual volumes are  
summed up at each time step to estimate the time-varying enclosed volume of EDW in Sv-yr-STMW in Sv yr (i.e. volume  
arising from a 1 Sv-Sv flux sustained for 1 year:  $31.536 \times 10^{12} \text{m}^3$  31.536 · 10<sup>12</sup> m<sup>3</sup>). Model and ARMOR3D fields at labelled  
grid cells are then averaged to estimate the volume-weighted mean temperature (T), salinity (S), neutral density ( $\gamma$ ), and PV  
of the simulated and ~~observed-EDW~~ ARMOR3D STMW. The mean depth of the water mass is finally given by the volume-  
215 weighted average of the immersions of labelled grid points.

The resulting time evolution of these 6 EDW-STMW properties may exhibit geophysical trends and variability at periods  
greater than the 20 years of available data, and potential numerical trends in the case of the simulation. Variability at periods  
longer than 20 years and possible trends were finally removed from each ensemble member and from ARMOR3D over the  
20-year period using the LOWESS non-linear detrending method (Cleveland, 1979), yielding the evolution of EDW-STMW  
220 properties over the range of timescales  $T$  that is properly resolved in the datasets ( $10 \text{d} < T < 10 \text{yr}$  10 d < T < 10 yr).

These ~~50 + 1~~ 50 + 1 time series of each EDW-STMW property were further split over 2 ranges of time scales; [i] interannual  
time series ( $18 \text{m} < T < 10 \text{yr}$  18 m < T < 10 yr) were obtained by removing the mean seasonal cycle from the 51 time series and  
applying a low-pass Lanczos filter with a cut-off period of 18 months; [ii] so-called subannual time series ( $10 \text{d} < T < 18 \text{m}$  10 d  
< T < 18 m, including seasonal cycles) were obtained by subtracting the interannual time series from the ~~de-trended~~ de-trended  
225 time series.

## 2.6 Total, forced, and chaotic intrinsic variances

~~Our ensemble simulation makes it possible to evaluate~~ We hereafter focus on the contributions of the atmospherically-forced  
and chaotic intrinsic components of the EDW-total-STMW total interannual variability. The forced, intrinsic, and total variances

( $\sigma_F^2$ ,  $\sigma_I^2$  and  $\sigma_T^2$ , respectively) of any variable  $X$  are computed as in Leroux et al. (2018):

$$230 \quad \sigma_F^2 = \text{var}_t(\langle X_m(t) \rangle) \quad (1)$$

$$\sigma_I^2 = \overline{\text{var}_m(X_m(t))} \quad (2)$$

$$\sigma_T^2 = \langle \text{var}_t(X_m(t)) \rangle \quad (3)$$

In the latter expressions,  $\bar{\cdot} = \frac{1}{T} \sum_{t=1}^T$  is the temporal average over  $T$  time steps,  $\langle \cdot \rangle = \frac{1}{M} \sum_{m=1}^M$  is the ensemble average of  $M$  members,  $\text{var}_m(X_m(t)) = \frac{1}{M} \sum_{m=1}^M (X_m(t) - \langle X_m(t) \rangle)^2$  is the ensemble variance at time  $t$ , and  $\text{var}_t(X_m(t)) = \frac{1}{T} \sum_{t=1}^T (X_m(t) - \overline{X_m(t)})^2$  is the temporal variance for member  $m$ . It can be shown that with this choice of biased variance estimates,  $\sigma_T^2 = \sigma_F^2 + \sigma_I^2$  if  $\overline{X_m(t)} = 0$ ; this property is very well verified in our case since  $|\frac{\sigma_T^2 - (\sigma_F^2 + \sigma_I^2)}{\sigma_T^2}| < 10^{-3}$ . Finally, we estimate the intrinsic fraction of the total variance of **EDW-STMW** properties from the ratio  $R_\sigma = 100\% \cdot \sigma_I^2 / \sigma_T^2$ .

### 3 Results

The interannual anomalies of integrated **EDW-STMW** properties defined in Section 2.5 are shown in Figure 4 for both datasets. The ensemble-and-temporal mean values of the **EDW-STMW** properties are given at the bottom of each panel for the simulation, and for each of the three definitions in the observational product. Definition B in the observational product (green) yields a mean volume of 28 Sv.y that is very close to the 30.5 Sv.y in the ensemble, and will thus be retained in the following to identify **EDW-STMW** in ARMOR3D. The colored lines in this figure also show that in ARMOR3D, the 3 definitions of the **EDW-STMW** yield very similar interannual evolutions: this confirms the robustness of our criteria despite their partial arbitrariness.

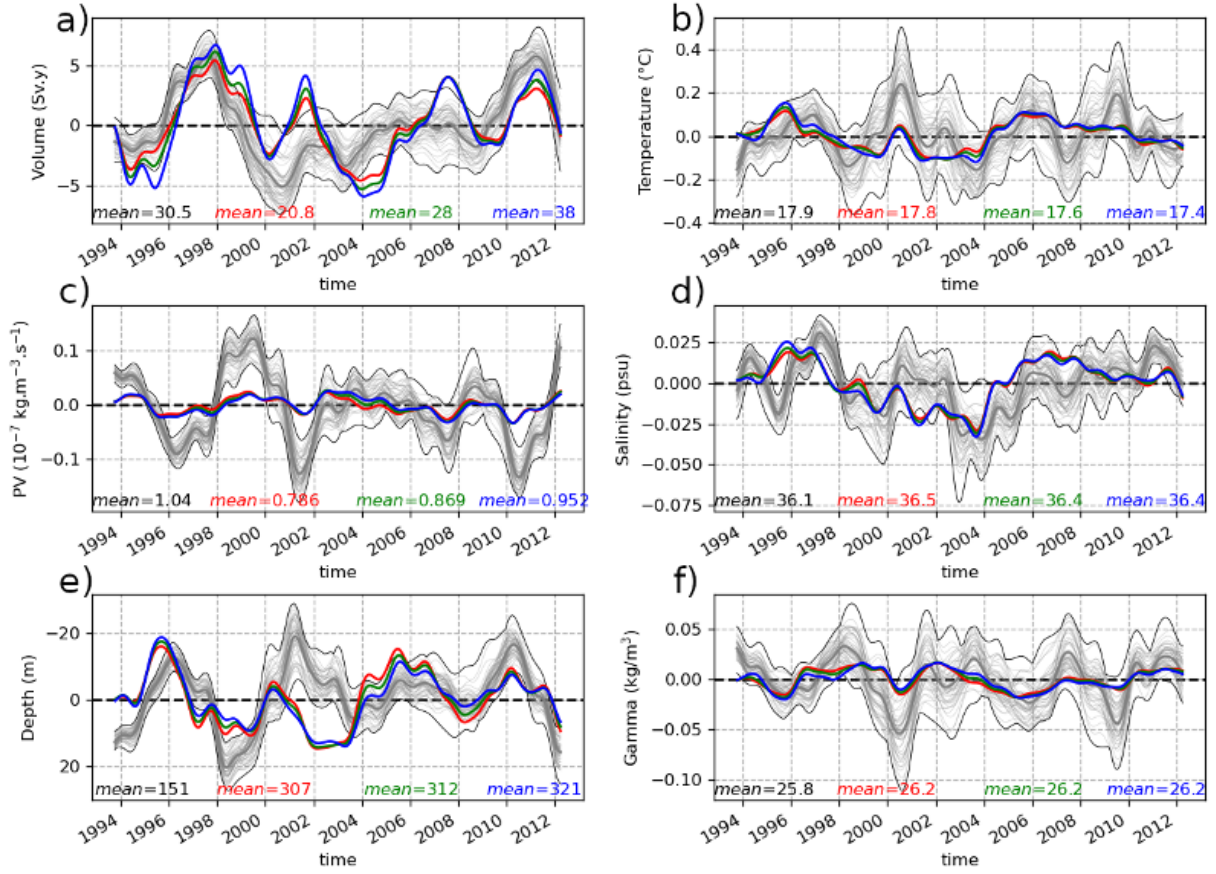
245 Simulated **EDW-STMW** properties vary around their ensemble mean within individual ensemble members, due to the random phase of intrinsic variability in the 50 realizations. Throughout most of the integration period, the ARMOR3D-derived **EDW-STMW** interannual variability remains within the simulated envelope, providing a first indication of **good model-observation-correct model-ARMOR3D** agreement in terms of variability, which is assessed more precisely in the following.

#### 250 3.1 Forced and chaotic intrinsic components of the **EDW-STMW** variability

##### 3.1.1 Intrinsic fraction of **EDW-STMW** properties' simulated variance

Using the definitions outlined in Section [2.4](#), we computed the intrinsic fraction  $R_\sigma$  of the variances of each simulated **EDW-STMW** property within the 3 ranges of timescales introduced in Section 2.5: all resolved periods (10 days to 10 years) and annual+subannual periods (10 days to 18 months), both of which include seasonal cycles, and interannual periods (18 months to 10 years). Results are shown in Table 3.

When all resolved timescales are considered ( $10d < T < 10yr$ ,  $10d < T < 10yr$ ), the contribution of intrinsic processes to the variance of **EDW-STMW** properties reaches a modest maximum of 13% for temperature. This intrinsic fraction is even smaller at annual+subannual timescales with a maximum of 4.94% for temperature; the atmospheric forcing thus explains most of the



**Figure 4.** Interannual evolution of the six **EDW-STMW** property anomalies. Thin grey lines shows individual ensemble members, thick grey lines ensemble averages. Thin black lines show the maximum and minimum values of the entire ensemble at each time step. The coloured lines show the same quantities in ARMOR3D using the 3 definitions given in Section 2.2: criteria A, B, and C correspond to red, green, and blue lines, respectively. The text at the bottom gives the 1993-2012 mean value of **EDW-STMW** properties computed before detrending and filtering in the ensemble mean (black), and in the ARMOR3D data (same three colors as above).

	Temperature	Salinity	Density	Volume	PV	Depth
$10d < T < 10yr$ $10d < T < 10yr$	13.0	3.52	10.8	1.70	1.38	0.829
$10d < T < 18m$ $10d < T < 18m$	4.94	1.71	3.53	0.333	0.471	0.261
$18m < T < 10yr$ $18m < T < 10yr$	44.1	24.8	38.4	13.2	10.6	13.0

**Table 3.** Intrinsic fraction of interannual variances (percentage  $R_\sigma = 100\% \cdot \sigma_I^2 / \sigma_T^2$ ) of **EDW-STMW** properties in three ranges of time scales  $T$ .

variability of EDW-STMW properties at these relatively short timescales, consistently with the large control exerted by the atmospheric annual cycle on EDW-STMW (see Section 1).

Nonetheless, the intrinsic fraction gets much larger at interannual timescales. Even the smallest contributions of CIV (10.6 % for PV and about 13 % for volume and depth) cannot be neglected for  $18m < T < 10yr$   $18\ m < T < 10\ yr$ . Interannual fluctuations of EDW-STMW thermohaline properties are most strongly impacted by CIV: about one fourth, one third, and one half of the interannual variance of EDW-STMW salinity, density, and temperature, respectively, is controlled by intrinsic processes and is random in phase. Explaining why interannual CIV has a weaker impact on "geometric" EDW-STMW properties (volume, PV and depth) would require additional analyses, which are left for future studies.

### 3.1.2 Simulated and ~~observed~~-EDW-ARMOR3D STMW fluctuations

EDW-STMW interannual fluctuations simulated in each member are compared to their ARMOR3D counterparts using Taylor diagrams (Taylor, 2001) in Figure 5. The reference for each simulated EDW-STMW property is the corresponding ARMOR3D interannual anomaly (based on definition B, see section ~~??2.4~~): comparisons between each ensemble member and this reference yield 50 black dots in each panel.

The center of gravity (COG, ~~red-blue~~ square) of the black dots in the top left subpanel of Figure 5 sits very close to the unit radius circle: the ensemble-averaged total interannual STD of EDW-STMW volume compares very well with its ARMOR3D counterpart. In other words, the model remarkably simulates the ~~time-averaged volume of EDW~~ interannual STD of the STMW volume in ARMOR3D ~~as mentioned above, but also its observed interannual STD~~ in an ensemble averaged sense.

For the 5 other simulated EDW-STMW properties, ensemble-averaged interannual STDs exceed their ARMOR3D counterparts by a factor of 1.2 for depth to 4.2 for PV. That our  $1/4^\circ$  ensemble may overestimate EDW-STMW fluctuations would come as a surprise, since most NEMO simulations at this resolution rather tend to underestimate interannual fluctuations (see e.g. Penduff et al., 2010). In fact, interannual fluctuations of simulated EDW-STMW properties are more in line than ARMOR3D estimates with previous observational studies (see e.g. Fig. 2 and Fig. 2+S1 in Kwon and Riser, 2004; Stevens et al., 2020, respectively). It is therefore very likely that we found here an illustration of ARMOR3D underestimating EDW-STMW fluctuations (especially for PV), which is consistent with the fact that ARMOR3D is known to substantially underestimate the actual interannual ocean variability (Guinehut et al., 2012).

We now focus on the ensemble dispersion of black dots around their COG in these panels. By design, all ensemble members are driven by the same atmospheric evolution and simulate equally likely evolutions of EDW-STMW properties: inter-member differences in EDW-STMW evolutions and in their agreement with ARMOR3D are thus due to different CIV realisations. Accordingly, Figure 5 reveals a substantial angular dispersion of black dots with respect to the  ~~$x$ - $x$~~  axis, corresponding to differences in correlations of individual ensemble members with ARMOR3D time series. For EDW-STMW volume for instance, certain ensemble members have good phase agreement with the observational reference (up to 0.75 correlation) and almost the same interannual STD, while other members have poorer correlations (as low as 0.4) and under- or over-estimate by 20% the ~~observed-ARMOR3D~~ STD. The CIV-related diversity of correlations and STD ratios is even larger for EDW-STMW

temperature, whose interannual variance is the most affected by CIV (Section 3.1): ~~member-observation-member-ARMOR3D~~ correlations range from -0.45 to 0.79 and their STD ratios from 1.2 to 2.6.

295 These large dispersions indicate that slightly different initial conditions can strongly affect the skill of eddying ocean simulations driven by the same realistic forcing for decades, yielding a wide range of ~~model-observation-model-ARMOR3D~~ correlations of either sign depending on the member considered. This demonstrates a specific value of ensemble experiments for model evaluation: this approach gives a direct measure of the CIV-related uncertainty in simulated time series, and allows for a much more robust model skill assessment.

300 For the six ~~EDW-STMW~~ properties under consideration, the green circles indicate how the ensemble mean (forced) variability compares with the ARMOR3D reference. These circles show that the forced variability has smaller STD but is better correlated with the reference than individual members in ensemble average (ensemble COG, ~~red-blue~~ squares). This is consistent with the fact that the phase of CIV-related "noise" is random within each ensemble member: this noise is strongly attenuated in the ensemble mean evolution, hence explaining the position of green dots relative to ~~red-blue~~ squares. On the other hand, the phase of CIV in certain members may happen to correlate favorably (resp. unfavorably) with the ~~observed-observational~~ reference, explaining that certain black dots sit right (resp. left) of the green lines; the same behavior was reported by Leroux et al. (2018) from the analysis of AMOC fluctuations in the global OCCIPUT ensemble.

310 These results globally show relatively good agreement between the simulated and ~~observed-ARMOR3D~~ data. The average and STD of ~~EDW-STMW~~ volume is very similar in both datasets, other variables have an STD within the same order of magnitude (giving the probable underestimation of ARMOR3D-derived estimates), and most ensemble means of ~~EDW-STMW~~ properties are in good-correct phase agreement with ARMOR3D.

### 3.1.3 Possibility of a "signal-to-noise paradox"

We finally assess whether the simulated variability of ~~EDW-STMW~~ properties are affected by the so-called "Signal-to-Noise paradox", as discussed in Leroux et al. (2018). This concept has been proposed to characterize ensemble climate simulations where ensemble mean fluctuations are strongly correlated to observations, while most individual members are more closely  
315 correlated to other members than to observations (see e.g. Eade et al., 2014; Scaife and Smith, 2018; Christiansen, 2019). When this paradox is met, the ensemble mean (forced) variability is correctly simulated but the model is over-dispersive (overestimated contribution of CIV).

~~The Taylor diagrams in Figure 6 exhibit significant overlaps along the angular locations of the~~ Figure 6 exhibits for most STMW properties' interannual fluctuations significant overlaps between the blue and grey ~~clouds~~distributions, which correspond to ~~member-observation-member-ARMOR3D~~ and member-member correlations respectively. ~~Member-observation~~ Member-ARMOR3D and member-member correlations overlap over the range 0.40.5–0.75 for ~~EDW-STMW~~ volume for instance, and over much wider ranges for ~~EDW-STMW~~ thermohaline properties. Member-member correlations do not largely fall below ~~member-observation-member-ARMOR3D~~ correlations, suggesting that the ensemble is not clearly over-dispersive; the opposite is however found for ~~EDW-STMW~~ depth, for which the ensemble seems to be under-dispersive. Besides this main  
325 exception, we conclude that no signal-to-noise paradox contaminates the statistics of ~~EDW-STMW~~ properties in our simula-



tion: in other words, the simulated partition between forced and intrinsic interannual variabilities of EDW-STMW properties are consistent with their ~~observational counterparts~~ counterparts in ARMOR3D.

#### 4 Discussion and conclusion

We have investigated the contributions of the ocean's chaotic intrinsic variability (CIV) and of the atmospherically-forced variability in the interannual fluctuations of the North Atlantic ~~Eighteen-Degree-Water (EDW)~~ Subtropical Model Water (STMW) main properties. We made use of a  $1/4^\circ$  regional 50-member ocean/sea-ice ensemble simulation with perturbed initial conditions, and of the ARMOR3D observation-based product. The forced variability of simulated EDW-STMW properties was estimated from the fluctuations of the ensemble mean, and its chaotic intrinsic variability from the deviations around the ensemble mean within each ensemble member. This regional ensemble simulation is driven through bulk formulae by a realistic atmospheric evolution, each member being forced by the same time-varying air-sea fluxes computed online via an ensemble average. We showed that this forcing approach avoids an excessive damping of the interannual CIV (i.e. ensemble spread) of upper ocean temperature, without impacting the mean state and forced variability (~~Annex ??~~).

Following the literature (Table ??1), we identified the EDW-STMW in all ensemble members and in ARMOR3D using the same combination of physical criteria, i.e. all water parcels with low potential vorticity values within a geographical area and a density range. Parameters were adjusted to fit differences between the ~~observed-ARMOR3D~~ and simulated mean states (Table ??2). Geometric (volume, Ertel potential vorticity, depth) and thermohaline (temperature, salinity, density) properties of the EDW-STMW core were estimated from the simulation and from ARMOR3D over the period 1993-2012. We found that although slightly more buoyant, the main features of the simulated ~~EDW are in good~~ STMW are in correct agreement with ARMOR3D, in particular its location, seasonality, mean temperature, mean volume and interannual volume variance (Figures 2 and 3).

The CIV contribution to the EDW-STMW properties' variance was estimated in different frequency bands via the intrinsic fraction  $R_\sigma$ . We found that EDW-STMW is substantially impacted by interannual CIV, which explains in particular 44 % of its low-frequency temperature variance. Explaining why thermohaline EDW-STMW properties are more impacted by interannual CIV than geometric EDW-STMW properties ( $R_\sigma = 28-44\%$  vs. 10-13%, Table 3) would require a detailed analysis of the atmospheric and oceanic processes that control the water mass interannual evolution, which lies beyond the scope of the present paper and is left for the future. These results nevertheless provide a new context for the attribution of observed EDW-STMW fluctuations to external (atmospheric) and internal (oceanic) drivers: a non-negligible part (10-44 %) of EDW-STMW fluctuations is ocean-driven, random in phase, and cannot be explained by atmospheric fluctuations only.

We verified at interannual timescales that our analysis is not plagued by the so-called signal-to-noise paradox, such that intrinsic-to-total variance ratios are compatible in the ensemble simulation and in ARMOR3D (except for EDW-STMW depth, whose sensitivity to CIV may be underestimated in the model). These findings suggest that the contribution of CIV in the variance of real EDW-STMW properties is genuine, and globally consistent with its simulated contribution.



~~Our results also illustrate various benefits~~ Building upon a few earlier studies (e.g. Leroux et al., 2018; Fedele et al., 2021), our present analysis illustrates the benefit of ensemble simulations over single hindcasts in the eddy regime, not only for the interpretation of observed fluctuations and their attribution to external drivers, but also for model evaluation. Forced variabilities are weaker and better correlated with observed references than total variabilities (in ensemble average), and the for model evaluation in the eddy regime. The random phase of CIV "noise" can result in either high, small or even negative model-observation-model-ARMOR3D correlations (from -0.45 to 0.8 for EDW-STMW temperature) depending on the ensemble member. Assessing a single eddy ocean simulation against observations an observational reference should thus be done with care, all the more since observed fluctuations the latter reference also contain random components, with an amplitude that will be specific to the object of study.

The quantitative results of the present study may somewhat depend on certain model parameters and on our analysis technique. In particular, it is difficult to predict whether a finer model resolution may enhance EDW-STMW's intrinsic fractions  $R_\sigma$  (as found for sea level, see Sérazin et al., 2015) or barely impact them (as shown for AMOC, see Grégorio et al., 2015). We also made the classical assumption that the forced and intrinsic variabilities of EDW-STMW properties may be separated and quantified using ensemble means and ensemble anomalies; other approaches have been recently proposed to avoid this separation (see e.g. Fedele et al., 2021). More generally, alternative ensemble simulations and diagnostics could help refine the present results.

The impacts of CIV on EDW-STMW properties at eddy-permitting resolution are likely to exist as well in coupled ocean-atmosphere simulations, although experimental strategies allowing to quantify CIV impacts in a coupled context are not clear yet. In the meantime, prescribing the atmospheric forcing of an eddy ocean ensemble simulation as done here provides a natural and efficient means to study forced and intrinsic variabilities. In this forced ocean modelling context, the ensemble-mean forcing technique that we propose is designed to let CIV behave as freely as it may in an eddy ocean model coupled to the atmosphere, by removing an excessive damping of upper-ocean thermal intrinsic variability up to long timescales.

Previous studies have shown that beyond EDW-STMW properties, the interannual-to-multidecadal variability of several other climate-relevant oceanic indices are influenced by oceanic CIV, which is strongly underestimated in coarse-resolution ocean models such as those used in most CMIP-class climate models. The physical consistency of climate models may thus be improved by taking CIV into account, either explicitly by using higher resolution ocean components, or by parameterizing the impacts of CIV in coarse ocean components.

*Data availability.* The OCCIPUT simulation outputs are available upon reasonable request at Thierry.Penduff@cns.fr. This study has been conducted using E.U. Copernicus Marine Service Information <https://doi.org/10.48670/moi-00052>: these ARMOR3D (Multi Observation Global Ocean ARMOR3D L4 analysis) data were extracted on October 21, 2021.

## 5 Impact of the ensemble-mean forcing strategy on ensemble statistics

390 Figure 1 compares in the EDW pool the behaviour of the present ensemble (with ensemble-averaged air-sea fluxes) with a smaller 10-member ensemble where each member was driven by air-sea fluxes computed from its own surface state<sup>4</sup>.

The left panel in Figure 1 shows that the shallowest maximum of model stratification (in ensemble and temporal average) sits at the depth (about 50 m) of the seasonal pycnocline, and above the pool of weakly stratified EDW found between about 150 and 300 m. The second stratification maximum locates the permanent pycnocline at about 450 m on average, and the stratification decreases towards greater depths. This profile is not only consistent with the observed mean stratification of the region (e.g. Feucher et al. (2016, 2019)), but is almost identical in both ensembles: these two results show the equal consistency and realism of both forcing methods regarding the main EDW structure, and of the ensemble mean (forced) long-term model state.

400 The vertical profile of interannual intrinsic variance of temperature ( $varT(z)$ , right panel in Figure 1) has the same general shape as the averaged stratification in both ensembles, with the shallowest  $varT$  maximum sitting slightly below the seasonal pycnocline. However, near-surface values of  $varT$  are strongly affected by the way air-sea fluxes are computed:  $varT$  at the surface increases by a factor of 5 when member-specific air-sea fluxes are replaced by ensemble-averaged fluxes; this factor is about 1.75 near the seasonal pycnocline<sup>4</sup>.

405 In other words, using ensemble-averaged instead of member-specific air-sea fluxes enhances the ensemble dispersion of yearly temperatures in the upper 300 m, without affecting the atmospherically-forced oceanic state and evolution. Our interpretation is as follows: the usual (member-specific) computation of turbulent air-sea fluxes using bulk formulae induces an implicit restoring of sea surface temperature (SST) toward an equivalent air temperature  $T_a$  with a time scale on the order of 40 days in our region of interest (see Fig. 6 in Barnier et al. (1995)). With such member-specific fluxes, SST is relaxed toward the same (fluctuating)  $T_a$  within all members, which results in a strong reduction of SST ensemble dispersion (i.e. SST intrinsic variability), in particular at these long timescales. With ensemble-averaged fluxes, this excessive surface damping is removed and larger intrinsic SST anomalies can propagate over a certain depth through mixing, convection or subduction for instance.

410 Vertical profiles of the time- and ensemble-averaged Brunt-Väisälä frequency (left), and of the time-average of the ensemble variance of yearly mean temperature (right). Results are shown for the run where ensemble-averaged air-sea fluxes are applied to all members (thick line), and for the run where member-specific air-sea fluxes are applied to each member (dashed line). All profiles are taken at the same location within the formation zone of EDW.

415 *Author contributions.* Conceptualization, T.P.; methodology, T.P. & O.N.; simulation production, S.L. & J.M.M.; visualization, O.N.; software, O.N., S.L. & J.M.M.; validation, O.N.; investigation, O.N., T.P. & G.M.; computational resources, T.P. & J.M.M.; writing, O.N., T.P. & G.M.; project administration, T.P.; funding acquisition, T.P. All authors have read and agreed to the published version of the manuscript.

<sup>4</sup>This 10-member ensemble run is referred to as E-NATL025 and described in ?.

<sup>4</sup> $varT$  below about 800 m and the full-depth stratification remain insensitive to the forcing method, but member-specific fluxes increase  $varT$  by about 20% near the permanent pycnocline. This increase may be associated with the excessive damping of intrinsic baroclinic modes that account for SST fluctuations at the surface, and a subsequent enhancement of the baroclinic modes that explain temperature variability near the pycnocline. This hypothesis is currently under examination.

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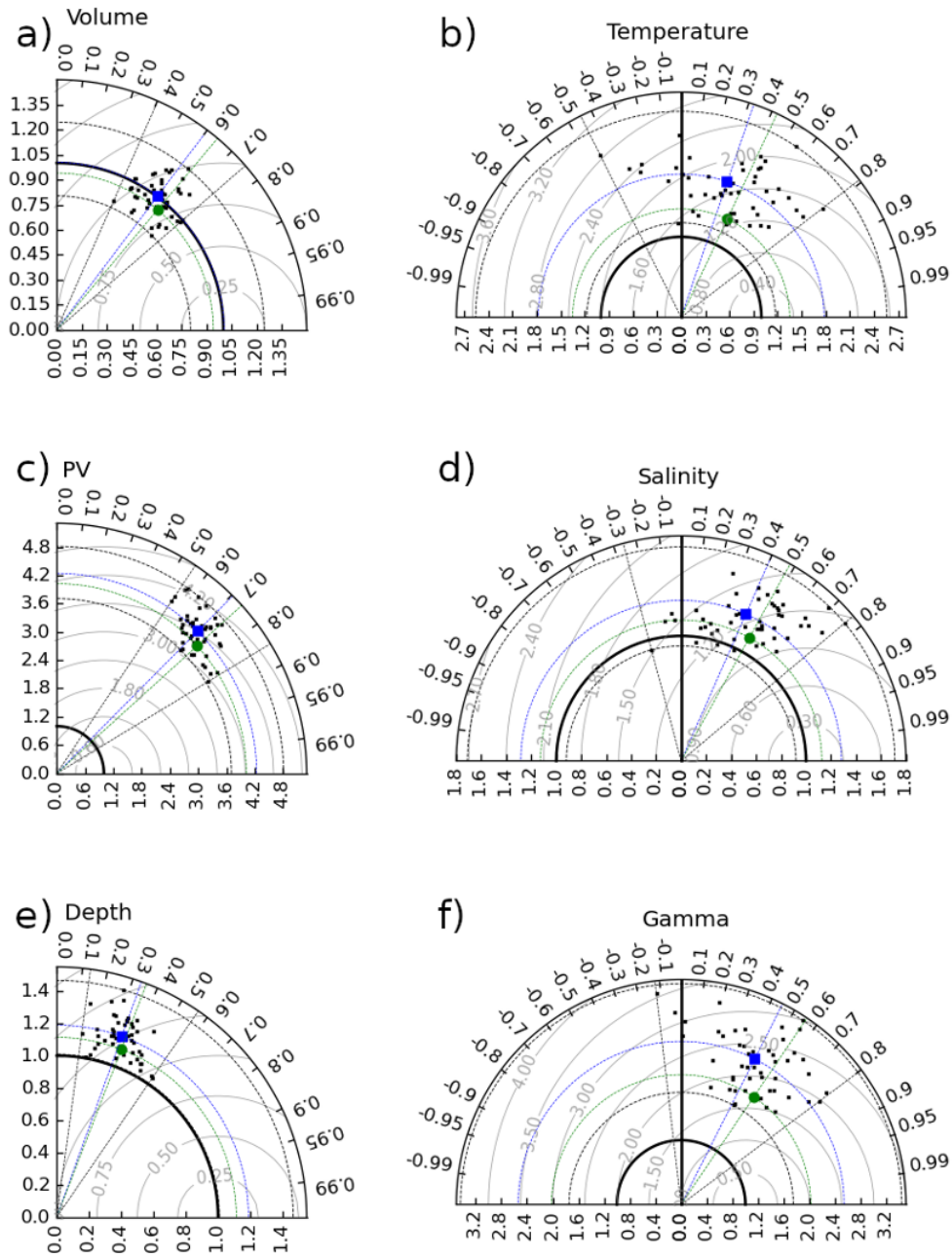
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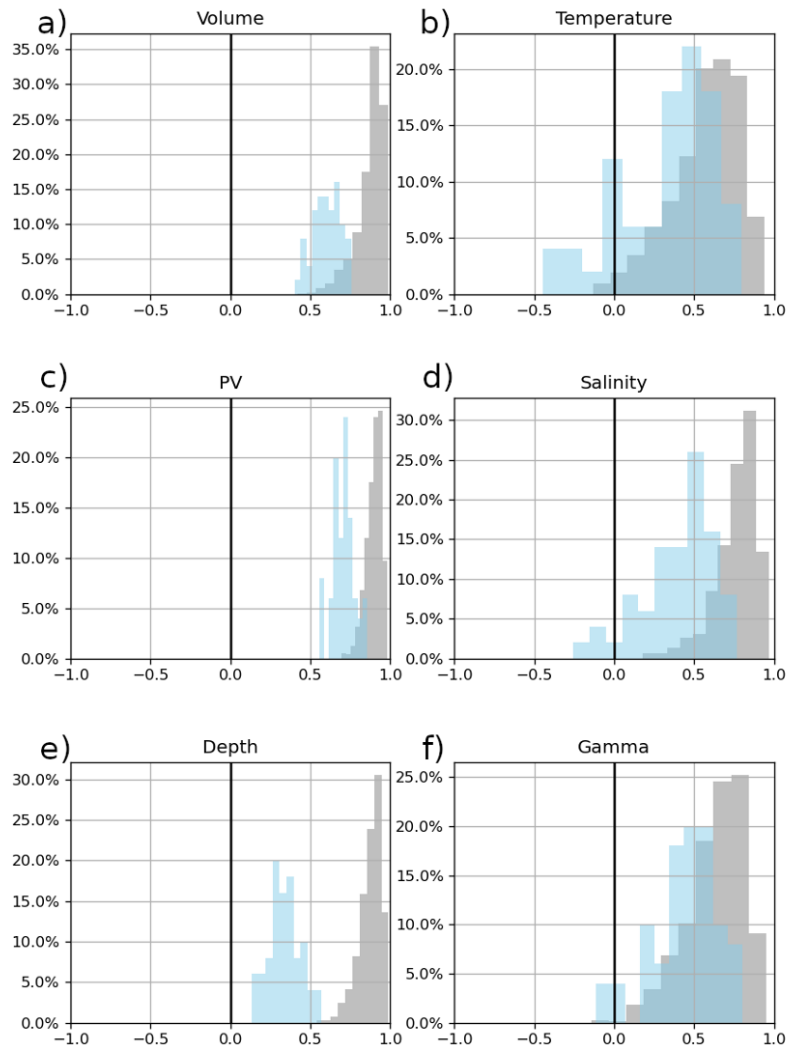
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**Figure 5.** Taylor diagrams comparing the interannual fluctuations of **EDW-STMW** properties in the reference (ARMOR3D time series) and in each ensemble member (total variabilities, black dots), and in their ensemble mean (forced variabilities, green circles). **Red-Blue** squares show the center of gravity of black dots. The distance between each dot and the origin gives the ratio of simulated and reference STDs; the angle between the latter line and the horizontal axis gives the temporal correlation between simulated and reference time series; the distance between dots and the (1,0) point gives the RMS difference between the latter time series. Thick black lines show unity STD ratios; grey dotted lines show the range of correlations and STD ratios for black dots; **red-blue** and green dotted lines show the coordinates of **red-blue** squares and green circles.



**Figure 6.** Taylor diagrams showing correlations and STD ratios. Distributions of various correlation coefficients using the interannual fluctuations of EDW-STMW properties in the 50 ensemble members as references. Dots. The distributions show their correlations with the results for corresponding time series in all other ensemble members (grey dots), ensemble means (green dots), and in ARMOR3D (blue dots). Ranges of correlations and STD ratios within each cloud are shown in correspond colors.