Towards robust community assessments of the Earth's climate sensitivity

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Abstract. The eventual planetary warming in response to elevated atmospheric carbon dioxide concentrations is not precisely known. ~~This climate sensitivity~~ The uncertainty in S ~~depends primarily on the~~ primarily results from uncertainties in net physical climate ~~feedbacks~~feedback, usually denoted as λ. Multiple lines of evidence can constrain this feedback parameter: proxy-based and model evidence from past equilibrium climates, process-based understanding of the physics underlying changes, and recent observations of temperature change, top-of-atmosphere energy imbalance, and ocean heat content. However, despite recent advances in combining these lines of evidence, the estimated range of S remains large. Here, using a Bayesian framework, we discuss three sources of uncertainty: uncertainty in the evidence, structural uncertainty in the model used to interpret that evidence, and differing prior knowledge and/or beliefs, and show how these affect the conclusions we may draw from a single line of evidence. We then propose ~~a method~~ strategies to combine multiple ~~estimates of the evidence, multiple multiple explanatory models, and the subjective assessments of different experts in order to arrive at an assessment of λ (and hence, climate sensitivity S) that may be rapidly updated as new information arrives and truly reflects the existing community of experts~~lines of evidence. We end with three recommendations. First, we suggest a Bayesian random effects meta-analysis be used to estimate the evidence and its uncertainty from published literature. Second, we advocate that the organizers of future assessments clearly specify an interpretive model or group of candidate models, in the latter case using Bayesian model averaging to more heavily weight models that best fit the evidence. Third, we recommend that expert judgment be incorporated via solicitations of priors on model parameters.

1 Introduction

When a radiative forcing ΔF is applied to the climate system, it induces a radiative imbalance ΔN at the top of the atmosphere and a response ΔR of the system itself. To first order, $\Delta R = \lambda \Delta T$, where ΔT is the change in global mean surface temperature. The feedback parameter λ thus measures the additional radiative flux density exported to space per unit warming. On sufficiently long timescales the climate comes into equilibrium ($\Delta N = 0$), internal variability is negligible and we can write a simple energy balance model (denoted M_0) for the climate system:

$$\mathcal{M}M_0 : \Delta N = \Delta F + \lambda \Delta T. \tag{1}$$

In the special case where the radiative forcing results from a doubling of atmospheric CO_2 relative to its preindustrial concentration of 280ppm $(\Delta F = F_{2\times CO_2})$ the resulting temperature change defines the equilibrium climate sensitivity S:

$$\Delta T_{2\times CO2} \equiv S \equiv -\frac{F_{2\times CO2}}{\lambda}. \tag{2}$$

S is often used as a metric to quantify expected warming in response to radiative forcing, but has remained stubbornly uncertain even as climate models have improved and become more sophisticated. A 2020 community assessment (Sherwood et al. (2020), hereafter S20) reduced this range using multiple lines of evidence, but the recent IPCC report Forster (2021) assessed only "medium confidence" in the upper bound. Is it possible to further narrow the estimated range of S, and can we increase our confidence in this result?

S is determined by the net feedbacks λ at equilibrium and in response to doubled CO_2. While these are unobservable in the current system, in which CO_2 has not yet doubled and which is out of equilibrium, there exist several lines of evidence that might constrain λ. We have some process-based understanding of individual feedback processes and their correlations derived from observations and basic physics. We also have the evidence of the planet itself, which has been steadily warming in response to net anthropogenic forcing, which includes not just emissions of CO_2 but of other greenhouse gases and aerosols as well. Finally, we have proxies that provide evidence about equilibrium climates of the past. S20 attempted to synthesize these three lines of evidence, arriving at constraints on climate sensitivity that narrowed the former range.

In S20, the spread in S arose from reported and assessed uncertainty in historical observations and paleoclimate reconstructions, expert judgement about the uncertainty of physical processes, and the use of different priors on λ and/or S. IPCC AR6 assessed confidence in the range of S based on support from individual lines of evidence, and the medium confidence assessed was in large part due to the fact that not all lines of evidence supported the same upper bound. By contrast, S20 sought to provide a robust estimate by combining lines of evidence in a coherent Bayesian framework. However, S20 used baseline priors and estimates of the evidence and investigated the impact of alternate choices as sensitivity tests rather than attempt to combine multiple priors, estimates, and expert judgements into a single posterior probability distribution. In both IPCC AR6 and S20, as in almost all previous assessments, the means by which disagreements among experts were resolved or handled was not necessarily made transparent. This paper presents some lessons learned by two authors of S20 and attempts to chart a way forward.

Our goal is to understand where unavoidable subjective decisions enter in to the analysis and to present a framework for systematically and fairly incorporating the subjective judgements of multiple experts. Ultimately, we seek to create a framework in which expert judgement is incorporated in the form of clearly specified priors.

The paper is organized as follows. In section 2, we review the basic Bayesian analysis framework. Sections 3, 4, and 5 discuss evidence, structural, and prior uncertainty, respectively. In these sections, we use a single line of evidence– paleoclimate data from the Last Glacial Maximum– to illustrate how these sources of uncertainty shape estimates of climate feedbacks and

sensitivity. In Section 6 we show how these sources of uncertainty affect constraints derived from multiple lines of evidence. In Section 7 we propose a new method for combining multiple published studies and multiple models, which may be used in the future to arrive at a robust community assessment of climate sensitivity. Finally, in section **??** we discuss possible generalizations and extensions.

2   Analysis framework

As in S20, we use a Bayesian framework in which researchers express their beliefs about model parameters in terms of probability distributions. Bayesian statistics is both praised and criticized for its inherent subjectivity (see, e.g. (Gelman et al., 1995)). The framework requires researchers to specify prior distributions, which in general reflect some degree of knowledge (Gelman et al., 2017). Different researchers may quite reasonably have different beliefs if they do not have access to the same observations or disagree with one another about the credibility of lines of evidence. The requirement to specify their priors forces researchers to be explicit about assumptions and pre-existing beliefs that might otherwise be implicit but ignored. After all, *every* statistical analysis contains subjective choices to some extent, whether is is the choice of the p-value threshold in frequentist statistics or the selection of priors in Bayesian frameworks. Moreover, every statistical analysis depends on the model used to interpret the evidence. Here, we show where unavoidable choices enter into the analysis framework, differentiate between uncertainty in the model, uncertainty in the evidence, and uncertainty in the parameters, and suggest strategies to handle and reduce these uncertainties in future work. We will introduce Bayesian hierarchical modeling approaches to weight alternative models, evidence sources, and expert beliefs. Our hope is to lay the groundwork for future syntheses of evidence and to constrain the use of "expert judgement" within a clearly defined, well-constrained framework. Bayes' Theorem can be written as

Bayes' Theorem states that

$$P(\Theta|Y) = \frac{P(Y|\Theta)P(\Theta)}{P(Y)}.$$

$$P(\Theta|Y, M) = \frac{P(Y|\Theta, M))P(\Theta|M)}{P(Y|M)}. \tag{3}$$

Here, we will define these terms as they apply to the problem of estimat The term $P(Y|\Theta)$ is the likelihood, defined as the probability of the data given some putative values of the parameters Θ. The data Here, we will define these terms as they apply to the problem of estimating climate sensitivity.

Evidence The evidence Y consist used to constrain climate sensitivity consists of the global mean temperature change ΔT in response to a forcing ΔF as well as, in non-equilibrium states, the net energy imbalance ΔN. We have estimates of these quantities for the historical period (derived from observations and models) and for past climate states (derived from paleoclimate proxies and models), and Y therefore consists of multiple lines of evidence $Y_1 \ldots Y_n$;. For example,

S20 used ~~direct observations, models of varying complexity,~~ process-based understanding of underlying physics, recent observations, and proxy-based reconstructions of past climates ~~. In section 3 we will discuss how differing interpretations of the evidence introduce uncertainties into the analysis.~~

~~The~~ to assess S.

Model The model M codifies how we interpret the evidence Y. It specifies the parameters Θ ~~are specified by an underlying generative model $\mathcal{M}$ for the data~~ whose posterior distributions we estimate. For example, ~~the simplest~~ in the simple energy balance model ~~$\mathcal{M}_0$ (Equation 1) contains a single parameter (~~denoted M_0, there is only one parameter and $\Theta = \lambda$ ~~).~~ ~~This model carries with it the implicit assumptions that the feedback parameter is constant in time, that a unit of global mean radiative forcing always produces the same temperature change, and that the radiative imbalance ΔN always has unit efficacy. All of these assumptions have been challenged in the literature (e.g.(Andrews et al., 2018; Winton et al., 2010; Forster, 2)~~ . ~~Other, more complex models with additional parameters are possible, and we will discuss these in Section 4.~~

~~Finally, the term $P(\Theta)$ corresponds to subjective prior beliefs about the values~~ The model determines the **likelihood** $P(Y|\Theta, M)$ of observing the data given particular values of the parameters Θ. We discuss methods for calculating this likelihood in Section 3.1.

Prior The **prior** probability distribution $P(\Theta|M)$ reflects prior beliefs or knowledge about the model parameters Θ. For example, in the simple model M_0, the community assessment S20 adopted a uniform prior on λ as a baseline choice, choosing not to rule out net positive feedbacks (and therefore an unstable climate) *a priori*. Both the geological evidence and process understanding presented in Section 3 of S20 effectively rule out both positive and extremely negative feedbacks, and thus an alternate prior reflecting this physical knowledge might be a normal distribution $N(\mu, \sigma)$ with mean $\mu = -1.30$ and standard deviation $\sigma = 0.44$.

This framework allows us to use our prior understanding of the parameter values to calculate the **posterior** probabilities $P(\Theta|Y, M)$ of the model parameters given the evidence. This posterior can be updated as new evidence becomes available.

Bayesian statistics is both praised and criticized for its inherent subjectivity (see, e.g. Gelman et al. (1995)). But *all* statistical analyses depend on prior knowledge and interpretive models, whether implicit or explicit. The Bayesian framework merely makes clear where unavoidable subjective decisions enter the analysis. ~~While in theory sufficient evidence should update the priors of all reasonable analysts and result in similar posterior estimates, in practice sparse evidence and strongly held beliefs mean consensus may not be reached after the analysis is performed. In Section 5 we will discuss how these subjective prior beliefs affect our estimates of~~

Figure 1 summarizes the decisions that must be made in any Bayesian analysis of climate feedbacks. First, the analyst must decide what constitutes "evidence". This requires an assessment of the ~~feedback parameter λ.~~ literature assessing ΔT, ΔF, and ΔN for each line of evidence. Second, the analyst must specify a model (and its parameters Θ) in order to interpret that evidence. For example, the model M_0 assumes the feedback parameter is time- and state-independent, and thus estimating it from the past is a reliable guide to the hypothetical future under doubled CO_2. Finally, the analyst must clearly specify her or his priors on the model parameters.
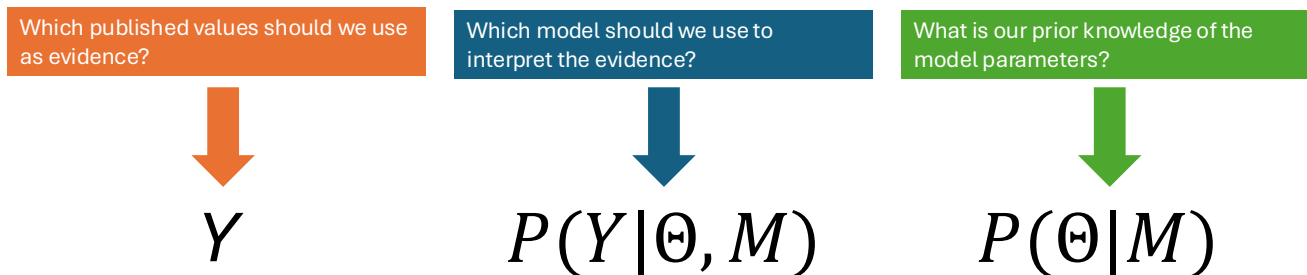
Figure 1. Schematic of unavoidable subjective decisions in an analysis of climate feedbacks.

3 ~~Evidence uncertainty~~

~~The first type of uncertainty we highlight is uncertainty in the *evidence*. Evidence-based constraints on climate sensitivity (S) or feedback parameters (λ) are generally derived from estimates of temperature response, energy imbalance, and radiative forcing.~~
125 ~~These may come directly from observations (e.g. the instrumental warming record or measured ocean heat uptake), from model calculations which are informed by observations and theory (e.g. radiative forcing) or from observational evidence~~which is ~~interpreted using modeling assumptions~~In the following sections, we show how different reasonable choices about evidence, models, and priors can lead to very different posterior distributions for λ (and hence climate sensitivity S) given a single line of evidence.

130 ~~In S20, the~~

3 Evidence uncertainty

The strongest constraints on ~~the upper bound of warming~~ equilibrium climate sensitivity in S20 were derived from paleoclimate evidence~~. In this section, we will show how uncertainty in the evidence affects our confidence in those constraints. The~~, and the closest equilibrium climate to ~~ours~~ the present is the Last Glacial Maximum (LGM) approximately 21,000 years ago. Recon-
135 structions ~~(Annan and Hargreaves, 2013; Bereiter et al., 2018; Friedrich et al., 2016; Holden et al., 2009; von Deimling et al., 2006; Shaku~~ Annan and Hargreaves (2013); Bereiter et al. (2018); Friedrich et al. (2016); Holden et al. (2009); von Deimling et al. (2006); Shakun et a or model-based estimates ~~(Braconnot et al., 2012; Kageyama et al., 2021)~~ Braconnot et al. (2012); Kageyama et al. (2021) of the global mean temperature change ΔT and the radiative forcing ΔF have been used to calculate the global mean feedbacks λ inferred from this period. Neither of these "observed" quantities is precisely known. For example, multiple, seemingly incom-
140 patible, estimates of the LGM global mean cooling ΔT are available in the published literature ~~(Annan and Hargreaves, 2013; Holden et al.,~~ Annan and Hargreaves (2013); Holden et al. (2009); Shakun et al. (2012); von Deimling et al. (2006); Friedrich et al. (2016); Hansen et al . These are derived from climate models participating in the Paleoclimate Model Intercomparison Project (PMIP ~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)) and combinations of models and various proxies, and are often in conflict with one another.

We will illustrate the impact of this uncertainty by comparing the evidence used in two recent studies. S20 used expert judgement applied to a literature review to estimate $\Delta T = -5$K with a 95% confidence interval of (-3.0K, -7.0K). However, a contemporaneous study using ~~an updated~~ a new temperature reconstruction (Tierney et al 2020 ~~(Tierney et al., 2020)~~ Tierney et al. (2020), hereafter T20) estimated both colder (mean -6.1K) and less uncertain (with a 95 % highest posterior density interval of -6.5 to -5.7 K) values for LGM cooling. We note that the two studies are not exactly comparable: S20 represents a community assessment of evidence that took into account a broad range of evidence and uncertainties, whereas T20 was a single study. The temperature estimates in T20 may also be cold-biased and overconfident due to reliance on a prior derived from a single climate model Annan et al. (2022). However, in order to illustrate evidence uncertainty, we here treat S20 and T20 as different reasonable estimates of ΔT and ΔF over the LGM. We discuss methods for incorporating estimates such as T20 in expert assessments in Section 7.1.

The two studies S20 and T20 also differ in their estimates of the radiative forcing that led to this temperature change. Both agree that it was colder 21,000 years ago because a change in orbital forcing, while negligible in the global mean, led to the development of large, reflective ice sheets in the northern hemisphere and lower levels of atmospheric greenhouse gases. The forcings associated with orbital changes ~~(Kageyama et al., 2021)~~ Kageyama et al. (2021) and CO_2 ~~(Siegenthaler et al., 2005)~~ Siegenthaler et al. (2005) are relatively well-constrained; the forcings from other well-mixed greenhouse gases ~~(Loulergue et al., 2008)~~ Loulergue et al. (2008) and ice sheets less so but still informed by proxy and model evidence (Section **??**), and those from dust ~~(Mahowald et al., 2006; Albani and Mahowald, 2019), ,~~ Mahowald et al. (2006); Albani and Mahowald (2019), other aerosols, and vegetation ~~(Köhler et al., 2010)~~ Köhler et al. (2010) highly uncertain. While S20 estimated total radiative forcing in the LGM to be N(-8.43, 2) W m^{-2}, T20 use a best estimate of -6.8 W m^{-2} with a 95% confidence interval of ~~9.6~~ -9.6 to -5.2 W m^{-2}.

~~Some uncertainty in the climate feedback λ or the climate sensitivity S therefore derives from uncertainty in the evidence used to constrain those parameters. Here, we will define *evidence* uncertainty as uncertainty in the joint probability density of the evidence Y. This is defined as $Y_{LGM} = (\Delta T, \Delta F)$: the global cooling and radiative forcing during the LGM. Assuming the uncertainty in ΔT is independent of the uncertainty in ΔF, the resulting joint probability density functions derived from~~ Contour lines in Figure 2a show the joint probability distribution (assuming uncorrelated errors) $\rho(\Delta T, \Delta F)$ as reported by S20 (black) and T20 ~~are shown in Figure 2(a) . The estimates used in S20 are Gaussian and have large uncertainties (blackcontours), while uncertainties in both temperature and radiative forcing are smaller in T20 (redcontours). T20 also treats non-greenhouse gas forcing as non-Gaussian).~~

~~Panel (a): joint evidence distributions for ΔT and ΔF used in Sherwood et al (black contours) and Tierney et al (red contours). Structural uncertainty is illustrated using solid lines (corresponding to fixed values of λ using the model $\mathcal{M}_0$) and dashed lines lines (corresponding to fixed values of λ and α using the model $\mathcal{M}_\alpha$). (b): Likelihoods as a function of λ and given S20 (black lines) or T20 (red lines) evidence and different values of the state dependence α. (b): Resulting likelihoods for λ given the evidence from S20 (black) and T20 (red) and different values of the state dependence parameter α. Likelihoods derived using the simple energy balance model ($\alpha = 0$) are highlighted by thick lines.~~

~~Using the simple energy balance model (Eq. 1) and setting $\Delta N = 0$, the forcing is proportional to the temperature change,~~ ~~with the only parameter the net feedback λ. This means that if we knew the temperature change~~ Rather than exact measurements of the temperature change and radiative forcing~~exactly, we would know the feedback λ, and if we knew the forcing at doubled CO$_2$, we would then know the climate sensitivity exactly. However, we do not know the exact cooling and radiative forcing during the LGM, but rather a~~, our evidence Y consists of estimates of the joint probability density ~~$\mathcal{J}(Y)$ for both. The model $\mathcal{M}_0$ imposes the requirement that given a fixed~~ $\rho(\Delta T, \Delta F)$.

3.1 Calculating the likelihood

The likelihood of "observing" this probability density for any given value of the feedback parameter λ is determined by the model, which dictates the relationship between λ, ~~all pairs of $(\Delta T, \Delta F)$ lie on the~~ ΔT and ΔF. For example, the simple energy balance model M_0 constrains all possible pairs of $(\Delta T, \Delta F)$ to line on a line with slope ~~λ. Integrating the joint probability density along that line results in~~ $-\lambda$. Intuitively, the value of $-\lambda$ that maximizes the likelihood is the slope of the line that passes through ~~through~~ the greatest probability density. These maximum likelihood estimates are shown as straight lines in Figure 2a.

We therefore define the likelihood of ~~the evidence given~~ $\rho(\Delta T, \Delta F)$ for any λ ~~(Figure 2(b)):~~ as the probability mass along the curve C described by the energy balance model with fixed λ:

$$P(\underline{\Delta T, \Delta F} \underline{Y} | \lambda) \propto \int_C \underline{\mathcal{J}} \rho(\Delta T, \Delta F) ds$$
$$C : 0 = \Delta F + \lambda \Delta T$$

If the joint evidence is ~~Gaussian~~ a multivariate normal distribution (as it is in S20), this leads to an exact analytic expression for $P(Y|\lambda)$ (Appendix 1). Otherwise, the integral can be computed numerically. The resulting likelihood functions are shown as thick lines in Figure 2b.

3.2 Climate sensitivity estimates depend on the evidence

Clearly, the constraints placed on the climate feedback by the Last Glacial Maximum depend on our estimates of the temperature difference and the radiative forcing that caused it. Using S20 evidence, this energy balance model, and a uniform prior $P(\lambda) = U(-10, 10)$, we find that the most likely value of the feedback parameter is $\lambda = -1.7$ Wm^{-2}K^{-1} (thick black line, Figure 2~~(b)~~ b) with a 5-95% range of (-3.37, -1.09) Wm^{-2}K^{-1} . ~~This corresponds to a 5-95% range of (1.17K, 3.69K) for the climate sensitivity S (assuming, as in S20, that $F_{2 \times CO_2} \sim N(4.0, 0.3)$.~~ Using T20 evidence, the most likely value is $\lambda = -1.1$ Wm^{-2}K^{-1} ((thick red line, Figure 2~~(b)~~b). The 5-95% range is (-1.49, -0.87) Wm^{-2}K^{-1}~~for λ and (2.61, 4.72) K for S. Clearly, the constraints placed on the climate feedback by the Last Glacial Maximum depend on our estimates of the temperature difference and the radiative forcing that caused it.~~
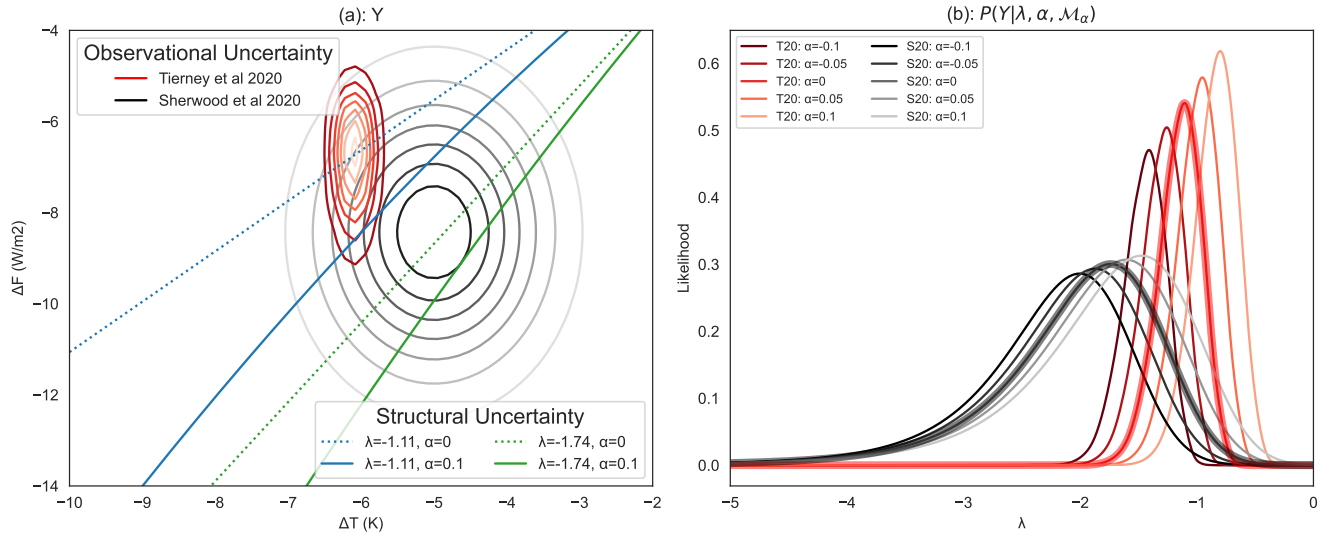
Figure 2. Panel a: joint evidence distributions for ΔT and ΔF used in Sherwood et al (black contours) and Tierney et al (red contours). Structural uncertainty is illustrated using solid lines (corresponding to fixed values of λ using the model M_0) and dashed lines lines (corresponding to fixed values of λ and α using the model $\mathcal{M}_\alpha$). b: Likelihoods as a function of λ and given S20 (black lines) or T20 (red lines) evidence and different values of the state dependence α. b: Resulting likelihoods for λ given the evidence from S20 (black) and T20 (red) and different values of the state dependence parameter α. Likelihoods derived using the simple energy balance model ($\alpha = 0$) are highlighted by thick lines.

For simplicity, here we calculate the likelihood $\cancel{P(\Delta T, \Delta F|\lambda)} P(Y|\lambda)$, and use the resulting posterior $\cancel{P(\lambda|\Delta T, \Delta F) \propto P(\Delta T, \Delta F|\lambda)P}$ $P(\lambda|Y) \propto P(Y|\lambda)P(\lambda)$ to calculate S (Appendix 2). This neglects the small correlation between ΔF and the forcing at doubled CO_2, but this simplification does not substantially affect our results (Appendix 3).

Using S20 evidence from the LGM, we find a 5-95% range of (1.17K, 3.69K) for the climate sensitivity S (assuming, as in S20, that $F_{2\times CO_2} \sim N(4.0, 0.3)$). Using T20 evidence, the 5-95% range for S is (2.61K, 4.72K).

4 Structural uncertainty

~~Many~~ Thus far, we have relied on the simple energy balance model to interpret the LGM evidence. However, many recent studies (e.g. ~~(Rohling et al., 2018; Stap et al., 2019; Friedrich et al., 2016)~~ Rohling et al. (2018); Stap et al. (2019); Friedrich et al. (2016); Renc) suggest that ~~the simple model $\mathcal{M}_0$~~ M_0 might not be appropriate for past climates due to the dependence of the feedbacks on the background climate state. If the relationship between temperature change and radiative forcing is nonlinear, then the feedbacks in a past cold climate should not be treated as identical to those in a future warm one. To model this background temperature dependence, we might use an alternate model that includes a second-order term in the radiative response

$$\mathcal{MM}_\alpha : 0 = \Delta F + \lambda \Delta T + \frac{\alpha}{2} \Delta T^2 \tag{4}$$

220 where $\alpha = \partial \lambda / \partial (\Delta T)$ is an additional parameter reflecting the background state dependence ~~(Sellers, 1969; Caballero and Huber, 2013;~~ Sellers (1969); Caballero and Huber (2013); Budyko (1969); Sherwood et al. (2020). Intuitively, nonzero values of α change the relationship between the paleoclimate evidence and the feedback parameter λ. This, in turn, makes the evidence more or less likely given a value of λ. For example, if $\alpha = +0.1$ (which translates to a change in feedback of -0.5 Wm^{-2}K^{-1} at a cooling of -5 K), the most likely value of λ is not the same as the most likely value of λ assuming $\alpha = 0$ (dotted and solid lines,

225 Figure 2a). In this case, the likelihoods (Figure 2b) are calculated by integrating the joint probability distribution for ΔT and ΔF along the curve defined by Eq. 4, and depend on the value of the state dependence parameter α.

If α is not a fixed value but an unknown parameter, then the evidence can constrain only the joint distribution of $\Theta = (\lambda, \alpha)$. Obviously, in order for the climate of the past to tell us anything about the climate of the future, we must have some information about how they relate to one another.

230 There is no limit to the complexity of models we might use to interpret the evidence of the LGM. We might allow for both non-unit forcing efficacy and state dependence~~, for example, or~~. We might assign different efficacies to different forcing agents, or allow the parameter α to bifurcate at lower temperatures. We might also include an additive pattern effect $\Delta \lambda$ that reflects differences in the spatial pattern of temperature change in the LGM and the pattern of warming expected at elevated CO$_2$ concentrations (e.g. Cooper et al. (2024)).

235 ~~The interpretive model~~ Regardless of the interpretive model used, it is both required for analysis and subjectively chosen by the analyst. Different reasonable analysts might make different choices about the model to use. This means that the choice of model is an important source of uncertainty that must be clearly specified or quantified. There is, however, one more source of uncertainty to discuss. Even given a single model, for example $\mathcal{M}_{\alpha} M_\alpha$, our degree of confidence in the constraints placed by paleoclimate evidence on the feedback parameter λ necessarily reflects our prior knowledge of the state dependence of climate

240 feedbacks. It is to this prior uncertainty that we turn in Section 5.

5 Prior uncertainty

Once a model is specified, we would like to use the evidence to tell us something about its parameters Θ. Bayes' theorem says that the posterior ~~distributions~ essentially, our degree of belief in the values of those parameters~~ distributions of the parameters are simply obtained by multiplying the likelihood by ~~priors:~~ prior probability distributions reflecting our pre-existing beliefs ~~.~~

245 ~~These~~ and/or knowledge. These priors incorporate expert judgement, the results of other analyses, and knowledge of physical processes. Posterior distributions of individual parameters can depend strongly on prior knowledge of all parameters. For example, Figure 3~~(a)~~a shows the joint posteriors for the feedbacks λ and the state dependence α assuming the model $\mathcal{M}_{\alpha} M_\alpha$, the temperature and radiative forcing values reported in S20, and uniform priors on both parameters. In the absence of any physical knowledge about these parameters, the joint posterior is not very informative. In fact, considerable posterior weight
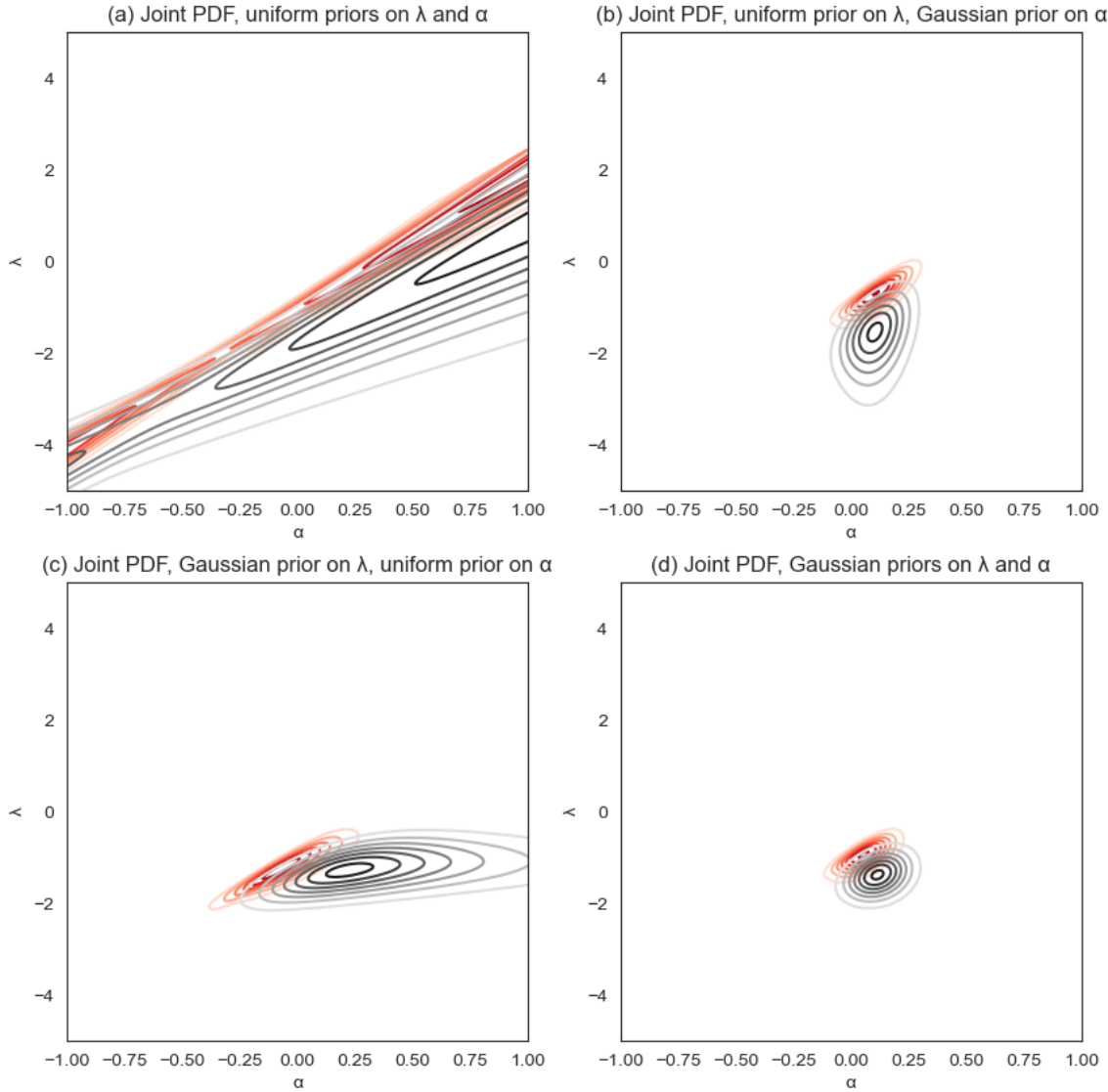
Figure 3. Joint posteriors for the feedback parameter λ and the state dependence α under different priors: (a) Uniform priors on both parameters (b) Uniform prior on λ, Gaussian prior from expert judgement of published literature (used in S20) on α (c) Gaussian prior from process evidence (used in S20) on λ, uniform prior on α (d) Gaussian priors (from S20) on both.

250 is placed on extremely large positive values of α and positive λ~~:~~, which would make negative climate sensitivity appear more likely than most scientists would consider credible. A well-informed scientist, however, is unlikely to think that $\alpha = 1$ (which implies an enormous mean change in feedback of -5 W m^{-2} K^{-1} for 5K of glacial cooling) is just as likely as $\alpha = 0$ (implying no change in feedback). In S20, a prior of ~~$\mathcal{N}(+0.1, 0.1)$~~ $N(+0.1, 0.1)$ was assigned to the state dependence α, reflecting the current state of the literature. This prior ~~knowledge~~ substantially constrains the resulting joint posterior distribution (Figure 3

255 b). Conversely, imposing a more informative prior on the ~~feedbacks~~ feedback parameter λ, for example by using the process constraints in S20 that result in ~~$\lambda \sim \mathcal{N}(-1.30, 0.44)$~~$\lambda \sim N(-1.30, 0.44)$, also constrains the joint distribution: positive values of α (i.e., which imply a lower sensitivity in the LGM than at doubled CO_2) receive more posterior weight. Combining the informative priors on both λ and α further constrains the joint posterior (Figure 3~~(d). Schematic of unavoidable subjective decisions in an analysis of climate feedbacks.~~ d).

260 ~~Figure 1 summarizes the subjective decisions that must be made in any Bayesian analysis of climate feedbacks. First, the analyst must decide what constitutes "evidence". In the LGM example we have presented, this requires subjective assessment of the literature assesing the cooling ΔT and the radiative forcing ΔF. Different highly credible published studies lead to very different likelihoods for λ. Second, the analyst must specify a model (and its parameters Θ) to interpret that evidence. For example, the model $\mathcal{M}_0$ assumes the feedback parameter is time- and state-independent, and thus estimating it from the past~~

265 ~~is a reliable guide to the hypothetical future under doubled CO2. The model $\mathcal{M}_\alpha$, by contrast, assumes the feedbacks depend on the background climate and introduces a second parameter to reflect state dependence. Finally, the analyst must specify her or his prior beliefs about the model parameters.~~

6 Combining multiple lines of evidence

The examples we have presented thus far have all used ~~paleo evidence from~~ a single line of evidence– paleoclimate reconstructions

270 of the Last Glacial ~~Maximum~~ Maximum– to constrain λ. However, it is not necessary to look back over twenty thousand years to gauge the planet's response to external influences. More recently, a large increase in radiative forcing has resulted in significant global warming and a large ~~imbalance reflected in an increased rate of ocean heat uptake~~radiative imbalance at the top of the atmosphere. To constrain λ with transient historical observations, ~~the~~ we use evidence $Y = (\Delta T, \Delta F, \Delta N)$, where ΔN is estimated from observed changes in ocean heat uptake and/or satellite observations constrained by ocean heat content

275 ~~(Forster, 2016).~~ Forster (2016).

6.1 Historical likelihood

In this three-dimensional joint probability space, the simplest energy balance model ~~$\mathcal{M}_0$~~M_0 defines a plane rather than a line in evidence space (Figure 4), and the likelihood of the evidence given λ is proportional to the integral over this surface. Figure
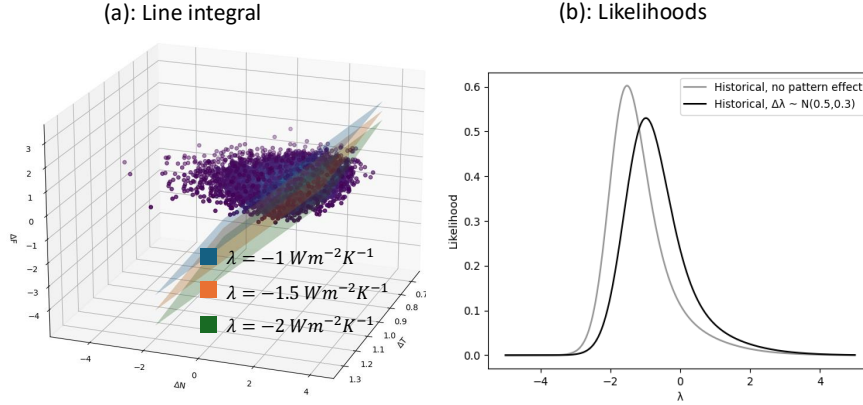
Figure 4. a: Calculating the likelihood of observing the historical evidence used in S20 for a putative value of λ. Each value of λ defines a plane; shown are ~~$\lambda = -1\mathrm{Wm}^{-2}\mathrm{K}$~~ $\lambda = -1\mathrm{Wm}^{-2}\mathrm{K}^{-1}$ (blue), ~~$\lambda = -1.5\mathrm{Wm}^{-2}\mathrm{K}$~~ $\lambda = -1.5\mathrm{Wm}^{-2}\mathrm{K}^{-1}$ (orange) and ~~$\lambda = -2\mathrm{Wm}^{-2}\mathrm{K}$~~ $\lambda = -2\mathrm{Wm}^{-2}\mathrm{K}^{-1}$ (green). The likelihood is the surface integral of the joint PDF along the plane. b: Likelihood for the feedback parameter λ given the simple energy balance model with no pattern effect (gray line) and marginal likelihood for λ given an additive pattern effect with prior $\Delta\lambda \sim N(0.5, 0.3)$.

4 shows the historical evidence reported in S20, in which

$$\Delta T \quad \sim \quad \mathcal{N}(1.03, 0.085)\, N(1.03, 0.085) \tag{5}$$

$$\Delta N \quad \sim \quad \mathcal{N}(0.6, 0.18)\, N(0.6, 0.18) \tag{6}$$

and ΔF is calculated using unconstrained aerosol ERFs from ~~(Bellouin et al., 2020)~~ Bellouin et al. (2020) with median 1.83 W m^{-2} and 5-95% range (-0.03, 2.71) W m^{-2}. The gray line in Figure ~~??~~ 4 shows the resulting likelihood as a function of λ. The maximum likelihood value is $\lambda = -1.53\mathrm{Wm}^{-2}\mathrm{K}^{-1}$.

However, the simplest energy balance model ~~$\mathcal{M}_0$~~ M_0 assumes the feedback parameter is the same for climate changes in the deep past, the transient historical period, and the future. Many studies (e.g. ~~(Marvel et al., 2016; Andrews et al., 2018; Dong et al., 2020; Ro~~ Marvel et al. (2016); Andrews et al. (2018); Dong et al. (2020); Rose et al. (2014); Armour et al. (2013); Gregory and Andrews (2016); M) now argue that a more appropriate model should include a "pattern effect" $\Delta\lambda$ that reflects the differences between feedbacks triggered by the observed spatial pattern of transient warming and the feedbacks expected in response to the long-term equilibrium warming pattern:

$$\Delta\lambda = \frac{\partial\lambda}{\partial T'(x)}\Delta T'(x).$$

$$M_{\Delta\lambda} : \Delta N = (\lambda - \Delta\lambda)\Delta T + \Delta F$$

~~This modifies the simple energy balance model by including a pattern effect $\Delta\lambda$:~~

$$\mathcal{M}_{\Delta\lambda} : \Delta N = (\lambda - \Delta\lambda)\Delta T + \Delta F$$

S20 placed a Gaussian prior on this pattern effect $\Delta\lambda = N(0.5, 0.3)$ W m^{-2}K^{-1}. This corresponds to a modification of the tilt of the plane in Figure 4a. Because this model assumes the pattern effect is linearly additive, no further curvature is introduced. By multiplying the joint likelihood $P(\Delta Q, \Delta T, \Delta F | \lambda, \Delta\lambda)$ by this prior $P(\Delta\lambda)$ and integrating over all values of $\Delta\lambda$, we obtain a "marginal" likelihood for the historical evidence as a function of the feedback parameter λ. This is shown by the black line in Figure ??4b. The inclusion of the additive pattern effect and our ~~prior belief~~ physics-informed intution that it is likely to be positive shift the most likely value of the feedback parameter to $\lambda = -1.0 \mathrm{Wm}^{-2}\mathrm{K}^{-1}$. ~~Likelihood for the feedback parameter λ given the simple energy balance model with no pattern effect (gray line) and marginal likelihood for λ given an additive pattern effect with prior $\Delta\lambda \sim N(0.5, 0.3)$.~~

6.2 ~~Comparing "apples to apples" when combining lines of evidence~~

~~How should we ensure that when we combine multiple lines of evidence, we can be confident that these lines are actually measuring the same thing? Bayesian methods of model evaluation provide useful checks to ensure we are indeed comparing "apples to apples".~~

~~Here is an illustrative example: suppose we firmly believe in the existence of a historical pattern effect, and we place Gaussian priors (the same as used in~~ The pattern effect estimate used in S20 ~~)~~ was based on the Atmospheric Model Intercomparison Project II (AMIPII) dataset, which produces the largest estimate of the pattern effect Modak and Mauritsen (2023), and therefore the priors on $\Delta\lambda$ used there may be both overconfident and too strongly weighted toward high values. However, while noting this important caveat, for illustrative purposes we will use the S20 historical likelihood marginalized over the pattern effect estimate as the "historical" likelihood for the rest of this paper. ~~These priors reflect our beliefs that this pattern effect acts to make future equilibrium feedbacks less negative (and thus climate sensitivity S higher).~~

~~How should we best compare these historical constraints with the evidence from the Last Glacial Maximum? The black line in all four panels of Figure 5 shows the likelihood for~~

6.2 The "Twin Peaks" problem

Assuming conditional independence between lines of evidence, the posterior distribution of the feedback parameter λ ~~derived from the historical observations (with a pattern effect). In Figure 5(a), the~~ is

$$P(\lambda|Y) \propto P(Y_{hist}|\lambda)P(Y_{LGM}|\lambda)P(\lambda) \tag{7}$$

That is, the posterior estimate of λ given two lines of evidence is proportional to the product of the individual likelihoods. But what if the likelihoods have a small (or no) region of overlap? Can we really be confident that the posterior estimate is well-constrained in this case? Figure 5a highlights this potential pitfall. The black line shows the marginal likelihood for the historical evidence as a function of λ. The light blue line shows the likelihood for ~~λ derived from~~ the S20 LGM evidence as a function of λ, assuming no state dependence ~~. Why do these two distributions not overlapsubstantially? If we are confident in the evidence used, the answer must~~ ($\alpha = 0$). The product of these likelihoods is shown as a green dashed line. The less the historical and paleo likelihoods overlap, the narrower the posterior will be. We refer to this conundrum as the "Twin Peaks"

problem: should larger incompatibility between multiple lines of evidence *really* reduce the uncertainty in λ? Or could it be that the ~~LGM and historical data are~~ two lines of evidence are not, in fact, measuring the same thing?

We can take the latter possibility into account by using an alternate model for the paleo evidence. Note that the posterior for λ shown in ~~fact measuring different things, and that additional steps must be taken to ensure that the distributions reflect the same λ. The dark blue line in~~ Figure 5~~(b) shows the marginal likelihood for~~ a is conditional on a model M_0 for the paleoclimate evidence that contains only one parameter λ ~~given the same LGM evidence, a model that~~. The model assumes that the equilibrium feedbacks in a warmer climate are exactly the same as those in a colder climate, that the response to pure CO_2 forcing is equivalent to the response to LGM forcings, and that the pattern effect is zero over the LGM. An alternate model, say M_α, allows for state dependence ~~, and a Gaussian prior on the state dependence parameter~~ via an additional parameter α. The marginal likelihood for the paleo data given M_α and Gaussian priors on α is shown as a dark blue line in Figure 5b. While the overlap between these two distributions is far from exact, it is substantially larger than for the no-state-dependence case illustrated in Figure 5~~(a). Intuitively, the estimates~~ a. Simply put, the historical evidence and the LGM evidence appear to be ~~in better agreement when Last Glacial Maximum estimates of λ are assumed to be different from the historical estimates of λ.~~ more compatible when we correct for the state dependence of the past cold period. When using T20 evidence, however, there is considerable overlap between the historical (with pattern effect) and paleo (with no state dependence) likelihoods. As in the top two panels, the black lines in Figure 5c and d show the historical likelihood. The likelihood for λ obtained from T20 evidence and assuming no state dependence (orange line, Figure 5c closely overlaps the historical likelihood, as does the likelihood assuming state dependence with a prior on α as in S20 (red line, Figure 5d. The latter model, however, yields a broader likelihood for λ and therefore the region of overlap with the historical evidence is smaller.

Combining multiple lines of evidence therefore introduces another source of unavoidable subjectivity: how can we be sure that in doing so, we are comparing "apples to apples"?

6.3 Model Odds

The question of how to compare separate lines of evidence is a question of models: namely, how do we interpret the separate lines? Fortunately, Bayesian methods allow us to compare and criticize models based on the evidence. Consider, for example, two models for the LGM: M_0 and M_α. The model odds are defined as

$$\text{odds} = \frac{P(M_\alpha | Y_{\text{hist}}, Y_{\text{paleo}})}{P(M_0 | Y_{\text{hist}}, Y_{\text{paleo}})}$$

$$= \frac{P(Y_{hist}, Y_{paleo} | M_\alpha) P(M_\alpha)}{P(Y_{hist}, Y_{paleo} | M_0) P(M_0)}$$

$$\equiv BF \times \frac{P(M_\alpha)}{P(M_0)}$$

where the Bayes Factor BF is the ratio of the evidence for each model.
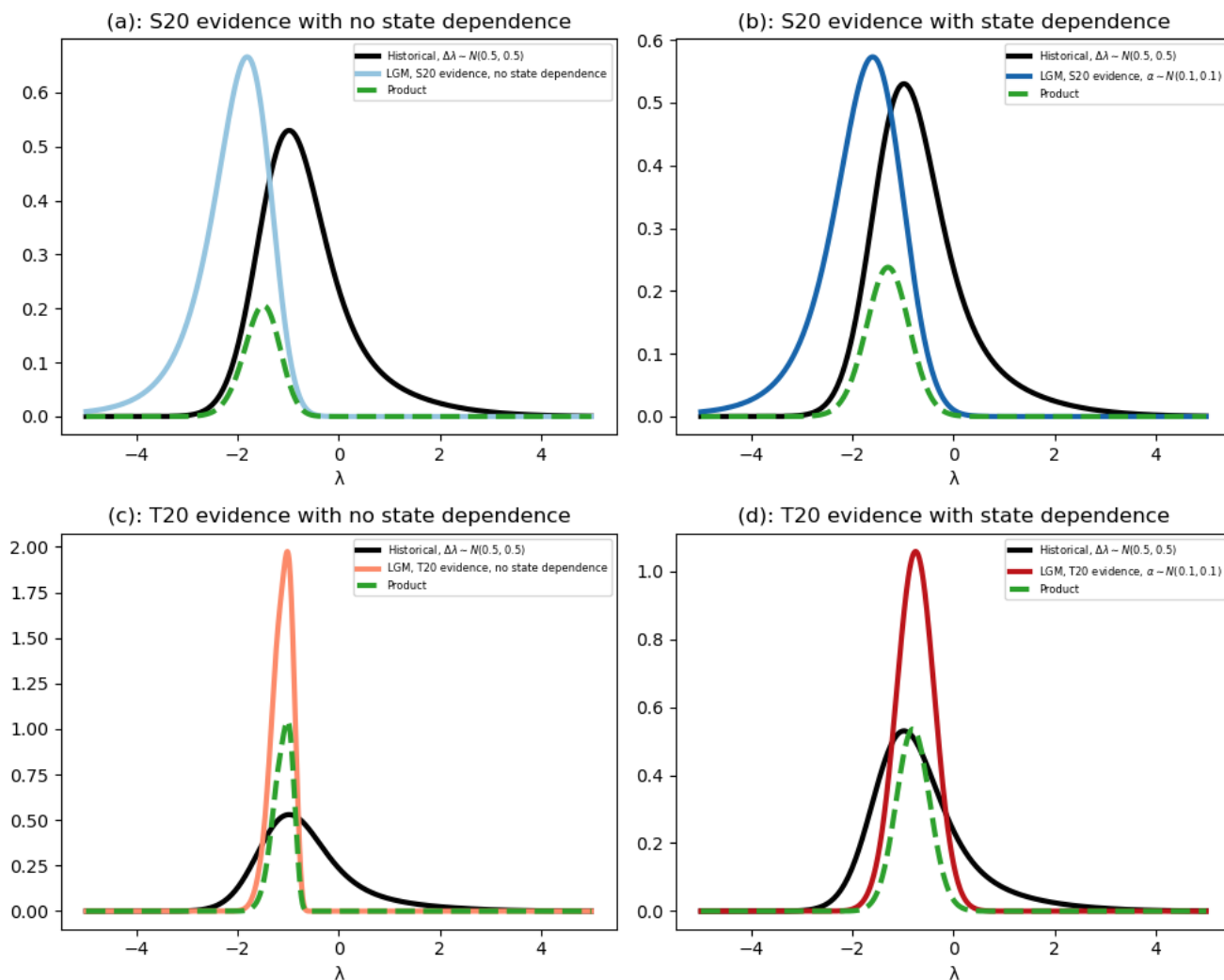
Figure 5. Likelihoods from multiple lines of evidence. In all four panels, the black line shows the likelihood for the historical evidence given λ and assuming a pattern effect $\Delta\lambda \sim N(0.5, 0.3)$. (a): Likelihood of S20 evidence given λ assuming no state dependence in the LGM (light blue line) and overlap (dashed green line). (b):Likelihood of S20 evidence given λ assuming state dependence and $\alpha \sim N(0.1, 0.1)$ (dark blue line) and overlap (dashed green line). (c): Likelihood of T20 evidence given λ assuming no state dependence in the LGM (orange line) and overlap (dashed green line). (b):Likelihood of T20 evidence given λ assuming state dependence and $\alpha \sim N(0.1, 0.1)$ (dark red line) and overlap (dashed green line).

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355 The *model evidence* ~~for any given model $\mathcal{M}_\ell$ can be calculated using~~

$$P(Y|\mathcal{M}_\ell) = \int P(Y|\Theta,\mathcal{M}_\ell)P(\Theta|\mathcal{M}_\ell)d\Theta.$$

for any given model M_ℓ is defined as the integrated likelihood over all values of its parameters Θ_ℓ:

$$P(Y|M_\ell) = \int P(Y|\Theta,M_\ell)P(\Theta_\ell|M_\ell)d\Theta_\ell. \tag{8}$$

~~This reflects the probability that model $\mathcal{M}_\ell$~~ This reflects the probability that model M_ℓ could have generated the observed

360 evidence ~~under a given set of prior beliefs about its parameters θ. The ratio of evidence for two models $\mathcal{M}_i$ and $\mathcal{M}_j$ defines the Bayes factor (BF) , which updates the prior odds in favor or against a model. We note that the model evidence depends both on the model used and on the priors for each parameter in the model. This has the useful property of penalizing models with many parameters that do not add value in fitting the evidence, thereby avoiding over-fitting.~~ under a given set of priors on its parameters θ_ℓ.

365 ~~Consider, for example, comparing the model used in Figure 5a to the model used in Figure 5b. In panel (a), the model assumes no state dependence for the LGM evidence but a pattern effect in the transient historical evidence ; we will denote this as $\mathcal{M}_{0,\Delta\lambda}$. In panel (b), the model assumes the feedbacks depend on the background temperature and places the Gaussian prior used in S20 on the parameter α, which we denote as $\mathcal{M}_{\alpha,\Delta\lambda}$. Using Eq. 8, the evidence for the first model $\mathcal{M}_{0,\Delta\lambda}$ is given by~~

$$P(Y_{hist},Y_{paleo}|\mathcal{M}_{0,\Delta\lambda}) \propto \int\int P(Y_{paleo}|\lambda)P(Y_{hist}|\lambda,\Delta\lambda)P(\lambda)P(\Delta\lambda)d\lambda\, d(\Delta\lambda)$$

For example, the model evidence for model M_0 is

$$P(Y_{hist},Y_{paleo}|M_0) \propto \int P(Y_{paleo}|\lambda)P_{\Delta\lambda}(Y_{hist}|\lambda)P(\lambda)d\lambda$$

370 ~~The terms in the integrand are, from left to right: the likelihood of the paleo evidence given λ, the likelihood of~~ where $P_{\Delta\lambda}(Y_{hist}|\lambda)$ is the marginal historical likelihood (black line, Figure 5a). When combined with a uniform prior on λ, the ~~historical evidence given λ and $\Delta\lambda$, and priors on the feedbacks λ (here, assumed uniform on -10, 10) and the pattern effect $\Delta\lambda$ (as in S20, assumed to be N(0.5,0.3))~~ model evidence for M_0 is therefore the area under the green curve in Figure 5a.

~~The~~ By contrast, the model evidence for the ~~second model is~~ model M_α is

$$P(Y_{hist},Y_{paleo}|\mathcal{M}_{\alpha,\Delta\lambda}M_\alpha) \propto \int\int P(Y_{paleo}|\lambda,\alpha)P_{\Delta\lambda}(Y_{hist}|\lambda,\Delta\lambda)P(\lambda\alpha)P(\Delta\lambda)P(\alpha)d\lambda\alpha\, d(\Delta\lambda)\, d\alpha$$

~~We can then calculate the Bayes factor~~

375 $$BF = \frac{P(Y|\mathcal{M}_{\alpha,\Delta\lambda})}{P(Y|\mathcal{M}_{0,\Delta\lambda})} = \frac{P(Y_{hist},Y_{paleo}|\mathcal{M}_{\alpha,\Delta\lambda})}{P(Y_{hist},Y_{paleo}|\mathcal{M}_{0,\Delta\lambda})} = 1.33.$$

~~If our prior belief~~ When combined with a uniform prior on λ, the model evidence for M_α is the area under the green curve in Figure 5b.

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Using S20 evidence and these priors, we find that the Bayes Factor is 1.33. This means that if our prior is that both models are equally likely, the evidence shifts those odds: the model depicted in panel ~~(b)~~ b is about 33% more likely to have generated the observed paleo and historical evidence.

~~Does this mean that the evidence indicates the definite existence of state dependence in the paleoclimate data? Certainly not. It simply means that given the LGM and historical evidence used in S20 assuming the only candidate models to interpret the LGM evidence are those with and~~ However, using T20 evidence, the Bayes factor is 0.93. This suggests that the "better" model to use, given T20 evidence, is one without state dependence~~and using S20's Gaussian priors on α that this is are the model that maximizes the agreement between separate lines of evidence. We are *not* arguing that this is the objectively "correct~~. Clearly, the "best" ~~way to combine the Last Glacial Maximum reconstructions with historical observations.~~

~~In fact, whether or not~~ model depends on the evidence used, the prior knowledge of whether we are comparing "apples to apples"~~depends very heavily on the evidence we use. As in the top two panels, the black lines in Figure 5(c) and (d) show the historical likelihood assuming a pattern effect with S20's Gaussian prior. The likelihood for λ obtained from T20 evidence and assuming no state dependence (orange line, Figure 5(c)) closely overlaps the historical likelihood, as does the likelihood assuming state dependence with a prior on α as in S20 (red line, Figure 5(c)). The latter model, however, yields a broader likelihood for λ and therefore the region of overlap with the historical evidence is smaller. The Bayes factor using T20 evidence is calculated as~~

$$BF = \frac{P(Y|\mathcal{M}_{\alpha,\Delta\lambda})}{P(Y|\mathcal{M}_{0,\Delta\lambda})} = 0.93.$$

~~This suggests that~~, and the ~~"better" model to use, given T20 evidence, is one without state dependence.~~

7 ~~A Way Forward~~

~~In the sections above, we have demonstrated that constraints on the feedback parameter~~ priors we place on λ~~depend heavily on the evidence~~, $\Delta\lambda$, and α.

We note that whether the twin peaks problem is indeed a "problem" is largely dependent on the prior odds $P(M_\alpha)/P(M_0)$, which must be specified. If we have prior knowlege that the ~~model used to interpret that evidence, and prior beliefs about the parameters. Moreover, our ability to compare different~~ two lines of evidence are measuring the same thing, then we will give more prior weight to the simple model M_0 and the Bayes Factor will do little to shift the odds. This will result in a narrower posterior estimate: if two lines of evidence ~~also depend on the evidence, models and priors we use to do so. It might initially appear that we are doomed to wallow in subjectivity, with no hope of arriving at credible, usable estimates of λ or S. However, it is possible to move forward by relying on a community of experts, all of whom must be willing to clearly specify their prior beliefs and update their understandings in light of evidence~~are compatible only for a small range of values, and we are confident in what the evidence is telling us, then we may be more confident in its posterior value.

7 A Way Forward

Thus far, we have established that there are three places where unavoidable subjective decisions must be made: collecting evidence, choosing the interpretive model, and assessing prior knowledge of that model's parameters. We have also established that multiple lines of evidence ~~. Handle differing expert opinion in a fair and systematic way.~~ appear more or less compatible depending on the models used. Here, we present a suggested ~~way forward for expert assessment . Every analysis will require subjective decisions; we seek to both make these decision points explicit and allow for the fair aggregation of different expert choices.~~ framework for making these decisions in a community assessment framework.

7.1 ~~Assessing evidence uncertainty~~

7.1 Handling evidence uncertainty

~~Bayesian methods are useful because they easily allow for hierarchical modeling, in which we can formulate sub-models to account for information on multiple levels, and easily propagate uncertainties. One of the most useful applications of hierarchical modeling is Bayesian~~ Whether and how much a newly published estimate of a particular quantity (for example, ΔT or ΔF from the Last Glacial Maximum) affects the evidence base depends on prior knowledge of that quantity. It also depends on expert assessment of how the new study relates to existing literature. A single highly certain, high-quality study can strongly shift previously uncertain estimates, while low-quality or uncertain published estimates may not change previously firm understandings.

We suggest formalizing these intuitions using a Bayesian random effects meta-analysis ~~(Smith et al., 1995)~~ Smith et al. (1995) , frequently used in fields as diverse as psychology ~~(Gronau et al., 2021), medicine (Sutton and Abrams, 2001)~~ Gronau et al. (2021) , medicine Sutton and Abrams (2001), and ecology ~~(Koricheva et al., 2013). To combine multiple studies, we assume:~~ Koricheva et al. (2013 . This model can be written as

$$\underset{\sim}{y_i}\hat{y}_j \sim \underset{\sim}{\mathcal{N}}N(\underset{\sim}{\theta_i}y_j, \underset{\sim}{\sigma_i}{}_j) \tag{9}$$

$$\underset{\sim}{\theta_i}y_j \sim \underset{\sim}{\mathcal{N}}N(\underset{\sim}{\mu}Y, \tau)\underset{\sim}{\mu \sim g(.)}\underset{\sim}{\tau \sim h(.)} \tag{10}$$

~~Here y_i and σ_i~~ where $\hat{y}_j$ and σ_j are the reported mean and ~~uncertainty of the evidence (i.e., ΔT, ΔN, or ΔF) from study i. The reported mean y_i is assumed to be distributed about a some~~ standard deviation of each study j. We assume the true (latent) ~~value θ_i. This parameter depends on the study i, and can roughly be thought of as the value around which all subsequent repetitions of the work would be distributed. Each of these study means θ_i are then assumed to be drawn from a distribution with common mean μ and inter-study spread~~ mean y_j of each study is normally distributed about an overall mean Y, with τ ~~.~~

~~The priors $g(.)$ on μ and $h(.)$ on τ reflect our prior beliefs about both the true value of the parameter μ and the design of the studies. In a "fixed effects" meta-analysis the~~ the expected inter-study standard deviation.

440   The priors we put on the quantities of interest– the overall mean Y and the between-study spread τ~~is assumed to be zero. This means that all reported estimates y_i share a common mean, and any differences are simply due to sampling error~~ quantify our previous knowledge of and views about the literature. A τ very close to zero suggests homogeneity across studies (and, in fact, choosing to set $\tau = 0$ reduces the random-effects model to the fixed-effects model). By contrast, ~~in a "random effects" meta-analysis there are assumed to be structural differences between individual studies that mean that we should~~

445   ~~expect variation between estimates~~if we have reason to believe that multiple studies should vary in their reported values due to structural and design factors, then we might place a broad prior on τ. For example, a fixed-effects model might be appropriate for calculating the ensemble mean of a quantity within a single CMIP model, whereas a random-effects model might be more appropriate for combining ensembles of multiple CMIP models, which we know to differ structurally.

As ~~an~~ a specific example relevant to calculating the feedback parameter λ, ~~we will~~ consider multiple published LGM global

450   mean temperature changes ΔT derived from proxies and models as well as from PMIP3 and PMIP4 models (Table 1).

~~How best should we combine these estimates to obtain a single distribution of ΔT and its uncertainty? This depends on many things: the literature on which we rely, our judgement about how best to pool multiple estimates into a single uncertain quantity, and the reported quantities in the studies themselves. How cold was the Last Glacial Maximum? The answer depends on your prior beliefs about the cooling and about the literature. Shown are posterior distributions for the LGM cooling ΔT~~

455   ~~assuming a random effects model and broad (blue line) or T20 (green) priors on the mean or a fixed effects model and broad (orange line) or T20 (red line) priors on the mean.~~

Figure 6 illustrates how the posterior distribution of ΔT depends on prior beliefs about the nature and quality of the published literature assessing it. Consider, for example, a random-effects model in which we place broad priors on the mean $\mu \sim N(0, 100)$ and inter-study standard deviation $\tau \sim U(0, 100)$. With these prior assumptions, 90% of the resulting posterior

460   density for μ (the true value of ΔT) lies between (-5.9K, -4.8K). Assuming that there is *no* inter-study spread (i.e, τ is assumed to be zero with zero uncertainty: a fixed effect model) would yield an estimate of ΔT 90% likely to be between -4.8 and -4.5K. This much narrower (and warmer) estimate results from the extremely restrictive prior belief that every study, regardless of method, targets the same underlying ΔT and would yield the same results if performed perfectly and with adequate data. Similarly, ~~if we believe the~~ we might set the prior on μ using the result of a single published study (~~say~~, for example~~T20, to be~~

465   ~~accurate, then we may adopt this as our prior belief, setting the prior on μ to be the T20 distribution of~~ ΔT from T20). Combined with a broad uniform prior on the inter-study spread, this results in an 90% posterior density estimate of (-6.2K, -5.6K). If, however, we adopt the restrictive fixed effects model, the T20 study is merely treated as an outlier and fails to substantially move the posterior distribution toward cooler values of ΔT (red line), even ~~if our prior belief is that T20 is exactly correct.~~

~~What this means is that a simple hierarchical model for the evidence (ΔT or ΔF, for example) allows different experts to~~

470   ~~specify their prior beliefs about the true values of the evidence and the literature. Their resulting posteriors will depend strongly on those prior assessments. This simply reflects the fact that different experts give different weights to studies in the published~~

Mean (K)	Standard Deviation	Reference	Derived From
-4.00	0.41	~~(Annan and Hargreaves, 2013)~~ Annan and Hargreaves (2013)	Proxies and models
-5.80	0.77	~~(von Deimling et al., 2006)~~ von Deimling et al. (2006)	Proxies and models
-6.20	0.46	~~(Holden et al., 2009)~~ Holden et al. (2009)	GENIE-1
-3.58	0.12	~~(Shakun et al., 2012)~~ Shakun et al. (2012)	Proxies
-6.20	0.92	~~(Snyder, 2016)~~ Snyder (2016)	Proxies and models
-6.30	0.61	~~(Bereiter et al., 2018)~~ Bereiter et al. (2018)	Proxies (ocean temperature) and models
-5.70	0.20	~~(Friedrich and Timmermann, 2020)~~ Friedrich and Timmermann (2020)	N/A
-5.75	0.38	~~(Friedrich et al., 2016)~~ Friedrich et al. (2016)	SST proxies and a model simulation
-6.10	0.20	~~(Tierney et al., 2020)~~ Tierney et al. (2020)	proxies and isotope-enabled climate mod
-5.00	1.00	~~(Sherwood et al., 2020)~~ Sherwood et al. (2020)	Synthesis
-4.85	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	CESM
-2.70	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	CNRM
-4.63	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	FGOALS-g2
-4.92	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	GISSE2-p1
-5.19	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	GISSE2-p2
-4.64	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	IPSL
-5.40	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	MIROC
-4.41	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	MPI-p1
-4.67	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	MPI-p2
-4.71	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	MRI
-3.75	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	AWIESM1
-3.81	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	AWIESM2
-6.80	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	CESM1-2
-7.16	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	HadCM3-PMIP3
-5.92	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	HadCM3-ICE6GC
-6.46	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	HadCM3-GLAC1D
-3.28	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	iLOVECLIM-ICE-6G
-3.26	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	iLOVECLIM-GLAC1D
-3.73	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	INM-CM4-8
-4.63	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	IPSLCM5A2
-4.02	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	MIROC-ES2L
-3.90	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	MPI-PMIP4
-5.27	N/A	~~(Kageyama et al., 2021)~~ Kageyama et al. (2021)	UT-CCSM4

Table 1. Estimates of global cooling ΔT during the Last Glacial Maximum
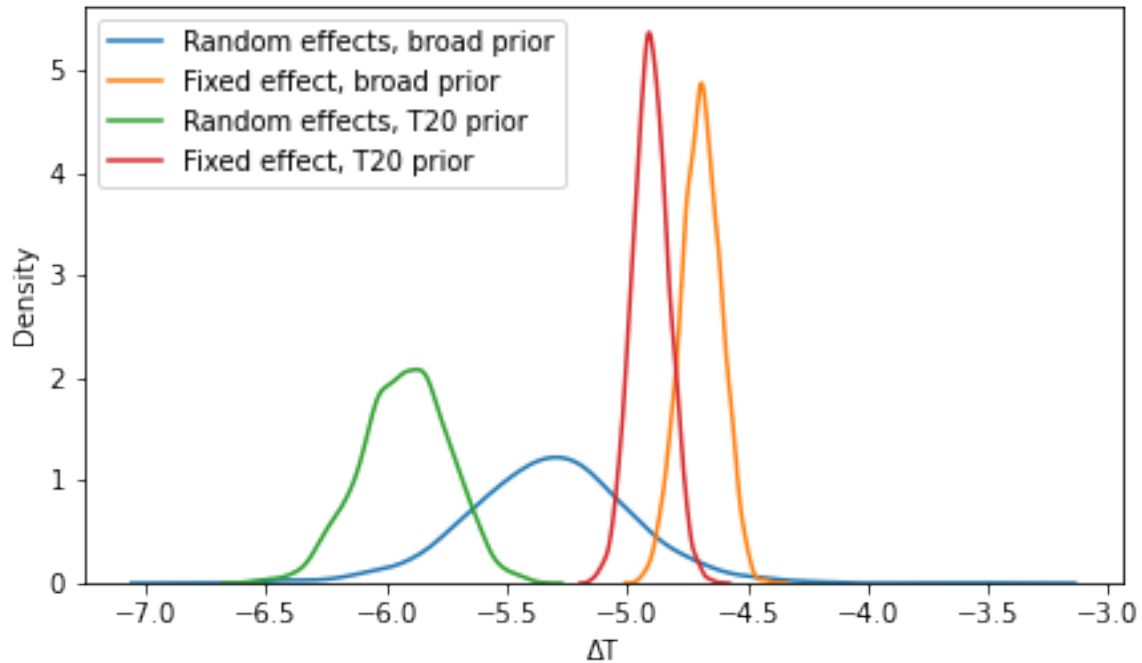
Figure 6. How cold was the Last Glacial Maximum? The answer depends on your prior beliefs about the cooling and about the literature. Shown are posterior distributions for the LGM cooling ΔT assuming a random effects model and broad (blue line) or T20 (green) priors on the mean or a fixed effects model and broad (orange line) or T20 (red line) priors on the mean.

literature. It is a mathematical expression of the subjective expert judgment inherent in science. We propose a method for aggregating expert judgement in section 7.3.

To obtain new constraints on λ from a meta-analysis of published LGM temperature estimates, we adopt broad priors on μ and τ (blue line, Figure 6). We also perform a similar meta-analysis for the radiative forcing using the values in Table ?? (assuming a fixed-effects model ($\tau = 0$) in the absence of reported standard deviations and broad priors N(0,100) on all means), which results in an estimate of $\Delta F = N(-8.1, 1.5)$ Wm^{-2}. Using these constraints and assuming no state dependence, the most likely value is $\lambda = -1.54$ with 5-95% range of (-2.09, -1.08)Wm^{-2}K^{-1} , corresponding to a 5-95% range of (1.87, 3.75)K for S. We will explore the impact of different models and using the T20 prior.

7.1.1 Recommendations

Unavoidable subjective decisions about the *evidence* can be made explicit by adopting a random effects meta-analysis. This requires the specification of priors on this estimate in sections 7.2 and 7.3, respectivelyon the inter-study spread τ and the

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overall mean Y. Our recommendation is that the organizers of community assessments choose and clearly specify these priors, rather than allowing individual experts to choose their own.

485 ~~Quantity Mean (Wm^{-2}) Standard Deviation Reference Model Generation ΔF_{ice} -3.79 N/A (Braconnot and Kageyama, 2015) CCSM4 PMIP3 ΔF_{ice} -4.90 N/A (Braconnot and Kageyama, 2015) IPSL-CM5A-LR PMIP3 ΔF_{ice} -5.20 N/A (Braconnot and Kageyama, MIROC-ESM PMIP3 ΔF_{ice} -4.57 N/A (Braconnot and Kageyama, 2015) MPI-ESM-P PMIP3 ΔF_{ice} -3.62 N/A (Braconnot and Kageyam MRI-CGCM3 PMIP3 ΔF_{ice} -2.59 N/A (Braconnot et al., 2012) CCSM3 PMIP4 ΔF_{ice} -2.66 N/A (Braconnot et al., 2012) CMRM PMIP4 ΔF_{ice} -3.23 N/A (Braconnot et al., 2012) HadCM3M2 PMIP4 ΔF_{ice} -3.41 N/A (Braconnot et al., 2012)~~

490 ~~HadCM3M2 v PMIP4 ΔF_{ice} -3.48 N/A (Braconnot et al., 2012) IPSL-CM4 PMIP4 ΔF_{ice} -2.88 N/A (Braconnot et al., 2012) MIROC3.2 PMIP4 ΔF_{ice} -3.29 N/A (Tierney et al., 2020) CESM1.2 PMIP4 ΔF_{GHG} -2.60 0.10 (Zhu and Poulsen, 2021) N/A N/A ΔF_{GHG} -2.48 0.15 (Tierney et al., 2020) N/A N/A ΔF_{GHG} -3.15 0.26 (Sherwood et al., 2020) N/A N/A ΔF_{Dust} -0.12 N/A (Albani et al., 2014); (Albani and Mahowald, 2019) C4fn-lgm N/A ΔF_{Dust} -0.36 N/A (Hopcroft et al., 2015) HadGEM2-A fixPIveg N/A ΔF_{Dust} -1.10 N/A (Hopcroft et al., 2015) HadGEM2-A N/A ΔF_{Dust} -0.32 N/A (Hopcroft et al., 2015) HadGEM2-A-DEAD~~

495 ~~N/A ΔF_{Dust} -2.00 N/A (Claquin et al., 2003) Exp1 (ext. mixing) N/A ΔF_{Dust} -1.00 N/A (Claquin et al., 2003) Exp2 (int. mix. Hem.) N/A ΔF_{Dust} -0.48 N/A (Mahowald et al., 2006) SOMB / SOMBLGMT N/A ΔF_{Dust} -0.01 N/A (Takemura et al., 2009) N/A N/A ΔF_{Dust} 0.10 N/A (Yue et al., 2011) PRND / LGM.DST N/A $\Delta F_{insolation}$ 0.01 N/A (Braconnot and Kageyama, 2015) CCSM4 N/A $\Delta F_{insolation}$ 0.01 N/A (Braconnot and Kageyama, 2015) IPSL-CM5A-LR N/A $\Delta F_{insolation}$ 0.13 N/A (Braconnot and Kagey MIROC-ESM N/A $\Delta F_{insolation}$ 0.01 N/A (Braconnot and Kageyama, 2015) MPI-ESM-P N/A $\Delta F_{insolation}$ 0.01 N/A (Braconnot and Kag~~

500 ~~MRI-CGCM3 N/A $\Delta F_{vegetation}$ -1.1 0.6 (Köhler et al., 2010) N/A N/A Estimates of ΔF for the Last Glacial Maximum from ice sheets, solar insolation, dust, and vegetation.~~

7.2 Handling model uncertainty

As shown in Section 4, the constraints placed on climate sensitivity by ~~paleo or historical evidence~~ multiple lines of evidence evidence depend on the model(s) used to interpret that evidence. This means that the design of every expert assessment must

505 be explicit about ~~the models used to interpret each line of evidence~~ its interpretive models. As the assessment is planned, it is crucial to arrive at consensus on credible interpretive models for the evidence. For example, one possible model for the Last Glacial Maximum might incorporate parameters α (representing state dependence), ξ (representing the difference between long-term equilibrium LGM feedbacks and the target quasi-equilibrium feedbacks to doubled CO2) and $\Delta\lambda_{LGM}$ (representing radiatively important sea-surface pattern differences between the LGM and doubled CO2):

510 $$\Delta T = \frac{-\Delta F}{\frac{\lambda+\Delta\lambda_{LGM}}{1+\xi} + \frac{\alpha}{2}\Delta T}$$

Given a model, ~~even an unwieldy one with multiple parameters,~~ experts may then be asked to specify their prior beliefs about each parameter. If an expert disagrees with the inclusion of a parameter in a model, s/he would be free to set a prior very narrowly clustered around 0 on that prior.

If consensus cannot be reached on a particular model, then we suggest that the planning team for any assessment arrive at a

515 list of candidate models ~~$\mathcal{M}_1\ldots\mathcal{M}_K$~~ $M_1\ldots M_K$. The aggregate posterior can then be taken as a weighted average over different

22

models:

$$P(\Theta|Y) = \sum_{k=1}^{K} w_k P(\Theta|\mathcal{M}~~\mathcal{M}_k~~M_k, Y). \tag{11}$$

Here, $(\Theta|M_k, Y)$ is the posterior obtained using the model ~~$\mathcal{M}_k$~~ M_k to interpret the evidence Y.

The weights reflect how well the model fits the data, and are given by

$$w_k = P(\mathcal{M}~~\mathcal{M}_k~~M_k|Y) = \frac{P(Y|\mathcal{M}_k)P(\mathcal{M}_k)}{\sum_{k=1}^{K} P(Y|\mathcal{M}_k)P(\mathcal{M}_k)} \frac{P(Y|M_k)P(M_k)}{\sum_{k=1}^{K} P(Y|M_k)P(M_k)}. \tag{12}$$

The term ~~$P(\mathcal{M}_k|Y)$~~ $P(M_k|Y)$ is the model evidence (Eq 8, discussed in section 6.2). These weights, and hence the combined posterior, depend on the priors ~~$P(\mathcal{M}_k)$~~ $P(M_k)$ we put on the correctness of each model. If an assessment allows for experts to use one of multiple models, it is therefore imperative to specify assessment-wide priors on these models upfront.

~~As a worked example, consider two models: $\mathcal{M}_{0,\Delta\lambda}$ in which the paleoclimate evidence is assumed to have no state dependence but a pattern effect is present in the historical observations, and $\mathcal{M}_{\alpha,0}$ in which there is no pattern effect in the historical observations but we allow for state dependence in the LGM. Table ?? shows the resulting estimates given different prior beliefs about these models. In all cases, the prior on λ is assumed to be U(-10,10) and the prior on all parameters is as given in S20.~~

7.2.1 Recommendations

We recommend that organizers of community assessments clearly specify a single interpretive model for the evidence. If this is not possible, organizers should specify a list of possible candidate models M_k and ask and a prior $P(M_k)$ for each candidate model. The resulting estimate will then be a weighted averages over the models.

~~Model Priors $P(\Theta)$ λ (95%CL) S (95%CL) $P(\mathcal{M}_{0,\Delta\lambda}) = 1$ $P(\Delta\lambda) = N(0.5, 0.3)$ (-1.9,-1.1) (2.1,4.0) $P(\mathcal{M}_{\alpha,0}) = 1$ $P(\alpha) = N(0.1, 0.$ (-1.9,-0.7) (2.1,5.4) $P(\mathcal{M}_{0,\Delta\lambda}) = P(\mathcal{M}_{\alpha,0}) = 0.5$ as above (-1,9,-0.8) (2.1,5.0) Estimates of feedbacks and climate sensitivity given different prior assumptions about models.~~

7.3 Expert elicitation via priors

Finally, it is necessary to quantify the degree of pre-existing knowledge and/or beliefs through the use of prior distributions. ~~These enter the present analysis in three different places: first, in beliefs about the multiple studies used to constrain the evidence (priors on μ and τ in Section 7.1), second in beliefs about the underlying model used to explain the evidence and finally, in beliefs about the distributions of the parameters θ in those models.~~ This is where a wide variety of expert opinion may be usefully incorporated in an assessment.

However, we require consistent ways to aggregate the judgement of multiple experts. In theory, sufficient evidence should lead to a high degree of agreement~~among experts~~, even if ~~they~~ different experts begin the analysis with ~~different prior beliefs~~very different priors. Figure 7~~(a) shows the prior beliefs of~~a shows the priors placed on the parameter λ by two hypothetical experts. Expert A (solid red line) believes the feedback parameter to be less negative than Expert B (solid blue line) and is even open to the idea that it might be positive. Dashed red and blue lines show both experts' posteriors, when updated using the evidence
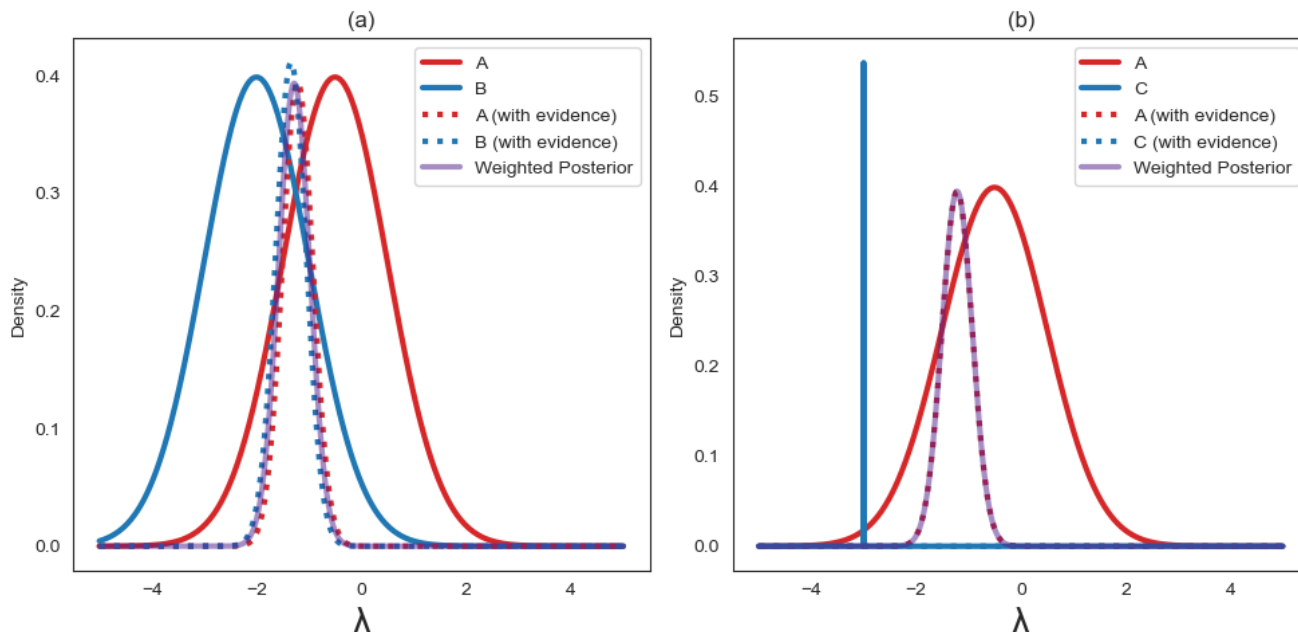
Figure 7. ~~(a)~~: Experts A (solid red line) and B (solid blue line) begin with different priors on λ. The evidence presented in S20 updates these priors, and the resulting posteriors are nearly identical (dotted red and blue lines). The purple line shows the weighted posterior. ~~(a)~~: Experts A (solid red line) and C (solid blue line) begin with different priors on λ, but C's prior is very narrowly peaked. The evidence presented in S20 updates these priors, but the posteriors remain very different(dotted red and blue lines). The purple line shows the weighted posterior, which is almost identical to A's posterior.

presented in S20. While the experts began their analysis with differing opinions, the weight of the evidence has updated their understandings and they now agree about the feedback parameter λ. However, some experts may not be as open-minded as our researchers A and B. Expert C (blue line, Figure 7~~(b)~~ b believes the feedback parameter to be strongly negative. Moreover, s/he is extremely confident in this: his~~prior distributions~~/her prior distribution is very narrowly peaked around a value of $\lambda = -3Wm^{-2}K^{-1}$. Expert C's confidence remains unshaken by the evidence presented in S20, and his/her posterior remains nearly identical to his/her prior beliefs. How should an assessment handle such excessively confident experts, whose beliefs appear to be unshakeable by any reasonable amount of evidence?

Consider an assessment in which N experts each specify their priors $P_i(\theta)$, where $i = 1 \ldots N$. A reasonable aggregate prior might then be a linear combination of the individual expert priors:

$$P(\theta) = \sum_{i=1}^{N} a_i P_i(\theta).$$

$$P(\theta) = \sum_{i=1}^{N} a_i P_i(\theta). \tag{13}$$

The aggregate posterior is therefore a weighted average of the individual expert posteriors

$$P(\theta, Y) = \sum_i \tilde{a}_i P_i(\theta|i, Y)$$

560

$$P(\theta, Y) = \sum_i \tilde{a}_i P_i(\theta|i, Y) \tag{14}$$

where

$$\tilde{a}_i = \frac{a_i \int P(Y|\theta) P_i(\theta) d\theta}{\sum_{i=1}^{N} a_i \int P(Y|\theta) P_i(\theta) d\theta}.$$

565
$$\tilde{a}_i = \frac{a_i \int P(Y|\theta) P_i(\theta) d\theta}{\sum_{i=1}^{N} a_i \int P(Y|\theta) P_i(\theta) d\theta}. \tag{15}$$

This method introduces N new parameters: the prior weight a_i we assign to each expert's judgement. This is a far easier task than setting priors on models (as discussed in Section 7.2) because it requires no physical understanding, only a belief about the "quality" of each expert's initial beliefs. We recommend weighting each expert equally by setting $a_1 = a_2 = \ldots a_N = \frac{1}{N}$, in which case the posterior weights become

570
$$\tilde{a}_i = \frac{\int P(Y|\theta) P_i(\theta) d\theta}{\sum_{i=1}^{N} \int P(Y|\theta) P_i(\theta) d\theta}.$$

$$\tilde{a}_i = \frac{\int P(Y|\theta) P_i(\theta) d\theta}{\sum_{i=1}^{N} \int P(Y|\theta) P_i(\theta) d\theta}. \tag{16}$$

The purple line in Figure 7~~(a)~~a shows the resulting aggregate posterior given A and B's priors. Because both these experts are similarly able to update their priors, the weighting process has no effect on the outcome. However, the weighted average

575 of A and C's posteriors, shown as a purple line in 7~~(b)~~b, is similar to A's posterior distribution. The narrowness of C's prior causes his/her posterior distribution to be down-weighted in the weighted average. We suggest this as an effective strategy for handling inflexible or extremely anomalous expert opinions.

7.0.1 Recommendations

580 We recommend eliciting expert judgement in a systematic way by allowing experts to specify priors on pre-determined model parameters. The analysis can then be performed using a single aggregate posterior calculated as the weighted average of individual expert posteriors.

8 Conclusions

Here, we have presented three sources of uncertainty that enter in to estimates of climate sensitivity. First, what evidence
585 are we using to constrain climate sensitivity, ~~where do those estimates or measurements come from~~how do we decide what counts as "evidence", and how should we handle estimates that disagree or conflict? Second, what interpretive model should we be using to relate the evidence to the climate sensitivity, and what parameters are required? Third, what prior knowledge of these parameters is it appropriate to include? ~~In the subsequent section, we have laid out the rudiments of~~ We then propose a strategy to ~~combine multiple published estimates of variables relevant to climate sensitivity~~make the role of expert judgement
590 in subsequent assessments fairer and more transparent. The advantage of this strategy, combining Bayesian meta-analysis and Bayesian model averaging, is that it can incorporate newly published data and is easily expanded to handle uncertainties at multiple levels.

There is no limit to the number of nested levels we could theoretically use within a Bayesian hierarchical model: the prior for radiative forcing from ice sheets, for example, can be updated using a global ice sheet reconstruction, which itself is constrained
595 by individual geological measurements. Similarly, a prior on ocean heat uptake ΔN or historical warming ΔT can be updated as new measurements become available. However, to remain tractable every project must truncate the hierarchy at some finite level. In practice, this means treating the posteriors that arise from observational, GCM, or paleoclimate studies as evidence; where we draw the line between evidence and parameter sets the bounds of our analysis.

As a result, we propose a framework in which experts are required to specify their choices at clearly defined decision
600 points. Once priors are specified, the model and evidence will update them accordingly, arriving at a new, aggregate consensus posterior. We review this framework here.

Somewhat obviously, experts' beliefs about the data are based on their prior beliefs, updated by the evidence. But how they interpret and use that evidence depends on the subjective choices they make: what counts as a "study" or "evidence"? How should we best compare estimates derived from proxies or observations and estimates from GCMs? Should some studies
605 receive more weight than others? In our framework, experts must make ~~make~~ the following judements about the evidence:

1. What is your informed belief about the evidence? (E.g. what is your prior on μ?)

2. What is your belief about the published literature? (What is your prior on τ)

Second, we suggest taking the choice of model out of individual participants' hands to the greatest extent possible. Ideally, assessment planners would arrive at a single model and set of parameters on which experts may specify their priors. If not, they should arrive at a list of candidate models, specify firm prior beliefs about these models, and perform Bayesian model averaging over the posteriors of individual experts, which will depend on the model they use.

Third, once a model is specified, experts should specify their prior beliefs about the parameters of that model.

The results presented here are meant to begin, not end, a conversation. The beauty of Bayesian methods is that we can allow new evidence to update our existing ~~beliefs~~knowledge. As climate researchers gear up for the next generation of model intercomparison projects and assessments, it is important to consider how these new results will be integrated with existing knowledge. Our methods presented here allow for new discoveries to advance our understanding, ultimately narrowing the bounds of climate sensitivity and informing future research and decision making.

Code availability. TEXT

Data availability. TEXT

Code and data availability. TEXT

Sample availability. TEXT

Video supplement. TEXT

Appendix A: ~~1~~Exact forms of integrals

A1 ~~Exact forms of integrals~~

To estimate the likelihood of the evidence ΔT and ΔF given the simple energy balance model, we integrate the joint probability distribution $\mathcal{J}(\Delta T, \Delta F)$ over the curve C defined by the model :

$$P(Y|\lambda, \underline{\mathcal{M}}M_0) = \int_C \mathcal{J}(\Delta T, \Delta F)ds \tag{A1}$$

The curve C can be parameterized as

$$\mathbf{r}(t) = t\hat{i} + -\lambda t\hat{j}$$

630

$$\mathbf{r}(t) = t\hat{i} + -\lambda t\hat{j} \tag{A2}$$

and the integral is then

$$P(Y|\lambda, \mathcal{M}_0) = \int_{-\infty}^{\infty} \mathcal{J}(\mathbf{r}(t)) \, ||\mathbf{r}'(t)|| \, dt = \int_{-\infty}^{\infty} \mathcal{J}(t, -\lambda t)\sqrt{1+\lambda^2} \, dt. \tag{A3}$$

In the case where ΔT and ΔF are Gaussian and independent with means μ_T, μ_F and standard deviations σ_T, σ_F respectively,
635 the likelihood has an exact analytic form, substantially speeding up its computation:

$$P(Y|\lambda, \mathcal{M}_0) = C \left(\frac{2\pi}{A}\right)^{1/2} \exp\left(\frac{B^2}{2A}\right) \tag{A4}$$

where

$$C = \frac{\sqrt{1+\lambda^2}}{2\pi\sigma_T\sigma_F} \exp\left(\frac{\mu_T^2}{\sigma_T^2} + \frac{\mu_F^2}{\sigma_F^2}\right)$$

$$A = \frac{1}{\sigma_T^2} + \frac{\lambda^2}{\sigma_F^2}$$

640
$$B = \frac{\mu_T}{\sigma_T^2} - \frac{\lambda\mu_F}{\sigma_F^2}$$

In the case of a three-dimensional space (as for the historical evidence), the curve C defines a plane, not a line, and we have

$$P(Y|\lambda) \propto \int_C \mathcal{J}(\Delta T, \Delta F, \Delta N)dS = \int\int \mathcal{J}(\mathbf{r}(u,v)) \, ||r_u \times r_v|| du \, dv$$

$$P(Y|\lambda) \propto \int_C \mathcal{J}(\Delta T, \Delta F, \Delta N)dS = \int\int \mathcal{J}(\mathbf{r}(u,v)) \, ||r_u \times r_v|| du \, dv \tag{A5}$$

645 where

$$\mathbf{r} = u\hat{i} + v\hat{j} + (\lambda u + v)\hat{k}$$

$$\mathbf{r} = u\hat{i} + v\hat{j} + (\lambda u + v)\hat{k} \tag{A6}$$

$$\mathcal{L}(\lambda_{hist}|\Delta T, \Delta F, \Delta N) = 2\pi \sqrt{\frac{\lambda_{hist}^2 + 2}{\det(A)}} \exp\left\{\frac{1}{2}\left(J^T A^{-1} J - C\right)\right\}$$

$$A = \begin{bmatrix} \sigma_T^{-2} + \lambda^2 \sigma_N^{-2} & \lambda \sigma_N^{-2} \\ \lambda \sigma_N^{-2} & \sigma_F^{-2} + \sigma_N^{-2} \end{bmatrix}$$

$$J = \begin{bmatrix} \mu_T^2 \sigma_T^{-2} + \lambda_{hist} \mu_N \sigma_N^{-2} \\ \mu_F^2 \sigma_F^{-2} + \mu_N \sigma_N^{-2} \end{bmatrix}$$

$$C = \mu_T^2 \sigma_T^{-2} + \mu_F^2 \sigma_F^{-2} + \mu_N^2 \sigma_N^{-2}$$

A1 ~~Likelihood vs Probability~~

Appendix B: Likelihood vs Probability

We note that this ~~is~~ method is distinct from estimating λ as the ratio of the distributions ΔF and ΔT. This is due to a conceptual difference between probability and likelihood. Constructing the likelihood answers the question, "~~(a)~~a: how likely is a particular hypothesis (in this simple case, a particular value of λ) given the evidence?" This is a fundamentally different question from "~~(b)~~b: what is the probability density function of the ratio $-\Delta F/\Delta T$?" The first question involves fixing a putative value of λ, which is *not* treated as a random variable. The second question treats λ as a random variable. Mathematically, this is reflected in the difference between a line integral over the curve $y = -\lambda x$:

$$(a): P(x,y|\lambda) = \int_C P_{xy}(x,y)ds = \int_{-\infty}^{\infty} P_{xy}(x,-\lambda x)\sqrt{1+\lambda^2}\,dx$$

and the ratio distribution of the random variable $\lambda = -y/x$

$$(b): P_\lambda(\lambda) = \int_{-\infty}^{\infty} P_{xy}(x,-\lambda x)|x|\,dx$$

We use the ratio distribution ~~(b)~~b to estimate S once we have the posterior PDF for λ. This is because we treat S as the ratio of two random variables F_{2xCO_2} and λ.

B1 ~~Correlations between $F_{2 \times CO_2}$ and ΔF~~

Appendix C: Correlations between $F_{2 \times CO_2}$ and ΔF

CO_2 emissions are the primary contributor to present-day radiative forcing change relative to preindustrial. Atmospheric concentrations of CO_2 were lower in the Last Glacial Maximum. This means that the forcing terms ΔF used as evidence in the LGM and historical periods are correlated with the forcing corresponding to doubled CO_2. For visual clarity, we neglect this correlation in this paper. To take it into account, we can write the simple energy balance model as

$$\Delta N = \Delta F' + \beta F_{2 \times CO_2} + \lambda \Delta T.$$

In this case, the likelihood $P(E|\lambda, F_{2 \times CO_2})$ is defined as the integral of the joint probability distribution of the evidence E over the curve defined by the model. Following S20, we can then calculate S by changing variables and marginalizing over $F_{2 \times CO_2}$

$$P(S|E) = \int P(\lambda', F'_{2 \times CO_2}|E)\delta(S - F'_{2 \times CO_2}/\lambda')(\partial S/\partial \lambda')^{-1}(\partial S/\partial F'_{2 \times CO_2})^{-1}dF'_{2 \times CO_2}d\lambda'$$

Practically, we can draw samples of λ and $F'_{2 \times CO_2}$ from the joint posterior distribution and use these to calculate a posterior distribution for S. This correlation contributes very little to the results; when taking it into account we obtain similar ranges for S as when we neglect it.

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REFERENCE 2

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