**Review: Bayesian analysis of early warning signals using a time-dependent model**

**General Comments:**

The manuscript ‘Bayesian analysis of early warning signals using a time-dependent model’ presents a new variation of critical slowing down detection also known as early warning signal analysis. The authors consider a standard tipping scenario wherein a one-dimensional random dynamical system undergoes an abrupt shift from one regime to another. Both regimes correspond to the system’s residency in different basins of attractions. The basins are associated with stable equilibria of the underlying deterministic drift. Two possible way for such regime shifts to occur are either when the random fluctuations push the system across the basin boundary or when the momentarily attracting stable fixed point is annihilated in a dynamic bifurcation. A growing body of literature is concerned with anticipating catastrophic dynamic bifurcations before they occur and so is the present manuscript.

Based on a standard linearization around the attracting equilibrium the authors suggest an AR1 model for the dynamics of the system. They incorporate a potential destabilization of that equilibrium by introducing a linear trend in the autocorrelation parameter. The three parameters of this simple model may then be fitted to any given univariate time series in a Bayesian sense. The authors suggest to use the marginal posterior distribution of the trend’s slope as an indicator for whether or not the system under study is undergoing a destabilization. A marginal posterior probability of more than 0.95 for a positive slope is considered an early warning indicator for a forthcoming dynamical bifurcation and therewith a nearing tipping point.

As a proof of concept the authors apply this methodology to synthetic data, where the trend is known. They find overall good agreement between the marginal posterior mean of the slope parameter and its true value. Furthermore, they attest a generally good performance of their method in detecting true positive or negative trends.

Subsequently, the apply their method to the NGRIP d18o record, which shows abrupt transitions from low to higher values. These transitions are known as the famous Dansgaard—Oeschger (DO) events, abrupt warming events that seized the high latitude North Atlantic repeatedly during the last glacial interval. The authors find early warning signals for 5 out of the 17 studied DO events under application of a suitable detrending scheme. They conclude that these DO events were primarily caused by a destabilization of the prevailing climate attractor and suggest to regard them as bifurcation induced tipping events. However, the remaining DO events for which no early warnings are found, are suggested to have been primarily noise-induced.

As far as I know, the suggested method for assessing early warning signals has not been considered yet and it complements the existing toolkit nicely. It is indeed quite elegant and circumvents the long-lasting debate on how to test significance of trends found in other early warning indicators that are commonly assessed in sliding windows on the time series under study. If one accepts the standard although fairly heavy assumption that a destabilization of a climate state can be represented by a one-dimensional Ornstein—Uhlenbeck process with decreasing restoring force, then the mathematical derivation presented in this manuscript is sound and convincing.

The authors already emphasize that a linear ramp of the autocorrelation is only the first step along the way. However, I would have thought that introducing a breakpoint, where the autocorrelation changes from a constant to a linear ramp, would have been possible already in this initial paper on the method. Also, I am missing a discussion on the method’s robustness against changing noise levels. In the section where the method is tested on synthetic data, I believe the authors missed to specify the noise level they used to generate the AR1. I wonder if the performance was equally good, if the noise level was increased. Finally, it would be interesting to see how the method performs in the presence of time-dependent (say increasing) noise. But this might admittedly go beyond the scope of this manuscript.

I think the introduction could be shortened quite a bit. There are enough papers which explain the archetypal double-fold bifurcation model for a tipping element and that can simply be referenced, although I admit that this is a matter of preference. The paragraph on Rypdal (2016), however, is much too detailed. The Green’s function of fractional Gaussian noise for example is completely irrelevant for the remainder of the paper.

Furthermore, I acknowledge that the implementation of the method in INLA comes with a lot of computational benefits. On the other hand, the actually fairly simple mathematics behind the suggested method are strongly complicated when squeezed into the INLA framework. In switching between the concrete AR1 model and the abstract formulation of a latent Gaussian model there are a few inconsistencies in the notation, which makes it hard for readers not familiar with INLA to follow.

For example in equations (11-13) you use the variable x to denote the observations. Later x becomes the latent Gaussian field and the observations are labeled y. In Section 4, y is again the observations. You also introduce \beta and z to denote fixed effects and covariates. In that context, you say that the precision matrix in Eq. (22) is given by Eq. (14). However, this matrix has the size n x n and can work as a precision matrix without any further ado, if \beta and z are empty. It requires careful reading to understand all this and that only in the Appendix you further specify \beta. I wonder if the entire INLA section is needed at all? A straightforward formulation of the method in standard Bayesian statements would additionally allow non-R-users to implement the method relatively easily and shorten the manuscript by almost two pages.

The manuscript implicitly draws on the following categorization: Whenever a destabilization of a system’s state, i.e. a significant positive trend in the autocorrelation parameter can be evidenced before an abrupt transition, the transition is considered ‘bifurcation-induced’. When there is no such trend prior to a transition, the transition is deemed noise-induced. This ignores the fact, that for some of the stadials with significant positive trend, the autocorrelation at the end of the stadial is still lower than for some stadials which are best described by a constant autocorrelation. In this simple OU-process picture, the latter stadials are thus permanently closer to a potential bifurcation point than those which undergoe a continuous destabilization. I suggest to double-check the wording with respect to this issue. In my view, the suggested method is useful to detect a system’s ongoing destabilization. But I think the distinction between noise-induced and bifurcation-induced transitions has to be taken with a grain of salt. Somewhat related to that, I would also be nice to read something about how this method could be used to monitor (climatic) systems that are prone to undergo critical transitions. In particular the Bayesian approach would allow for an updating scheme, every time new data are available. I suggest to add a paragraph on this question to the conclusions.

As a minor remark, I would suggest to increase the font sizes in the figures.

Last but not least, I wonder how robust your method is against changes in the prior distributions? I also could not find a numeric specification of the priors that you are using in the actual analysis anywhere in the manuscript? Could you please comment on that?

In summary, I find that the paper makes a nice contribution to ESD and deserves being published. The overall study design is solid and the results add an important perspective to the debate on EWS prior to DO events. On a technical level, however, the manuscript does not yet fulfill the criteria for publication and requires improvements. There are numerous linguistic inaccuracies and plenty of grammatical and spelling mistakes. I urge the authors to address the subsequent list of comments and to have a more rigorous round of internal reviews before resubmitting their manuscript.

**Specific Comments:**

l.3 Tipping points can be crossed solely by internal variation in the system or by approaching a bifurcation point where the current state loses stability and forces the system to move to another stable state.

It seems to me the sentence is semantically not correct. The verb ‘forces’ refers to the subject ‘the current state’. Strictly speaking, I don’t think it is correct to say that the current state forces the system to move to another stable state. Its the annihilation of that state.

l.4 It is currently debated whether or not Dansgaard-Oeschger (DO) events, abrupt warmings occurring during the last glacial period, are noise-induced or caused by the system reaching a bifurcation point.

I think ‘occurring’ should be in past tense. DO events are introduced here on the flight. I would suggest to add at least sth. like ‘warmings of the North Atlantic region’ to make the sentence a bit more specific. Furthermore, the debate is not restricted to noise-induced vs. bifurcation induced tippings. Several authors have considered an excitation mechanism (e.g. Timmermann, 2003, Ganopolski, 2002, or Riechers, 2024) or limit cycle behavior, i.e. self-sustained oscillations (e.g. Peltier, 2014, Saha, 2015, Mitsui and Crucifix, 2017, Vettoretti, 2022, just to name a few).

If you simply write ‘It is currently debated whether or not DO events are preceded by early warning signals’ then you are on the save side, I would say. Maybe move the sentence further down, so that it comes after the introduction of an early warning signal.

l.8 To express this behaviour we propose a new model based on the well-known first order autoregressive process (AR), with modifications to the correlation parameter such that it depends linearly on time.

I don’t think that you can rightfully call this model ‘new’. What is probably, is your approach to estimate the temporal variation of the correlation parameter using a Bayesian setup.

l.12 Early warning signals were detected and found statistically significant for a number of DO events, suggesting that such events could indeed be caused by approaching a bifurcation point.

I assume you are referring to you own analysis here and not the one conducted by Boers (2018). In that case, I think the sentence should be written in present tense.

l.18 If the state of a component of the climate system, by crossing some threshold in the form of an unstable barrier separating two basins of attraction, changes from one stable equilibrium to another it is said to have reached a tipping point.

I doubt that the the term ‘unstable barrier’ is appropriate here. Two basins of attraction are separated by a basin boundary, which may comprise unstable fixed points or saddles. But calling the ‘barrier’ unstable is probably misleading. Furthermore, the term barrier implicitly seems to refer to some sort of a potential barrier, a picture which is actually only valid in gradient systems, i.e. where the drift field can be written as the gradient of a potential.

Maybe you also want replace ‘have reached’ by ‘has crossed’.

Notice, that here you implicitly define a tipping point as the noise-induced crossing of a basin boundary. This definition certainly is consistent with a preceding destabilization of the initial state caused by the approach of a bifurcation point. However, strictly speaking, it excludes purely bifurcation driven tipping events, which is to some extent contradictory to the definition in the abstract.

l.19 Components of the Earth system has experienced tipping points numerous times in the past, leading to abrupt transitions in the climate system.

It should read ‘have’ experienced.

l.24 These are known as Dansgaard-Oeschger (DO) events (Dansgaard et al., 1984, 1993) and are characterized by cycles where the temperature increased substantially, up to 16.5°C for single events, over the course of a few decades followed by a more gradual cooling, over centuries to millenia, back to the GS state.

1) I would suggest to include ‘transitions’ after ‘These’ for sake of clarity.

2) The sentence does semantically not seem correct to me. It currently states that the ‘transitions’ are characterized by ‘cycles’. Maybe you can change it to ‘these transitions are part of climatic cycles’ or ‘these transitions initialize a climatic cycles’. Maybe you also want to make two sentences out of this one for sake of readability.

l.26 A total of 17 DO events (Svensson et al., 2008) have been found for the past 60 kyr before present (BP) and they represent some of the most pronounced examples of abrupt transitions in past climate observed in paleoclimatic records.

I would suggest to refer to Rasmussen (2014) when it comes to the ‘official’ number of DO events. Furthermore, I recommend to simply remove the ‘before present’. ‘Before present’ usually takes 1950 as a reference date. since you already introduced the b2k notation, you should not mess it up with a slightly different notion of indicating ages.

l.29 It is widely accepted that such transitions are associated with a change in the meriodional overturning circulation (MOC) (Bond et al., 1999; Li et al., 2010) causing a loss of sea ice in the North Atlantic.

I don’t have access to Bond, 1999. But I think both references are untypical for being cited as evidence for AMOC changes across DO events. Li (2010) is primarily concerned with the atmospheric response to sea ice removal, if I recall correctly. You might find Lynch-Stieglitz (2017), Henry (2016) or Menviel (2014 and 2020) more appropriate – even though AMOC changes have been considered even earlier then these papers.

Also, I suggest to avoid making causal statements with respect to sea ice removal and AMOC changes. The causal relation between sea ice retreat and AMOC reinvigoration is still debated, but it seems more plausible that the first triggered the latter and not the other way around.

l.31 Some studies have found that DO events exhibit a periodicity of 1470 years (Schulz, 2002), which have made some scientists suggest that the events have been triggered by changes in the earth system caused by changing solar forcing (Braun et al., 2005)

1) … which has made …

2) have been triggered by quasi-periodic changes in the solar forcing.

l.39 The behaviour around a tipping point can be analyzed by expressing the changes of the state-variable using a potential, wherein valleys represent the basins of attraction that are separated by an unstable fixed point.

This sentence is really unclear. Being familiar with the topic, I may guess what you are trying to say, but that is not what is written here, I believe.

1) the **behavior** of what?

2) ‘around’ (?) a tipping point? what is the behaviour ‘around’ a tipping point?

3) what exactly means: expressing the changes of the state-variable using a potential? I imagine you mean that one can reduce the dynamics of a complex systems to a single dimension and then introduce a quasi-potential whose gradient corresponds to the reduced-dynamics drift function?

You certainly should also not introduce dynamical system theory from scratch. But the statement needs a bit more clarity and preciseness, I would say.

l.42 spawn? what about vanish?

l.47 By assuming that a time-dependent state-variable x(t) […] vary over some potential V (x) with stochastic forcing corresponding to a white noise process dB(t) […] then the stability of the system can be modeled using the stochastic differential equation […].

This sentence seems grammatically incorrect to me. I have also not come across the expression ‘a state variable varies over a potential’, but that does not mean that this expression does not exist.

l.58 It can be shown that the bifurcation points are

This expression typical suggests that a corresponding proof requires substantial effort. However, in this example, deriving the bifurcation points takes a couple of lines. I would suggest to write ‘In this example the bifurcation points are’.

fig.1 The potential over the set of state variables before, at and after the control parameter has reached the bifurcation point µ 2 . Panel (a) shows the potential and fixed points for some µ < µ 2 , and panels (b)–(c) shows the same for µ = µ 2 and µ > µ 2 , respectively. When the control parameter approaches the bifurcation point µ 2 , the stability of the stable fixed point x 1 decreases and eventually collapses at x 1 = x 2 = − ξ/3, leaving x 3 as the only (stable) fixed point.

I am a bit puzzled by the term ‘set of state variables’ in the caption. I would say that is the state space X and the state variable can assume elements from that state space.

[…] , and panels b and c show (without s)

l.62 The change in values and stability of the fixed points as we increase the control parameter is illustrated in the bifurcation diagram Fig. 2, which include the stable fixed points x 1 (lower solid curve) and x 3 (upper solid curve) and the unstable fixed points x 2 (middle dashed curve), representing the separating barrier.

1) I think it should read ‘the change in value and stability’…

2) […], which includes

l.65 The diagram also includes a simulated process generated by the same potential which demonstrates how abruptly the state variable changes when the system crosses the tipping threshold x 2, which happens before the control parameter reaches the bifurcation point µ 2 due to the diffusion term σdB(t).

1) the reference of ‘which demonstrates’ is unclear

2) I am not sure if one can say: ‘the process generated by the potential’.

3) it is not made explicit, that you simulated the process while continuously changing µ. Neither it is clear how you changed µ. I assume its a simple linear ramp. You might want to add a time axis to the top spline of figure 2.

l.75 This solution forms an Ornstein-Uhlenbeck (OU) process, which under discretization is a first order autoregressive (AR) process with variance Var(x t ) = σ 2 /(2λ) and lag-one autocorrelation parameter ϕ(t) = exp(−λ).

There is a $\Delta t$ missing in the ϕ(t). The addition ‘with the variance’ could already be placed right behind ‘OU process’, because the variance does not follow from the discretization. I would suggest to include the formula (8) right behind the term ‘autoregressive process’.

l.78 When the control parameter approaches a bifurcation point we expect increased variance and correlation, as could be observed in Fig. 2.

If you go into this level of detail and introduce the linearization explicitly, I feel like you should mention, why you variance and autocorrelation increase, namely, because the \lamda – the restoring or damping force – goes to zero. Strictly speaking, I think you shouldn’t use the formulation ‘we expect’ in this context. Variance and Autocorrelation are defined as ensemble averages and in the simple setup you consider they DO increase, it’s not a matter of expectation.

l.81 In fact, recent studies have discovered that more components in the earth system exhibit EWS and are at risk of approaching or have already reached a tipping point.

‘more’ is a comparative. Maybe you want to say ‘several’.

l.84 Analysis of EWS for DO events in the high-dimensional Greenland ice core record has been conducted by others, e.g. Ditlevsen and Johnsen (2010) whom applied a Monte Carlo approach to detect increased variance and autocorrelation in a system driven by white noise.

1) What is meant by ‘high-dimensional’

2) who – not whom

3) the addition ‘a Monte Carlo approach to detect increased variance and autocorrelation in a system driven by white noise’ is so vague / unspecific, that is does not convey any valuable information about their chosen methodology. From a short read, I a actually under the impression that Ditlevsen (2010) do not specify a null-model to test the significance of the early warning indicator time series they compute from the NGRIP data. It seems to me that the Monte Carlo sampling used to construct a null distribution is only used in the assessment of the synthetic data.

l.96 Rypdal (2016) was able to detect an increase of variance of the high-frequency fluctuations for the ensemble average of the 17 DO events at a 5% significance level, and individually for five separate events.

My interpretation of the above statement – and in particular of the term ‘ensemble average’ – would be that Rypdal took averaged the data from 17 DO events to obtain one archetypal smooth transition. I assume that this interpretation is incorrect, since it would hardly allow for the detection of early warning signals. Can you think of another formulation which conveys clearer the approach followed by Rypdal?

l.97 These results were corroborated by Boers (2018) whom applied a similar strategy […]

who applied

to the higher resolution of the NGRIP δ 18 O data set.

to a higher resolved version of the NIGRIP data set.

on which he applied interpolation to obtain time series with regular 5-year sampling steps.

I would say this piece of information is irrelevant here. There are many more preprocessing steps in the analysis by Boers and the re-sampling to 5 year resolution does not necessarily stand out. So I suggest you to either list all the steps or none with a clear personal preference for none.

l.101 Most approaches for detecting EWS in the current literature require estimation of statistical properties in a sliding window, e.g. by producing Fourier surrogates and estimating the Kendall’s τ statistic for each iteration.

[please provide references]

This is not entirely clear to me. I assume, the ‘statistical properties’ you mention are for example variance and autocorrelation, which are estimated in sliding windows on the time series under study. How can you estimate these quantities ‘by producing Fourier surrogates and estimating the estimating the Kendall’s tau statistic for each iteration’? From what I know, you first need to estimate variance and autocorrelation in running windows. One possible way to assess the significance of the obtained indicator time series – so the temporal evolution of the windowed variance and autocorrelation – is to construct a null distribution of Kendall taus from Fourier surrogates: i.e. you need to compute Fourier surrogates for the entire original time series under study and apply the same windowed estimation procedure to all Fourier surrogates. Then you compute a kendal tau for the estimator time series derived from the original time series and for all estimator time series derived from the Fourier surrogates. Comparing the Kendall tau associated with the original time series with the distribution of the Fourier-surrogate based Kendal taus provides an objective significance criterion. It seems to me, that some bits of this procedure are captured in your statement, while some are not. Maybe you find a way to clarify this statement, or is my understanding of when and how to use the Fourier surrogates wrong?

l.102 Consequently, this presents a choice on the length of the window.

Did you mean ‘this requires a choice’?

l.119 The δ 18 O ratios are frequently used in paleoscience as proxies for temperature of precipitation

Did you mean temperature and precipitation?

l.128 (last accessed: day month year)

l.130 During critical slowing down stationarity can no longer be assumed as we expect both the correlation and variance to increase.

Why do you say ‘no longer’? Did you assume stationarity at any earlier point in the paper? Again, if CSD really takes place, then correlation and variance DO increase. The tricky part is that their statistical estimators may not increase if one has bad luck.

l. 139 The time-dependent AR(1) process is expressed by the difference equation

x t = ϕ(t)x t−1 + ε t , ε ∼ N (0, σ ε 2 ),t = t 1 , ..., t n , (13)

for which the covariance between two variables x i and x j is given by Cov(x i , x j ).

Isn’t this already clear from Eq.(8) and Eq.(12) ?

l.145 Is the prefactor in front of the precission matrix \sigma or \sigma\_{\epsilon}? In the former case, which \sigma?

l.153 In fitting the model it is beneficial that the model parameters are defined on an unconstrained parameter space.

To some observational data, I assume?

l.155 Assuming the lag-one autocorrelation parameter is defined on the interval (0, 1), and since t ∈ [0, 1], then the slope must be constrained by

So far you didn’t mention that you would rescale time, did you? Full stop behind |b|<1.

l.160 The parameter space for a depend on the current state of b

I guess what you are trying to say, is that for you model only combinations of a and b are eligible, that don’t violate \phi <1 at any time. However, the use of the term ‘current state of b’ sound like there were some temporal changes in b, which is not the case as far as I understand.

l.164 This is strange: in this 2D parameter space the one dimension’s parameterization depends on the value along the other direction. Well, actually that should pose any problems. It’s just the backtransformation that depends on b itself. So the parameter space is spanned by \theta\_b and \theta\_a and then computing. And then b = b(\theta\_b) and a = a(\theta\_a, \theta\_b).

Maybe this can cause some issue with the prior distribution. Say the prior was uniform, then a lot of probability density would be attributed to extreme values of a and b. Let’s see how the authors solve this issue.

l.172 Here, β 0 represent an intercept, β i are fixed effects corresponding to covariates z i and ε are random effects representing some time-dependent noise that depend on some parameters θ

represents

that depends

l.174 The covariance structure of the different components in the model are expressed by a latent field of random variables containing the predictor and all stochastic terms therein , i.e. x = (η, β, ε).

is expressed

l.176 Assigning a Gaussian prior on x the model becomes a latent Gaussian model, a subset of Bayesian hierarchical models for which there exists additional computational frameworks. The latent Gaussian model is specified in three stages as follows.

I think it needs to read ‘upon assigning a Gaussian prior […].’

l.179 The first stage is to specify the likelihood of the model.

I don’t think it is accurate to say ‘the likelihood of the model’. In my view it should be the likelihood of the observations, given the model including its parameters.

l.183 The second stage in specifying a latent Gaussian model is to specify a Gaussian prior distribution for the latent field x, with mean vector µ = E(θ) and precision matrix Q.

Did you really mean µ = E(θ)? Or rather µ = E(x| θ) ?

l.185 β are assigned vague Gaussian priors and the noise term

I think you should either write β\_i are assigned… or **β** is assigned a vague Gaussian prior.

What does ‘and the noise term’ mean?

l.186 Specifically, for the linear predictor we assume

x | θ ∼ N (µ, Q(θ) −1 ), (22)

such that the latent variables corresponding to a potential β component represent vague Gaussian priors and those corresponding to ε represent the chosen model.

To what extent does Equation (22) express something ‘specific’ to the linear predictor? Isn’t this just the mathematical formulation of what you wrote in line 176: ‘Assigning a Gaussian prior on x the model becomes a latent Gaussian model […].’

By saying ‘such that the latent variables corresponding to a potential β component represent vague Gaussian priors’ you mean that those components of x which correspond to β are distributed according to a vague Gaussien prior? I don’t think the formulation ‘a random variable (the latent variable in your sentence) represents a distribution (a vague Gaussian prior)’ is meaningful in general.

Finally, I do not fully understand what is meant by ‘those [latent variable] that correspond to ε represent the chosen model’. How can some components of x represent the entire model?

I am under the impression that what you did is actually correct and very sensible. However, your manuscript does not convey your analysis really well, or at least it takes a lot of time to jump back and forth between the different levels and the conflicting notations: it is very tedious to identify the correspondences between the concrete AR1 model and the abstract formulation of a latent Gaussian model. E.g. the entire model defined by equations (13) and (10) is comprised in the **\epsilon** term in equation (20) if I am not mistaken. This is even more confusing, since equation (13) contains an epsilon on its own, which not equivalent with the \epsilon from equation (20), which is part of the latent field **x** and to which you also refer in line 189.

Moreover, I don’t see where you need any \beta\_i in the actual analysis? Could you think of a way to present your method without introducing \beta and z, which are actually superfluous?

l.189 The precision matrix is given by Eq. (14).

This sentence actually requires that x from equation (22) corresponds to x in equation (11) and that \beta and z do in fact not have any entries. If my interpretation is correct, making this more explicit would help the readability of your manuscript.

l.190 The final stage concerns the prior distributions of the model parameters,

With model parameters, you mean hyperparameters? \theta\_a and \theta\_b are certainly not all model parameters, no matter if you refer to equation (20) or equation (13) as the model. Or is the \sigma in \kappa = 1/ \sigma² equivalent to the \sigma\_\epsilon in equation (13)?

l.192 For the analysis performed in this study we have assigned a penalised complexity prior (Simpson et al., 2017) for the scaling parameter κ = 1/σ 2 and Gaussian priors for the parameterized memory parameters θ a and θ b .

What is the scaling parameter and where is it used? Also, what is the \sigma in the scaling parameter. Does it correspond to any of the previous \sigmas?

Are the two Gaussian priors for \theta\_a and \theta\_b independent? What shape does the distribution assume under the nonlinear transformation (\theta\_a, \theta\_b) => (a, b)? In the (a,b) plane the prior will certainly not be Gaussian anymore? What I find confusing, is that the transformation \theta\_a => a actually depends on b (or theta\_b). So, if the two Guassian priors were independent, then the Gaussian prior on \theta\_a would transform differently into the space of a depending on the value of b. Could you please comment on that?

l.206 Instead of using simulations, INLA use various numerical optimization techniques to compute an accurate approximation of the posterior marginal distributions.

INLA uses

Accurate approximation sounds a bit odd. I assume the accuracy of the approximation depends on numerous factors and can probably not be guaranteed under all possible circumstances, can it? Consider ‘appropriate approximation’.

l.209 In line 198 you define the ‘joint posterior distribution’ as π(x, θ | y). Equation (27) is said to approximate the ‘joint posterior distribution’ but non of the terms inside the equation coincides with the ‘joint posterior distribution’ as introduced above. Could you please comment on that?

l.211 Maybe you could reverse the order of θ and y on the left side of the equation. Then it would be a bit more obvious, that this equivalence follows from Bayes Theorem.

l.218 (last access: day month year)

l.218 Inference can then be produced by executing inla.ews(y, formula=formula), where *y* is a numeric vector containing the data and *formula* describes the trends included in the model.

What exactly is meant by ‘formula describes the trends included in the model’? Do you mean the possible trends of the autocorrelation parameter? I thought that one was constrained to a linear trend? Or do you mean any trend in the data under study?

l.230 I would prefer \sigma²(t\_k) instead of \sigma(t\_k)².

l.237 myrvoll-nilsen2020

l.237 In this subsection we adopt a similar strategy to myrvoll-nilsen2020 with changes to allow for time-dependence and non-constant time steps.

Changes of what?

l.243 where ε(t) is a time-dependent OU process

What do you mean by ‘time-dependent OU process’? Judging from your equation (33-34) it seems that one can decompose solutions to (32) into a OU process + deterministic response to the forcing. But I don’t see, how the OU process, which apparently describes fluctuations around the deterministic trajectory, should be time-dependent?

l.242 You might want to consider using different variable in the decomposition of x(t) to avoid double use of both µ and \epsilon. This can lead to confusion.

l.244 Equation (33-34) seems to be a fairly general and established result. However, if you could provide a reference here, for the interested reader to understand the origin of this equation, that would be helpful.

l.245 σ f 2 (t) = σ f 2 /(2λ(t)) is an unknown scaling parameter and F 0 is an unknown shift parameter.

What do you mean by ‘unknown’? Is there no way to compute these coefficients analytically? You program seems to find these parameters somehow?

It seems you have defined neither \sigma\_f nor \lambda(t) which occur both in the definition of \sigma\_f(t).

l.251 What is the noise level on the synthetic AR1 processes?

Fig.3 Panel (c) and (d) show box plots of the estimated posterior probability of the slope being positive given the true value for simulations of length n = 500 and n = 1000, respectively.

Maybe it is clearer to say ‘of the slope being positive in dependence on the true slop b’. The term ‘given’ in combination with some posterior probability sounds like the posterior was derived ‘given’ the true slope. That is not the case, the posterior was computed ‘given the data’ but without knowledge about the true slope.

l.256 The results of the analysis is presented in 1 and displayed graphically as box plots in Fig. 3.

The results **are** presented. I assume you mean Tab. 1?

l.258 We use instead an adjusted box plot proposed by (Hubert and Vandervieren, 2008) which is better suited for skewed distributions.

I recommend specifying in the caption of Fig. 3 which percentiles you show in the box plots and which points you classify as outliers.

l.259 We obtain decent accuracy of the posterior marginal means b̂, with a small underestimation when b → −1 and a small overestimation when b → 1.

Not the other way around? It seems that the 50th percentile is larger than the true b for b → −1 and vice versa.

Tab.1 Maybe it would be a bit more accurate to place < > around the column titles to indicate that the quantities in the table are ensemble averages.

l.260 The posterior probabilities suggests that when |b| ≥ 0.2 there is both a low chance of false negatives (high sensitivity) and false positives (high specificity).

I wonder if the terms ‘false negatives’ and ‘false positive’ are meaningful in a fully Bayesian setup. What would a false negative be? For each realization of the process for a given a and b your analysis returns a posterior distribution for b, but not a point estimate which could be false negative or false positive.

l.261 For smaller absolute values however, especially those generated under b = 0, more variation in posterior probabilities were observed.

… was observed. Although ‘more variation’ is rather unspecific here. Does it mean that individual posteriors show a larger variance at b=0 compared to b>0.2? Or that mean and shape of posterior distributions estimated for b=0 varies stronger between different realizations of the process than compared to b>0.2?

l.263 For n = 500 we find that out of n r = 1000 simulations there were zero false positives for b ≤ −0.1, and a single false negative at b ≥ 0.1. For n = 1000, no false positives or negatives were found.

Again, I assume you are using the posterior marginal mean as a point estimator to specify false positives / negatives?

Fig.4 inter-stadial

interstadial

l.276 [...] which also includes a plot of how well each trend fit the data.

fits the data

l.278 Having looked at the fits for each event we observe that most events can be fitted easily with linear or even constant trend, but a few events require non-linearity.

constant trend = no trend?

Fig.5 I wonder if the posterior distribution of \phi(t) is actually the most interesting quantity to show. In my view, the relevant quantity would simply be the marginal posterior distribution of b. The current version of the figure includes the influence of the parameter a which is irrelevant for the assessment of whether or not a destabilization of the currently attracting equilibrium is happening during the analyzed time window.

l.282 The models are fitted to the stadial period preceding each of the 17 DO events

I think it should read ‘the stadial periods’ in plural.

l.283 These are included in table 2.

These = the results?

l.283 Using the conventional threshold of P (b > 0) ≥ 0.95

Personally, I find the choice of this threshold reasonable, although it might be somewhat conservative. One could arguable also raise an early warning if the marginal posterior distribution assigns a probability of 75% to a destabilization (an increasing b).

Beware that you are talking about Bayesian credible intervals and not frequentist significance thresholds.

l.285 Averaging over all events we are not able to conclude that early warning signals has been found over the ensemble of events for any detrending model.

Which quantity do you average over all events?

Signals have been found…

l.290 However, the absence of EWS in the ensemble of events does not support the hypothesis that all DO events are bifurcation-induced and hence cannot exclude the possibility for some events to be noise-induced.

What is meant by the absence of EWS in the ensemble of events? In the average (whatever the event average is)? Or does this refer to the fact that the majority of events is not preceded by EWS?

I am not sure if one can say ‘the absence A cannot exclude B’? You might consider rewriting: ‘Given the absence … one cannot exclude… ‘

l.293 in which = wherein ?

l.294 These studies use different versions of the NGRIP record from our study and their methodologies differ from ours as they use a scale-invariant fGn model to describe the noise, as opposed to an AR(1) process.

This is only true for Rypdal (2014) but not for Boers (2018).

l.298 Bayesian inference is obtained using a latent Gaussian model formulation and implemented using the R-INLA framework. In addition to computing the posterior marginal distribution for all variables and parameters in the model, implementation in the R-INLA framework grants a number of benefits. First, it provides a great reduction in computational cost, both in terms of speed and memory. Second, the framework is very versatile and other model components such as trends can be easily added to the predictor. Third, R-INLA uses posterior prediction to impute missing data automatically. The model has been applied to simulated data and shows decent accuracy.

Probably, it is worth mentioning these aspects in the discussion? I would not consider them conclusions from your study.

l.299 In addition to computing the posterior marginal distribution for all variables and parameters in the model, implementation in the R-INLA framework grants a number of benefits.

Parameters or variables? For the variables wouldn’t it be the posterior predictive distribution?

l.310 To better compare with Rypdal (2016) and Boers (2018), we would have liked to employ a long-range dependent process such as the fGn.

Again, the fGn is only inherent to Rypdal as far as I know.

l.316 Currently, our model can only fit an AR(1) process where the lag-one correlation parameter is expressed as a linear function, which is not realistic

as a linear function of time (for sake of clarity)

l.317 Although this is sufficient for detecting whether or not there has been a statistically significant increase in EWS, our model is unable to perform predictions or give an indication of when the tipping point could be reached.

There is no such thing as significance in Bayesian statistics.

l.334 This risk that

This bears the risk that

l.342 can be fitted by

Maybe: ‘can be fitted by prompting’

Full stop after the behind the prompt.

l.348 This can capture linear increases, but will not be able to model any non-linearity in the model.

The model cannot capture any non-linear trend in the data, not in the model.

l.375 Although the RW2 trend is the more flexible model it appear to exhibit irregular fluctuation for several events.

is the most flexible model it appears

l.376 The second order polynomial trend appear to be sufficiently flexible for all events, and provides a much smoother and more interpretable fit.

appears

l.381 We assume a time dependent AR(1) process of length n = 1000 for the observations, sampled at times t 1 , ..., t n .

If I understand you correctly, strictly speaking you assume the process is sampled at times \tilde{t}\_1, …, \tilde{t}\_n, which you then normalize for practical reasons.

l.381 The AR(1) process has standard deviation σ = 5 and time-dependent lag-one correlation ϕ(t) = a + bt k given by a = 0.3 and b = 0.2.

What do you mean by standard deviation of the process? I assume you actually refer to the amplitude of the stochastic process component? If you referred to the standard deviation of process (as you write) the amplitude of the noise would have to be time dependent to comply with standard deviation σ = 5.

l.386 The AR(1) model and forcing z sampled at time points time can be fitted to the data y with INLA using the inla.ews wrapper function:

So here you consider a setup where the forcing can actually be measured alongside the observational target variable?

Fig. A1. In my view, you do not use the space optimally in this figure. All the interstadial periods are actually irrelevant in this figure. However, it would be nice to have the different trend models for the same stadial period directly below each other for better comparability.

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