

Past, Present, and Future Variability of Atlantic Meridional Overturning Circulation in CMIP6 Ensembles

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Abstract. The Atlantic Meridional Overturning Circulation (AMOC) is a key component of the climate system, exhibiting strong variability across daily to millennial timescales and significantly influencing global climate. Sensitive to external conditions such as freshwater input, greenhouse gas concentrations, and aerosol forcing, important variations of the AMOC can be triggered by anthropogenic emissions. This study presents a comprehensive analysis of sources of AMOC variance in state-of-the-art climate ensemble models. By decomposing the effects of scenario, model, ensemble, and time variability, along with their interactions, through an Analysis of Variance (ANOVA) [and by introducing a novel combination of the numerous terms based on physical considerations](#), we identify three distinct regimes of AMOC variability from 1850 to 2100. The first regime, spanning most of the historical period, is characterized by a relatively stable AMOC dominated by internal variability. The second regime, initiated by AMOC decline at the end of the 20th century and lasting until mid-21st century, is governed by a transient increase of time variability. Notably, the direct effect of forcing differences remains muted all along this regime, despite the start of emission-scenarios in 2015. The third regime, beginning around 2050, is marked by the emergence and rapid dominance of inter-scenario variability. Throughout the simulations, model variability remains the primary source of uncertainty, influenced by aerosol forcing response, AMOC decline magnitude, and the physical variability. A key finding of this work is the evidence that internal variability decreases simultaneously with AMOC intensity and seems proportional to emission-scenario intensity.

1 Introduction

The Earth's climate is a complex system made up of various intertwined components interacting with each other and varying over a wide range of temporal and spatial scales. Among the major components, the Atlantic Meridional Overturning Circulation (AMOC) plays a key role by controlling a substantial part of the poleward heat transport with major impacts on the surrounding regions (Srokosz et al., 2012). At 26°N, it transports about 1.2 PW (1 PW = 10¹⁵ W) representing 60% of the net poleward heat flux of the ocean and 30% considering both ocean and atmosphere (Ganachaud and Wunsch, 2000; Trenberth and Fasullo, 2017; Johns et al., 2023). Several remote influences have also been identified, with the North East Brazilian and

Sahel rainfalls, or the Atlantic hurricanes activity to only name a few (Knight et al., 2006). Finally, the AMOC contributes significantly to carbon sequestration through deep-water formation at high latitudes (Zickfeld et al., 2008).

25 Considering this leading role for the climate system, it appears critical to understand how the AMOC varies over time and identify the associated mechanisms. In this regard, a recent review provided a comprehensive description of the scales involved in AMOC variability (Hirschi et al., 2020). It shows that the variability unfolds over a large collection of scales, spanning from daily with synoptic weather events and near inertial gravity waves to interannual scales influenced by climate modes such as the North Atlantic Oscillation. In the middle, mesoscale eddies or large-scale baroclinic waves also play an important role. 30 At the end of the spectrum, the AMOC has also been associated with abrupt climate events, such as Dansgaard-Oeschger and Heinrich events at millennial scale (Dansgaard et al., 1993; McManus et al., 2004; Böhm et al., 2015; Henry et al., 2016). These events have been associated with another important characteristic of the AMOC, namely its multi-stability (e.g., Sévellec and Fedorov, 2014). Indeed, a long literature has studied this aspect and shown that the AMOC is subject to collapses during which the system shifts from a first state with an intense circulation to another one where the circulation considerably weakens 35 (Stommel, 1961; Lenton et al., 2008; Armstrong McKay et al., 2022).

Beyond these natural, internal, and chaotic variations of the AMOC, the system is also sensitive to external forcings, such as the anthropogenic emissions of aerosols and carbon in the atmosphere. These emissions can either reduce the surface temperature by increasing the reflection of incoming solar radiation (for the aerosols), or on the contrary, increase the temperature by intensifying the greenhouse effect (in the case of carbon dioxide or methane). In Subpolar North Atlantic regions, these change 40 in surface temperatures can have a direct impact on the buoyancy of surface waters, and can therefore prevent or intensify the formation of deep-water that need sufficient density to sink. In addition, human activities can impact the freshwater input in the subpolar gyre, for instance by modifying precipitation regimes or by boosting the Greenland Ice Sheet melting rate, and thus further increase the surface buoyancy and decrease deep convection consequently (Gierz et al., 2015).

For our understanding of the future evolution of the AMOC and the potential impacts on the climate, it therefore appears 45 crucial to study the different sources of variability and their role in the past, present, and future state of the AMOC. Our objective, in this work, is precisely to tackle this challenge and provide a comprehensive analysis of the AMOC variability in state-of-the-art climate models from the 6th Phase of the Coupled Model Intercomparison Project (CMIP6). In particular, we aim to separate the internal signal induced by internal modes of variability from the forced signal associated with anthropogenic fingerprint. The analysis takes advantage of a large body of work, over the last decades, dedicated to partitioning the variability 50 (or the uncertainty) in climate simulations (Hawkins and Sutton, 2009, 2011; Yip et al., 2011; Lehner et al., 2020; Zhang et al., 2023).

In this study, we also benefit from an improvement over the last generation of CMIP models, namely the presence of relatively large ensemble simulations. Each ensemble consists of several simulations of a single model covering the same time period with the same forcing, but starting with different initial conditions. This initial difference together with the chaotic 55 nature of the system, then, allows the simulations to sample the internal variability by covering the phase space of the system. The internal variability was previously computed as the time-variability over a given period. However, different works show that the phase-space of the climate can evolve over time and that the internal variability is everything but stationary when a

forcing is applied (e.g., Cheng et al., 2016; MacMartin et al., 2016; Coquereau et al., 2024). It is therefore necessary to detach ourselves from this temporal dimension in order to accurately estimate this internal variability and its evolution. To evaluate the role of forcing in climate variability, CMIP6 simulations provide different Shared Socio-Economic Pathways (SSP) allowing to investigate the response of the system under various forcing intensities. These scenarios extend after the 1850-2015 historical period up to 2100 (at least). The current analysis is based on 10 ensembles, each of them being produced with a different model, to draw a robust "model-independent" picture of the variability, and to investigate the sources of uncertainty associated with the representation of the AMOC in the different models.

To analyze this high-dimensional dataset and separate the different factors of variability, we used a proven and state-of-the-art method for climate datasets called Analysis of Variance (ANOVA, Zwiers, 1996; Wang and Zwiers, 1999; Hingray et al., 2007; Yip et al., 2011; Zhang et al., 2023). This method allows us to separate the total variability into the main effect of each dimension and the interactions among them. Zhang et al. (2023) computed an ANOVA decomposition involving three dimensions (3-way) and focusing on ensembles. They applied this decomposition to temperature and precipitation, with a separation between ensemble members, scenarios, and models. ~~Here~~In this study, we propose ~~to incorporate~~incorporating the time dimension ~~, crucial in our analysis, in a 4-way ANOVA. Indeed, time dimension is in the middle between internal and forced variability, and is influenced both by internal oscillations and by common trends. It is especially~~ to examine how the interannual-to-decadal variability of the AMOC – including long-term trends – has changed over time, by analyzing successive 30-year climate periods. Previous climate studies using ANOVA did not include time because the method was mainly used to measure uncertainty. A trend that is common across all scenarios, models, and ensemble members does not contribute to uncertainty per se, but rather to variability. By explicitly including time, we generalize the ANOVA framework to study not just uncertainty, but how variability itself changes over time. Accounting for time variability is particularly critical in the historical period where there ~~is~~are no forcing scenarios~~and where the forced variability is therefore not accounted for if the time dimension is not considered; in such cases, neglecting time dimension prevents the detection of changes in the climate state driven by external factors.~~

In the next section, we will present the ANOVA methodology and the data used for this study. Section 3 will be dedicated to the results. We will start with a general overview of the evolution of AMOC and the dominant sources of variance (3.1). Then, we will focus on the evolution of the different physical components of this variance during three periods of the time series representing three different regimes (3.2). The final part of the results section concerns model variability and associated uncertainty (3.3). Finally, in section 4, we will summarize and discuss the results in order to shed light on possible future evolutions of the AMOC, and to discuss their meaning from the point of view of uncertainty and predictability.

2 Materials and Methods

2.1 Material

The present work is based on state-of-the-art climate simulations from CMIP6. The AMOC intensity is derived from the maximum meridional overturning streamfunction in the Atlantic at 26°N. Here, we focus on initial-condition ensemble simulations

Table 1. List of models and members used in the study.

Model	Ensemble size	Members	Reference
ACCESS-ESM1-5	40	r[1-40]i1p1f1	Ziehn et al. (2020)
MPI-ESM1-2-LR	30	r[1-30]i1p1f1	Olonscheck et al. (2023)
CanESM5	25	r[1-25]i1p2f1	Swart et al. (2019)
MRI-ESM2-0	5	r[1-5]i1p1f1	Yukimoto et al. (2019)
MIROC6	3	r[1-3]i1p1f1	Tatebe et al. (2019)
CESM2	3	r4i1p1f1, r10i1p1f1, r11i1p1f1	Danabasoglu et al. (2020)
UKESM-0-LL	5	r1i1p1f1, r2i1p1f1, r3i1p1f1 r4i1p1f1, r8i1p1f1	Sellar et al. (2019)
CNRM-CM6-1	6	r[1-6]i1p1f1	Voltaire et al. (2019)
IPSL-CM6A-LR	6	r1i1p1f1, r2i1p1f1, r3i1p1f1, r4i1p1f1, r6i1p1f1, r14i1p1f1	Boucher et al. (2020)
GISS-E2-2-G	5	r[1-5]i1p3f1	Rind et al. (2020)

to ~~investigate ensemble variance~~ sample the phase-space and investigate the spread of the different possible trajectory as a proxy of internal variability ~~-(Fig. 1)~~. Initial conditions are derived following a predefined strategy for the CMIP6 framework, starting with different years of the multi-secular preindustrial control run (known as piControl), which is run under fixed external forcing conditions from the year 1850 (Eyring et al., 2016). This initialization strategy does not impose a specific

95 clock to individual ensemble members such that it is not possible to statistically distinguish one ensemble member from another. This is true within an ensemble, but is also true across models and scenarios as a result of their common initialization procedure. When performing model averaging in ANOVA, nothing imposes that member #00 of ensemble A must be averaged with member #00 rather than member #01 of ensemble B. This provides a first insight that averaging involved in ANOVA will strongly impact ensemble statistics, as will be shown later on. Among the models, three ~~large ensembles~~ offers relatively

100 important sizes (with 25, 30, and 40 members)-are available ~~(, see Tab. 1)~~, and we will mostly focus our analysis on these ~~large ensembles~~ models, which we refer to as the "large ensemble models". We, nonetheless, extend the analysis to seven smaller ensembles (3-6 members) to test the robustness of our results and improve the representation of model variability. We refer to these as the "small ensemble models". The time series are separated in two parts: an historical period from 1850 to 2014 where the forcing are based on observations and a projection period from 2015 to 2100. For the 21st century, three major SSP are

105 studied to estimate the forcing-scenario variability: SSP1-2.6 ("Sustainability"), SSP2-4.5 ("Middle of the road") and SSP5-8.5 ("Fossil-fueled development"). Overall, four dimensions are investigated: model, scenarios, ensemble, and time.

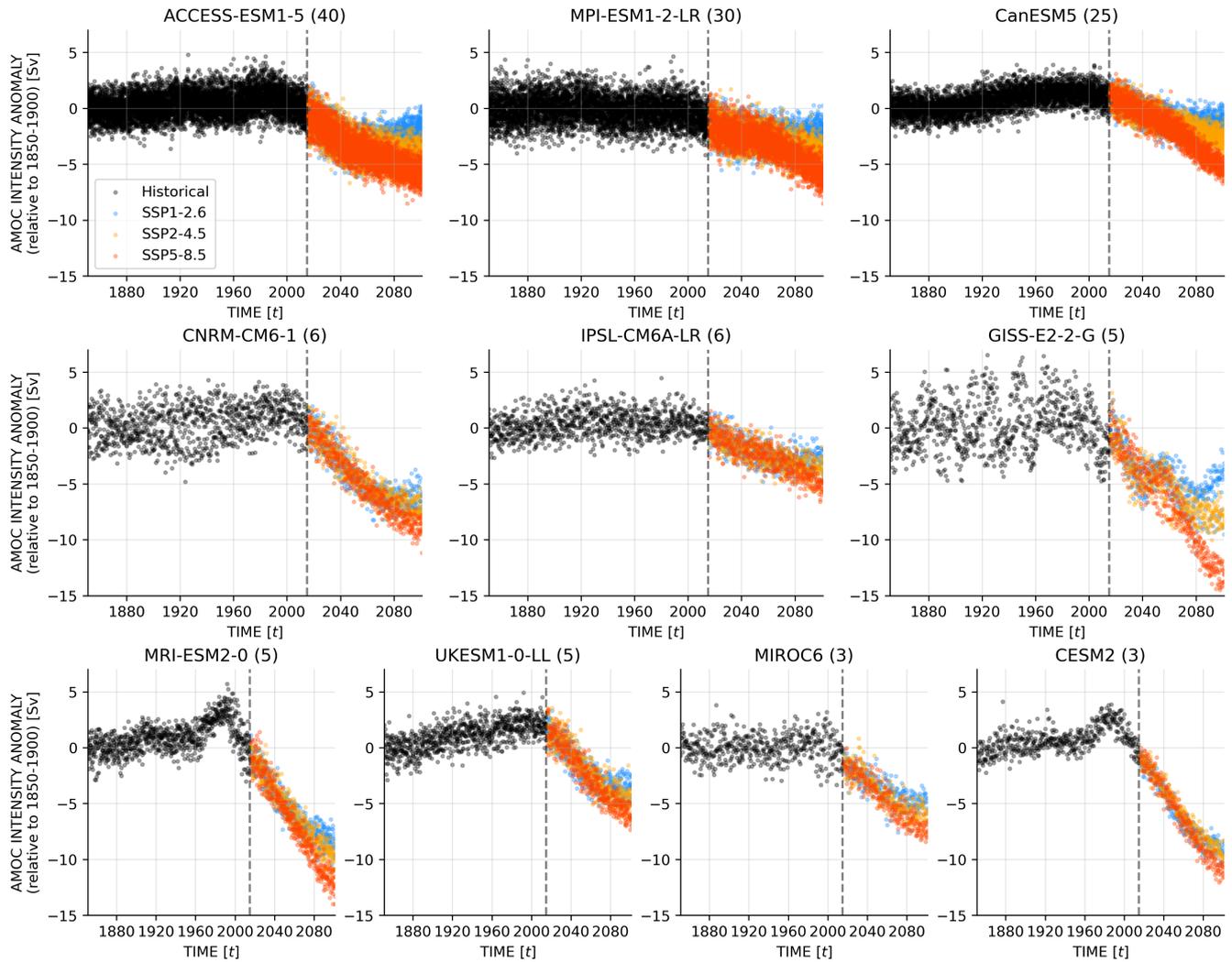


Figure 1. Evolution of AMOC intensity anomaly. Each subplot presents historical time series (black) followed by the three scenarios SSP1-2.6 (blue), SSP2-4.5 (orange), or SSP5-8.5 (red) for a given model. For each model, all realizations/members of the ensemble are shown, and the relative intensity uses as a reference the ensemble average between 1850 and 1900.

2.2 Methods

2.2.1 Analysis of Variance

The Analysis of Variance (ANOVA) method allows to decompose and attribute the variance in a multidimensional data set. It enables to investigate the explanatory power of several qualitative factors (or dimensions) on a quantitative variable (here, the AMOC intensity). It returns the role of each individual factor ~~effects-effect~~ associated with single dimensions and the role of interactions ~~between-them~~ associated with two or more dimensions. As described in Berrington de González and Cox (2007), interaction occurs when the separate effects of the factors do not combine additively. The ANOVA is thus generally represented as a linear decomposition of the total variance, with main effects depending on single dimensions and interactions depending on multiple factors that cannot be separated. The ANOVA is particularly useful when investigating three or more dimensions, which is difficult with more classical analyzes as covariance or correlation. There are, however, connections between covariance and ANOVA 2nd order interactions. Both methods assess relationships between variables. The covariance measures how two variables change together, while the interaction in the ANOVA captures how a combination of two dimensions explains the variability in a dataset that would not be captured by either factor alone. Therefore, both refer to a joint variability.

Originally, the one-dimension ANOVA (referred to as 1-way ANOVA) was first employed by Yates (1938) in research on agriculture. Since then, it has been extended to the 2-way ANOVA and extensively used in climate science to ~~caracterize~~ characterize variability in simulations (e.g., Zwiers, 1996; Wang and Zwiers, 1999). In particular, different works used ANOVA to investigate the sources of uncertainty in climate projections, to separate model and scenario uncertainties in CMIP analyzes (Yip et al., 2011), but also in more regional contexts (Hingray et al., 2007). More recently, a study took advantage of the larger ensembles available in CMIP6 to introduce the ensemble dimension directly in a 3-way ANOVA decomposition (Zhang et al., 2023). It therefore provides a separated dimension for internal variability, whereas this latter was previously represented as the residual of the decomposition.

~~In the~~ As explained in the introduction, in the present work, we build upon the previous 3-way ANOVA (Zhang et al., 2023) and extend it to a 4-way formulation by adding time dimension to investigate the ~~importance-of-changes-due-to-dynamical~~ adjustment ~~changes of interannual-to-decadal time variability~~ (i.e., ~~temporal-variability~~ dynamical adjustment). This is done by applying a 30-year rolling window (a typical climate period, discussed below) for the decomposition.

The main idea behind ANOVA is to separate the variance in a multidimensional data set by computing the variance after averaging the data over some of the dimensions. The importance of a given dimension is thus highlighted by the amount of variability removed when averaging this dimension. If a large fraction of the variability is removed therefore the dimension is an important factor of variability. At the origin, the multidimensional ~~dataset~~ data set is not averaged and varies over the four dimensions $X(s, m, r, t)$, where s represents scenario dimension, m represents various models, r the different realizations associated with the ensemble dimension, and t represents time. Then, the running window method is implemented by successively extracting 30-year subsets x_τ from the original dataset, each centered around a given time point τ , as follows:

$$x_\tau(s, m, r, t) = X(s, m, r, t) \quad \text{for } t \in [\tau - 15, \tau + 15]. \quad (1)$$

140 In the analysis, it is important to acknowledge the two time axes: t , on which statistical analyses are computed, and τ , which is
 30 years shorter and represents the centers of the successive windows of analysis. When averaging over a dimension, the data
 set cannot varies in that dimension, this is signaled by the bar over the x and by removing the dimension from the parentheses:
 for instance, $\bar{x}_\tau(s, r, t)$ represents an average among models, evaluated at time τ (See Section 2.2.3 for technical details). This
 central idea of ANOVA can be implemented for the four dimensions and lead to different remaining spread in the dataset after
 145 averaging some of the dimensions (Fig. ??).

Example of multidimensional dataset used for the study and obtained from a single bootstrap with a 30-year running window. The dataset is then averaged over some dimensions inside the 30-year time window to show the remaining spread in the non-averaged dimensions. This running window allows us to study the temporal evolution of time-averaged quantities. The spread is characterized by a ± 1.96 standard deviation envelope around the average, representing approximately a 95% confidence interval. (a, b) Variability associated with time and ensemble dimensions. The three envelopes show: the remaining spread when averaging over scenarios and models leaving realizations and time ($\bar{x}_\tau(r, t)$); when averaging over scenarios, models and time leaving realizations ($\bar{x}_\tau(r)$); and when averaging over scenarios, model and realizations leaving time ($\bar{x}_\tau(t)$). (c, d) Variability associated with time and scenario dimensions. Envelopes show: the remaining spread when averaging over realizations and models leaving scenarios and time ($\bar{x}_\tau(s, t)$); when averaging over models, realizations and time leaving scenarios ($\bar{x}_\tau(s)$); and when averaging over scenarios, model and realizations leaving time ($\bar{x}_\tau(t)$). (e, f) Variability associated with time, scenario and ensemble dimensions. The four envelopes show: the remaining spread when averaging over models leaving scenarios, realizations and time ($\bar{x}_\tau(s, r, t)$); when averaging over scenarios, models and time leaving realizations ($\bar{x}_\tau(r)$); when averaging over models, realizations and time leaving scenarios ($\bar{x}_\tau(s)$); and when averaging over scenarios, model and realizations leaving time ($\bar{x}_\tau(t)$). Results are presented for large ensembles (a, c, e) with 25-40 members and small ensembles (b, d, f) with 3-6 members. The average among all dimensions is represented by the thin black line.

We will now use a few specific examples to detail the calculation of the main effect and interactions. The formulations can be applied to all individual dimensions or combinations of dimensions. The ensemble main effect contribution (V_r^{main} or called R in the paper) is the variance of the dataset with respect to the ensemble of realizations, when averaging all dimensions but r . This corresponds to:

$$165 \quad R(\tau) = V_r^{\text{main}}(\tau) = \frac{1}{N_r} \sum_{r=1}^{N_r} [\bar{x}_\tau(r) - \bar{x}_\tau]^2 \quad (2)$$

To compute the interactions, we use the total variance budget involving several dimensions. The total variance involving ensemble and time (r and t), for instance, corresponds to:

$$V_{rt}^{\text{total}}(\tau) = \frac{1}{N_r N_t} \sum_{r=1}^{N_r} \sum_{t=1}^{N_t} [\bar{x}_\tau(r, t) - \bar{x}_\tau]^2 \quad (3)$$

This total variance budget is also equal to the sum of the main effects of r and t and their interaction:

$$170 \quad V_{rt}^{\text{total}}(\tau) = V_r^{\text{main}}(\tau) + V_t^{\text{main}}(\tau) + V_{rt}^{\text{interaction}}(\tau) \quad (4)$$

Thus, the 2nd order interaction between ensemble and time (called RT in the paper) can be obtain with:

$$\begin{aligned}
 RT(\tau) &= V_{rt}^{\text{interaction}}(\tau) = V_{rt}^{\text{total}}(\tau) - V_r^{\text{main}}(\tau) - V_t^{\text{main}}(\tau) \\
 &= \frac{1}{N_r N_t} \sum_{r=1}^{N_r} \sum_{t=1}^{N_t} [\bar{x}_\tau(r, t)^2 - \bar{x}_\tau(r)^2 - \bar{x}_\tau(t)^2 - \bar{x}_\tau^2 - 2\bar{x}_\tau [\bar{x}_\tau(r, t) - \bar{x}_\tau(r) - \bar{x}_\tau(t)]]
 \end{aligned} \tag{5}$$

We note that by averaging, the three terms in the last parenthesis will all become equal to \bar{x}_τ . Thus, the expression can be simplified in:

$$175 \quad RT(\tau) = \frac{1}{N_r N_t} \sum_{r=1}^{N_r} \sum_{t=1}^{N_t} [\bar{x}_\tau(r, t)^2 - \bar{x}_\tau(r)^2 - \bar{x}_\tau(t)^2 + \bar{x}_\tau^2] \tag{6}$$

Similarly, the more classical 2nd order interaction formulation of ANOVA (presented in (7) or in Zhang et al., 2023) is equal to (6), as the cross terms disappear when averaging:

$$RT(\tau) = \frac{1}{N_r N_t} \sum_{r=1}^{N_r} \sum_{t=1}^{N_t} [\bar{x}_\tau(r, t) - \bar{x}_\tau(r) - \bar{x}_\tau(t) + \bar{x}_\tau]^2 \tag{7}$$

In the analysis, these interactions are described by the initial of the involved dimensions (e.g., RT corresponds to the interaction between time and ensemble dimensions). For higher-order interactions, we use the same principle by removing lower order terms from the total variance budget. For 3rd order interactions, SRT , for example, reads:

$$\begin{aligned}
 SRT &= V_{srt}^{\text{interaction}} = V_{srt}^{\text{total}} - V_{sr}^{\text{interaction}} - V_{st}^{\text{interaction}} - V_{rt}^{\text{interaction}} \\
 &\quad - V_s^{\text{main}} - V_r^{\text{main}} - V_t^{\text{main}}
 \end{aligned} \tag{8}$$

and for 4th order, $SMRT$, for example, reads:

$$\begin{aligned}
 V_{smrt}^{\text{interaction}} &= V_{smrt}^{\text{total}} - V_{smr}^{\text{interaction}} - V_{smt}^{\text{interaction}} - V_{srt}^{\text{interaction}} \\
 &\quad - V_{mrt}^{\text{interaction}} - V_{sm}^{\text{interaction}} - V_{sr}^{\text{interaction}} - V_{mr}^{\text{interaction}} \\
 &\quad - V_{st}^{\text{interaction}} - V_{mt}^{\text{interaction}} - V_{rt}^{\text{interaction}} \\
 &\quad - V_s^{\text{main}} - V_m^{\text{main}} - V_r^{\text{main}} - V_t^{\text{main}}
 \end{aligned} \tag{9}$$

185 ~~To determine an overall picture of the sources of variability, Zhang et al. (2023) demonstrate that one should gather for each dimension its main effect and a part of its interactions. For instance, the 2nd order interaction between time and ensemble dimensions (i.e., RT) is divided by two and each half is allocated to one dimension: time or ensemble. As an example, here is the calculation for TIME using this attribution method:~~

$$\underline{\text{TIME} = T + \frac{1}{2}(RT + ST + MT) + \frac{1}{3}(SRT + SMT + RMT) + \frac{1}{4}SMRT}$$

190 ~~Although this method is very useful for obtaining an overview of the distribution, the sum can hide some of the results. An increase of a component can be compensated by, for example, a decline of another. The analysis of each individual component is therefore crucial, and the present work is dedicated to it.~~

Other methods have also been used to investigate the different sources of variability/uncertainty in climate simulations, such as the one used in Hawkins and Sutton (2009, 2011) or Lehner et al. (2020), referred to as HS09. While this method has the advantage of incorporating more models as it does not require ensembles, the internal variability is estimated as the residual of a polynomial fit. Here, given the importance of internal variability for our study, we decided to focus on ensemble simulations and use ANOVA. Another difference is the fact that ~~this~~ HS09 method does not evaluate the importance of interactions among sources of variance. While this simplifies the analysis, here we will see that interactions play an important role and must be considered to fully understand the evolution of AMOC variability.

200 Our results do not appear sensitive, especially qualitatively, to the size of the time window (Fig. B2). However, it should be noted that increasing the window size reinforces the main effect of temporal variance and reduces the ensemble variance main effect. The reason for this is explained in the next section. As 30 years is the typical period for studying the state of the climate (Arguez and Vose, 2011), we chose this duration to ensure a minimum coherence of the climate state and provide a good representation of temporal variance, while avoiding oversmoothing that would make transitions between regimes much more difficult to detect. Conversely, results concerning model variability are sensitive to the AMOC reference chosen, particularly depending on whether we use AMOC anomaly or absolute values. This sensitivity is due to the persistent AMOC bias in climate models and the difficulty of capturing the right AMOC intensity (Weijer et al., 2020). In our work, we consider the AMOC anomaly relative to the period 1850-1900 because we are interested in the model uncertainty/variability associated with the model response to historical and future emissions rather than the initial and overall AMOC differences between climate models. Results with absolute AMOC values are discussed in section 3.3 and shown in Fig. B3.

2.2.2 Interpretation and combination of ANOVA components

The important number of separated components returned by the ANOVA decomposition requires an integrative approach if one want to provide a conceptually coherent dynamical interpretation. Comparing the ANOVA with more standard method for studying the variability allows us to contextualize the meaning of each main effect and interaction. Sources of variability in a dataset are often characterized by computing the variance across the dimension of interest and averaging the results among other dimensions. An interesting property of the ANOVA is that this statistic can be directly retrieved by summing the main effects and the interactions associated with the given dimension (Fig. B1). As an example, ensemble studies on internal variability usually rely on the computation of ensemble variance (e.g., Coquereau et al., 2024), which can be reconstructed from the ANOVA with:

$$220 \text{ Mean Ensemble Variance} = R + RT + SR + MR + SRT + SMR + MRT + SMRT \quad (10)$$

This combination of components – referred to as variance reconstruction in our work – directly equals to the classical variance, allows to better understand the ANOVA decomposition. However, with this reconstruction, the interactions are embedded

225 within each interacting dimension and, thus, would be accounted multiple times when deriving all dimensions. For example, RT will be taken into account both in the mean variance of the ensemble and in the mean variance of the time. As a result, the sum of the variance components would exceed the total variability of the dataset.

230 An alternative combination method have been proposed to provide an overall picture of the sources of variability without over-estimating the total variability. Zhang et al. (2023) proposed a statistical separation of the sources based on the division of interactions between the involved components. For example, the 2nd order interaction between time and ensemble dimensions (i.e., RT) is divided by two and each half is allocated to one dimension: time or ensemble. Following this statistical separation method, the calculation for ensemble dimension leads to:

$$\text{ENSEMBLE} = R + \frac{1}{2}(RT + SR + MR) + \frac{1}{3}(SRT + SMR + MRT) + \frac{1}{4}SMRT \quad (11)$$

235 In the next section, we will employ this separation method to obtain an overview of the variance distribution. However, this method prevents direct comparison with traditional variance computation. Moreover, the statistical separation relies on a dimensional-wise approach rather than physical considerations. A physical mechanism driving a change of variance can, thus, potentially influence different components of variance. Finally, compensations can occur between ANOVA components and cause spurious results with the statistical separation method.

Beyond these combination methods (i.e., variance reconstruction or statistical separation), in the present study, we will analyze each component individually, as individual components provide important insights on the evolution of variance in the dataset.

240 Main effects are the most intuitive components of the ANOVA, as they represent the variance across a single dimension when other dimensions are averaged. As an illustration, model main effect (M) corresponds to the differences between model averages, where the mean across ensemble, scenarios, and time is computed for each model. The interaction terms can be more challenging to interpret as they represent the variability located in multiple dimensions. Approaching them from the perspective of internal variability makes it easier to understand their physical significance as this variability represent the full variability of the physical system under steady external forcing conditions (considering a single ensemble model). Consistently with the variance reconstruction method (10), the mean ensemble variance is exactly equal to the sum of the ensemble main effect (R) and all interactions involving the ensemble dimension. This highlights that each dimension includes a part of internal variability. For time and ensemble dimensions, this is somehow more natural, but it is also true for scenarios. When the trajectories separate under different forcing scenarios, a slight phase-shift appears. This phase shift represents the fraction of internal variability associated with the scenario dimension. Averaging over scenarios removes part of this phase shift and, consequently, part of the internal variability, similarly to averaging over a time window or across realizations. If all dimensions are sufficiently large (many members, many scenarios, long time period), the interaction between scenarios, realizations, and time (SRT) should capture the entire internal variability. However, if the dimensions are too small, SRT will not capture this entire variability, and the importance of SRT decreases, compensated by an increase in other main effects or interactions. To illustrate this, we designed, and analyzed with ANOVA, a synthetic model providing AMOC time series that closely mimic CMIP6 simulations (see Section A). This especially allows us to modulate the number of scenarios, which is challenging

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with 'real' AMOC simulations. Increasing the variety of scenarios, lead to an increase of SRT and a decrease of RT , which demonstrate the presence of internal variability in the scenario dimensions as explained previously (Fig. A1). This corresponds to a "relocation" (as used later) of variability from one component to another – i.e., a shift in the component where variability is detected by the ANOVA. If the number of scenario is too small, only a part of internal variability will be canceled by averaging scenarios.

The same logic applies for time dimension. At the beginning, R represents the part of the internal variability that is not captured in RT , i.e., the internal variability with a period larger than the rolling time window of 30 yr. The sensitivity test on time windows depicts an anti-correlation of R with RT , and with the length of the time windows (Fig. B2). Therefore, R represents the low-frequency internal variability, and when the size of the time window increases there is, logically, less variability at lower frequency. After the beginning of scenarios this low-frequency internal variability shifts from R to SR , if the number and variety of scenario are sufficient. The fact that all components involving S are null at the beginning of the time series is due to the fact that all scenarios are merged, making SR and SRT equal to zero because averaging over scenarios does not remove any internal variability. Finally, ST represents the part of the scenario dispersion removed by the inherent smoothing of the time averaging, as shown in the sensitivity test on time window size (Fig. B2), where increasing the window size decreases S and increases ST , and vice versa.

2.2.3 Bootstrapping

To obtain robust results and assess the model uncertainty it is important to mix the different models. As the ensemble models have different sizes, we used a Bootstrap methodology for the mixture. Only models of comparable size are mixed. Large ensembles-ensemble models (with 25 to 40 members) are mixed together and smaller ensembles-ensemble models (from 3 to 6 members) are mixed together. The bootstrapping procedure is relatively simple. For each large ensemble model, we select randomly 20 members (with replacement) which are assembled with 20 members of each other large ensemble model. The ANOVA decomposition is thus applied on the 60 selected members from the three models. The selection of 20 random members and the ANOVA decomposition is then replicated a given number of time. In our case we use 100 resamplings and we did not observe substantial improvements by further increasing this number (e.g. to 1000). The results of the 100 resamplings are then averaged and analyzed. For the smaller members, the procedure is similar but by selecting 3 members per model instead of 20.

A sensitivity test was carried out to assess the impact of sub-sample size for large ensembles-ensemble models (Fig. B4a, c, e and B5a, c). The test indicates that reducing the subsample size from 20 to 3 members leads to a decrease of internal variability and an increase of time variability. Specifically, during the first regime, we observe a transfer from R and RT to T , and a transfer from RT and SRT to ST after the AMOC declines. The size of the ensemble has therefore a direct impact on the level of internal variability. This is because when three ensemble members are used, the ensemble average does not completely eliminate internal variability. We also assessed the impact of a mixture of large and small ensembles-ensemble models versus the use of small ensembles-ensemble models only. In this case, we applied 3-member resampling for all ensembles-ensemble models. While the model-associated factors of variability are unaffected (Fig. B5), the mixture leads to a decrease in all

290 physical factors. The decrease is relatively homogeneous between components, as the variance distribution remains unchanged (Fig. B4f).

3 Results

Before delving into the various factors and contributions of the variance, we will start by drawing a general picture of the AMOC intensity evolution in the CMIP6 dataset to better understand the changes of variability.

295 The ensemble-averaged AMOC time series for different models and scenarios appear relatively stable during most of the historical period, from the mid-19th to the mid-20th (Fig. 2a and b). Some models then present a slow increase associated with the increasing aerosol concentration (Menary et al., 2013, 2020; Robson et al., 2022). In the last decades of the 20th century, the AMOC intensity initiates a substantial decrease, with no visible differences among emission pathways up to the middle of the 21st century. Afterward, the scenarios start to separate with the strongest forcing presenting a continuous ~~and~~
300 ~~even-intensified~~ decline, while the weakest forcing scenario stabilizes or even slowly recovers depending on the models. At the end of the projection period, while the large ensemble models seem to converge under a given scenario in terms of relative decrease, the small ~~ensembles~~ ensemble models present growing differences.

This quick overview depicts a strong variability of the AMOC over time, scenario, and models from the last decades of the 20th century. This behavior is expected to continue and even intensify along the 21st century.

305 3.1 A general picture of the variability

To analyze the evolution of the variability and its various contributions, we used the Analysis of Variance (ANOVA) method, described in section 2.2.1. The total variance from the multidimensional dataset is thus split into different contributions separated into main effects and associated interactions. Again, given the number of components, it is helpful to start the analysis simple and progressively increase complexity. For this purpose, we take advantage of the ~~attribution~~ statistical separation
310 method proposed by Zhang et al. (2023, and summarized in (11)). For each dimension of the dataset, we gather its main effect and redistribute, with equivalent weights, the interaction terms (Fig. 2c-f).

The model variability (representing differences among models) appears to be the dominant factor of variance among most of the studied period. After a low-level of variability up to the beginning of the 20th century, due to the AMOC intensity reference taken as the 1850-1900 model average, the contribution rapidly increases to dominate both in large and small
315 ~~ensembles~~ ensemble models. Two consecutive periods of increase detach from this time series. The first one occurring in the second half of the 20th century, is likely associated with the differences of AMOC response to aerosol forcing among models. This increase is shifted in time between large and small ~~ensembles~~ ensemble models. While it starts around 1940 in the larger ensembles, it does not appear until 1970 in the smaller ones. The second increase, starting at the very end of the 20th century, seems due to the important AMOC decline and to the differences of decline magnitude among models. After
320 2040, the end of the time series remains uncertain, as illustrated by the difference between small and large ~~ensembles~~ ensemble models (grey dashed line). As discussed in section 2.2.1, this is ~~due to the reference chosen for the~~ associated with differences

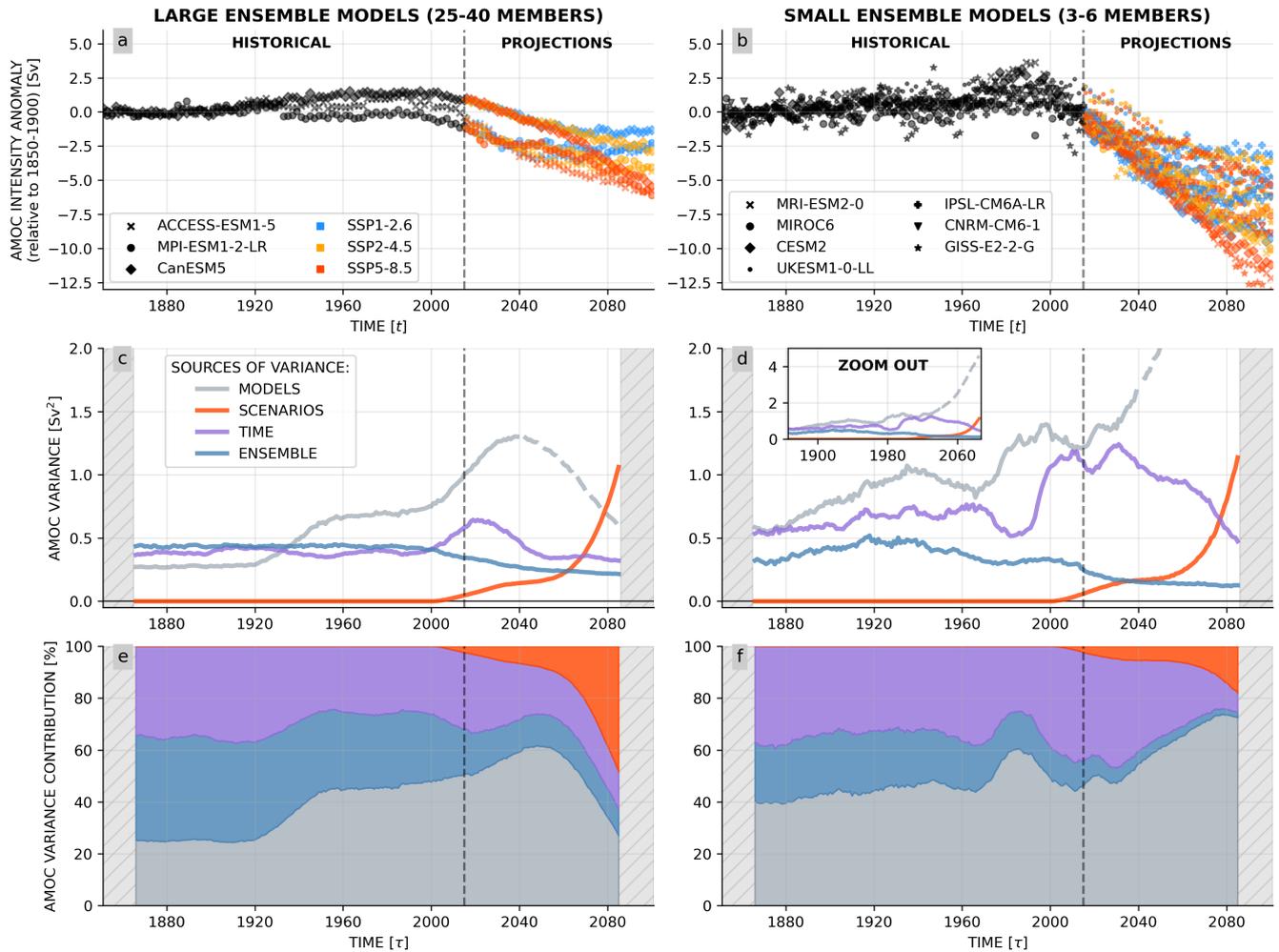


Figure 2. General picture of the AMOC evolution at 26°N from CMIP6 ensemble models. (a, b) [Ensemble-averaged AMOC intensity anomaly](#) time series over historical (1850-2015, black) and projection (2015-2100, colors) periods. Reference value is the individual model average from 1850-1900. (c, d) AMOC variance associated with each of the four general factors based on the [attribution-statistical separation](#) methodology of Zhang et al. (2023). Model contribution has been represented with a dashed line after 2040 to highlight the lack of consistency between c and d regarding this result. Small and large [ensembles-ensemble models](#) have the same y-axis, and a zoom-out box is displayed for the variance of the small [ensembles-ensemble models](#) to show the full increase in model contribution (d). (e, f) Contribution of each factor to the total variance. Results are presented for large [ensembles-ensemble models](#) (a, c, e) with 25-40 members and small [ensembles-ensemble models](#) (b, d, f) with 3-6 members.

in AMOC sensitivity to external forcing between large ensemble models and small ensemble models ; the former three exhibit similar AMOC sensitivity while the latter seven exhibit a more diverse AMOC sensitivity to external forcing (see, e.g. Fig 2 of (Weijer et al., 2020)), hence inducing a sensitivity to the reference chosen to compute AMOC anomaly. With the 1850-1900 reference period taken here, large ~~ensembles~~ ensemble models eventually converge while small ones do not. This is due to the specific characteristics of the individual models present in each category, and not to the sizes of ensemble models. Overall, the smaller ensembles show larger model variability. This is probably due both to the greater number of models considered, but also to the poorer separation of internal variability leading to differences between models.

Ensemble and time variability are the two other important factors of variance during the historical period, with comparable orders of magnitude. Nevertheless, they have very different evolutions. Time variability is relatively stable during most of the historical period. Then, at the end of the 20th century, it presents a transient increase for a few decades as a signature of the AMOC decline. It is particularly striking in large ~~ensembles~~ ensemble models, where the time variance bump is perfectly phased with the AMOC decline and the associated second increase of model variability. In small ~~ensembles~~ ensemble models, the transient aspect of the increase is slightly less clear, but still visible. The ensemble variability is also very stable at the beginning of the historical period. Then, concomitantly to the AMOC decline, it initiates a slow and progressive decrease up to the end of the 21st century.

Finally, the last component is the scenario variability, mainly associated with the divergence of future emission pathways. By definition, it is zero at the outset, since the scenarios only start in 2015. At the beginning of the 21st century (due to the 30-year running window), it thus starts to increase but stabilizes at a low level until the mid-21st century. After which, it rapidly increases to dominate over both internal and time variability in small ~~ensembles~~ ensemble models, and even over the model variability in large ~~ensembles~~ ensemble models.

To move a step further in understanding these changes of variability and the various phenomena involved, we will go beyond ~~this overall attribution~~ the statistical separation and analyze each individual contribution, including the ~~various~~ interactions. As we shall see, interaction terms can be responsible for a large part of the variability and provide crucial information that must be analyzed.

3.2 A focus on the three regimes of variability

In this section, we leave aside the model-associated factors of variance that do not refer to directly observable variability, and focus on analyzing the “physical factors” of variability. As it shows the robustness of the study, model-associated variability and interactions are discussed later in subsection 3.3. Also, analysis of the model-associated interactions shows that they are mainly governed by physical factors. This makes it more natural to analyze the physical factors first, even if their associated variance is smaller.

Three phases and regimes of variability can be isolated in the simulated time series from 1850 to 2100. Each of them will be analyzed in the following subsections.

Special attention is paid to the analysis of large ~~ensembles~~ ensemble models as they provide a better cover of the phase-space and thus a more accurate picture of the variability, especially associated with internal factors. However, the small ~~ensembles~~

ensemble models remain important both for assessing the significance of the results and for the analysis of model-associated variability (since there are more models with a small ensemble).

3.2.1 First century of the historical period controlled by internal variability

Among the different physical factors (Fig. 3), the interaction between time and ensemble (RT) dominates the variability during most of the historical period: from the mid-19th to the last decades of the 20th century. It is particularly striking in large ~~ensembles~~ ensemble models where it represents around 80% of the physical factor variability (Fig. 3e). In small ~~ensembles~~ ensemble models, it is lower but still represents approximately 40% of the total physical factor variability (Fig. 3f). The remainder is divided into the main effects of ensemble (R) and time (T).

In a relatively stable context, such as the beginning of the historical period, quasi-ergodicity can be assumed (Hingray and Saïd, 2014). Ergodicity defines a situation where the ensemble and time statistics tend toward the same values. Here, we cannot speak of ergodicity because of the impact of the trend on time variance. However, as the trend is small during this period so is its impact on time variance allowing to use the term quasi-ergodicity. This can be highlighted by computing the ~~ratio of time and ensemble main effects (R/T ratio, ensemble-to-time variance ratio~~ (Fig. 4a). During this regime, the ratio appears close to one, indicating relatively similar ensemble and time variance. ~~Time and ensemble dimensions can, therefore, be both associated with internal variability. This explains the remarkable importance of and thus quasi-ergodic conditions. In this context, internal variability dominates. This reflects in the RT interaction as the system varies both in time and among ensemble members in the historical period, that gathers most of the internal variability, since a large part of the variability is removed in this period if either time or realizations are averaged.~~

A small fraction of internal variability remains, however, present in the R main effect and corresponds to the internal variability with period larger than the filtering window, as explained in section 2.2.2 and shown in Fig. B2, where the importance of R appears anti-correlated with the size of the time window. This fraction is relatively similar between the two categories of models.

The fraction of variability located in T originates from two sources: the weak non-ergodicity, and the limited ensemble size. The weak non-ergodic aspect of the evolution is associated with the weak linear trend over this period and the response of the AMOC to aerosol forcing. This effect corresponds approximately to the magnitude of T seen in large ensemble models. Alternatively, the size of ensembles is mostly observable in small ensemble models, where the number of realizations is too limited and do not allows to cover the entire phase space and completely remove the internal variability when averaging. Thus, the main effects of time and ensemble are smaller than their interaction since the a significant part of internal variability remains after averaging realizations as observed with the larger magnitude of T in small ensemble models. This impact of ensemble size is demonstrated by the sensitivity test on number of realizations in Fig. B4. This test shows that when decreasing the number of realizations taken from large ensemble models, a significant fraction of internal variability ~~strongly decreases when averaging over one of the two dimensions, as illustrated in Fig. ??a and b.~~ from RT is relocated to T , leading to a repartition similar to small ensemble models.

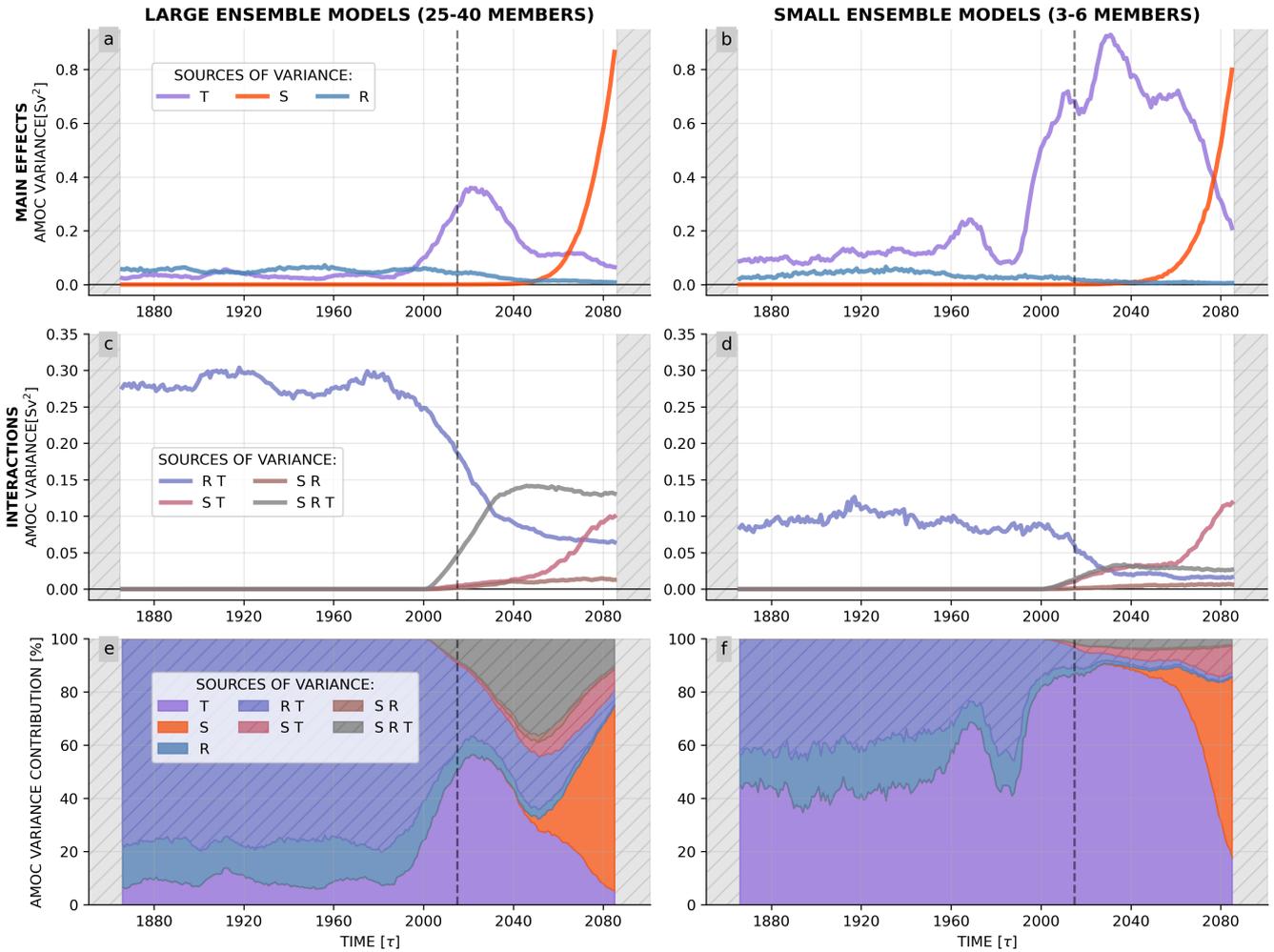


Figure 3. Evolution of the variability of the physical factors including ensemble, time, and scenarios dimensions. (a-d) Variance associated with each main effect (a, b) and their interaction (c, d). (e, f) Relative variance contribution of each main effect and their interactions to the total physical factor variability. Interactions are highlighted by hatches. Letters refer to the dimension involved in the variance calculation, with a single letter for main effects and a combination of letters for interactions: S refers to the scenario dimension, T to time, and R to realizations (see section 2.2.1). Results are presented for large ensembles-ensemble models (a, c, e) with 25-40 members and small ensembles-ensemble models (b, d, f) with 3-6 members.

390 Going into detail, the R/T ratio appears slightly greater than one for large ensembles and slightly lower for smaller ones. This indicates that ensemble dimension dominates in large ensembles while small ensembles are dominated by the time dimension. The study of the number of independent variables can shed light on this result. Large ensembles provide 20 independent variables at each time step, through the bootstrapping of members. For the computation of time variability, we used a 30-year time window to ensure a relatively consistent climate state among the considered periods. By analyzing AMOC time series, we highlight a decorrelation timescale (calculated as the e-folding ensemble-to-time variance ratio appears slightly smaller than one for small ensemble models. This can be directly linked to the previous results showing that the repartition of variance between T and RT components is sensitive to the ensemble size. The statistical separation method used in Fig. 4, attributes the variance in RT to both ensemble and time dimensions, and the variance in T to time dimension only. Thus, when smaller ensemble models present a relocation from RT to T , it results in a decrease of ensemble-to-time variance ratio. In a ideal case, with a sufficient large ensemble model, one would expect the ensemble variance to be slightly larger than the time variance, since it allows to capture all frequency of internal variability while time variance miss by definition the periods larger than the time window. This effect is highlighted by the long de-correlation timescale of the AMOC trajectories in CMIP6 (calculated as the e-folding timescale of the auto-correlation) between 2 and 40 years (Fig. B6). This means that in 30-year windows, only a few data points are truly independent over time. The covering of the phase space of internal variability is thus much better in the ensemble dimension than in the time dimension, explaining why the first one dominates. The effect of information quantity is strengthened by the difference between large and small ensembles, with RT variability more than twice as low in small ensembles, based on 3-member resampling. This impact of degree of freedom is also highlighted by the sensitivity tests where increasing bootstrapping subsample size results in an increase of R and a decrease of T (Fig. B4a and c), and conversely increasing the running time window leads to an increase of T and a decrease of R (Fig B6) suggesting non-negligible low frequency variability in the data. B2).

410 The decomposition of the total variance budget involving time and ensemble dimensions is particularly insightful to understand the role of these two dimensions (Fig. 5a and b). It corresponds to the sum of the main effects and their interaction, as shown in (4). Following (3), it is also equal to the variance of the initial dataset after averaging models and scenarios (as illustrated in Fig. ??a and b). The decomposition of the variance clearly highlights the dominant role of the interaction especially in large ensembles, and the relatively similar ensemble and time main effects highlight the quasi-ergodicity of the regime ensemble models (Fig. 5a). Figure ??a supports this result with the spread of the combined dimensions ($\overline{x_\tau(r, t)}$) being much greater than the spread of individual dimensions ($\overline{x_\tau(r)}$ or $\overline{x_\tau(t)}$). In small ensembles, the interaction is much lower consistently with previous results on subsample size. The time main effect is larger than the ensemble main effect showing that quasi-ergodicity is not reached because of the too small ensemble size.

420 During this period, scenarios variability is zero, by definition, since the scenarios only start in 2015. This period is therefore characterized by strong, stable internal variability, with a major role for the RT interaction underlining the quasi-ergodicity of the regime. Scenario variability remains zero, by definition, since the scenarios only start in 2015.

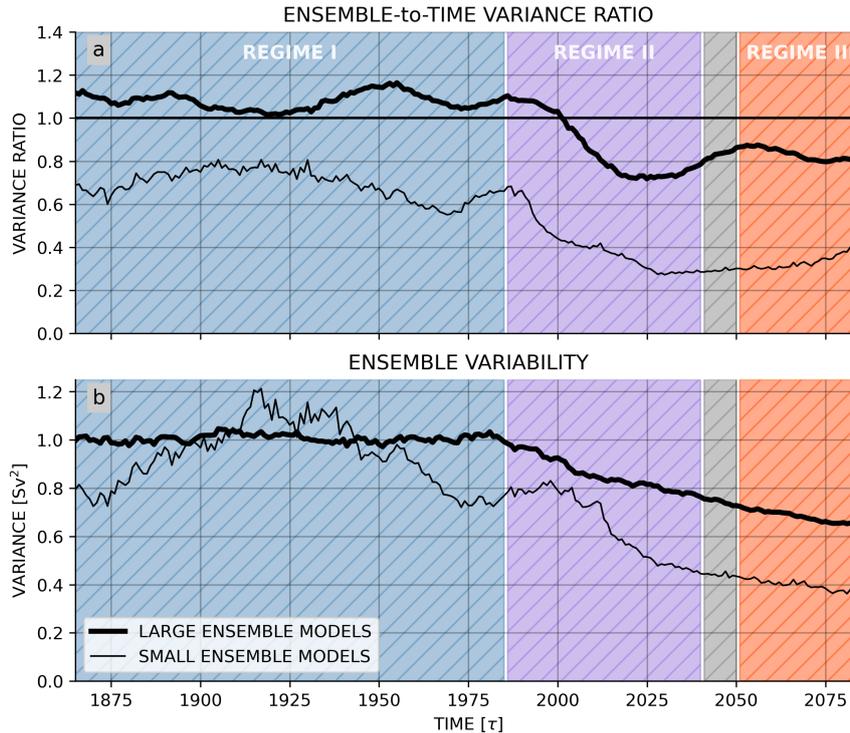


Figure 4. Time and ensemble main effects: Time and ensemble variance (a) Comparison of their variability with the [ensemble-to-time variance ratio of ensemble main effect over time main effect](#). We use this ratio as a proxy of ergodicity. [Here ensemble and time variance are derived from the sum of interactions according to the variance reconstruction method described in section 2.2.2. Similar results are obtained using the statistical separation methodology proposed by Zhang et al. \(2023\).](#) (b) [Zoom on the evolution Evolution](#) of ensemble [main effect variability](#) over time. Thick lines represent large [ensembles-ensemble models](#) and thin lines small [ensemblesensemble models](#).

3.2.2 AMOC decline insensitive to forcing-scenarios up to mid-21st century

After the first regime of relatively stable AMOC intensity and variance components, the AMOC enters a phase of intense decline reflected [in the change of the variance attribution both in the statistical separation](#) (Fig. 2) [. This declining trend is](#)
425 [directly responsible for and by](#) the substantial and transient increase of T main effect [that reaches almost 60% of the total physical variability at its peak during the first half of the 21st century for large ensembles and almost 90% for small ensembles](#) (Fig. 3e and f). This regime is thus associated with a clear loss of ergodicity (Fig. 4a), where the [ensemble over time main effects ratio decrease by a factor \$\sim 30\$ or \$\sim 50\$](#) [ensemble-to-time variance ratio presents a decrease of 40 to 60 %](#) for large and small [ensemblesensemble models](#), respectively.

430 [The signature of this loss of ergodicity can be found in the \$RT\$ interaction that reflects the intricacy of time and ensemble dimensions under quasi-ergodicity. \$RT\$, that was previously the dominant physical factor, presents a substantial decrease together with the AMOC decline around 1990 in large ensembles and slightly later in smaller ones \(Fig. 3e and d\).](#)

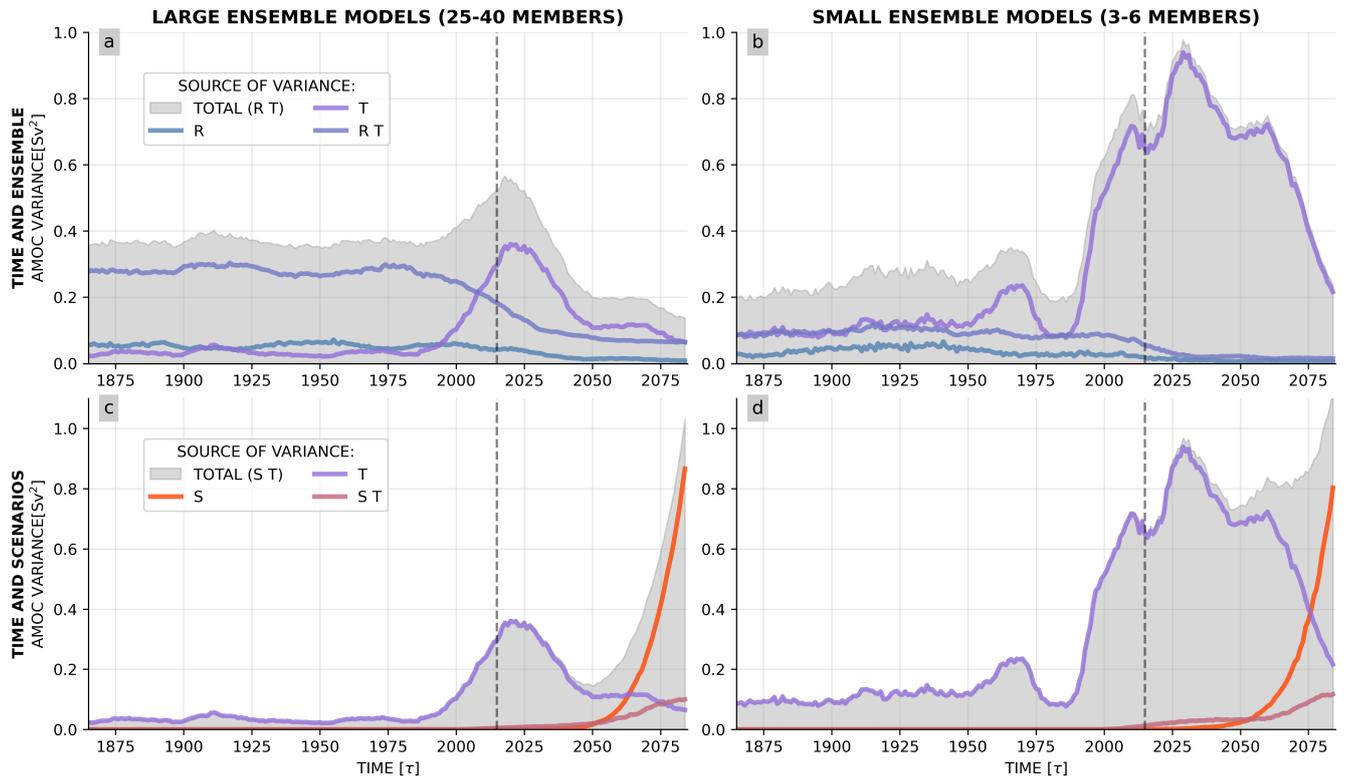


Figure 5. Evolution of variance associated with time and ensemble (a, b) and time and scenarios (c, d). Grey shaded areas represent the total variance associated with the considered dimensions. It corresponds to the sum of the colored lines representing the different variance contributions including the two main effects and their interaction. Letters refer to the dimension involved in the variance calculation, with a single letter for main effects and a combination of letters for interactions: S refers to the scenario dimension, T to time, and R to realizations (see section 2.2.1). Results are presented for large ensembles-ensemble models (a and c) with 25-40 members and small ensembles-ensemble models (b and d) with 3-6 members.

Around 2000, the increase of time main effect, leading-~~led~~ it to exceed the ensemble main effect in large ensembles-ensemble models (Fig. 5a), is also detectable in Fig. ??a and b where the spread of $\bar{x}_\tau(t)$ becomes much larger than the spread of $\bar{x}_\tau(r)$.
 435 In addition to the increase of T , this change of dominant factor is also due to the decline of R , that follows the same decreasing pathway as RT . During this regime R losses around 3/4 of its variance in both ensembles (Fig. 3).

From 2015, scenarios start and the associated variability emerges (Fig. 2). This emergence is, however, not generated by the scenario main effect (S) but by the interaction between time, scenarios, and ensemble (SRT, Fig. 3). This increase of scenario-associated variability before stabilizing, is therefore not the direct effect of the forcing but, rather, a sort of chaotic
 440 internal variability triggered by slight differences among scenarios allowing the simulations to spread. Indeed, during the historical period, the three time series corresponding to scenarios for each member of models are perfect replicas of the historical simulation. However, when scenarios really start in 2015, slight differences or perturbations in forcing appear among

them and allow the three time series to spread as pseudo ensemble members. This internal and chaotic nature of SRT variability is underlined by the magnitude of this variability, which appears to be three times as large in large ensemble models as in small ones. The absence of direct scenario main effect variability is also evident by S , that remains at zero before 2040-2050 (Fig. 5c and d).

This internal and chaotic aspect of SRT interaction provides a first explanation for the common decline of R and RT . The reason for such decline of ensemble main effect is not straightforward. We thus further investigate the evolution of ensemble variability over time and scenarios by RT , due to the relocation of a substantial fraction of the internal variability originally located in these two components toward SRT (consistently with interpretation of interactions provided in Section 2.2.2). However, this decrease may also be driven by an overall decline of the total internal variability if the latter is sensitive to the AMOC intensity. We investigate this second factor by computing for each individual model and scenario the evolution of ensemble variance over time (Fig. 6). This analysis shows an overall decrease of the ensemble variance over time, illustrating a contraction of the phase-space. To assess this visual decline, we compute the average ensemble variance over 50-year time window in the historical and projection periods. In the historical period, we select the 1900-1950 window, located a few decades after the beginning of the historical simulations (allowing for possible AMOC adjustment from the control preindustrial forcing to the historical one) and before the increase of aerosol forcing. For the projection, we select the last 50 years to target the potential maximum impact of scenarios. In all models, the 1900-1950 period presents a larger ensemble variance than the 2050-2100 one, with an intensifying decrease over time. If we compare now the different scenarios, the majority of models (7/10), including the three large ensemble models, presents weaker ensemble variance under SSP5-8.5 than under SSP1-2.6; 6/10 models present weaker variability under SSP5-8.5 than SSP2-4.5; and 8/10 a weaker variability under SSP2-4.5 than under SSP1-2.6. For the three large ensemble models, the ensemble variability is sorted according to scenario intensity, except for CanESM5 where SSP2-4.5 shows a slightly weaker variance than SSP5-8.5. This results therefore suggests a link between the anthropogenic forcing intensity and the AMOC ensemble variance decrease. These results therefore suggest a strong link between forced AMOC weakening and decrease in the AMOC ensemble variance. The decline of R and RT seems, therefore, driven by the combined effect of a declining total internal variability and a relocation of a part of this variability from R and RT toward SRT under the effect of the scenario-perturbed pseudo members.

From 2015, scenarios start and the associated variability emerges (Fig. 2). This emergence is not generated by the scenario main effect (S) but by the interaction between time, scenarios, and ensemble (SRT , Fig. 3). This increase of scenario-associated variability before stabilizing, is therefore not the direct effect of the forcing. It is, rather, a sort of chaotic internal variability triggered by slight differences among scenarios allowing the simulations to spread. Indeed, during the historical period, the three time series corresponding to scenarios for each member of models are perfect replicas of the historical simulation. However, when scenarios really start in 2015, slight differences or perturbations in forcing appear among them and allow the three time series to spread as pseudo ensemble members. This internal and chaotic nature of SRT variability is underlined by the magnitude of this variability, which appears to be three times greater in large ensembles as in small ones. The absence of direct scenario main effect variability is underlined by the spread of $\bar{x}_T(s)$ in Fig. 2e and f, that does not increase before 2040.

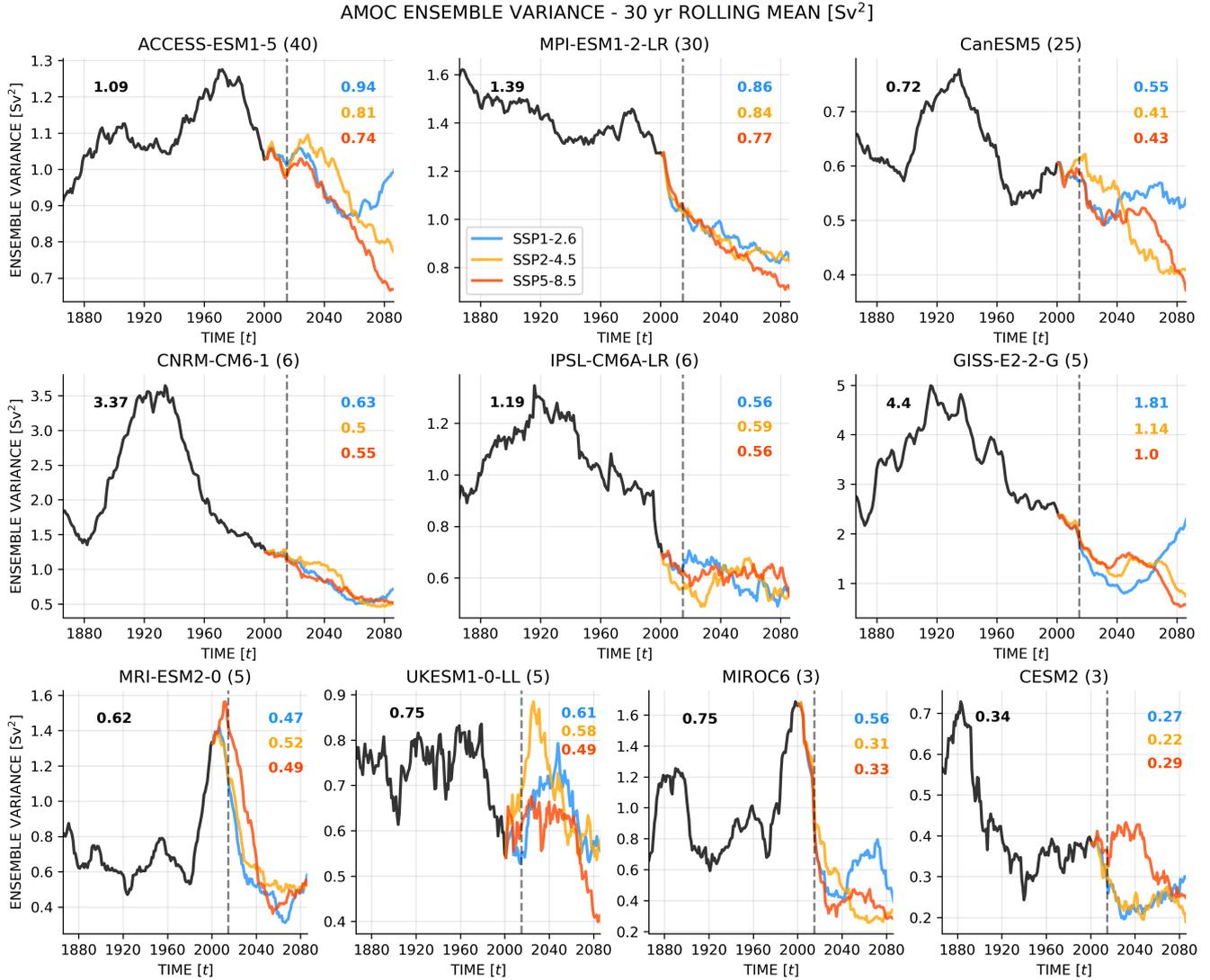


Figure 6. Evolution of internal variability, measured by the ensemble variance, over time and scenarios. Each subplot presents historical time series (black) followed by the three scenarios SSP1-2.6 (blue), SSP2-4.5 (orange), or SSP5-8.5 (red) for a given model. The values written in each subplots correspond to 50-year averaged period of internal variability: 1900-1950 for historical (black) and 2050-2100 for scenarios (colors). A 30-year rolling averaged is applied to isolate long term trends.

Finally, the last component evolving during this period is the interaction between time and scenarios (ST). ~~This one weakly increases that represent in a way the scenario uncertainty on temporal trends. The very weak increase of ST when scenarios appear but remains, remaining~~ at a very low level up to 2050, especially in large ensemble, underline the previously discussed absence of inter-scenario differences before mid-21st century. The analysis of terms included in the total variance involving time and scenario dimensions shows also confirms that time is clearly by far the leading factor of the associated variability during this phase, with S and ST negligible compared to T (Fig. 5c and d). ~~This result is strengthened by the strong dominance of the spread of $\overline{x_T}(t)$ in Fig. ??e and d.~~ During this regime, while the scenarios have started, the AMOC variability remain driven by the declining trend associated with a dynamical-adjustment without direct impact of forcing scenarios.

Beyond the decline associated with the transient increase of time variability, the T main effect decreases and stabilizes with SRT around 2050. RT interaction decrease rate also flattens, while ST only exhibits a very weak increase. Before the start of the third regime, we therefore observe an intermediate phase where all components of variability appear stable. This short phase around 2040-2050 is dominated by the SRT interactions associated with a "scenario-perturbed" internal variability. This is therefore in a way another phase where internal variability is important despite the significant trend. While most of the components in small ensembles ensemble models present a clear signature of this intermediate regime, it is less clear for T main effect. We suggest this is due to the less accurate diagnostic of internal variability in small ensembles ensemble models, hence impacting the separation of internal and dynamical-adjustment variability.

3.2.3 Late separation of anthropogenic emissions scenarios after the mid-21st century

The third regime starts with the emergence of the scenario main effect S . It presents a steep increase from the middle of the 21st century and becomes, in a few decades, the dominant factor of physical variability. In parallel, the ST interaction presents a weaker but still substantial increase, since the scenarios ~~lead to an AMOC dynamical adjustment. The variance involving time and scenario dimensions (Fig. 5), shows that after being mostly driven by T , S takes the lead around 2060 and 2075 in large and small ensembles, respectively. This is also shown by the strong increase of the spread of $\overline{x_T}(s)$ in Fig. ??e~~ have an important role in AMOC evolution over time. As described in Section 2.2.2, the ST interaction also represent the smoothing of scenarios by the time window and can be thus directly associated to scenario variability and effect.

The scenario variability becomes the first order factor of variability even above model variability in large ~~ensembles after 2080. ensemble models over the last decades of the 21st century.~~ The increasing and prominent role of scenarios/forced variability demonstrates that the system leaves a regime driven by past, historical forcings to enter in a phase of forced evolution driven at first order by the anthropogenic emissions scenarios.

After focusing on the physical factors of variability, we can investigate model-associated variability and the drivers of model differences along these multisecular simulations. This will also measure the confidence and robustness of our physical factor results.

3.3 Evolution of inter-model variability and uncertainty

Overall, the dominant factor in model-associated variability lies in the model main effect (M , Fig. 7). This follows the same two-step increase, described at the beginning with the attribution-statistical separation method (Fig. 2). As a reminder the two steps are associated with two uncertainties of AMOC response ~~predictions~~-among models: (i) the response to the increase of aerosol concentration, and (ii) the magnitude of the AMOC decline. The low level of model variability at the beginning of the simulations is artificially caused by the AMOC intensity reference taken as the individual model average over the 1850-1900 time period. It is difficult to analyze the M main effect at the end of the simulations considering the differences between small and large ~~ensembles~~ensemble models. Indeed, while large ~~ensembles~~ensemble models present a decreasing model variability due to the convergence of relative AMOC intensity decline, small ~~ensembles~~ensemble models present an exponential increase of model variability, linked to a divergence in terms of relative AMOC intensity decline. ~~However, this is~~This is not due to any inherent characteristic of small ensembles, but rather associated with the particular combination of models in the "small ensemble" and "large ensemble" category, which happen to exhibit different AMOC sensitivities to forcing. These results are also sensitive to the reference chosen, as discussed in the method section. Indeed, if absolute AMOC intensity is considered, after 2040, we would observe a convergence of small ~~ensembles~~ensemble models and a divergence of large ones (Fig. B3).

The second ~~main feature~~key property of the inter-model variability is the fact that it closely follows the evolution of physical components, especially internal variability. Most of the interactions involving models and realizations follow the same path as the corresponding interaction without the model dimension (Fig. 3 and 7). For instance, the interaction between models, time, and ensemble (MRT) evolves like the interaction between time and ensemble (RT). This is the same for MR and R or $SMRT$ and SRT . This ~~seems to indicate that when physical factors generate a substantial variability, this translates in differences and variability among models~~illustrates that a fraction of internal variability is present in the model dimension and that averaging across models remove a part of internal variability, following the same logic as previously detailed for scenario dimension (see Section 2.2.2).

In small ensemble models, MT appears to be an exception to these results, as the transient increase in present a substantial level of variability prior to the 21st century, which indicates that small ensemble models were presenting different time evolution across this period and that a part of time variability has been removed with inter-model averaging. These greater inter-model differences in terms of trends is consistent with the greater AMOC sensitivity observed in models of the "small ensemble" category (Fig. 2).

3.4 Physical attribution of the ANOVA components

To summarize previous findings on ANOVA components, we propose a third way to organize the variance components (beyond statistical separation and variance reconstruction) following a physical attribution. This physical attribution method distributes the terms into four different sources of variance (Fig. 8), following the interpretation of the ANOVA components detailed in section 2.2.2. First, the internal variability that corresponds to the mean ensemble variance (10) and gathers all term involving ensemble dimension (R , RT , SR , MR , SRT , SMR , MRT and $SMRT$). This allows the fraction of internal variability

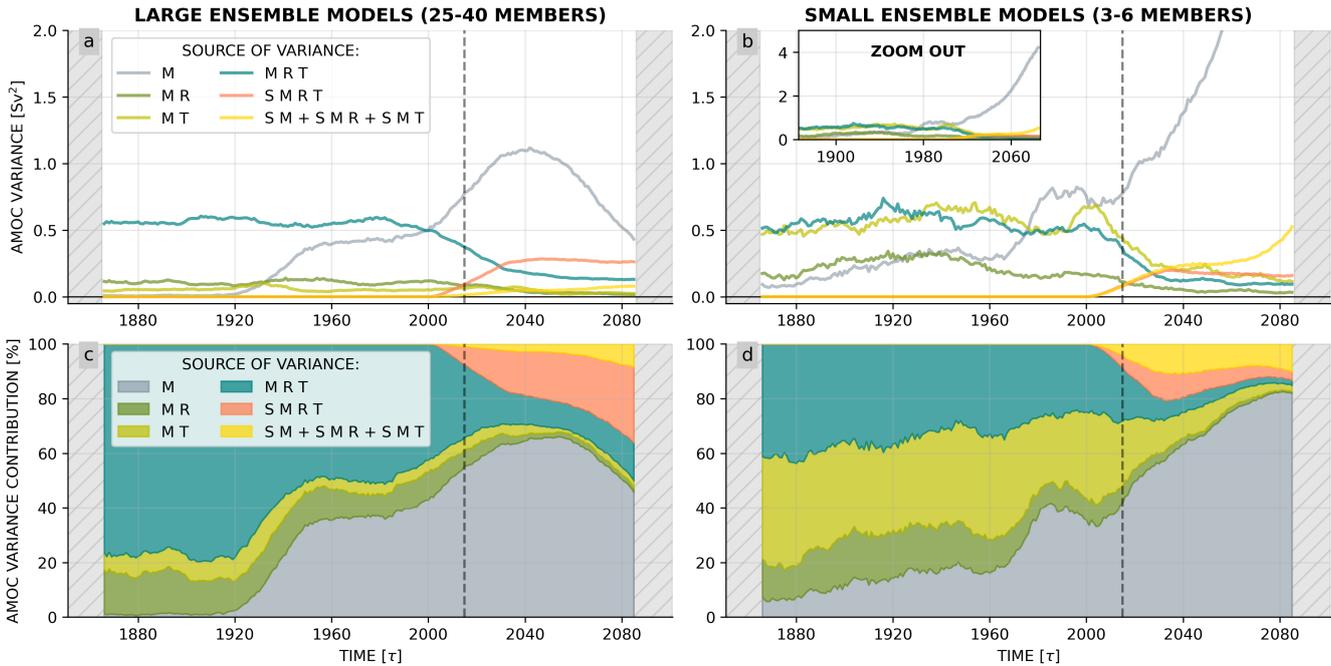


Figure 7. Evolution of the model-associated factors of variability. (a, b) Variance associated to model main effect and interactions. Small and large [ensembles-ensemble models](#) have the same y-axis, and a zoom-out box is displayed for the variance of the small [ensembles-ensemble models](#) to show the full increase in model contribution (b). (c, d) Variance contribution of model main effect and interactions to the total model-associated variability. [Letters refer to the dimension involved in the variance calculation, with a single letter for main effects and a combination of letters for interactions: S refers to the scenario dimension, T to time, M to model, and R to realizations \(see section 2.2.1\).](#) Results are presented for large [ensembles-ensemble models](#) (a, c) with 25-40 members and small [ensembles-ensemble models](#) (b, d) with 3-6 members.

545 located in each dimension to be robustly separated and analyzed as a distinct physical phenomena. Second, the scenario-forced variability that aims at representing the effects of future forcing applied to the system and the AMOC uncertainty associated with future anthropogenic emissions. It is constructed from the scenario main effect and all interactions smoothing the scenario differences (associated with time and/or inter-model averaging: S , ST , SM , SMT). The third factor represents the dynamical adjustment associated with the response to the historical forcing located in the time main effect and the interaction between time and model that represents inter-model differences smoothing this response (T associated with the decline in AMOC is not clearly visible. We suspect that this absent signal is actually hidden in the second increase of and MT). Finally, the inter-model variability represents the evolution of inter-model differences over time and is only constituted by the model main effect (M starting from 2000 onwards).

550 **4 Summary and discussion**

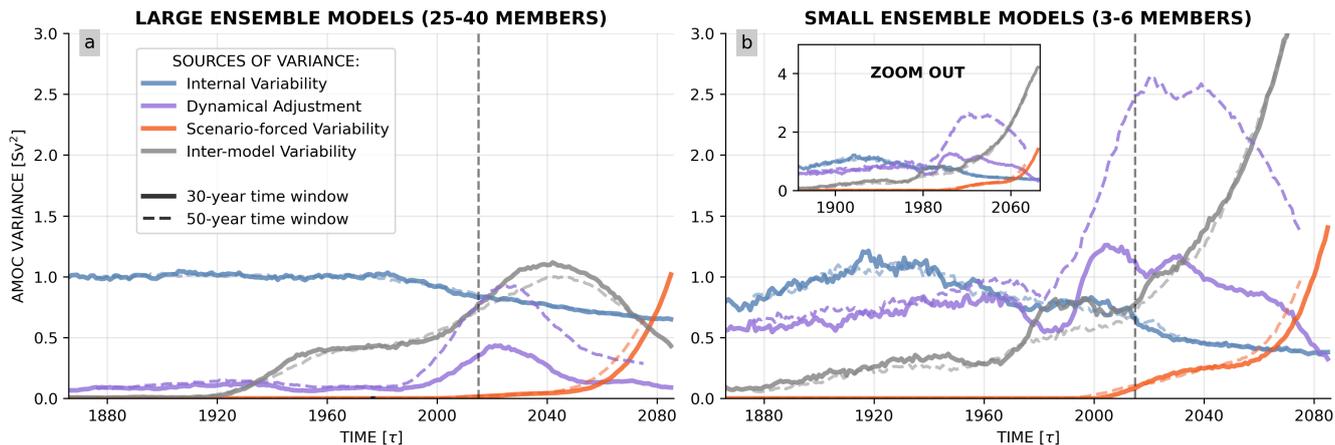


Figure 8. Summary picture of the sources of AMOC variability. (a, b) AMOC variance associated with each of the four sources of variance based on the physical attribution methodology described in section 4. Line style represents the size of the time window, either 30 (solid line), or 50 years (dashed line). Small and large ensemble models have the same y-axis, and a zoom-out box is displayed for the variance of the small ensemble models to show the full increase in model contribution. Results are presented for large ensemble models (a) with 25-40 members and small ensemble models (b) with 3-6 members.

This 4-way analysis of variance of the AMOC—The analysis of AMOC variability at 26°N in CMIP6 ensembles depicts three phases (Fig. 4) based on a 4-way analysis of variance, depicts three successive phases associated with three variance regimes distinct regimes of AMOC variability, each dominated by a particular factor, that can be summarized using the physical attribution method presented previously.

- 555
1. The first phase from 1850 to around 1990 presents a relatively stable AMOC, whose variability is driven by internal variability, associated with time and ensemble dimension given the quasi-ergodicity of this regime;
 2. The second phase from 1990 to 2050 is characterized by a decline of the AMOC associated with an adjustment to past historical emissions. It is thus a regime where time changes dominate, the forcing-scenario effect remaining weak. The importance of this regime is particularly evident when employing a 50-yr window for the ANOVA that allows to take
 - 560 better account of this declining trend (Fig. 8);
 3. Finally the third phase starting around 2050 is a regime forced by emission scenarios, where the impact of anthropogenic emissions pathways takes control on the divergence of the simulated trajectories.

An important finding of this work is the existence of two increasing phases of scenario variability. The first one, after 2015, rapidly stabilizes in a few decades. The second one, emerging after 2050, presents an exponential increase of the variability.

565 During the first phase, scenarios simply act as little perturbations creating, in a way, “larger ensembles”. This is particularly evident as the main signal associated with scenarios in this period lies in the interaction between scenarios, ensemble, and

time dimensions (*SRT*). This also leads us to detect an intermediate regime around 2040-2050, where most of the variability components stabilize and where the system is driven by this "scenario-perturbed" internal variability. In the second phase, the increase of variability is purely forced by the divergence of scenarios, and scenarios main effect takes the lead.

570 The AMOC intensity decline associated with the transient increase of time variability, because of the absence of clear scenario variability before 2050, suggests that this evolution is not forced by scenarios nor synchronous to anthropogenic emissions. Here the AMOC behavior differs from CO₂ concentration, anthropogenic radiative forcing, and temperature change that already start diverging one or two decades earlier (O'Neill et al., 2016). In our analysis, this AMOC decline is therefore a response to previous historical forcings, rather than a scenario-driven response.

575 This study also provides robust evidence that the AMOC internal variability in CMIP6 decreases in the projection period compared to historical reference. We also detected a potential link between this decline and emission pathways intensity. This is consistent with MacMartin et al. (2016) results with a single Earth System Model or Cheng et al. (2016) on interdecadal variability of the previous CMIP exercise. This also aligns with previous results on large-scale climate showing that internal variability is highly sensitive to forced variability and mean state (Coquereau et al., 2024). The decline of internal variability
580 observed in the present work corresponds to a contraction of the phase-space and therefore an increasing predictability of the AMOC in the future from one time step to another. However, it does not substantially increase our ability to predict the future of the AMOC, since internal variability is a small component of the AMOC uncertainty, smaller than model or scenario-uncertainty after mid-century. Yet, internal variability seems to decrease concomitantly to the AMOC magnitude, thus it could be a potential proxy or warning signal of an AMOC decline, often hardly detectable because of the large AMOC interannual
585 variability (Lobelle et al., 2020). Furthermore, as seen in the results section, this progressive decline of internal variability coincide with the relocation of variance from *R* and *RT* to *SRT*. The physical attribution method facilitate the isolation of the internal variability decline signal without being impacted by the relocation of variance between different components related to internal variability.

Finally, the level of model variability demonstrates that the magnitude of AMOC decline remains relatively uncertain. This is
590 consistent with the important model biases on AMOC intensity in CMIP6 (Weijer et al., 2020) Finally, the physical attribution shows that model-only variability is somewhat over-estimated by the use of statistical separation and that model uncertainty, while being a major contributor, do not largely dominate the other factors. However, its contribution in AMOC projection uncertainty (mostly associated with AMOC absolute intensity and climate sensitivity, as discussed in Sec. 3.3 and in Weijer et al., 2020) has appeared as the strongest independent source of uncertainty (i.e. with the largest main effect), suggesting that further
595 progress in AMOC modeling is needed to obtain more reliable AMOC projections. The disagreement between small and large ensembles-ensemble models at the end of the 21st century raises interesting questions about ensemble strategies and (i) the use of a small number of large ensembles-ensemble models, versus (ii) the use of a large number of small ensembles-ensemble models. There is thus a choice to be made between relying on few models (i) or not having a good separation of internal variability (ii). Here, all results are displayed separately between small and large ensembles-ensemble models to give readers
600 all the information. The fact that interactions involving model dimension-and ensemble dimensions follow the same evolution as the corresponding interactions without this-model dimension is interesting from an uncertainty perspective. Indeed, it shows

~~underlines~~ that when the ~~physical aspects vary greatly, it is more difficult for the models to accurately find the correct state.~~
~~A good illustration of this is the evolution of internal variability, internal variability –~~ which represents the range of possible
states the system can occupy under a given forcing. ~~As said previously, we observed a – is large, it is more difficult for the~~
605 ~~models to accurately find the correct state. Furthermore, the observed~~ decline of ensemble variance when the AMOC intensity
decreases. ~~If, corresponds to a contraction of the space of possible states contracts, and consequently~~ one expects the absolute
difference between models concerning this phase-space location to ~~contract consequently reduce.~~

~~A limitation of this study, tied to modeling capacity, lies in the relatively small number of large ensemble climate models~~
~~and the limited size of most ensembles. This constraint is evident, for example, in the analysis of ensemble variance within~~
610 ~~individual models (Fig. 6), where variability exhibits noisy behavior and notable differences across small ensemble models,~~
~~despite a generally consistent pattern of decline. Additionally, while some high-resolution climate simulations for a single~~
~~member are becoming available, large-scale ensemble simulations remain restricted to relatively coarse spatial resolutions – on~~
~~the order of one degree in the ocean. In this context, different research groups have highlighted the importance of fine-scale~~
~~processes, such as mesoscale eddies, overflows and convection, in influencing the AMOC, raising concerns about the reliability~~
615 ~~of AMOC trends in coarse-resolution (one-degree) models (e.g., Hirschi et al., 2020; Hewitt et al., 2022; Gou et al., 2024). However,~~
~~regarding AMOC strength at 26°N, a recent study found strong agreement between high- and low-resolution simulations~~
~~(with 0.1° resolution in the ocean, Gou et al., 2024), which is the central focus of this work.~~

Code and data availability. The program code (in Python) for computing the 4-way ANOVA is available at https://github.com/coquereau/ANOVA_4way. CMIP6 ensemble model outputs can be downloaded from the various Earth System Grid Federation (ESGF) nodes. The
620 article references for each model can be found in Tab. 1.

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Q.J. Visualization: A.C. Supervision: F.S., T.H., and J.J.H. Writing—original draft: A.C., F.S., and Q.J. Writing—review and editing: A.C.,
F.S., T.H., J.J.H., and Q.J.

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630 Neither the European Union nor the granting authority can be held responsible for them.

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Appendix A: A stochastic model to interpret ANOVA interactions

755 To better understand the role and physical meaning of these interactions, we designed a minimalist synthetic model representing AMOC trajectories for different members and scenarios, with prescribed slopes and a superimposed random internal variability (see Fig. A1, first panel). The model is based on a stochastic mean-reverting process called Ornstein-Uhlenbeck process, similar to the model proposed in Hasselmann (1976). The evolution of our model is governed by the following equation:

$$\underline{d\psi_t = -\lambda(\psi_t - F_t)dt + \sigma(\psi_t)dW_t,} \quad (\text{A1})$$

760 with ψ_t the AMOC intensity, λ a damping term (also known as mean-reversion rate term, here equal to 0.3 yr^{-1}). In this model, we used a slight variation of a classical Ornstein-Uhlenbeck process (as used in Hasselmann, 1976) since the system is not pull toward the mean, but toward F_t a given intensity that evolves over time. This term represents the forcing and drives the intensity decline. It is constant up to year 150 (i.e. $F_t = \psi_0 = 1 \text{ Sv}$) and then declines, following a common trend across scenarios up to year 200 (i.e. $F_t = \psi_{150} + \beta t$, with $\beta = -0.006 \text{ Sv yr}^{-1}$), and with a scenario-dependent trend afterward (i.e. $F_t = \psi_{200} + \gamma t$, with γ ranging from -0.01 to $+0.002 \text{ Sv yr}^{-1}$). W_t is the Wiener process responsible for the stochastic

765 fluctuations representing internal variability. The intensity of these fluctuations is set by σ that depends on the AMOC intensity such that $\sigma(\psi_t) = \alpha\psi_t$, with α a constant, here equal to $0.04 \text{ yr}^{-1/2}$. Parameters were chosen to mimic the evolution of the AMOC time series observed in CMIP6 models. 1 000 members have been computed to ensure a robust evaluation of the internal variability and a 250-year spin-up has been performed to let the system adjust before the analysis.

Appendix B: Additional figures

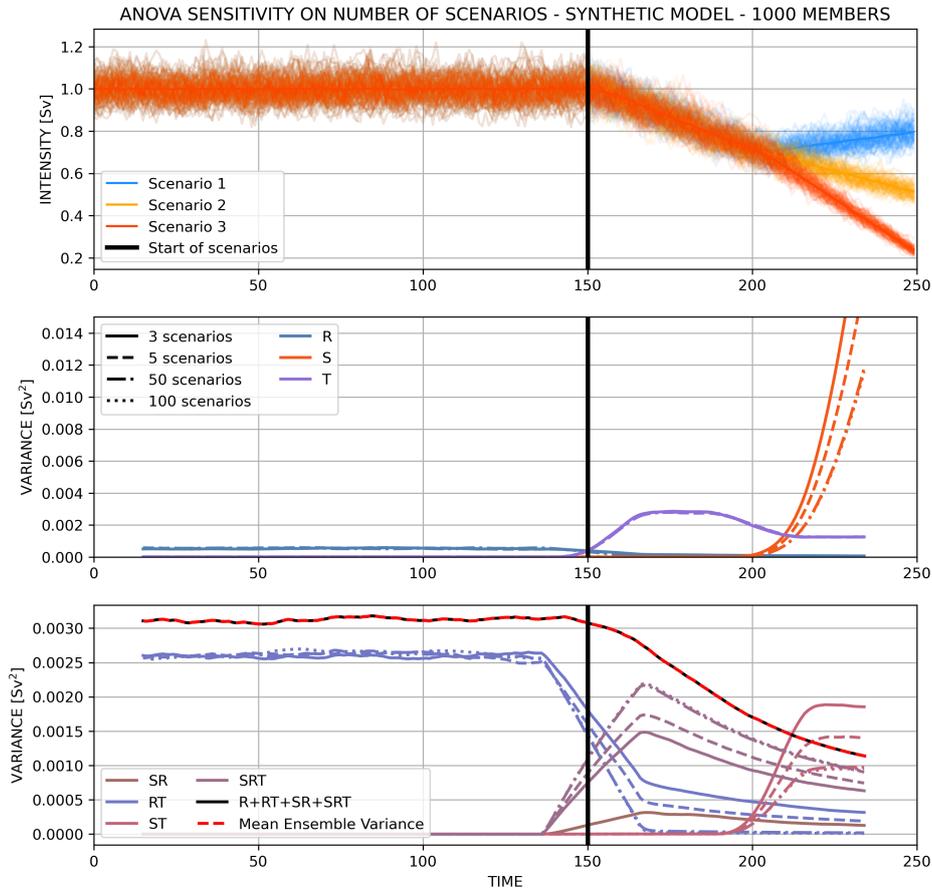


Figure A1. ANOVA decomposition of the synthetic data set. (Top panel) Synthetic AMOC trajectories for 1000 members and 3 scenarios, with a constant first period (years 0-150) where all scenarios are merged, a second period (years 150-200) with the same slope between scenarios but realizations show phase shifts in variability, and a third period (after year 200) where scenarios start to separate and follow different slopes. Internal variability is represented by a random Gaussian noise scaling with the AMOC intensity such that $\sigma(\psi_t) = \alpha\psi_t$, with $\alpha = 0.04 \text{ yr}^{-1/2}$; $dt = 1 \text{ yr}$. (Middle and bottom panels) ANOVA decomposition of the synthetic data set with separation between the main effects of time (T), scenarios (S), and realizations (R), as well as the interactions between these dimensions. The mean variance of the ensemble (red dotted line) is calculated as the variance of the ensemble (across realizations) averaged over the scenarios and over a sliding window of 30 years. The total internal variability from the ANOVA is calculated from the sum of all factors associated with the R dimension (R, RT, SR, and SRT, black line). The sensitivity of the results to the number of scenarios is represented by different lines of the same color: 3 scenarios in solid line, 5 scenarios in dashed line, 50 scenarios in dash-dotted line, and 100 scenarios in dotted line.

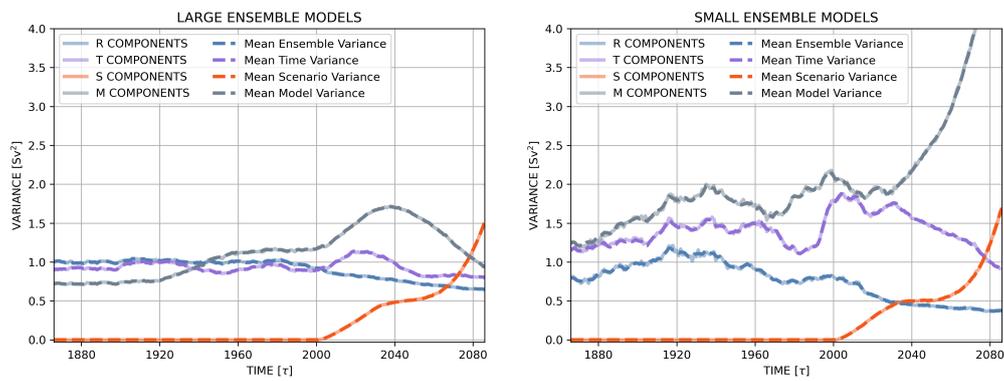


Figure B1. Statistical variance reconstructed from ANOVA components. The mean variance computed across each dimension is compared to the sum of all components involving this dimensions. Results are presented for large ensemble models (left) with 25-40 members and small ensemble models (right) with 3-6 members. Results indicate that the two methods lead to exactly equal time series.

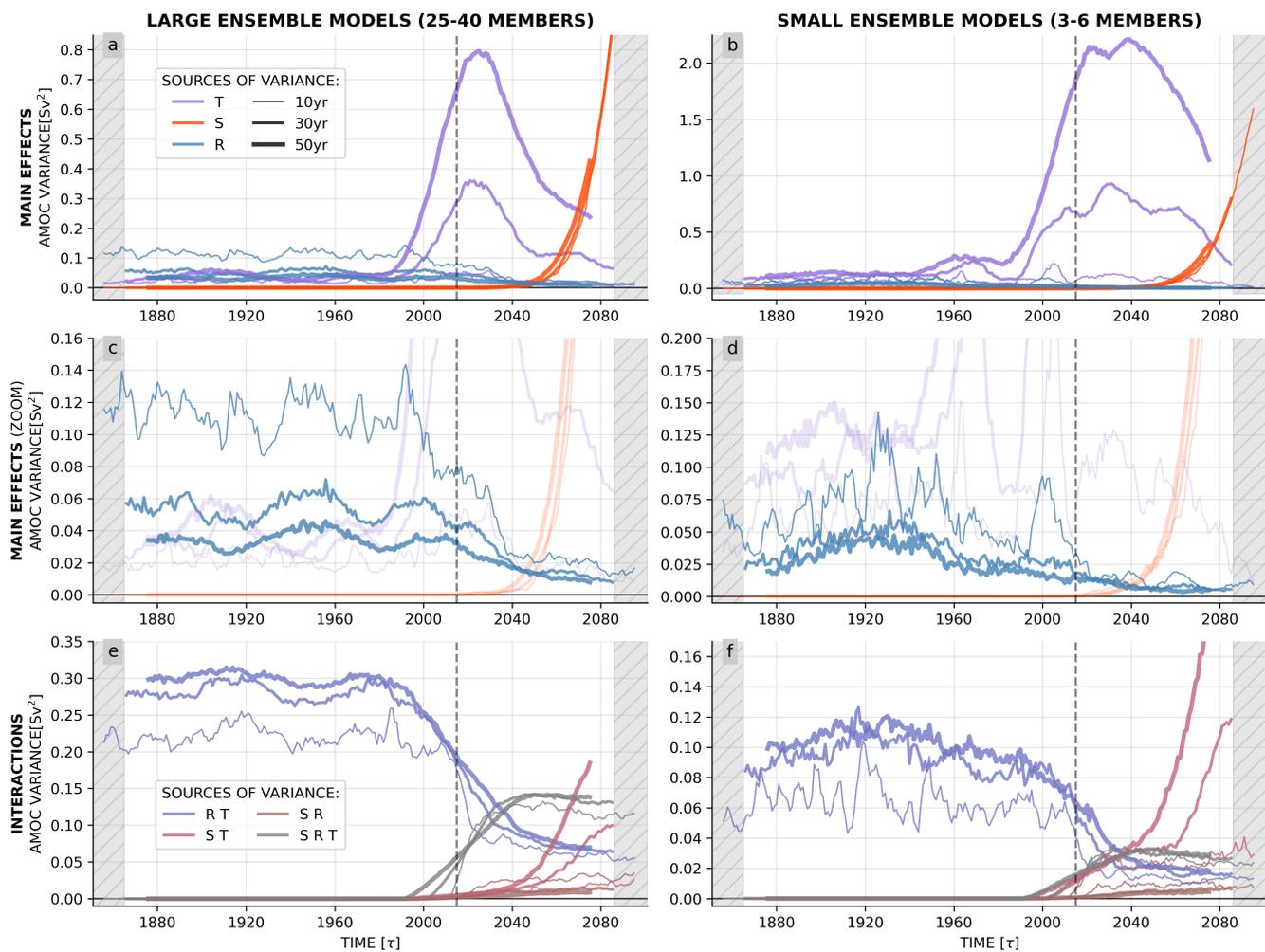


Figure B2. Sensitivity test on time window size. Variance associated to each main effect (a-d) and interaction (e,f). (c,d) Zoom on ensemble main effect. Line thickness represents the size of the time window from 10 (thin) to 50 years (thick). Results are presented for large **ensembles** ensemble models (a, c, e) with 25-40 members and small **ensembles** ensemble models (b, d, f) with 3-6 members.

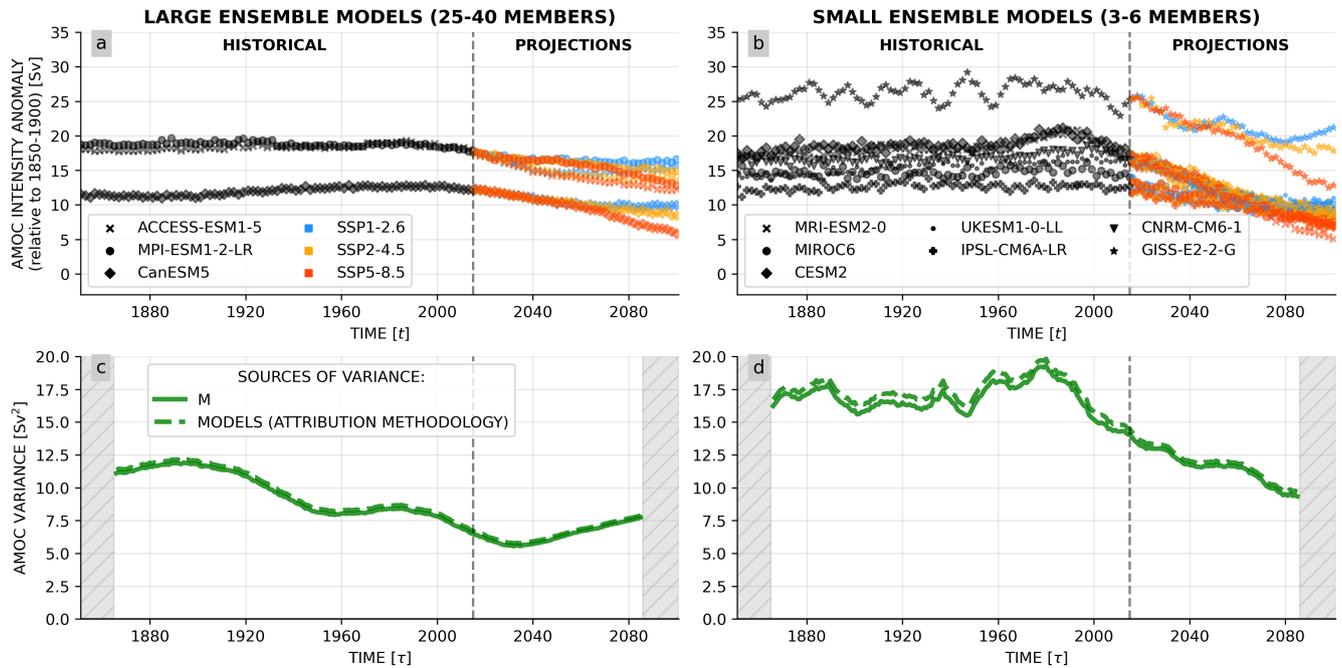


Figure B3. Sensitivity test with AMOC absolute intensity. (a, b) AMOC absolute intensity time series over historical (1850-2015, black) and projection (2015-2100, colors) periods. (c, d) Variance associated with model main effect only (solid line) and with all model-associated factors combined with the [attribution-separation](#) methodology by Zhang et al. (2023) (dashed line). Values correspond to absolute AMOC intensity. Results are presented for large [ensembles-ensemble models](#) (a, c) with 25-40 members and small [ensembles-ensemble models](#) (b, d) with 3-6 members.

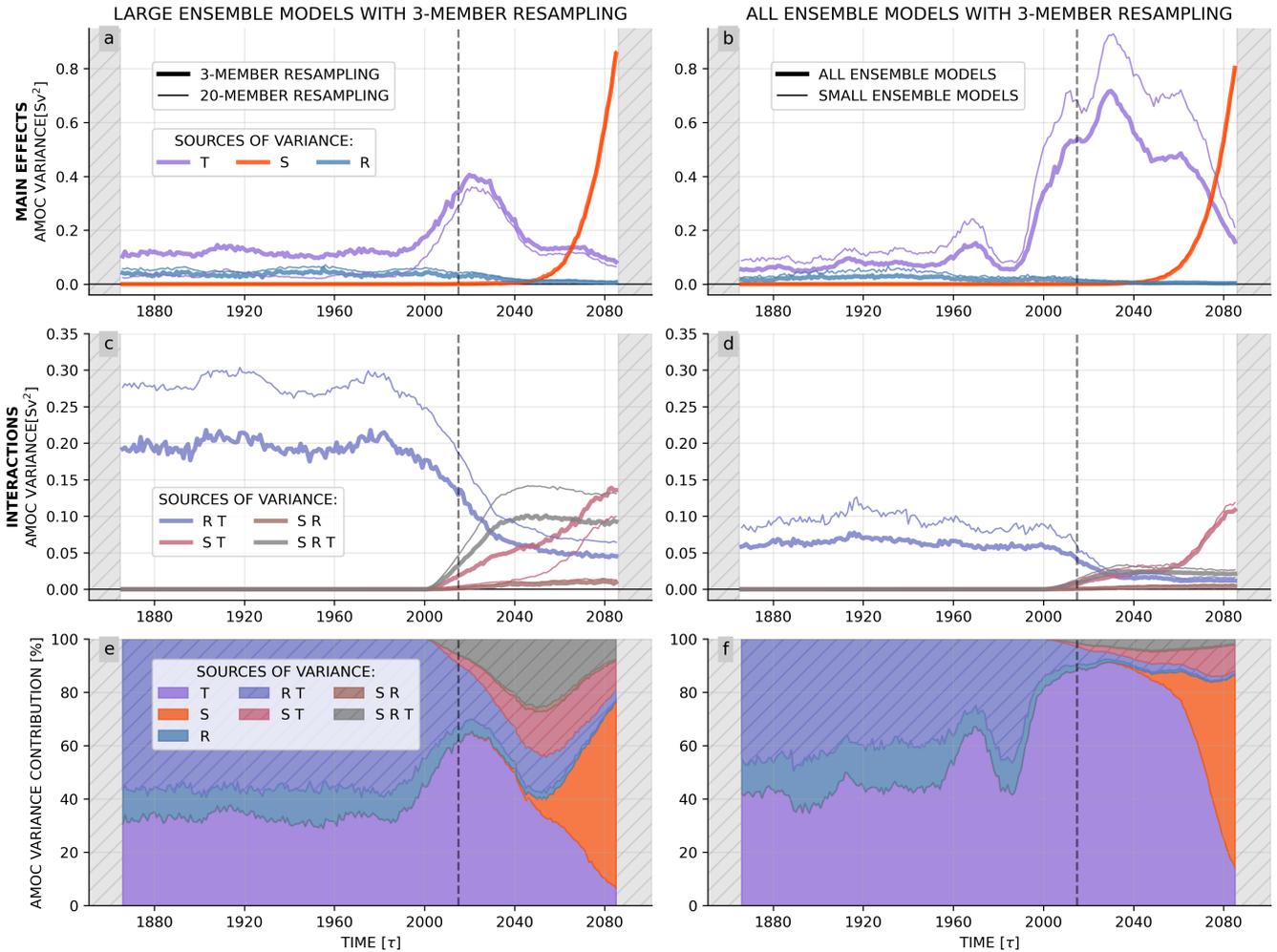


Figure B4. Sensitivity test on bootstrapping methodology: application to the variability of physical factors. (a-d) Variance associated to each main effect (a, b) and their interaction (c, d). (e, f) Relative variance contribution of each main effect and their interactions to the total physical factor variability. Left-hand panels show the sensitivity of the large ensemble results to the number of members in each resampling. Thin lines present the control experiment with 20 members of each model (identical to Fig. 3 a, c, e) and thick lines present the results obtained using 3 members of each model per resampling. Right-hand panels show the sensitivity to mixing large and small [ensembles](#) [ensemble models](#). Thin lines present the control experiment with only small [ensembles](#) [ensemble models](#) (identical to Fig. 3 b, d, f) and thick lines present the results obtained with all ensembles. 3-member resampling are used here.

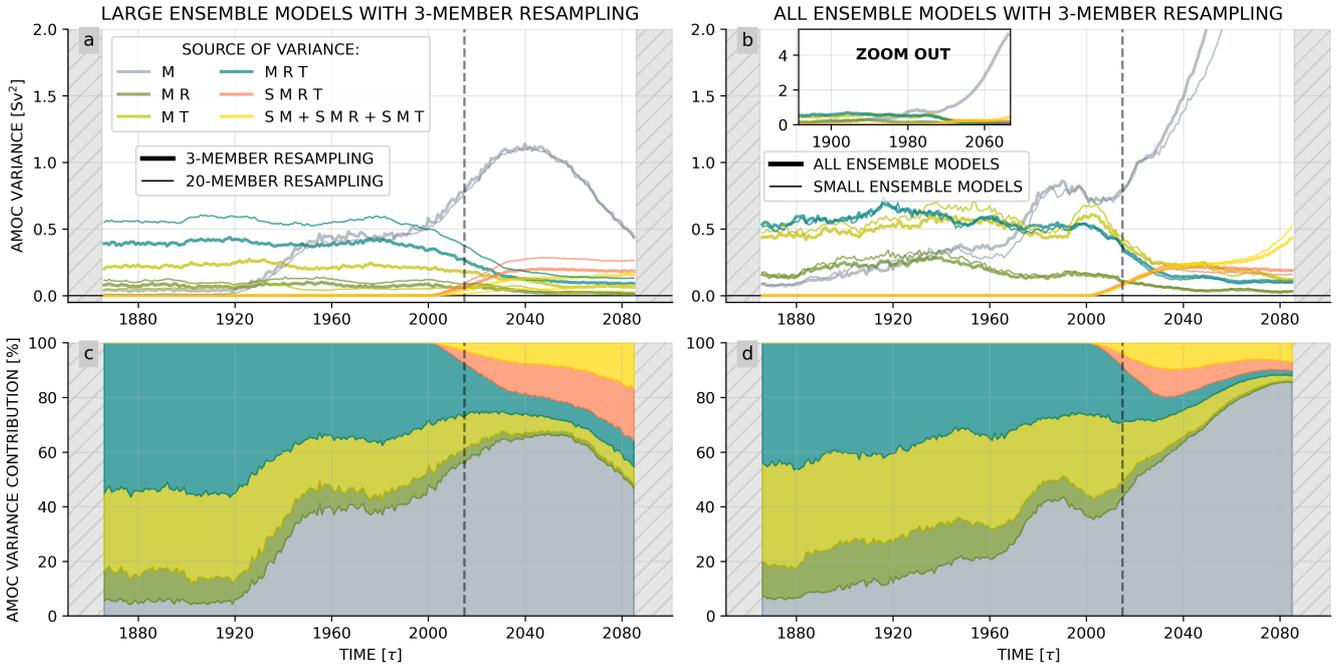


Figure B5. Sensitivity test on bootstrapping methodology: application to the variability of model-associated factors (a, b) Variance associated to model main effect and interactions. (c, d) Variance contribution of model main effect and interactions to the total model-associated variability. Left-hand panels show the sensitivity of the large ensemble results to the number of members in each resampling. Thin lines present the control experiment with 20 members of each model (identical to Fig. 3 a, c, e) and thick lines present the results obtained using 3 members of each model per resampling. Right-hand panels show the sensitivity to mixing large and small [ensembles](#)[ensemble models](#). Thin lines present the control experiment with only small [ensembles](#)[ensemble models](#) (identical to Fig. 3 b, d, f) and thick lines present the results obtained with all ensembles. 3-member resampling are used here.

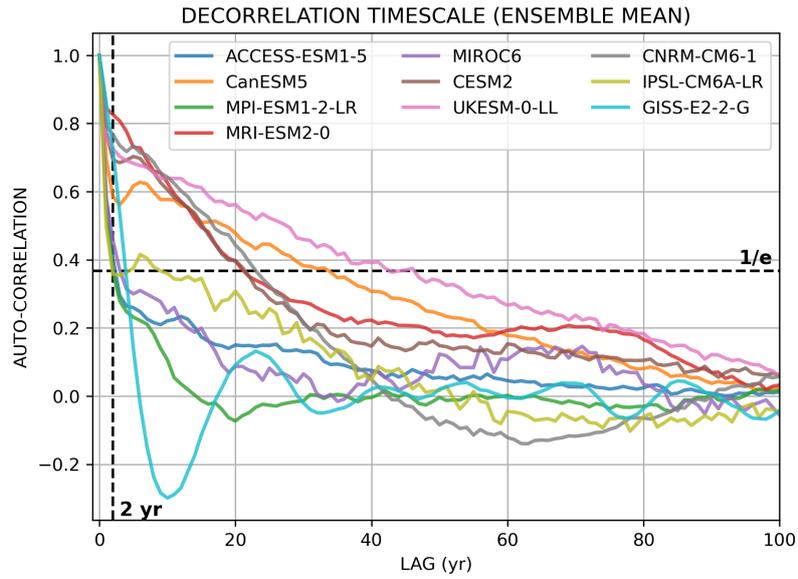


Figure B6. Decorrelation timescale of AMOC intensity time series for each model. Evolution of the normalized auto-correlation with respect to the considered lag. Decorrelation timescale corresponds to the the e-folding timescale, i.e. the lag when the normalized auto-correlation falls below $1/e$.