Methods

2 S1. Empirical Mode Decomposition (EMD)

Empirical Mode Decomposition (EMD) is a data-driven technique used to decompose a signal into a set of intrinsic mode functions (IMFs) and a residual trend (Huang et al., 1998). It is particularly suitable for analyzing nonlinear and non-stationary time series data. Many studies have shown that the residuals of EMD can reflect the deterministic trend of non-stationary sequences (Lee and Ouarda, 2010; Qian, 2016; Wu et al., 2023). In this study, the EMD is applied to quantify the deterministic trends in the recurrence hazards of compound extreme events. The formula is as follows:

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$$x(t) = \sum_{i=1}^{n} IMF_i(t) + r_n(t)$$

x(t) is the original signal. $IMF_i(t)$ represents the *i*-th intrinsic mode function, which is the result of the decomposition. $r_n(t)$ is the residual (a trend or constant component left after the decomposition). Typically, it is a constant or a slowly varying trend.

Results

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15 S1 Assessing the regional applicability of downscaled CMIP6bc based on historical data

Although the quality of CMIP6bc has been widely validated across China, a regional applicability assessment remains necessary. Figure S1 illustrates the spatiotemporal patterns of precipitation and temperature simulated by the WRF model using different driving datasets. Compared to observations, both the downscaled ERA5 and CMIP6bc demonstrated satisfactory performance in reproducing the spatio-temporal distribution characteristics of precipitation and temperature across the MRB (Figures S1 a–f). Specifically, the ERA5-based simulations outperform CMIP6bc, particularly for precipitation (CC = 0.88, PBIAS = 3.79%) compared to temperature (CC = 0.80; PBIAS = 4.03%). However, the models demonstrate consistent underestimations in the downstream areas and overestimations in the northwestern Wuyi Mountain region. These systematic biases are likely attributable to orographic effects, with the WRF model consistently underestimating precipitation in plain areas while overestimating it in high-elevation regions (Wang et al., 2020; Min et al., 2021). As shown in Figures S1 (g, h), the results from both driving datasets capture the observed temporal variations, with temperature simulations showing better agreement than precipitation. The Taylor diagrams in Figures S1 (i–l) reveal that the WRF model's performance is comparatively weaker in the downstream sub-basin of the MRB than the other three sub-basins. In summary, although CMIP6bc underperforms ERA5 due to resolution limitations, it still exhibits reasonable spatio-temporal consistency with the observations. We conclude that such discrepancies remain within an acceptable range for subsequent research.

Table

Table S1 Distribution functions in this study.

Distribution function	Abbreviation	Number of parameters
Gamma	GA	2
Gumbel	GU	2
Inverse Gamma	IGAMMA	2
Inverse Gaussian	IG	2
Logistic	LO	2
Log-Normal	LOGNO	2
Reverse Gumbel	RG	2
Weibull	WEI3	2
Normal	NO	2
Exponential gen. beta 2	EGB2	4
Johnson's SU repar.	JSU	4
Johnson's original SU	JSUo	4
Generalised t	GT	4
SU	SU	4
NET	NET	4
Sinh-arcsinh	SHASH	4
Sinh-arcsinh original	SHASHo	4
Sinh-arcsinh original 2	SHASHo2	4

37 Figure

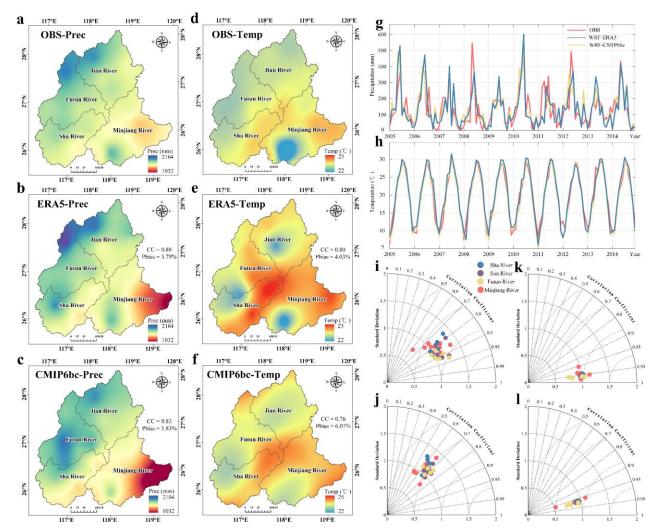


Figure S1. Evaluation of WRF-simulated precipitation and temperature over the MRB (2005-2014). spatial patterns of precipitation (a–c), temperature (d–f). Temporal evolution of precipitation (g) and temperature (h). Panels (i–l) present sub-basin comparisons of precipitation and temperature from ERA5 (i, k) and CMIP6bc (j, l).

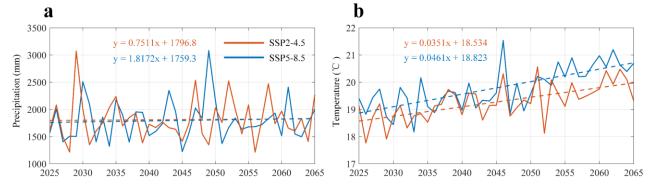
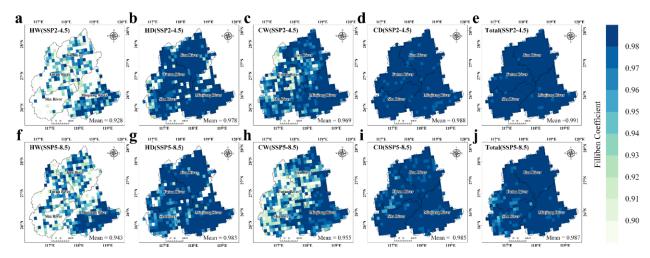


Figure S2 Variation of in annual precipitation (a) and temperature (b) in MRB from 2025 to 2065.



46 Figure S3 Maps of the Filliben Coefficient for CCEs.

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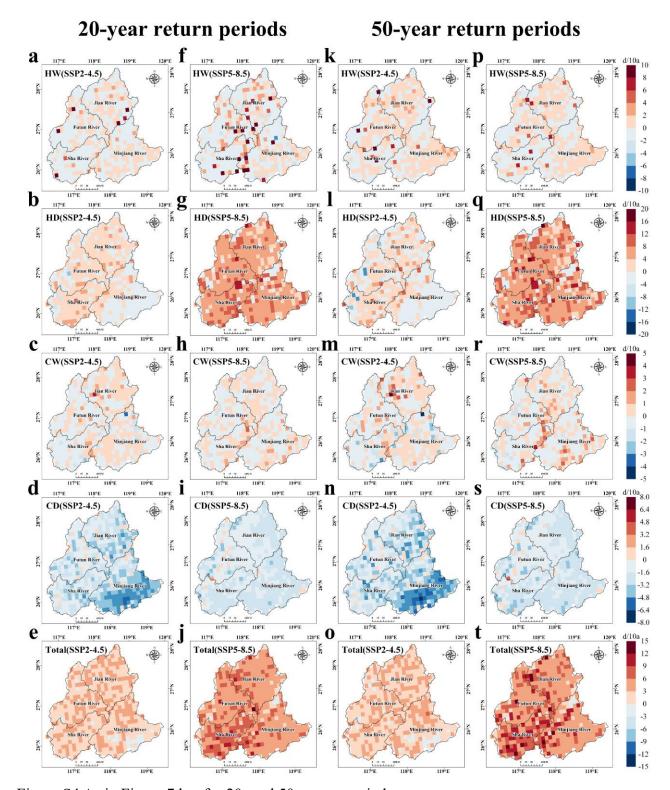


Figure S4 As in Figure 7 but for 20- and 50- return periods.

49 References

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