## Supplementary Information for

# Future intensification of compound and cascading drought and heatwave risks in Europe

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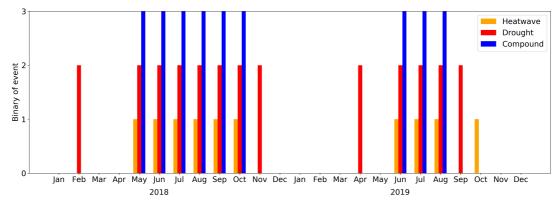
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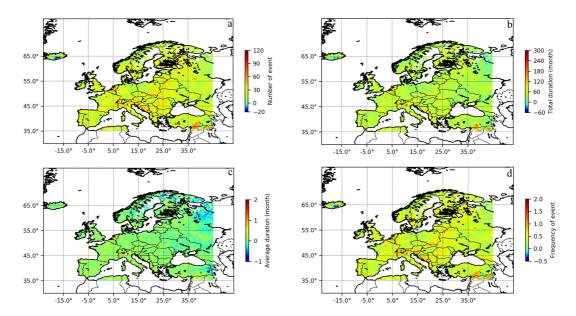
#### Introduction

This supplementary information comprises 11 Supplementary Figures and three Supplementary Tables.

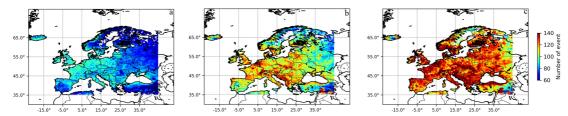
### **Supplementary Figure**



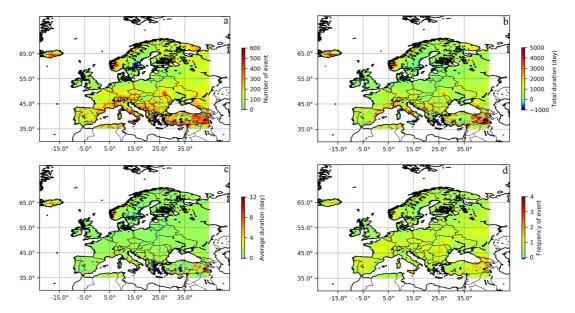
**Figure S1.** Binary time series of drought, heatwave, and compound event in Germany from January 2018 to December 2019.



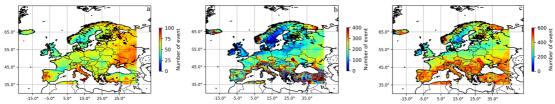
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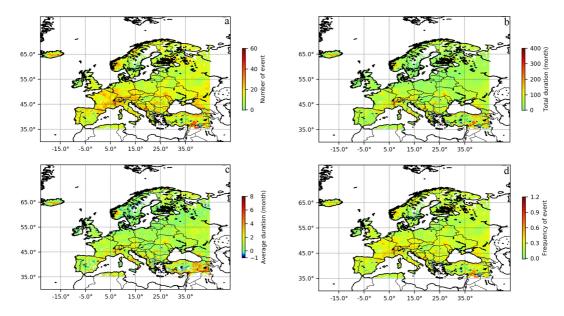
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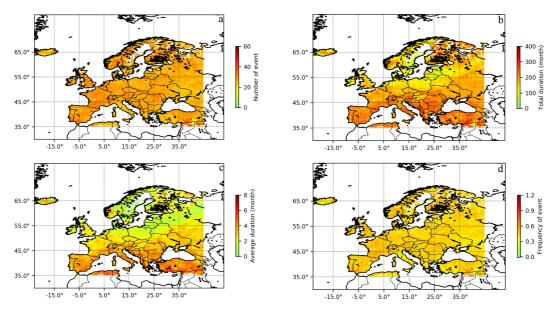
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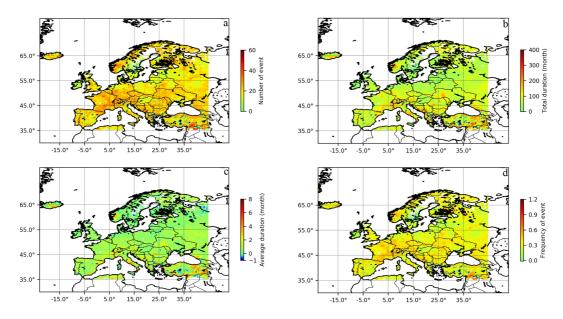
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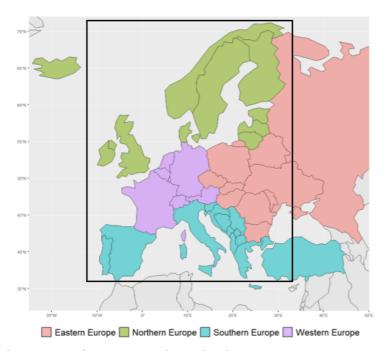
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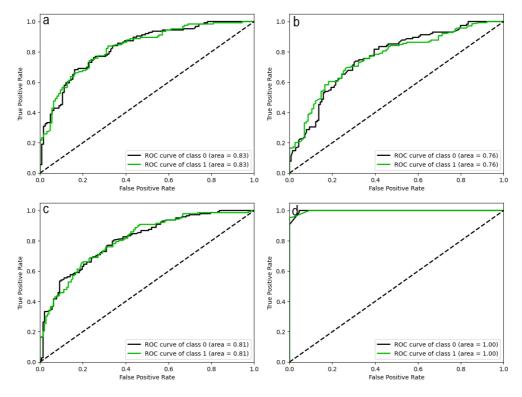
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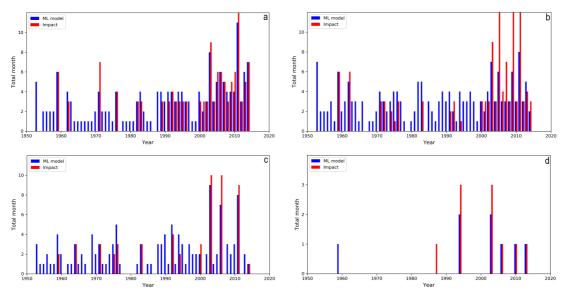
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**Figure S9.** Subregions of Europe. Light red color is eastern Europe, green color is northern Europe, blue color is southern Europe, and purple color is western Europe.



**Figure S10.** The Relative Operating Curve (ROC) for the trained ML models to predict historical impacted sectors. (a) ROC for drought impact on economic sector, (b) ROC for drought impact on non-economic sector, (c) ROC for drought impact on ecosystem sector, and (d) ROC for heatwave impact on human.



**Figure S11.** Simulations of drought and heatwave impacts in Germany using the ML model for reference period (1953-2014). (a) Simulation of drought impact on economic sector, (b) simulation of drought impact on non-economic sector, (c) simulation of drought impact on ecosystem sector, and (d) simulation of heatwave impact on human.

# **Supplementary Table**

**Table S1.** Data and models used in the study

Variable	Unit	Time scale	Spatial resolution	Model	Period
Maximum near- surface temperature (Tmax)	К	Daily	ISIMIP: 0.5° x 0.5° ERA5 Land: 0.1° x 0.1°	ISIMIP (GFDL, IPSL, MPI, MRI, UKESM), ERA5 Land	ISIMIP: Extended summer period from 1953 to 2014 and from 2015 to 2100
Minimum near- surface temperature (Tmin)	К	Daily	ISIMIP: 0.5° x 0.5° ERA5 Land: 0.1° x 0.1°	ISIMIP (GFDL, IPSL, MPI, MRI, UKESM), ERA5 Land	ERA5 Land: 1953-2019 ISIMIP: Extended summer period from 1953 to 2014 and from 2015 to 2100 ERA5 Land: 1953-2019
Moisture in the upper portion of the soil column (SM)	Kg m <sup>-2</sup>	Monthly	ISIMIP: 0.5° x 0.5° ERA5 Land: 0.1° x 0.1°	ISIMIP (CWatM), ERA5 Land	ISIMIP: from 1953 to 2014 and from 2015 to 2100 ERA5 Land: 1953-2019

**Table S2.** Definition of drought and heatwave characteristics as singly and CnC

	Total number of events	Total duration of events	Average duration of events	Frequency of events
Heatwave	Total number of heatwaves in the considered period	Total number of heatwave days during the analyzed period	Division of total heatwave duration by the total number of heatwave events	Frequency of heatwave events in a year, which is the total number of heatwave events divided by total years
Drought	Total number of drought events in the considered period	Total number of drought months during the analyzed period	Division of total drought events duration by the total number of drought events	Frequency of drought events in a year, which is the total number of drought events divided by total years
CnC	Total number of compound/cascading events in the considered period	Total number of compound/cascading months during the analyzed period	Division of total compound/cascading events duration by the total number of events	Frequency of compound/cascading events in a year, which is the total number of compound/cascading events divided by total years

**Table S3.** The characteristics of drought and heatwave impacts on economic, non-economic, ecosystem, and human sectors derived from reference period and future scenarios

		Characteristics				
Impact sector	Scenario	Total number of impact	Total duration	Average duration	Frequency	
Drought						
Economic	Reference	36	128	3.5	2.1	
	SSPI1.2-6	65	216	3.3	3.5	
	SSP5-8.5	66	248	3.8	4	
Non-economic	Reference	45	126	2.8	2	
	SSPI1.2-6	54	183	3.4	2.9	
	SSP5-8.5	65	224	3.5	3.6	
Ecosystem	Reference	24	75	3.1	1.2	
	SSPI1.2-6	57	165	2.9	2.7	
	SSP5-8.5	66	209	3.2	3.4	
Heatwave						
Human	Reference	7	8	1.1	0.2	
	SSPI1.2-6	63	96	1.5	1.5	
	SSP5-8.5	71	203	2.9	3.3	