Response to Reviewers

Reviewer 1

However the figure panels should really have been made larger (also some in the supplementary), to make them more legible.

- We have now increased the size of the figures where possible, including figures 1,2 4, 5, 6,7,8 and figures in the supplementary.

Also, when presenting Multi Model Mean, statistical significance must be indicated – this is not yet done in all of the MMM plots.

- We have now added stippling to the MMM panels in figure 1 and figure 2 to indicate agreement between the models ("Stippling indicates where more than 80% of the models agree on the sign of the ENSO-associated anomaly").

Figs. 7 and 8: It is not clear how the "MMM" correlation values are calculated. Are these the average for the seven model correlation values? But in Fig. 7 how can some of the MMM correlation values (e.g., the + sign for the West) be higher than any of the 7 models?

- Figures 7 and 8 show the correlation coefficient for each model and the correlation coefficient calculated for the MMM, not the mean of the correlation values for each model. This has been clarified in the figure caption ("Area-mean correlation coefficients (R) of NINO3.4 and local surface air temperature for the East (black square), Central (red cross) and West (blue cross) calculated for the MMM, and for each model.")

The models certainly show biases, and these should influence the conclusion of this study. That is, if some models show wrong teleconnection between ENSO SST and rainfall (e.g., in the western Pacific) then how can we trust these models in providing useful information as to support paleo proxy reconstructions? What this tells us is that we can only combine proxies and models in regions where teleconnection bias is low. Selecting the best models could also be considered as an avenue. These should be clarified in the conclusion.

- In the conclusions, we provide a discussion the impact of model biases on these approaches (" however, we considered only a subset of CMIP5 models that contributed palaeo-simulations and these contain systematic biases in ENSO representations (Power et al., 2013). If simulated ENSO and its teleconnected patterns are physically unrealistic, models provide limited insights to understanding proxy records in these regions. In their study focused on understanding ENSO responses to volcanic forcings, Emile-Geay et al. (2008) suggested further forcing/response insights could be provided by GCMs with realistic ENSO cycles and asked whether the current generation of models were up to the task. Deficiencies in our theoretical knowledge of ENSO and the difficulties in representing physically realistic ENSO cycles in GCMs (Guilyardi et al., 2012) are a limit on providing robust quantitative understanding of forced and unforced changes in the ENSO system.").

Now that the authors have extended the historical period, the spectra in new Fig. 4 are very different from the previous version. Now all models show a peak at 8-yr period. This is a rather striking feature, demonstrating the need to have long time series to resolve low frequency variability particularly when comparing two different long record periods.

- We thank all reviewers of this manuscript for highlighting that the analysis of the shorter historical period in the previous version of the manuscript was inappropriate for comparison with the longer periods of the Last Millennium simulations.

The writing can still be improved:

- It is currently still hard to get to the gist of the paper.

For instance, section 3 can be entirely removed. It contains a lot of information that should have been included in figure captions ("A Morlet mother wavelet (Torrence and Compo, 1998) with degree 6"). Some of it can be infused in the other sections, e.g., it would be more useful to say, "A wavelet analysis shows that the frequency and amplitude of Nino3.4 exhibit statistically significant changes....etc."

-This section has been significantly altered to be more clear and concise. However, we believe that given the focus of the paper, a section where clear definitions about the diagnosis of teleconnected patterns is necessary for the reader to understand the analysis and results.

Some are repeated in other sections e.g., "could statistically have been drawn from the same population" is also stated in L281.

- This repetition has been removed.

Some statements are general knowledge, e.g., "Wavelet spectral estimates were tested against red noise, represented as a first order autoregressive process" which should rightfully be done; "Wavelet analysis is useful for examining non-stationary signal and provides time and frequency localisation" most readers would know that. Etc....

This section has now been considerably shorterned and superfluous information removed, as suggested.

Also try to express things more concisely, e.g., one sentence in Line 81-85 is too long. Please revise the last section to ensure that things are expressed in a more straightforward manner and concisely.

- This sentence has been revised (" Previous studies have combined proxy record with simulations using global climate models (GCMs) (Cobb et al., 2013). However, these approaches primarily focused on using palaeo-ENSO reconstructions to test the performance of GCMs for the purpose of constraining uncertainty in future projections of ENSO behaviour under climate change") and we have also taken the opportunity to revise several other verbose sections in the manuscript.

The referencing with regards to ENSO behaviour response to greenhouse warming (in section 1) is not precise. The Power et al. 2013study is specifically about rainfall response to ENSO SSTs, not the dynamics of the SST changes which are likely to be more apparently relevant to the case of past climatic changes (e.g., Carre et al. 2014). The Power et al. (2013) study is also not about extreme ENSO (Line 43). It is the Cai et al. (2014) study that shows that the rainfall response is attributed to more frequent extreme El Nino. This rainfall response is due to the SST pattern associated with greenhouse warming, rather than changes to the behaviour of El Nino itself. There are actually projected changes in the behaviour of ENSO SST dynamics (not just rainfall), e.g., a study by Santoso et al. (2013, Nature), that links these changes (associated with extreme El Nino) to the projected weakening of the Pacific Ocean circulation. In a separate paper, Cai et al. (2015) found more frequent extreme La Nina (using Nino4 anomalies).

- The Power et al. 2013 and Cai et al. 2014 studies provide a reference for simulated changes in ENSO in the future. This is a general motivating statement about the ENSO system (and its impacts) and does not have specific information about the results of each study. We have now included the Santoso study and changed the wording to better reflect the content of the Power et al study (" Recent model-based studies suggest changes in ENSO occur under future greenhouse warming (Power et al., 2013; Santoso et al., 2013; Cai et al., 2014).").

Statement in Line 121 "downloaded from the Project for Model Diagnosis and Intercomparison (PCMDI) through the Australian Earth System Grid (ESG) node." can perhaps be moved to Acknowledgment.

- This has been removed (" CMIP5 simulations (Taylor et al., 2012) were used for the historical (1850-2005 CE) experiment.")

"This study" in Line 147 should specifically refer to the Bellenger et al. (2013) study.

- This has been changed as recommended.

L192: a missing "we" after "in this study"?

- This has been corrected.

Line 242: "relate" should be "related"

- This has been corrected.

Line 286 "also likely result from external forcings and/or internal ocean-atmosphere dynamics" – how else can they arise from?

- This sentence indicates that they could arise from one of or some combination of external forcings and internal dynamics. This has been clarified accordingly.

L380 – insert "to" between "is be"

- This sentence has been corrected.

L380-382 should simply read: "That is, considering changes only at a singular location does not provide complete information about temporal changes in a large-scale system like ENSO."

- This has been changed accordingly.

L413 "from multiple..." what

- 'Locations' has been added here.

Stability of ENSO and its tropical Pacific teleconnections 1

over the Last Millennium 2

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10 Abstract

11 Determining past changes in the amplitude, frequency and teleconnections of the El Niño-Southern 12 Oscillation (ENSO) is important for understanding its potential sensitivity to future anthropogenic 13 climate change. Palaeo-reconstructions from proxy records can provide long-term information of 14 ENSO interactions with the background climatic state through time. However, it remains unclear how 15 ENSO characteristics have changed on long timescales, and precisely which signals proxies record. Proxy interpretations are typically underpinned by the assumption of stationarity in relationships 16 17 between local and remote climates, and often utilise archives from single locations located in the 18 Pacific Ocean to reconstruct ENSO histories. Here, we investigate the long-term characteristics of 19 ENSO and its teleconnections using the Last Millennium experiment of CMIP5 (Coupled Model 20 Intercomparison Project phase 5) (Taylor et al., 2012). We show that the relationship between ENSO 21 conditions (NINO3.4) and local climates across the Pacific basin differs significantly for 100-year 22 epochs defining the Last Millennium and the historical period 1906-2005. Furthermore, models 23 demonstrate decadal- to centennial- scale modulation of ENSO behaviour during the Last 24 Millennium.. Overall, results suggest that the stability of teleconnections may be regionally dependent 25 and that proxy climate records may reveal complex changes in teleconnected patterns, rather than large-scale changes in base ENSO characteristics. As such, proxy insights into ENSO may require 26 27 evidence to be considered over large spatial areas in order to deconvolve changes occurring in the 28 NINO3.4 region from those relating to local climatic variables. To obtain robust histories of the 29 ENSO and its remote impacts, we recommend interpretations of proxy records should be considered 30 in conjunction with palaeo-reconstructions from within the central Pacific. 31

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33 1. Introduction

34 The El Niño-Southern Oscillation (ENSO) is an important determinant of climate variability, altering 35 global rainfall patterns and modulating global temperatures. Understanding the long-term characteristics of ENSO variability and its sensitivity to external forcings, such as greenhouse gases, 36 37 represents a fundamental climate modelling and data challenge. While changes in ENSO behaviour 38 may occur under future global warming (Power et al., 2013), previous studies indicate a large 39 dispersion in global climate model (GCM) projections of changes in ENSO characteristics (e.g. Collins et al., 2010; Vecchi and Wittenberg, 2010), and hence the sensitivity of the coupled ocean-40 atmosphere system to future changing boundary conditions may be uncertain (DiNezio et al., 2012). 41 Recent model-based studies suggest changes in ENSO occur under future greenhouse warming 42 (Power et al., 2013; Santoso et al., 2013; Cai et al., 2014). However, investigations of the sensitivity 43 of ENSO to anthropogenic climate change are restricted by the relatively short instrumental record, 44 45 which provides us with limited guidance for understanding the range of ENSO behaviours. For example, the observed changes in the character of ENSO in the 20th and 21st centuries (including 46 47 dominance of El Niño, rather than La Niña, episodes from the mid-1970s, and a La Niña-like mean 48 state since the 1990s (England et al., 2014)) are difficult to evaluate in terms of a forced response or 49 unforced variability given that the limited observational record almost certainly does not capture the 50 full range of internal climate dynamics. 51 High resolution palaeo-reconstructions, including from tree rings, sediment cores, corals and 52 speleothems, have the potential to provide long-term information about changes in modes of climatic 53 variability and their sensitivity to different boundary conditions. Some tropical proxy records reveal 54 ENSO interactions with the background mean climatic state. Data from long-lived fossil corals are 55 often interpreted quantitatively as estimates of ENSO changes through time that show a range of

ENSO frequencies and amplitudes through time. Central Pacific coral reconstructions generally reveal a weakened ENSO during the early Holocene (McGregor et al., 2013) and highly variable ENSO activity throughout the Holocene (Cobb et al., 2013), which may have arisen from internal oceanatmosphere variability (Cobb et al., 2003). Developing robust estimates of natural ENSO variability over a period longer than permitted through the instrumental record is a useful research avenue, with the potential for informing meaningful adaptive strategies for future climate change.

63 and spatially, and reconstructions remain uncertain (Cobb et al., 2003; Khider et al., 2011). It also 64 remains unclear as to precisely which climatic signals associated with ENSO are being recorded in 65 these individual proxy records and whether these provide the necessary resolution to reconstruct 66 ENSO changes. The assumption of stationarity of relationships between local and remote climates 67 (teleconnections) underpins the interpretation of many palaeoclimate reconstructions<u>. However</u>, Sophie Lewis 15/9/2015 9:03 AM Deleted:

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stationarity should not necessarily be assumed in terms of ENSO variability (Gallant et al., 2013). Are palaeo-reconstructions from the tropical Pacific recording base changes in the ENSO system or rather changes in teleconnected patterns? Previous model-based studies have identified sensitivity in the relationship between ENSO and the background climate state, and urged caution in the reconstruction of ENSO from proxy records under the assumption of stationarity of observed teleconnections (Coats et al., 2013; Gallant et al., 2013).

77 However, these studies have not comprehensively addressed the degree to which uncertainty about the 78 non-stationarity of ENSO teleconnections can be assessed for particular locations and for particular 79 mean climatic states. Previous studies have combined proxy record with simulations using global 80 climate models (GCMs) (Cobb et al., 2013). However, these approaches primarily focused on using 81 palaeo-ENSO reconstructions to test the performance of GCMs for the purpose of constraining 82 uncertainty in future projections of ENSO behaviour under climate change. Furthermore, although we 83 previously investigated the potential non-stationarity of hydrologic responses to ENSO-like 84 conditions under disparate boundary conditions in idealised model simulations (Lewis et al., 2014), 85 we did not provide guidance for interpreting tropical proxy records in particular regions

86 As such, precisely which expressions of ENSO are being recorded in proxy archives under differing climatic boundary conditions have not been comprehensively interrogated. A new generation of 87 climate models and experiments has recently become available (Taylor et al., 2012), providing an 88 89 opportunity for the first time to investigate ~1200 years of ENSO variability and establish a 90 framework for understanding ENSO changes through time, using more models than previously 91 possible. Hence in this current study, we investigate changes in ENSO characteristics (frequency and 92 amplitude) in model experiments of the Last Millennium ('past1000'). Focusing on three key climatic 93 regions (East, Central and West Pacific), where explicit palaeo-ENSO reconstructions have been 94 made, teleconnected patterns (the relationship between local and remote climates) throughout the Last 95 Millennium are examined for surface temperatures and precipitation. We ultimately aim to determine 96 whether proxy archives in the tropical Pacific are likely to be recording alterations in ENSO base 97 frequencies or local-scale teleconnections under differing boundary conditions.

98 2. Datasets and methods

99 2.1 Definitions

The study is primarily focused on palaeo-ENSO variability from the tropical Pacific. Model data were investigated in three regions that have been identified as sensitive to modern ENSO variability and have also been used explicitly to reconstruct past ENSO changes (e.g. Cobb et al., 2013; McGregor et al., 2013). Area-mean anomalies for precipitation and surface temperature were calculated for the West (10°S-10°N, 105°-155°E), Central (10°S-10°N, 170°-130°W) and East Pacific (20°S-5°N, 65°-90°W) region and surface temperature for the NINO3.4 region (5°N - 5°S, 170° - 120°W) (Fig. 1). Sophie Lewis 15/9/2015 11:39 AM **Deleted:** , although

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Sophie Lewis 15/9/2015 11:41 AM Deleted: (Lewis et al., 2014)

Deleted: , which currently comprise our dominant source of information about ENSO characteristics beyond the instrumental record. In addition, while previous studies have utilised proxy records, together with simulations using global climate models (GCMs) to evaluate the representation of ENSO in the current generation of GCMs (Cobb et al., 2013), these approaches focused on using palaeo-ENSO reconstructions to test the performance of GCMs for the purpose of constraining uncertainty in future projections of ENSO behaviour under climate change.

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- 127 These regions are not intended to provide exhaustive coverage of ENSO impacts, but are large enough
- 128 to provide useful comparisons with model-based data.
- 129 El Niño episodes were defined based on simulated surface air temperature anomalies in the NINO3.4
- 130 region, with events defined in the models when NINO3.4 temperature anomalies were >0.5 K for at
- 131 least six consecutive months (Trenberth, 1997). Conversely, La Niña episodes were defined when
- 132 NINO3.4 temperature anomalies were <-0.5 K for at least six consecutive months. Spatial patterns are
- 133 examined by compositing monthly temperature and rainfall anomalies into positive (El Niño) and
- 134 negative (La Niña) phases using these definitions for all CMIP5 models analysed (Figs 1 and 2). We
- 135 utilise the NINO3.4 region as an index to classify ENSO conditions. Although the NINO3.4 region is
- 136 commonly used to categorise ENSO episodes, it should be noted that there are other indices of ENSO
- 137 that may also provide useful information beyond the central tropical Pacific conditions described by
- 138 the NINO3.4 (see Supplementary Figs 1-3).

139 2.2 Model experiments

- 140 CMIP5 simulations (Taylor et al., 2012) were used for the historical (1850-2005 CE) experiment,
- 141 which is forced using changing atmospheric compositions due to observed anthropogenic and
- 142 volcanic influences, solar forcings and emissions of short-lived species from natural and
- 143 anthropogenic aerosols. In addition, simulations were used of the Last Millennium (past1000) (850-
- 144 1849 CE), in which reconstructed time evolving exogenous forcings are imposed, including changes
- 145 in volcanic aerosols, well-mixed greenhouse gases, land use, orbital parameters and solar changes.
- Each model's pre-industrial control simulation (piControl) with non-evolving pre-industrial forcingswas analysed.
- Data (precipitation (pr) and surface temperature (ts)) for six remaining models were regridded onto a common 1.5° latitude by 1.5° longitude grid. For the piControl and past1000 experiments, monthly anomalies were calculated by subtracting the mean seasonal cycle for each model. For the historical experiment the 100-year period of 1906-2005 is considered. Additional experiments were analysed for CMIP5-participating models, where available. For GISS-E2-R and IPSL-CM5A-LR models, extended control simulations of >500 years in duration were analysed and compared to forced, past1000 experiments.

155 **2.3. Models and evaluation**

The basic properties of El Niño-Southern Oscillation (ENSO) simulated in Coupled Model
Intercomparison Project phase 5 (CMIP5) models (Taylor et al., 2012), relative to observations, have
been comprehensively evaluated in previous studies (e.g., Bellenger et al., 2013; Guilyardi et al.,
2012). For example, Bellenger et al. (2013) examined ENSO through 6 metrics - 1) ENSO amplitude
(Niño3 sea surface temperature (SST) standard deviation), 2) structure (Niño3 vs. Niño4 amplitude),
3) frequency (root mean square error of Niño3 SST anomaly spectra), 4) heating source (Niño4

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- 168 precipitation standard deviation), 5) the amplitude of the ENSO biennial component (the ratio of the
- 169 Niño3 SST anomaly timeseries power in the 3-8 years and 1-3 years bands) and 6) seasonality of
- 170 ENSO (ratio between winter November-January over spring March- May average Niño3 SST
- 171 anomalies standard deviations. The Bellenger et al. (2013) study showed a significant improvement in
- 172 model skill compared with CMIP3 generation models, including improved sea surface temperature
- anomaly location, seasonal phase locking and ENSO amplitude.

174 In our current study, all CMIP5 models were analysed where past1000 simulations were archived on 175 the Australian ESG node. This provided nine models for selection, although bcc-csm1-1 was excluded 176 from analysis because its dominant ENSO periodicity is too short and MIROC-ESM model was also 177 excluded, as it exhibits large drift related error in the form of long-term trends that cannot be 178 attributed to natural variability (Gupta et al., 2013) (see Supplementary Fig. 4). We use the remaining 179 seven models with CMIP5 Last Millennium simulations (see Table 1). For GISS-E-2-R, we include 180 only one contributing realisation (r1i1p121) to constitute a multi-model ensemble of one member 181 from each model.

182 Models were compared to twentieth century reanalysis data (20CR) (Compo and Whitaker, 2011), 183 which is widely used a proxy of observed climate (King et al., 2014; Klingaman and Woolnough, 184 2013). In order to focus on ENSO characteristics, we compare these datasets for the period of 1976-185 2005, rather than an extended historical period, due to greenhouse forced non-stationarities over the 186 post-industrial era. It should be noted that ENSO properties have changed over the last several 187 decades, in particular with increased frequency of Central Pacific-centred events in recent decades, 188 which have substantially different characteristics (Pascolini-Campbell et al., 2014). Hence model skill 189 in recent decades does not ensure that all 'flavours' of ENSO are equally well captured. CMIP5 190 historical simulations were compared to reanalysis precipitation and surface temperature over the 191 1976-2005 period for several ENSO-related characteristics.

192 To investigate the model representation of ENSO spatial patterns, the first empirical orthogonal 193 function of the tropical Pacific surface temperature anomalies was calculated for 20CR reanalysis and 194 CMIP5 multi-model mean (MMM) EOF (Figs 3a and 3b). Precipitation anomalies were also analysed 195 (Figs 3c and 3d). Surface temperature and precipitation patterns are qualitatively similar for reanalysis 196 and models; temperature patterns are generally of the same sign, although the meridional width of 197 tropical temperature anomalies is narrower than in the reanalysis estimates, and simulated 198 precipitation patterns are similar to the reanalysis estimate in the central Pacific, although positive 199 anomalies are located too far westward in the CMIP5 MMM, compared with observations. In 200 addition, the relationship between NINO3.4 surface temperature anomalies and global precipitation 201 fields in reanalysis was compared to the CMIP5 MMM (Figs 3e and 3f). The correlation coefficients 202 between NINO3.4 temperature anomalies and local precipitation are generally of the same sign in 203 simulated and reanalysis fields, including positive correlations in the Central and East Pacific and

205 negative correlations in the west Pacific. These reanalysis-model comparisons are broadly insightful

206 about the model representations of ENSO.

207 **3 Diagnosing ENSO changes and teleconnections**

208 The location of ENSO activity in the historical and Last Millennium experiments was first explored 209 using the leading empirical orthogonal function (EOF) of the tropical Pacific surface temperature 210 (Supplementary Fig. 5). Spatial patterns were compared to the NINO3.4 index to determine possible 211 non-stationarities in the site of ENSO activity through time (Li et al., 2011). In both experiments, the surface temperature patterns are loaded in the NINO3.4 region, indicating that areal-average NINO3.4 212 213 temperatures provide a useful metric of ENSO activity in both experiments. It should be noted that 214 EOF analysis does not necessarily reveal modes that can be readily interpreted physically. However, 215 in this study we utilise an identical set of models for each experiment, and hence possible biases in 216 ENSO representations in the models are not considered prohibitive to investigating changes in the 217 stability of teleconnections through time. A wavelet analysis was next used to examine the frequency 218 and amplitude of NINO3.4 surface temperature variability in each model for statistically significant 219 changes. Wavelet analysis shows that the frequency and amplitude of NINO3.4 exhibit statistically 220 significant changes. The spectral power was calculated for the historical simulation (years 1906-2005) 221 and compared to the range of spectral power displayed in the past1000 experiment, calculated using 222 ten 100-year epochs (Fig. 4).

223 The relationship between ENSO variability and teleconnected patterns in the tropical Pacific regions 224 (East, Central and West) was diagnosed through several complementary approaches. First, an 225 ordinary least squares regression between monthly NINO3.4 mean surface temperature and remote 226 area-mean surface temperature, and between monthly NINO3.4 mean surface temperature and remote 227 area-mean precipitation was compared for the historical and Last Millennium experiments, for each 228 region. Second, the relationship between local and NINO3.4 climates was considered using the 229 correlation between variables (Corr(Local, Remote), analogous to considering land-surface coupling 230 strength (Lorenz et al., 2012). Correlations coefficients were calculated for monthly timeseries in ten 231 100-year epochs comprising the Last Millennium. Values were determined at each model gridbox and 232 an area-weighted mean calculated for each region. The significance of correlations was assessed at the 233 95% confidence level for each coefficient using a t-test. Third, the significance of identified changes 234 in local-remote relationships during the Last Millennium was investigated.

For each 100-year epoch comprising the Last Millennium, the El Niño- and La Niña- associated local 235

236 temperature and precipitation anomalies were selected for each region. A two-sided Kolmogorov-

237 Smirnov (KS-) test was used to investigate whether the distribution of local climate variables in 100-

- 238 year epochs within the Last Millennium could statistically have been drawn from the same population
- 239 (at the 5% significance level). A two-sided KS-test was applied to each ENSO phase for each variable

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tested against red noise, represented as a first order autoregressive process. The NINO3.4 mean wavelet power spectrum, generated using a Morlet wavelet of degree 6, was used as a metric for ENSO amplitude.

- 266 (surface temperature, precipitation) in each region (East, Central, West) comparing every permutation
- 267 of epochs sequentially (e.g. comparing El Niño-associated Central Pacific temperatures during 850-
- 268 949 with 950-1049, then 1050-1149, then 1150-1249 etc.). A KS-test was used for detecting changes
- 269 in ENSO-remote climate relationships in Last Millennium timeseries as it is non-parametric and
- 270 requires no assumptions to be made regarding the distribution of the data. A change is detected where
- 271 the null hypothesis (that the distributions considered were drawn from the same population) is
- 272 rejected at the 5% significance level.

273 4. ENSO during the Last Millennium

274 **4.1 ENSO characteristics**

- 275 Models demonstrate a range of variance in the ENSO-relevant band (2-8 years) for the historical
- 276 experiment (Fig. 4). In the historical experiment, ENSO amplitude is generally weaker at relevant
- 277 periods for the MRI-CGMC3, GISS-E2-R and HadCM3 models. Notably, the amplitude of higher
- 278 ENSO-relevant periods (6-8 years) in the historical simulations is generally outside the range
- 279 exhibited in the Last Millennium for each model (Fig. 2). However, previous model-based studies
- 280 (Coats et al., 2013; Wittenberg, 2009) that reveal strong inter-decadal to inter-centennial modulation
- $281 \qquad \text{of ENSO behaviour warn that such modulation may not be fully revealed by the comparatively short}$
- 282 instrumental climate record available. Hence, large uncertainties may exist in ENSO metrics
- 283 diagnosed from short records.
- 284 Decadal- to centennial-scale El Niño- and La Niña-like episodes during the Last Millennium
- simulations are evident in all models analysed here (Fig. 5). This low frequency modulation may
 result from internal variability (e.g., Karnauskas et al., 2012; Borlace et al., 2013), or may be related
- to external forcings. For example, external forcings from large tropical volcanic eruptions occurring
- between 1250 and 1600 CE (Supplementary Fig. 6), may produce decadal- to centennial-scale ENSO
- 289 responses, which are discussed further in section 6. Alternatively, decadal- to centennial-scale
- 290 modulation of ENSO behaviour may result from internal ocean-atmosphere dynamics rather than a 291 response to exogenous forcings. The properties of ENSO simulated in the control simulations (Fig. 6)
- response to exogenous forcings. The properties of ENSO simulated in the control simulations (Fig. 6)
 that do not impose external forcings, exhibit qualitatively similar variability to that shown in the
- 293 externally forced Last Millennium experiment (Fig. 5). This similarity includes multi-decadal to
- 294 centennial- scale El Niño- and La Niña-like phases.
- 295

296 4.2 ENSO impacts and teleconnections

297 Models show broadly similar global impacts associated with NINO3.4 regional temperature

- anomalies in the Last Millennium and historical experiments (Figs. 1 and 2). The composited patterns
- of global surface air temperature anomalies associated with positive (El Niño) and negative (La Niña)
- 300 ENSO phases derived from all analysed models spatially coherent across the experiments. However,

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Sophie Lewis 15/9/2015 11:53 AM Deleted: , Sophie Lewis 15/9/2015 11:53 AM Deleted: 304 both El Niño and La Niña anomalies associated with the historical period (1906-2005) are generally

305 of greater magnitude than for the Last Millennium, for the MMM and in various models including

306 FGOALS-s2 and CCSM4. These experiments are most similar in the tropical Pacific, with larger

differences evident at remote locations outside the equatorial Pacific, including over North Americaand the south Pacific.

309 The relationship between NINO3.4 regional temperature anomalies and the mean local climate is 310 examined in each analysed Pacific region (East, Central, West) using the correlation between 311 variables (Corr(Local, Remote). This approach is analogous to considering land-surface coupling 312 strength (Lorenz et al. 2012). We diagnose temporal stability using this correlation in ten 100-year 313 epochs that comprise the Last Millennium and the 100-year historical period of 1906-2005 (Figs 7 314 and 8). The strength of the remote-local relationship varies temporally and is also both regionally and 315 climate variable dependent. In the West Pacific, particularly, this coupling is generally weak and not 316 found to be statistically significant for most epochs and models. It is notable that the strongest West 317 Pacific-NINO3.4 correlation for the MMM, and FGOALS-s2 and IPSL-CM5A-LR models is 318 calculated for the historical experiment. There is, however, a large dispersion in correlations 319 calculated across the models, with negative correlations calculated from CCSM4, which also shows 320 the strongest El Niño-related cool features in the Warm Pool region (Figs 1 and 2). The remote- local 321 temperature relationship is consistently stronger in the East and Central Pacific regions. The strongest 322 local precipitation coupling occurs for the Central Pacific, with no statistically significant 323 relationships found for the West and East Pacific across the model ensemble (with the exception of 324 CCSM4) (Fig. 8).

325 We also investigate the significance of identified Last Millennium changes in local-remote 326 relationship across these epochs. A KS test reveals there are detectable differences (5% Jevel) in the 327 distribution of ENSO-associated local climate variables in these 100-year epochs. West Pacific El 328 Niño- and La Niña- associated temperatures, for example, significantly vary in character through the 329 Last Millennium and with the historical 100-year epoch for the multi-model mean. Temporal changes 330 in local ENSO fingerprints (Corr(Local, Remote) of the Last Millennium, also likely result from 331 external forcings and/or internal ocean-atmosphere dynamics, which are discussed further in section 332 6. However, these same relationships were not explored in the extended control simulations because 333 of the small number of contributions available from different models. Differing teleconnections may 334 result at different points in time and may also differ from present-day relationships. In addition, Last 335 Millennium variability in ENSO-local climate relationships across sites in the tropical Pacific suggests that global ENSO changes do not necessarily scale linearly to local scales and cannot be 336 337 assumed to do so.

338 5. ENSO under differing boundary conditions

Sophie Lewis 15/9/2015 11:54 AM Deleted: Kolmogorov-Smirnov (Sophie Lewis 15/9/2015 11:54 AM Deleted:) ie Lewis 15/9/2015 11:54 AM Deleted: was used to determine whether the distributions of El Niño- and La Niñaassociated local temperature and precipitation anomalies in each region in 100-year Last Millennium epochs could statistically have been drawn from the same population. There ris 15/9/2015 12:01 PM Deleted: at the Sophie Lewis 15/9/2015 12:01 PM Deleted: significance Sophie Lewis 15/9/2015 11:54 AM Deleted:

350 The CMIP5 archive also provides simulations of the mid-Holocene (midHolocene, circa 6,000 years ago) from multiple participating climate models, which are also investigated here. The mid-Holocene 351 352 provides a well-constrained target for model-based studies (Schmidt et al., 2004) with substantially 353 larger time-evolving forcings than those imposed during the Last Millennium, and this period has also 354 been the target of palaeo-reconstructions, Mid-Holocene simulations are run for at least 100 years 355 after reaching equilibrium and have changed orbital parameters and atmospheric concentrations of 356 greenhouse gases imposed. Other boundary conditions such as aerosols, solar constant, vegetation and 357 topography are prescribed as the same as in the pre-industrial control simulation. We note that 358 although the limited 100 model years contributed by various models may not provide an exhaustive 359 representation of ENSO behaviour in the mid-Holocene, they nonetheless provide valuable insight 360 into the potential influences of varying boundary conditions.

361 By way of context, Cobb et al. (2013) report that central Pacific corals record highly variable ENSO 362 activity through the Holocene, although no systematic trend in ENSO variance was demonstrated in 363 this study. A complementary Central Pacific reconstruction from Kiritimati Island suggests that 364 ENSO variance was persistently reduced by 79%, compared with today at this location about 4,300 365 years ago (McGregor et al., 2013). Central Pacific coral-based evidence of ENSO variability is 366 substantially different from lower-resolution records from the eastern equatorial Pacific (Conroy et 367 al., 2008; e.g. Moy et al., 2002). Collectively, East Pacific records suggest a systematic decrease in 368 mid-Holocene ENSO variance. On the West Pacific side of the basin, corals from northern Papua 369 New Guinea reveal a reduction in ENSO frequency and amplitude over the period of 7.6-5.4 ka 370 (thousand years ago) compared with today, and also identifies large and protracted El Nino events for 371 2.5-1.7 ka (McGregor and Gagan, 2004). These Mid-Holocene ENSO reconstructions do not 372 necessarily provide contradictory information, but may instead reflect geographic complexities (Carre 373 et al., 2014; Cobb et al., 2013). However, as proxy-based reconstructions from each of these regions 374 have been used to infer changes in the ENSO coupled ocean-atmosphere system, we examine 375 teleconnected patterns in the mid-Holocene.

376 We consider the subset of participating CMIP5 models with contributions of mid-Holocene 377 simulations (MRI-CGCM3, IPSL-CM5A-LR, FGOALS-s2, CCSM4) and find a general reduction in 378 spectral power across ENSO-relevant frequencies that has also been reported in model experiments of 379 this period conducted prior to the release of CMIP5 (Chiang et al., 2009). This reduced spectral power 380 in the ENSO band can be considered a metric for reduced ENSO amplitude (Stevenson, 2012). 381 Previous model and proxy-based studies have also hinted at subdued ENSO activity in the mid-Holocene. For example, early studies using simple numerical models of the coupled ocean-382 383 atmosphere system by Clement et al. (2000) demonstrate increasing ENSO variability throughout the 384 Holocene in response to time varying orbital forcings. The impact of mid-Holocene orbital changes 385 on ENSO variability has not been demonstrated comprehensively from proxy records. However,

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399 various fossil coral reconstructions indicate that there may have been reductions in ENSO variability

400 in the mid-Holocene (Cobb et al., 2013).

In addition, when CMIP5 midHolocene model data are composited into positive (El Niño) and
negative (La Niña) phases, the magnitude of simulated mid-Holocene spatial patterns of ENSO
impacts (Supplementary Fig. 7) are subdued, relative to the historical. The relationship between
NINO3.4 mean surface temperature anomalies and regional (East, Central, West Pacific) temperature
and precipitation was also examined and shows particularly that the relationship between West Pacific

- 406 surface temperature anomalies and corresponding NINO3.4 temperature anomalies differs from the 407 midHolocene and historical simulations. The frequency of high and low local surface temperature 408 anomalies in the West Pacific during El Niño defined conditions is reduced in the midHolocene 409 experiment compared with the historical. The NINO3.4 impacts on East and Central Pacific regional 410 temperatures are broadly similar for the historical and mid-Holocene.
- 411 **6. Towards reconstructing robust ENSO histories**

412 This study uses palaeoclimate simulations conducted using a suite of CMIP5-participating models 413 with various forcing to investigate changes in ENSO and its teleconnections under differing boundary 414 conditions (the Last Millennium and mid-Holocene). The models show broadly similar global impacts 415 associated with NINO3.4 temperature anomalies between the Last Millennium and historical 416 experiments, although the magnitude of anomalies in the historical simulation is generally larger. We 417 find that ENSO-local climate relationships are typically weak in the West Pacific region, with remote-418 local temperature relationships consistently stronger in the East and Central Pacific regions. The 419 relationships between NINO3.4 and local precipitation are weak and found to be significant only in 420 the Central Pacific. Furthermore, in the West Pacific particularly, El Niño- and La Niña- associated temperatures vary significantly in character throughout the Last Millennium and with the historical 421 422 100-year epoch.

423 Previous studies of ENSO variability over the period encompassed in the CMIP5 past1000 424 simulations suggest that the most robust ENSO influence occurs over the Maritime Continent, in the 425 western part of the Pacific basin, with teleconnections generally stronger when ENSO variance is 426 higher (Li et al., 2013), Conversely, in our present study, the correlation between West Pacific 427 climates and NINO3.4 is lower than for the Central and East Pacific, and also most variable between 428 epochs. This apparent mismatch has several possible causes. First, Li et al. (2013) focused on tree ring 429 records, and the Maritime Continent region they describe lies to the west of the West Pacific region 430 we define to encompass published coral records. This is likely an important difference in definition, due to the subtle shifts in the western extent of the warm tongue characterising positive (El Niño) 431 432 episodes, and conversely to the cool anomalies charactering La Niña episodes. Furthermore, simulated climates of the Warm Pool region are likely highly sensitive to model bias (Brown et al., 433

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Sophie Lewis 15/9/2015 1:54 PM Deleted: Sophie Lewis 15/9/2015 1:54 PM Deleted: Overall, ENSO teleconnections over the pan-Pacific region were found to be generally stronger when ENSO variance is higher. Sophie Lewis 15/9/2015 1:55 PM Deleted: I Sophie Lewis 15/9/2015 1:55 PM Deleted: , we find, conversely, Sophie Lewis 15/9/2015 1:54 PM Deleted: that

443 2012; 2013) and hence model dispersion is expected (e.g., CCSM4 model in Fig. 7). Hence, subtle

444 changes in the Pacific basin may impact this region through several ocean-atmosphere mechanisms.

445 Although our current results appear to contradict those previously reported on ENSO teleconnections (e.g., Li et al., 2013), collectively these studies suggest that remote reconstructions of ENSO require a 446 447 regional perspective. It may be inherently difficult to deconvolve variability in the NINO3.4 region 448 and local-scale, teleconnected climatic change in remote regions. Palaeoclimate studies often utilise 449 archives from single locations located in the Pacific Ocean to reconstruct generalised basin-scale 450 histories of ENSO. However, multiple studies demonstrate that proxies in one location alone should not be considered regionally representative, or singularly insightful about robust ENSO 451 452 reconstructions without explicit examination of the stability of ENSO teleconnections. We argue that 453 proxy insights into change and variability in ENSO system are likely to be most robust when evidence 454 is being synthesised over large spatial areas. That is, considering changes only at a singular location 455 does not provide complete information about temporal changes in a large-scale system like ENSO, 456 Considering multi-dimensional information in the form of spatial patterns of change through time is

457 likely to yield more robust insights in large-scale systems. For example, combined evidence from the 458 West and Central Pacific is more likely to reveal the potentially subtle changes in ENSO-associated 459 spatial patterns of temperature and precipitation perturbations across the Pacific. For remote regions 460 outside the equatorial Pacific, the non-stationarity of ENSO teleconnections is likely to be more problematic. These sites should be considered in conjunction with palaeo-reconstructions from within 461 462 the central Pacific basin, the so-called "centre of action" of ENSO (Cobb et al., 2013). This provides 463 a framework for enhanced interpretations of the invaluable information of palaeoclimatic change 464 provided by proxy records. Under boundary conditions significantly different from present, such as the 465 mid-Holocene ENSO teleconnections are likely to be more variable, and hence potential non-466 stationarities in local-remote relationships require explicit consideration in proxy interpretations. 467 Spatially integrated approaches have already been undertaken and provide valuable information over 468 the recent past (e.g. Li et al., 2013), and several multi-proxy reconstructions of ENSO are now 469 available (e.g., Braganza et al., 2009; Wilson et al., 2010, Emile-Geay et al., 2013a; 2013b). These 470 provide highly valuable records of aspects of the ENSO system but are often limited in terms of 471 temporal coverage to the past few centuries, or derived from extratropical record and hence not 472 directly representative of ENSO variability.

In this study, we investigated teleconnected changes using NINO3.4 to represent ENSO, which was based on the determined similarity of the leading EOF of the multi-model mean in the historical and Last Millennium simulations. However, important spatial changes in ENSO patterns are known to occur and have been identified over the observational period (McPhaden et al., 2011), with impacts of teleconnected patterns (Graf and Zanchettin, 2012). Furthermore, during periods of varying boundary

478 conditions, such as the mid-Holocene it is likely that while ENSO remained active, there was an

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493 important change in the spatial pattern of the sea surface temperature anomalies (Karamperidou 494 and Di Nezio, 2015). This change in the spatial structure of ENSO was not explicitly explored here, 495 though explicit analysis of NINO3 and NINO4 (see Supplementary Fig. 1) may be insightful about 496 changes in the ENSO system and its teleconnections through time. In addition, various studies have 497 linked remote proxy variability to the tropical Pacific (e.g., Li et al., 2013) and hence it would useful 498 in the future to investigate regions remote from the Pacific basin, such as in North America or China. 499 Regardless of the spatial dynamics of surface temperature anomalies in the NINO3.4 region, we do not expect that the recommendation of considering proxy information from multiple<u>locations</u> is 500 501 dependent on the NINO3.4 metric used to define ENSO utilised here.

502 We have also identified decadal- to centennial-scale modulation of ENSO behaviour, which has been 503 highlighted previously (e.g., Karnauskas et al., 2012; Borlace et al., 2013). As such, a range of ENSO 504 variability may exist during the Last Millennium that is not fully revealed by the comparatively short 505 instrumental climate record. The existence of varying ENSO characteristics throughout the Last 506 Millennium is also supported by proxy-based climate reconstructions (Cobb et al., 2003), which show 507 variable ENSO characteristics include changing frequency and amplitude compared to modern during 508 the Last Millennium. In ENSO-sensitive regions, temporally limited proxy-based ENSO 509 reconstructions, such as from corals, may provide only a snapshot of ENSO history that cannot be 510 extrapolated through time. The decadal- to centennial-scale modulations of ENSO may plausibly 511 result from either internal variability or external forcings, such as volcanic eruptions, or both. We find 512 multi-decadal to centennial- scale El Niño- and La Niña-like phases in CMIP5 piControl simulations 513 (with no imposed external forcings). These are qualitatively similar to those shown in the externally 514 forced Last Millennium experiment, suggesting that multi-decadal ENSO modulation can be 515 stochastic. While Li et al. (2013), for example, agree that substantial stochastic ENSO modulation on 516 these timescales can occur, model-based studies indicate that CMIP5 simulations of the Last 517 Millennium demonstrate a more energetic and variable ENSO system on centennial timescales than in 518 control runs (Ault et al., 2013). In Ault et al.'s study, control simulations did not agree with a suite of 519 recent reconstructions while forced simulations are compatible, while Last Millennium simulations 520 demonstrate ENSO variability closer to reconstructions. Overall, Ault et al. (2013) suggest that ENSO 521 variability in models results from a thermodynamic response to reconstructed solar and volcanic 522 activity.

523 On seasonal to annual timescales, previous model evidence suggests the radiative forcing due to 524 volcanic stratospheric aerosols induces a La Niña episode that is followed by an El Niño episode after 525 the peak of the forcing (McGregor and Timmermann, 2011). The association of eruptions and 526 subsequent El Niño episodes has been demonstrated for forcings larger than that observed during the 527 historical period for Mt Pinatubo (Emile-Geay et al., 2008). For large volcanic eruptions, El Niño-like 528 conditions are favoured, with both the likelihood and amplitude of an El Niño episode subsequently Sophie Lewis 15/9/2015 11:23 AM **Deleted:** and/

530 enhanced (Timmreck, 2012). Furthermore, proxy reconstructions derived from tree rings across the 531 Pacific reveal similar ENSO responses to those simulated, with anomalous cooling reconstructed in 532 the east-central tropical Pacific in the year of volcanic eruption, followed by anomalous warming 533 occurring one year after (Li et al., 2013). In this study, we also suggest that large tropical volcanic 534 eruptions occurring between 1250 and 1600 CE (Supplementary Fig. 7), may produce decadal- to 535 centennial-scale ENSO responses. We find, for example, that West Pacific El Niño- and La Niña-536 associated temperatures differ in character through the Last Millennium and with the historical 100-537 year epoch for the multi-model mean. The largest changes in this relationship occur in epochs 538 coinciding with the timing of major volcanic eruption (e.g., 1258, Samalas, 1458 Kuwae) (Fig. 7), 539 suggesting an extended influence of short-term volcanic forcings. Differences in ENSO-local climate 540 relationships in these epochs indicates a notable ENSO response to large volcanic eruptions and 541 suggests that short proxy records spanning periods of significant volcanic activity may be recording 542 temporally-specific influences.

543 Overall we suggest that 1) changes in ENSO do not necessarily scale linearly to local scale impacts, 544 2) that there is likely a sensitivity of ENSO to the background climate state and 3) the decadal- to 545 centennial-scale modulation of ENSO behaviour may arise from internal variability and/or external 546 forcings such as volcanic eruptions. However, we considered only a subset of CMIP5 models that 547 contributed palaeo-simulations and these contain systematic biases in ENSO representations (Power 548 et al., 2013). If simulated ENSO and its teleconnected patterns are physically unrealistic, models 549 provide limited insights to understanding proxy records in these regions. In their study focused on 550 understanding ENSO responses to volcanic forcings, Emile-Geay et al. (2008) suggested further 551 forcing/response insights could be provided by GCMs with realistic ENSO cycles and asked whether 552 the current generation of models were up to the task. Deficiencies in our theoretical knowledge of 553 ENSO and the difficulties in representing physically realistic ENSO cycles in GCMs (Guilyardi et al., 554 2012) are a limit on providing robust quantitative understanding of forced and unforced changes in the ENSO system. Nonetheless, existing model simulations are useful for examining palaeoclimates, 555 556 despite their biases and reveal spatially and temporally complex changes in ENSO and its teleconnected patterns under differing boundary conditions that should be considered when 557 558 developing robust proxy interpretations and ENSO histories in order that these are most useful for 559 constraining future ENSO behaviour under greenhouse forcings.

560 The palaeo-modelling type approaches utilised here do not attempt to replace proxy reconstructions, 561 but rather demonstrate that combining multiple approaches can provide enhanced interpretations of 562 reconstruction of past climate guiding our understanding of the most consistent physical explanations 563 for change (Schmidt, 2010). This study highlights several avenues for further model-based research 564 on ENSO variability and teleconnections: Sophie Lewis 15/9/2015 1:59 PM Deleted: E

- Several models have known difficulties simulating aspects of ENSO, such as the
 nonlinear response of rainfall to extreme El Niño episodes (e.g., Cai et al., 2014). Additional
 targeted experiments within a single climate model would provide further insight into the
 apparent complexity of ENSO impacts through time.
- Our present study did not comprehensively investigate the relative influences on various
 external forcings (solar and volcanics) and internal variability on ENSO characteristic, which
 would provide useful information for comparison with proxy records. These mechanisms
 could be investigated, for example, using a suite of simulations with single or varying
 forcings, which may provide valuable general insight into ENSO response to external
 forcings, including increased anthropogenic radiative forcings.
- More direct comparisons between model output and proxy reconstructions can be provided
 by employing pseudo-proxy techniques. Using this approach, a simulated time series intended
 to mimic actual proxy records ('pseudo-proxy') is generated from a climate model simulation
 (Anchukaitis and Tierney, 2012). The pseudo-proxy approach can be used to interrogate the
 necessary proxy density required for producing skilful regional climate field reconstructions
 and provide guidance on interpretations of reconstructions from particular locations
 (Smerdon, 2011; Wahl et al., 2014).
- 583

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594 Figure Captions

595 Figure Captions

- Figure 1 Composited anomaly maps for surface temperature (K) for CMIP5 models (left, El Niño
 episodes; right, La Niña episodes) for historical experiment, showing multi-model mean (MMM) and
 each model. Rectangular boxes indicate the West, Central and east Pacific regions. <u>Stippling indicates</u>
- 599 where more than 80% of the models agree on the sign of the ENSO-associated anomaly.

600 **Figure 2** As for Figure 1, but showing composites from Last Millennium experiment.

601 Figure 3 Comparison of leading patterns (standardised, first EOFs) of monthly variability in surface 602 temperature and precipitation for 20CR reanalysis (left: a, surface temperature; b, precipitation), 603 CMIP5 models (b, surface temperature; d, precipitation). CMIP5 historical patterns are the multi-604 model mean (MMM) of the first EOF of each individual model for model years 1976-2005. Spatial 605 correlation coefficients between NINO3.4 index and 20CR precipitation (e) and the CMIP5 MMM (f). Stippling indicates Spearman's rank correlations significant at the 95% level. Rectangular boxes 606 607 indicate the East, Central and West Pacific regions. Only model years 1976-2005 are used for 608 comparison as the historical experiment necessarily produces a non-stationary climate due to the time-609 evolving anthropogenic greenhouse gas forcings imposed.

Figure 4 Global mean NINO3.4 power spectrum (K^2 /unit frequency, black) of Last Millennium simulations, relative to the red-noise (AR(1)) benchmark (dashed), for the multi-model mean (MMM) and each model analysed. The historical simulation is shown in black and the 5th-95th percentile range across the Last Millennium shown by purple envelope, calculated using 100-year epochs. Spectral power was calculated using a Morlet wavelet of degree 6.

Figure 5 Running annual-mean surface temperature anomalies (K) over the NINO3.4 region (5°N -5°S, 170° - 120°W) for Last Millennium simulation for each model. Red/blue shading highlights departures from each model's long-term mean. Running means were calculated using a 240-month triangle smoother.

619 Figure 6 Running annual-mean surface temperature anomalies (K) over the NINO3.4 region (5°N -

620 5°S, 170° - 120°W) for extended piControl simulations conducted with GISS-E2-R (a) and IPSL-

621 CM5A-LR (c) models. Red/blue shading highlights departures from each model's long-term mean.

622 Running means were calculated using a 240-month triangle smoother. Control simulations are spun

- 623 up to quasi-equilibrium and run for ideally >500 years, providing an arbitrary timeseries of model
- 624 internal variability. Global mean NINO3.4 power spectrum (K²/unit frequency, black), relative to the
- 625 red-noise (AR(1)) benchmark (dashed) for GISS-E2-R (b) and IPSL-CM5A-LR (d) models.
- 626 Figure 7 Area-mean correlation coefficients (R) of NINO3.4 and local surface air temperature for the
- 627 East (black square), Central (red cross) and West (blue cross) <u>calculated</u> for the MMM, and <u>for</u> each



- 628 model. Data points show correlation coefficients calculated for ten 100-year epochs comprising the
- 629 Last Millennium simulation and for the historical simulation (1906-2005). Plot markers in grey
- 630 indicate correlations that are not statistically significant (at the 5% significance level).
- 631 **Figure 8** As for Figure 7 but showing correlation coefficients (R) of NINO3.4 and local precipitation.
- 632 Table Caption
- 633 Table 1. Details of CMIP5 experiments and models analysed. Further details can be found through
- 634 the Program for Climate Model Diagnosis and Intercomparison (PCMDI).
- 635
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637 Supplementary Figure Captions

- 638 Supplementary Figure 1 Location of NINO3, NINO3.4 and NINO4 index regions.
- 639 Supplementary Figure 2 Composited anomaly maps for surface temperature (K) for CMIP5 models
- 640 for El Niño episodes for historical experiment (left) and past1000 experiment (right), showing multi-
- 641 model mean (MMM). El Niño events are defined using the NINO3.4 (upper), NINO3 (middle) and
- 642 NINO4 (lower) indices. Rectangular boxes indicate the West, Central and east Pacific regions. Plots
- 643 indicate that teleconnected patterns may differ with ENSO index considered.
- 644 **Supplementary Figure 3** As for Supplementary Figure 2 but showing composited La Niña episodes.
- 645 Supplementary Figure 4 Running annual-mean surface temperature anomalies (K) over the
- 646 NINO3.4 region (5°N 5°S, 170° 120°W) for Last Millennium simulations conducted with MIROC-
- 647 ESM and bcc-csm1-1 models. Red/blue shading highlights departures from each model's long-term
- 648 mean. Running means were calculated using a 240-month triangle smoother.
- 649 Supplementary Figure 5 Comparison of leading patterns (standardised, first EOFs) of monthly
- 650 variability in surface temperature for CMIP5 multi-model mean (MMM) for (a) historical and (b) Last
- 651 Millennium experiments. The location of the NINO3.4 region (5°N 5°S, 170° 120°W) is indicated
- by a rectangular box.

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53 Supplementary Figure 6 Evolution of prescribed volcanic forcings for CMIP5 Last Millennium experiment, showing the two alternative data sets used by modelling groups, including (a) timeseries of stratospheric aerosol optical depth (AOD) at 0.55µm provided by Crowley et al. (2008) and (b) global hemisphere total stratospheric injections (Tg) from Gao et al. (2008). Large volcanic eruptions occurring between 1200 and 1500 are evident in both data sets.

Supplementary Figure 7 Composited anomaly maps for surface temperature (K) for CMIP5 models (left, El Niño episodes; right, La Niña episodes) for midHolocene experiment, showing multi-model mean (MMM) and each model. Rectangular boxes indicate the West, Central and east Pacific regions. Stippling indicates where more than 80% of the models agree on the sign of the ENSO-associated anomaly.

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- **Table 1.** Details of CMIP5 experiments and models analysed. Further details can be found through
- 881 the Program for Climate Model Diagnosis and Intercomparison (PCMDI).

Experiment	Major forcings	Years Analysed	Models	Sophie Lewis 16/9/2015 11:19 AM
historical	Time-evolving anthropogenic (greenhouse gases, aerosols, ozone) and natural (solar, volcanics)	1906-2005 CE	CCSM4, FGOALS-s2, GISS-E2- R,HadCM3,IPSL-CM5A-LR, MPI- ESM-P,MRI-CGCM3	Formatted: Font:Times Sophie Lewis 16/9/2015 11:19 AM Formatted: Font:Times
past1000	Time-evolving greenhouse gases, solar, volcanics, land use and orbital parameters	850-1849 CE	CCSM4, FGOALS-s2, GISS-E2- R,HadCM3,IPSL-CM5A-LR, MPI- ESM-P,MRI-CGCM3	Sophie Lewis 16/9/2015 11:19 AM Formatted: Font:Times
piControl	Non-evolving pre- industrial forcings	All	GISS-E2-R,IPSL-CM5A-LR	Sophie Lewis 16/9/2015 11:19 AM
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