Authors response

We thank the editor for the opportunity to resubmit this paper. We have now made extensive changes and conducted further work and we look forward to the comments on this substantially revised and improved version of the paper. Our responses to the reviewers have now been extended to demonstrate the changes that have been made.

Reviewer 1

We thank the reviewer for their detailed review. We have broken down the comments into subheadings (*italic*) followed by our responses in plain text. Changes to the ms are in **bold**.

1. The selection of candidate proxy records (Tables 1 and 2) seems to me to be incomplete and somewhat arbitrary. There are, for example, many more relatively long-term coral-based sea surface temperature (SST) reconstructions available in the NOAA Paleoclimate data base for the Pacific and Indian Oceans than those considered by the authors.

[this is largely the same as our response to reviewer 2's comment 4.] We endeavoured to include all precipitation and temperature proxies currently publicly available for the study region. As reviewer 1 notes, there are indeed several coral records available that were not included in this study. The reason for this is that it was stated explicitly in the associated publications that the recorded d18O signal was in fact a combination of SST and SSS (or SST and precipitation). Most authors also state that it is not possible to disentangle the two climate variables (McGregor & Gagan 2004, Hereid et al. 2013, Osborne et al. 2014) While this is not an issue when, for example, one is using the single proxy as a recorder of ENSO events in a location where SST and SSS have the same-sign impact on the d18O of the coral, it does present a problem for our method of reconstruction. As we are using temperature- and precipitation-specific EOF patterns. we need proxies that are as univariate as possible (i.e. only respond to one of these two climate variables). In response to the comments, we have included more temperature and precipitation proxy records in the revised analysis, including a suite of coral records used in Tierney et al. (2015). The new proxy records are incorporated in Tables 1 and 2, and an updated discussion on the proxy selection is available in Appendix A. This has resulted in an additional 12 precipitation proxies and 55 temperature proxies.

2. There does not appear to be any screening of the various climate proxy records for their exhibiting a significant relationship with ENSO indices over the observational record period as, for example, undertaken by Li et al (2013) and Emile-Geay et al (2013). This would seem to be a crucial first step.

[this is largely the same as our response to reviewer 2's comment 4.] The answer to this second point raised by reviewer 1 leads on from the previous point. The point is that we use *any* precipitation or temperature proxy, and have their contribution to the reconstruction decided by the EOF weighting. The empirically informed add-one-in algorithm further informs the usefulness of the proxies in reconstructing the ENSO-like signal. If a certain proxy is also significantly influenced by other climatic oscillations, for example, it would be less likely to be included in the final proxy network (Section 4).

3. The authors exclude several potential candidate proxy climate records on the basis of 'dating error' but there is no explanation, as far as I can see,

how this was assessed. How, for example, was the 'dating error' determined for the Cole et al (1993) coral record (Table 1) when this is an annuallyresolved and well-dated record?

As noted in the ms, the choice to exclude records with a dating error >=60 years is somewhat arbitrary but chosen as it is twice the averaging binwidth of 30 years. The assessment of dating errors is described in Appendix A. After reviewing all proxy records, the Cole et al. (1993) coral record has been removed from the proxy list in the revised ms as it is not clearly dominated by either temperature or precipitation (see Appendix A). This does not affect the reconstruction as it was previously rejected due to length (not dating error).

4. The authors present their 'reconstructions' as 30-year averages (Figure 1). It is unclear to me how a 30-year average ENSO can be reconstructed when ENSO is a high-resolution climate signal operating on ~2-7 year timescales. Also, past and future ENSO variability is not just about changes in the mean state, it also should encompass a measure of variability and the frequency and intensity of the two phases (i.e. El Niño and La Niña).

[this is largely the same as our response to reviewer 2's comment 1.] Both reviewers raised the issue of reconciling 30-year averages and the interannual ENSO timescales. Our aim here was not to comment on ENSO interannual variability, frequency or amplitude as did Li et al. (2013) and Emile-Geav et al. (2013), but rather ENSO-*like* climate change similar to many long-term, lower resolution proxy studies (cf. Moy et al. 2002, Conroy et al. 2008, Yan et al. 2011). This was clearly not conveyed very well and we apologise for the confusion caused. We absolutely agree that it is not possible to translate this directly into ENSO variability, frequency and intensity and thank the reviewers for highlighting the need to clarify this. Our interest is in the extent to which climate change was El Nino-like or La Nina-like during the past 1000 years. Part of the motivation for this is the paper of Yan et al. (2011). which suggests that precipitation proxies indicate El Nino like change while temperature proxies indicate La Nina like change. Our understanding of current climate suggests that this is unlikely, but it would be very important if true. We have adjusted the Introduction to emphasise that this aim. The Discussion is similarly rephrased and restructured to shift the focus to long-term ENSO-like changes.

5. Although the separate precipitation- and temperature-based reconstructions could be informative, why did the authors not develop a combined proxy reconstruction? Maybe the sum is greater than the parts?

Reviewer 1 makes a good point about combining the precipitation and temperature reconstructions potentially being more informative as an overall reconstruction of El Nino-like climate change. However, as we mention in our response to comment 4, a major objective of this study was to investigate the apparent discrepancy between temperature and precipitation proxies as highlighted by Yan et al. (2011), and for this, separate reconstructions are necessary.

6. Complete citations should be provided for all proxy data sets used (could be as Supplementary Material).

All proxy records listed in Tables 1 and 2 are included in the References for the paper.

7. Specific comments

We thank reviewer 1 for their thorough comments. We address several individually below:

Page 5550, lines 10-11: IPCC (2013, Chapter 5) delineates the MCA as 950-1250AD and the LIA as 1450-1850AD. I suggest the authors modify their time periods accordingly to this standard.

We chose our definition of the MCA and LIA according to Yan et al. (2011)'s definition, as this paper was a main starting point for this work. The sensitivity of our results to the choice of MCA and LIA (Masson-Delmotte et al., 2013; Mann et al., 2009) is tested and described in Section 4.1 in the revised ms.

Page 5551, lines 21-22: There have, however, been recent modelling studies which do provide insights into how ENSO variability may change in a warming world (e.g. Power et al., 2013; Cai et al., 2015 a,b).

This observation and references are now incorporated in the Introduction.

Page 5552: I think this introduction should include a clear description and review of the various recent reconstructions of ENSO indices and the extent to which they agree or not (e.g. Braganza et al. 2009; McGregor et al., 2010; Li et al., 2013; Emile-Geay et al., 2013). This should appear before considering possible drivers of changes in ENSO variability.

See also comment 4. As the focus of this paper is on long-term ENSO-like climate states, a detailed discussion of high-frequency ENSO reconstructions is not relevant. In particular, Braganza et al. (2009) and McGregor et al. (2010) are too short to address the MCA-LIA difference which is a central question in this study. Li et al. (2013) and Emile-Geay et al. (2013) are discussed in Section 5. There is, however, now a review of long-term ENSO-like behaviour evident in individual proxy records, and the apparent agreements and discrepancies, in the Introduction.

Page 5554, lines 6-10: We still need some measure of the fidelity of these reconstructions to assess how well (or not) they are reproducing observed variations.//

Page 5555, lines 10-12: But the argument can also be made that longer but lower resolution proxy climate series are less likely to capture the inter-annual climate variability associated with ENSO.//

Page 5559, lines 3-6: Would some of these potential problems be filtered out by only using proxy climate records that have an ENSO signal in the observational record?//

Page 5560, lines 2-3 and lines 6-10: Surely you can still compare the time series of the reconstructions with observational records; it is not just about changes in the mean state of ENSO but also variability, intensity and frequency of extremes (El Niño and La Niña).//

Page 5566, lines 7-11: But comparisons could be made for the overlapping parts of the different ENSO reconstructions?//

Page 5572, lines 13-15: I think the authors need to convince the readers that 30year averages are able to capture the inter-annual variability associated with ENSO.

See comment 4 on long-term vs. interannual trends.

Page 5554, line 24: 'proxy precipitation'; Also see General Comment 1 above querying whether the authors have really assembled a comprehensive data base of available proxy climate records.//

Page 5561, lines 24-25: As indicated in General Comment 1, I think there were many more potential SST proxies that the authors could have used.// Page 5564, lines 18-21: See earlier comments about several other SST proxies being available for the tropics.

See comment 1 re: proxy selection.

Page 5555, lines 3-4: What were the criteria used by Mann et al. (2008)?

The criteria are cited in Appendix A. A brief description of the criteria is now also in Section 2.1 of the revised ms.

Page 5555, lines 5-7: See General Comment 3 above requiring how 'dating errors' were determined. Also, what is the 30-year averaging period referred to here?

See comment 3 re: dating error. The 30-year averaging period simply refers to the fact that all proxy records are averaged (or interpolated) to 30-year resolution.

Page 5556, line 1: Why was SST not used rather than air temperature as ENSO is primarily a SST (and surface atmospheric circulation) phenomenon?

The data used in this study is the temperature at 1000hP, which can be considered equivalent to ocean skin temperature. Although ocean skin temperature is likely to be more variable at diurnal timescales, this will average out over the multi-annual scales used in this study. Moreover, comparisons between satellite-derived skin temperatures and bulk sea surface temperature (SST) from ships and buoys show a very strong correlation between the two over spatial scales (Schluessel et al., 1990) equivalent to the grid resolution of the data used here. Finally, although using a combination of air temperature and SST would still be ideal, it is also not desirable for practical reasons as the ocean grid used in models is different to the atmosphere grid.

Page 5556, line 12: What was the full period for the observational records?

The full period is AD 1851-2014 (Section 2.2). Note we are now using the updated version 20CRv2c in the revised ms, which is longer by ~20 years.

Page 5556, lines 12-14: What was the 'common period' used to standardize the proxy climate records?

The common period for the proxies is simply the period where all proxies have data. The actual dates shift depending on the network; however it is always at least 100 years long. This is described in Appendix B4.

Page 5556, lines 16-17: Did the time series of these EOF's show significant relationships with commonly used indices of ENSO (e.g. the SOI or Niño 3.4 SST index)?

Yes they do. The PCs associated with these EOFs indeed showed a significant relationship with ENSO indices, and **this is now addressed in Appendix B1**.

Page 5557, lines 21-22: How do these training and validation periods relate to known PDO-driven variations in ENSO strength and variability?

This comment is no longer relevant, as we have adapted the reconstruction method to use model data instead of 20CRv2c to perform the calibration and validation. **However, we have now also included a discussion of potential links with PDO in Section 5.**

Page 5563-5564: Given the inconclusive nature of the LOO results, why spend so much space discussing them?

As the method has changed substantially and calibration-validation is now done using model data, the LOO analysis is no longer relevant. **It has therefore been removed from the paper entirely.**

Page 5565, line 1: 'consistent positive correlation' - between what?

Between the GCM's temperature and precipitation PCs. This is now stated more clearly in Section 5.

Page 5571, lines 16-17: Do the authors mean temperature and precipitation reconstructions?

Yes, this refers to instances where the original authors have translated the proxy (e.g. d180) into temperature or precipitation already. **This is now clarified in Appendix A.**

Page 5574, lines 2-21: How much variance was explained by EOF 1 for the temperature and precipitation data sets?

The 20CRv2c precipitation EOF captures 11.57% of the variance; the temperature EOF captures 9.75% (Appendix B1).

Page 5593, Table 1: Provide more details in the caption, e.g. what calendar year 'start' and 'end' refer to; also please provide full references (Supplementary material?) for cited papers and data sets. Page 5594, Table 2: as for Table 1

Start and end years here are in Year BP; this has been added to the captions. Full references are already included in the References list. Additional information on Signal-to-noise and weightings is now also included in the tables.

Page 5564, lines 11-13: The statement 'The two ENSO reconstructions......' contains two negatives which makes it hard to follow – does it mean they provide evidence of agreement?

The Discussion and Conclusion have been rephrased and restructured to improve clarity of these and other statements.

The remaining comments are generally aesthetic and have been incorporated in the revised ms where still relevant:

Page 5550, line 3: 'centred in the equatorial Pacific' rather than 'over'. Page 5550, line 4: make it clear that there are two phases of ENSO which produce different surface climate anomalies throughout much of the tropics and, via teleconnections, to some higher latitude locations.

Page 5550, line 8: 'have produced different/dissimilar reconstructions' rather than 'varving'.

Page 5550, line 13: 'Empirical Orthogonal Function (EOF)'.

Page 5551, line 4: Indicate where these SST and surface pressure patterns occur.

Page 5551, line 10: Where did these deaths occur?

Page 5551, line 16: 'variability' rather than 'trends'.

Page 5551, line 24: 'proxy climate records' rather than just 'proxy records'.

Page 5552, lines 11-12: Provide references to support this statement

Page 5552, lines 20-21: Spell out AMOC and NAO.

Page 5553, line 1: Which 'discrepancies'? Also change 'trends' to 'variation or variability' as 'trend' tends to imply a uni-directional change.

Page 5553, line 5: Provide reference(s) for previous statements.

Page 5553, line 15: 'into past climate variability' – it is not just climate 'events'.

Page 5554, line 15: 'reconstructions' rather than 'proxies'.

Page 5557, lines 27-28: Reference for 'coefficient of efficiency'?

Page 5560, line 18: What is a 'coherent trend'?

Page 5561, line 15: Label and refer to figure components as Figure 3a and 3b rather than 'top' and 'bottom'.

Page 5562, line 3: Which 'maps'? refer to specific figure.

Page 5599, Figure 1: Is the 30-year a simple or weighted average?

Page 5601, Figure 3: Provide colour scale bar for EOF loadings; label a) and b).

Page 5604, Figure 6: Not very comprehensible figure.

Yours faithfully,

Lilo Henke

(References can be found after responses to Reviewer 2.)

Reviewer 2

We thank the reviewer for taking the time to provide a review. We have broken down the comments into subheadings (*italic*) followed by our responses in plain text. Changes to the ms are in **bold**.

1. ENSO definition ENSO is an interannual phenomenon. Looking at 30-year averages and calling that ENSO is more than a stretch. That choice was not explained particularly well in the paper, though it has major consequences for the research, blurring interannual and decadal signals, and drastically reducing the number of degrees of freedom.

[this is the largely same as our response to reviewer 1's comment 4.] Both reviewers raised the issue of reconciling 30-year averages and the interannual ENSO timescales. Our aim here was not to comment on ENSO interannual variability, frequency or amplitude as did Li et al. (2013) and Emile-Geay et al. (2013), but rather ENSO-*like* climate change similar to many long-term, lower resolution proxy studies (cf. Moy et al. 2002, Conroy et al. 2008, Yan et al. 2011). This was clearly not conveyed very well and we apologise for the confusion caused. We absolutely agree that it is not possible to translate this directly into ENSO variability, frequency and intensity and thank the reviewers for highlighting the need to clarify this. Our interest is in the extent to which climate change was El Nino-like or La Nina-like during the past 1000 years. Part of the motivation for this is the paper of Yan et al. (2011). which suggests that precipitation proxies indicate El Nino like change while temperature proxies indicate La Nina like change. Our understanding of current climate suggests that this is unlikely, but it would be very important if true. We have adjusted the Introduction to emphasise that this aim. The Discussion is similarly rephrased and restructured to shift the focus to long-term ENSO-like changes. We have also adjusted the methodology in response to the comment about degrees of freedom (see also response to comment 5c).

In response to the comment about blurring interannual and decadal signals, we have also included a discussion on the PDO (Section 5).

2. Climate target The whole point of pseudoproxy experiments is to have a known target to compare to. The authors choose instead an assimilated product (20CRv2), which is then "replicated in the time dimension to get a length of 1000 years" (B4, L12). This is madness. Why not use a CMIP5/PMIP3 simulation? Since the authors are not using their method to generate an actual reconstruction that they seem to believe in, they might as well stay in pseudoproxy land, where they would have perfect control over the experimental design. Instead, they have to make up some data from the 20C reanalysis through unspecified means, which is downright scary. At the very least, the generating mechanism for the data needs to be transparent.

In the revised ms, we have used a modified scheme for calibrating and validating our proxy networks.

First, we run our calibration experiment, wherein we derive our optimal networks of proxy locations, using the PMIP last 1000 year simulation from a GCM (GCM_cal), as suggested by the reviewer. Because the PMIP simulations show a different ENSO pattern than 20CRv2, the quality of our reconstruction will be degraded. However, on balance,

we agree that this is preferable to our previous reconstruction method that used 20CRv2 alone at the cost of satisfactorily representing degrees of freedom in the data.

Our validation experiment uses the PMIP last 1000 year simulation from a different GCM (GCM_val). This presents a difficult target for our networks, but one that makes some allowance for the fact that the real El Nino pattern that we run our reconstruction on is different from the El Nino pattern presented by the PMIP simulation used to calibrate our network. When calculating critical values, rather than using white noise to compare our pseudoproxy reconstruction against as in the original ms, we use a control (ie unforced) simulation from GCM_val processed via our networks in exactly the same way. In practice, the spectrum of the control reconstruction is very close to white due to the small variation in unforced ENSO dynamics on this timescale. However, it is not inconceivable that our reconstruction method introduces some unwanted autocorrelation, and so we agree with the reviewer that it makes sense to revise this.

GCM_cal and GCM_val are chosen based on the similarity of their ENSO-like EOF to that of 20CRv2c at the proxy locations (Appendix B2). This ensures that the process tests the sensitivity of the networks to variations in the representation of the ENSO pattern, while ensuring these different representations are still as realistic as possible.

3. Pseudoproxy design The field has evolved a bit in recent years, now enabling the generation of more realistic pseudoproxies using proxy system models (Tolwinski-Ward et al, 2011; Dee et al 2015). Using an explicit process model of tree-ring growth, Evans and al (2015) found quite different results from the usual "climate + white noise" pseudoproxy design. They authors pay lip service to it in section 5.1 but don't actually use it. Given that their paper is entirely centered on pseudoproxies and that all these PSMs are publicly available, they have no excuse but to keep up with the times

As indicated by the reviewer, one possible approach is to build pseudoproxies using a proxy system model. However, for many proxies this requires access to isotope enabled GCM data (Dee et al., 2015), which is not an option for the majority of available PMIP GCMs. We therefore concede this point as a caveat in our network selection and validation and one for further research. The VSlite tree ring model (Tolwinksi-Ward et al., 2011) only requires temperature and precipitation as inputs, however. **We have therefore produced all treering pseudoproxies using VSlite.**

In the new ms we also process our real proxy data using Inverse Transform Sampling so that they are more normally distributed (Emile-Geay et al. 2016). In the absence of detailed proxy models for each proxy, this is a sensible way of making the data more comparable to our simple pseudoproxies.

In addition, we have addressed another very important source of error in pseudoproxy reconstructions: the error in GCM representation of climate's spatiotemporal variability. These errors lead to suboptimal network selection due to inaccurate representation of the ENSO-like climate change pattern and other patterns of climate variability. By using two different GCMs for the calibration / validation exercise, we have tested the robustness of the proxy networks to this ENSO pattern (see also response to comment 2). It also gives us some limited insight into what extent our results are likely to be compromised by changes in the pattern of El Nino-like climate change (identified as an issue by Power et al., 2013 for future climate change).

As the reviewer notes, real proxies may show a response to a combination of these (and other) factors. Evans et al. (2014) explored this by testing a reconstruction based on pseudoproxies that respond to both temperature and precipitation. In our paper, we acknowledge this issue, and focus on proxies that are as much as possible just a function of either temperature or precipitation. This leads to the exclusion of some proxies that are well-known to be related to ENSO, but that respond to, for example, both temperature and salinity or temperature and precipitation (see response to reviewer's comment 4 below).

4. Unjustified proxy selection Nowhere in the paper could I find a rational justification for the choice of proxies. It leaves out the best ENSO proxy developed for the past millennium (Cobb et al, 2003), and incorporates many dubious ones from regions that have only marginal teleconnections to ENSO.

[this is largely the same as our response to reviewer 1's comment 1.] We endeavoured to include all precipitation and temperature proxies currently publicly available for the study region. As reviewer 1 notes, there are indeed several coral records available that were not included in this study. The reason for this is that it was stated explicitly in the associated publications that the recorded d180 signal was in fact a combination of SST and SSS (or SST and precipitation). Most authors also state that it is not possible to disentangle the two climate variables (McGregor & Gagan 2004, Hereid et al. 2013, Osborne et al. 2014) While this is not an issue when, for example, one is using the single proxy as a recorder of ENSO events in a location where SST and SSS have the same-sign impact on the d18O of the coral, it does present a problem for our method of reconstruction. As we are using temperature- and precipitation-specific EOF patterns, we need proxies that are as univariate as possible (i.e. only respond to one of these two climate variables). In response to the comments, we have included more temperature and precipitation proxy records in the revised analysis, including a suite of coral records used in Tierney et al. (2015). The new proxy records are incorporated in Tables 1 and 2, and an updated discussion on the proxy selection is available in Appendix A. This has resulted in an additional 12 precipitation proxies and 55 temperature proxies.

After revising all proxy records, the Cobb et al. (2003) coral record is excluded in the new msdue to the fact that the signal is not clearly dominated by temperature but is a combination of temperature and salinity (Appendix A).

5. fanciful statistics

This comment consists of four parts, which we address here:

a) the statistical methodology used for reconstruction is an extreme version of principal component regression, truncated at 1 pattern. This in itself is not the worst thing, but PCR is known to yield extremely biased reconstructions in the presence of noise. Total least squares (orthogonal regression) can mitigate that a bit, but PCR isn't outlandish as a first pass. However, the effect of this truncation on ENSO reconstruction should be assessed. For instance, it is known that ENSO tends to be split among different modes (most commonly, EOFs 1 and 2 of monthly-mean SST), so only selecting one can leave out an important part of the signal.

We have experimented with using a more "optimal detection" style technique, where we

regress data onto multiple EOFs in order to combat the bias the arises from mixing other signals not due to El Nino-like change into our reconstruction. However, we found that even at 2 EOFs data availability is too low to constrain estimates of changes in time. It is for this reason that we settled on an the empirical technique, whereby rather than use all available data (as in standard PCR) we successively add pseudoproxies that most improve (or least damage) the reconstruction in order to find the best possible network. We therefore attempt to avoid networks that mix in large non-El Nino-like signals, which may occur if we use all available proxies weighted by one EOF. The success or failure of the network is measured by the new validation procedure. (See response to comment 2 above.)

The reviewer states that multiple EOFs should be used to resolve the ENSO-like pattern. On annual and longer timescales this is not typical, both in studies of paleoclimate (e.g. Braganza, 2009) or GCM studies of future climate change where all output is known (e.g. Power et al. 2013). Unfortunately it is also not possible to investigate multiple EOFs given the data limitations we face. **Nevertheless, we have made clear in the revised ms that we are not addressing ENSO Modoki (which is often defined as EOF2 or a combination of EOF1 and 2; Section 5).**

b) But the worst part of the procedure is the generation the pseudoproxies and then double-dipping between the calibration and verification periods. The authors claim that it "somewhat compromises the independence of the validation"; actually, it completely compromises it. There is no validation unless it is entirely independent of calibration.

This is a very good point and we thank reviewer 2 for raising it. To mitigate this, **we have adjusted the method to use pairs of PMIP last-millennium model runs instead (see response to comment 2).** In each case, model A is used for calibration and model B for validation, ensuring complete separation. The new reconstruction has the weakness that it uses an ENSO-like pattern and temporal variability that is somewhat different to observations. However, because we are using pairs of models each with its own ENSO-like EOF pattern and temporal variability, we produce and investigate a measure of the impact of this problem in our pseudoproxy experiments.

c) The bottom line is that by focusing on 30-year averages, they leave themselves so few degrees of freedom that there is no room for validation any more. This would be mitigated by using long GCM integrations, (1000 years / 30 ~33 d.o.f., not very high, but better than 1 or 2). Even better would be too look at annual signals, since so many of the proxies are annually resolved and since ENSO is in the 2-7y band.

As explained in our response to comment 1 above, our interest is in long-term ENSO-like climate trends and not interannual variability. We therefore continue to investigate 30-year means. However, we are now using PMIP simulations for both pseudoproxy target and critical benchmarks to improve the representation of degrees of freedom, as the reviewer suggests.

d) Another major problem is that the CE statistic appears to be benchmarked against white noise predictors, whereas with 30 year averages one needs to account for very high levels of autocorrelation, which alone are enough to doom the results.

We now use R instead of CE as a benchmark, as testing showed that the nature of the reconstruction method renders CE unreliable (Appendix B5). In response to the reviewer's comments, however, we now benchmark against control runs (ie unforced simulations) taken from the PMIP archive and fed through our networks in the same way as the PMIP last 1000 year simulations. Contrary to the reviewer's statement, inspection of the autocorrelation of unforced ENSO variability in climate models is close to zero for thirty year means. Nevertheless, we agree that it is useful to establish this for our networks.

6. spatial pattern the question of whether the MCA was El Niño or La Niña-like seems to have been largely motivated by the work of Mann et al (2009). Wang et al (2015) showed earlier last year that it was an artifact of the dataset and method they use, and that changing either would change the result. A paper focusing on this question should acknowledge this research.

Unlike reviewer 2's assumption that this was motivated by Mann et al. (2009), the main point of departure for this work was Yan et al. (2011). **This is made clearer in the revised ms.** Our primary interest is in the possibility that temperature and precipitation patterns apparently show opposing ENSO-like patterns of change. However, **we have referenced and discussed Wang et al. (2015) in Section 5.**

7. unclear methods a lot of the methodology is unusual enough that it needs to be very thoroughly presented here. I deplore the lack of equations to explain how certain things were done. Public code would be another way to enable an actual peer-review of the methodology.

We apologise if reviewer 2 felt that the methodology was not clearly presented; we attempted to find the balance between conciseness and detail and have apparently not done this satisfactorily. We have expanded the Methods sections (Section 3 and Appendix B), including more equations and a diagram of the network creation process (Figure 1).

8. Moy The record by Moy et al keeps being used as an "ENSO" proxy, though some of its authors have since retracted their interpretation of it. http://www.sciencedirect.com/science/article/pii/S0277379108001352 The community has got to stop clinging to an outdated interpretation

We do not know any literature that explicitly questions the interpretation of this record as an ENSO proxy. The paper cited by reviewer 2 does not call this into question either. The only sentence in it referring to this record states "The middle–late Holocene increase in the flux of clastic sediment to alpine lakes in the tropical Andes is similar to the record of El Niño frequency (Rodbell et al., 1999; Moy et al., 2002), and thus may reflect a fundamental change in the nature of ENSO at this time." (Rodbell et al. 2008). We are unable to act on the concerns of unnamed researchers outside the peer-review literature.

9. quirky problematization Science progresses by "standing on the shoulders of giants". While none of the published ENSO reconstructions are perfect (they are most likely all wrong), they should serve as a starting point of the analysis. While the paper does cite recent ENSO reconstruction at one point or other, it seems to happen as an afterthought; instead, the divergence between published estimates should really be the point of departure of the analysis.

We chose not to focus on these reconstructions in detail as our focus is really on comparing long-term trends paying particular attention to the difference between the MCA and the LIA. As stated in the discussion, those reconstructions focusing on interannual ENSO variability do not cover both these periods.

We hope that by having clarifiedour intention to look at ENSO-*like* climate trends rather than interannual ENSO variability the reviewer can agree that these high-resolution but shorter ENSO reconstructions are of less interest (except for methodological similarities and differences). Instead, we are taking the divergences among the multitude of longterm, lower-resolution ENSO proxies as our starting point, and particularly the conclusions of Yan et al. (2011). **We have emphasised this more clearly in the Introduction and Discussion of the new ms.**

Yours faithfully,

Lilo Henke

References

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Was the Little Ice Age more or less El Niño-like than the Mediaeval Medieval Climate Anomaly? Evidence from hydrological and temperature proxy data

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Abstract. The El Niño-Southern Oscillation (ENSO) , an ocean-atmosphere coupled oscillation over the equatorial Pacific, is the most important source of global climate variability on inter-annual time scales . It interannual time scales and has substantial environmental and socio-economic consequencessuch as devastation of South American fish populations and increased forest fires in Indonesia.

- 5 However, it is unclear how it interacts with large-scale climate states over longer (decadal to centennial) timescales. The instrumental ENSO record is too short for analysing long-term trends and variability , hence proxy data is and climate models are unable to simulate past ENSO states accurately. Proxy data are used to extend the record. However, , but different proxy sources have produced varying reconstructions of ENSO dissimilar reconstructions of long-term ENSO-like climate change, with
- 10 some evidence for a temperature-precipitation divergence in ENSO trends ENSO-like climate over the past millennium, in particular during the Mediaeval Medieval Climate Anomaly (MCA; AD -~800-1300) and the Little Ice Age (LIA; AD -~1400-1850). This throws into question the stability of the modern ENSO system and its links to the global climate, which has implications for future projections. Here we use a new statistical approach using EOF-based Empirical Orthogonal Function
- 15 (EOF) based weighting to create two new large-scale ENSO reconstructions reconstructions of ENSO-like climate change derived independently from precipitation proxies and temperature proxies respectively. The method is developed and validated using model-derived pseudoproxy experiments that address the effects of proxy dating error, resolution and noise to improve uncertainty estimations. The precipitation ENSO reconstruction displays a significantly more El Niño-like state
- 20 during the LIA than the MCA, while the temperature reconstruction shows no significant difference. The trends shown in the precipitation ENSO reconstruction are relatively robust to variations in the

precipitation EOF pattern We find no evidence that temperature and precipitation disagree over the ENSO-like state over the past millennium, but neither do they agree strongly. There is no statistically significant difference between the MCA and the LIA in either reconstruction. However, the tem-

- 25 perature reconstruction suffers significantly from a lack of high-quality , favourably located proxy records located in ENSO-sensitve regions, which limits its ability to capture the large-scale ENSO signal. Further expansion of the palaeo-database and improvements to instrumental, satellite and model representations of ENSO are needed to fully resolve the discrepancies found among proxy records and establish the long term stability of this important mode of climatic variability.
 - 1 Introduction

The El Niño-Southern Oscillation (ENSO) is the most influential source of inter-annual interannual variability in the modern climate. Defined by anomalous sea surface temperatures (SSTs) and surface pressure patterns The 'warm' El Niño state is characterised by a weaker sea surface temperature

- 35 (SST) gradient across the equatorial Pacific and a shift in precipitation from the western Pacific toward the central Pacific, while the 'cool' la Niña state is roughly the opposite. Although ENSO originates in the tropical Pacific, it has substantial environmental and socio-economic consequences. For example, the 1997-1998 strong far-reaching effects through teleconnections on some regions in higher latitudes, and El Niño event caused intense forest and peat fires in Indonesia which led
- to additional carbon dioxide (CO₂) releases equivalent to 13-14of the contemporary global annual emissions (Page et al., 2002). It also devastated fisheries along the Pacific coast of South America (cf Badjeck et al., 2010), has been linked to disease outbreaks (cf Hjelle and Glass, 2000; Kovats et al., 2003), and caused an estimated 22, 000 deaths and costs of over US36 billion (Buizer et al., 2000).

It years are generally anomalously warm on a global scale. However, it is unclear whether there is

- 45 a link between anomalously warm or cool periods and the two ENSO states on decadal to centennial timescales. Given the severe socio-economic consequences of ENSO events (Hjelle and Glass, 2000; Page et al., 2002; Kovats et al., and a warmer future under continued anthropogenic warming, it is important to understand the natural range of ENSO variability to determine whether events such as the 1997-98 El Niño are truly 'extreme'. Knowledge of inherent ENSO variability is vital for placing the relatively short observed
- 50 record into a long-term contextnatural' long-term ENSO and its interaction with the climate. It allows for an evaluation of the effects of anthropogenic impacts on recent and future ENSO trends, which is an area of active research (Collins, 2005; Guilyardi et al., 2009; Vecchi and Wittenberg, 2010; Bellenger et al., 2014). Most current global climate behaviour (Collins, 2005; Guilyardi et al., 2009; Vecchi and Wittenberg, 2010; Bellenger et al., 2014).
- 55 Recent multi-model studies of projected changes in ENSO under anthropogenic warming suggest robust changes to ENSO-driven temperature and precipitation, including an increase in extreme

El Niño (Cai et al., 2015a) and La Niña (Cai et al., 2015b) events, and changes in the ENSO SST pattern and ENSO-driven precipitation variability (Power et al., 2013). However, most current general circulation models (GCMs) are deficient in their ability to cannot simulate many aspects of the mod-

- 60 ern day ENSO accurately, often overestimating the western extent of the Pacific Cold Tongue and failing to correctly simulate central Pacific precipitation anomalies, ENSO feedbacks, and ENSO amplitude (Bellenger et al., 2014; Collins, 2005; van Oldenborgh et al., 2005). This translates into uncertainty over their simulations of past (and future) changes in ENSOENSO-like climate change, calling for alternative sources of climatic information to supplement, complement and corroborate
- 65 the model and instrumental data. This is done using proxy climate records such as tree ringstreerings, tropical ice cores, sediment cores and corals (Jones and Mann, 2004).

There are very few annually-resolved proxy records available longer than ~500 years (Mann et al., 2008). The issue with high-resolution proxies is that they tend to be short in length; trees and corals, for example, rarely live beyond a few centuries (Jones and Mann, 2004). Some such highly resolved

- 70 records are available for the more distant past, but these generally offer snapshots rather than continuous records (McCulloch et al., 1996; Corrège et al., 2000; Abram et al., 2009). However, there are several long, lower-resolution proxy records of ENSO variability on decadal to millennial scales, often derived from lake sediments (cf Conroy et al., 2010), marine sediments (cf Barron and Anderson, 2011), or speleothems (cf Maupin et al., 2014). While these are unable to capture the interannual frequency
- 75 and amplitude of individual ENSO episodes, they provide an insight into longer-term ENSO-like climate states and average ENSO behaviour. Although there are some endeavours to combine some low-resolution proxies, often to capture spatial gradients (Conroy et al., 2010; Yan et al., 2011b; Anderson, 2012), there has not, to our knowledge, been a comprehensive effort to systematically merge a large set of such low-resolution records to create a long-term reconstruction of ENSO-like climate variability.
- 80 Doing this could shed light on the long-term stability of ENSO and its links with the wider climate, for example by examining ENSO behaviour under different dominant cool or warm climate states, which in turn can inform our understanding of potential future ENSO-like changes in a warmer world.

ProxyA number of proxy, instrumental and modelling studies have shown investigate links be-

- 85 tween ENSO and global and remote regional climate variability on inter-annualinterannual (Klein et al., 1999; Wang et al., 1999), decadal (Nelson et al., 2011), centennial (Mann et al., 2005; Trouet et al., 2012) and millennial (Cane, 2005; Ivanochko et al., 2005; Moy et al., 2002; Shin et al., 2006) time-scales. A wide range of proxy records and modelling studies point to substantial changes in ENSO shifts in the ENSO-like state of the climate linked to changes in solar variability on orbital
- 90 time-scales (Clement et al., 2001; Barron and Anderson, 2011), movement of the Intertropical Convergence Zone (ITCZ; Partin et al., 2007; Gomez et al., 2004; Carré et al., 2005; Nelson et al., 2011) and changes in ocean circulation linked to sea level rise (Wanner et al., 2008; McGregor et al., 2008). In the more recent past, changes in solar irradiance and stratospheric aerosol loadings due to volcanic

activity have played significant roles in modulating the hemispheric to global scale climate (Mann

- 95 et al., 2009). The so-called Mediaeval Mediaeval Climate Anomaly (MCA; ca. AD 800–1200) and the Little Ice Age(LIA; ca. AD 1300–1850) (LIA; ca. AD 1300–1850 Yan et al., 2011b) were periods of anomalously warm and cool conditions respectively, at least in the Northern Hemisphere if not globally. Proxy (Jones and Mann, 2004; Mann et al., 2009). Regarding ENSO-like behaviour however, proxy evidence for the past 2000 years appears to be more ambiguousregarding ENSO
- 100 behaviour however. A range of proxies point to a more northerly ITCZ (Haug et al., 2001; Sachs et al., 2009; Tierney et al., 2010) during the MCA, which is characteristic of La Niña-like conditions and is in agreement with warming patterns found in multiproxy reconstructions of hemispheric and global scale temperature (e.g. Mann et al., 2009) (cf Mann et al., 2009). Langton et al. (2008) similarly infer a reduction in ENSO-El Niño-like activity during the MCA based on ocean basin venti-
- 105 lation changes in Indonesia. Haug et al. (2001) propose a link with climatic processes in the northern mid-latitudes, such as a strengthened AMOC and a more positive NAO (see also Trouet et al., 2009, 2012).
 In contrast, a Southern Oscillation Index reconstruction based on two proxy records (Yan et al., 2011a) (Yan et al., 2011b) shows an El Niño-like state during the MCA and a La Niña-like LIA. This seems to be supported by a number of other precipitation proxies from the West Pacific (Yan et al., 2011b) (Yan et al., 2011a) and
- 110 East Pacific (Moy et al., 2002). Other precipitation proxies indicate a highly variable ENSO during the LIA, including two multidecadal droughts in Java (Crausbay et al., 2006), high amplitude rainfall fluctuations in Madagascar (Brook et al., 1999), and three southerly ITCZ excursions (Haug et al., 2001).

These discrepancies in ENSO trends between various long-term ENSO-like variations between

- 115 proxy records raise two important questions. The current dynamical understanding of ENSO is underpinned by the strong relationship between temperature and rainfall observed in the modern daytoday, and the relationships between the ENSO 'source region²', the tropical Pacific, and teleconnected regions, which largely fall between 40°S and 40°N. In light of apparently conflicting stories told by As Yan et al. (2011b) highlight, however, temperature and precipitation proxy records
- 120 as highlighted by Yan et al. (2011a), the first question is to what extent proxies appear to disagree on the ENSO-like states of the MCA and the LIA. To what extent, therefore, does the modern-day precipitation-temperature relationship in the source and teleconnected regions continues continue to exist in the past...? The second question concerns the relation of ENSO to the wider climate; is there a link between global temperatures and long-term ENSO state on multidecadal to centennial
- 125 time-scales? A comparison between the MCA and the LIA can give some insight into this, and may hold some clues to what we can expect under anthropogenic climate change.

Hence the The use of proxy archives such as corals, tree rings and sediment cores can contribute valuable insights on past elimatic events and behaviours climate variability by extending the instrumental records back in time, but substantial uncertainties remain. This is because all proxies

130 reconstructions have inherent limitations and ambiguities that must be identified and dealt with ap-

propriately. These include resolution, dating errors, noise, limited and/or skewed spatial coverage, and nonlinear responses to the climatic variable of interest (Jones et al., 2009). Various statistical techniques have been employed to create multiproxy reconstructions of climatological phenomena, broadly falling into the categories 'composite plus scaling' (CPS) or 'climate field reconstruction'

- 135 (CFR) (Jones et al., 2009). CPS encompasses any method which involves combining standardised proxy records into a single reconstruction which is subsequently calibrated to a known timeseries of the target variable (e.g. instrumental temperature record) to provide a quantitative estimate of the variable. CFRs, on the other hand, aim to reconstruct large-scale spatial patterns of climatic change using covariance between proxies and instrumental data. Within both methods there is a wide variety
- 140 of approaches; see Jones et al. (2009) for more detailed descriptions and examples of both CPS and a range of CFR methods. The focus of this study – comparing the climate signals in temperature and precipitation proxy records separately – calls for a slightly different approach.

Here we create two new ENSO reconstructions—, one derived from temperature proxies and one from precipitation proxies—, using a new method for assessing the stability of the modern-day

- 145 ENSO patterns in the source region and the wider teleconnected regions. In a fashion similar to e.g. Braganza et al. (2009), proxy records are not tuned to instrumental data other than a simple location-dependent weighting. While this precludes direct quantitative comparisons, it removes the bias towards high-frequency trends that stems from calibrating to the relatively short (~150 year) instrumental record (or indeed any short record; Cook et al., 1995; Jones and Mann, 2004). The
- 150 method amplifies the ENSO component of proxy records and simultaneously attempts to quantify uncertainty related to noise and incomplete spatio-temporal data coverage, whilst maximising the use of a wide range of tropical proxies. With this, we aim to answer two questions:
 - 1. Do temperature and precipitation proxies show consistent <u>long-term</u> ENSO behaviour over the last millennium?
- 155 2. Do the LIA and the MCA differ significantly in their mean ENSO state?

Section 2 provides a description of the proxy and instrumental/reanalysis data used in this study and a concise overview of the methodology is given in Sect. 3. The results and discussion of the findings are presented in Sects. 22.4 and 5 respectively before revisiting the research questions and making concluding remarks in Sect. 6.

160 2 Data description

2.1 Proxy records

For this study, a comprehensive effort was made to collect all published proxy precipitation and temperature records between 40° S – 40° N that cover the last 2000 years. The large majority of records were accessed from the NOAA Paleoclimatology and Pangaea Databases (https://www.ncdc.noaa.gov/data-

165 access/paleoclimatology-discussion/datasets). In addition, over 200 tree ring treering records were taken from the dataset used by Mann et al. (2008), and hence were subject to their criteria including length, intra-site signal coherence and sample density (see Appendix A for details). A set of coral records was taken from the dataset made available by Tierney et al. (2015) ; these were largely temperature proxies although some were assigned as precipitation proxies or excluded altogether

170 based on information in the original publications (see Appendix A for details).

After collection, all records were screened for a maximum dating error of 60 years. Although somewhat arbitrary, this cut-off was decided by taking double the averaging period binwidth of 30 years that is was applied to the data prior to analysis (Appendix B3). This is a step towards addressing the issue of dating uncertainty while allowing a wider range of proxies to be utilised. Proxies with

175 larger dating errors generally have lower (multi-annual to multi-decadal) resolution but are usually also much longer, and are arguably more useful for capturing long-term trends which may be less evident or reliable in annual-resolution proxies (cf Cook et al., 1995; Esper et al., 2002; Mann et al., 2008, on low-frequency-trends in t Other quality judgements regarding temporal resolution, record length and proxy location are accounted for by the method explained set out in Sect. 3 and Appendix B.

180 2.2 Modern climate datasets

Instrumental climate data are the best available in terms of dating accuracy, calibration and physical basis (Jones and Mann, 2004). However, their spatial coverage is not complete and sharply decreases back in time. The nature of the method used in this study calls for full spatial coverage over a long period; therefore, reanalysis products are more suitable. These are combinations of

- 185 instrumental and satellite data interpolated using models. The 20th Century Reanalysis Version 2 (20CRv22c (20CRv2c) is the longest global dataset of atmospheric circulation available, spanning AD 1870-20101851-2014. It is based on surface pressure, temperature and sea ice distribution data, filled in with a 'deterministic' Ensemble Kalman Filter (EKF). It has a spatial resolution of 2degree °latitude × 2degree °longitude × 24 vertical pressure levels, and a temporal resolution of up to 6
- 190 hours. It has been demonstrated that the 20CRv2-20CRv2c is competent at representing the global tropospheric circulation as well as the mean state and variability of the hydroclimate for a detailed description and evaluation of the product see Compo et al. (2011). The monthly mean surface air temperature and precipitation rate datasets were downloaded from the NOAA/OAR/ESRL PSD web site (http://www.esrl.noaa.gov/psd/) http://www.esrl.noaa.gov/psd/). The 20CRv2c data were
- 195 regridded to $2^{\circ} \times 3^{\circ}$ to be comparable to the model data described below (Sect. 2.3). The climatology (for the period 1851-2014) was removed to produce monthly anomalies, which were then averaged to annual resolution.
 - 2.3 General circulation model simulations

There are several comprehensive modelling projects with the aim of improving comparability between

- 200 general circulation models (GCMs) produced by different teams. GCMs taking part in these projects perform a set of simulations with standardised forcings and boundary conditions. For this study, the pre-industrial control (piControl; pre-1850 parameters, no external forcings) and historical (AD 1850–2000) runs from the Coupled Model Intercomparison Project 5 (CMIP5; Taylor et al., 2012) were used, in addition to the last millennium (past1000; AD 850–1850) runs from the Paleoclimate Model
- 205 Intercomparison Project 3 (PMIP3; Braconnot et al., 2011, 2012). Of the six GCMs which have all three runs available, two were chosen for their similarity to 20CRv2c in terms of spatial ENSO representation (see Appendix B2) for precipitation (climate modelling groups in brackets):
 - CCSM4 (National Center for Atmospheric Research)
 - GISS-E2-R (NASA Goddard Institute for Space Studies)
- 210 And two for temperature:
 - IPSL-CM5A-LR (Institut Pierre-Simon Laplace)
 - BCC-CSM1-1 (Beijing Climate Center, China Meteorological Administration)

All model datasets were regridded to $2^{\circ} \times 3^{\circ}$, converted to anomalies and degraded to annual resolution to enable comparison between models and with 20CRv2c.

215 3 Methodology

The method used in this study combines 20CRv2-derived temperature and precipitation ENSO patterns with a wide range of proxy records consists of two stages: first, a temperature and a precipitation ensemble of proxy networks is created based on GCM-derived pseudoproxy experiments; then, these network ensembles are used to produce two multiproxy ENSO reconstructions : one based on

- 220 temperature proxies and one based on precipitation proxies. Through the use of so-called pseudoproxy experiments and an array of statistical approaches, it independent reconstructions of ENSO-like climate change using the real proxy data weighted by temperature and precipitation ENSO patterns from 20CRv2c reanalysis data. This approach attempts to take into account the effects of proxy selection, the temporal limitations of individual proxies, and non-climatic noise. Firstly, all data were
- 225 normalised to a mean of zero and a standard deviation of one to account for the real proxy data not being calibrated to the instrumental record. The precipitation and temperature data were normalised over their full period, whereas the proxy data were normalised with respect to a common period for which all have data, which was always at least 100 years (see Sect. 3.3). Empirical Orthogonal Function (EOF) analysis was then performed on the 20CRv2 precipitation and temperature datasets,
- 230 and the respective EOFs with the strongest ENSO-like patterns were retained (in both cases this was the first EOF). These form the basis for allocating weights to A brief overview of the method is given here, with a more extensive description in Appendix B.

3.1 Pseudoproxy creation

Pseudoproxies are simulated proxies that attempt to mimic various sources of uncertainty inherent 235 in the real proxy records.

Pseudoproxies were created using 20CRv2 data timeseries from the real proxy location, with added white noise to approximate the effects of This ranges from adding white Gaussian noise with a prescribed signal-to-noise (SNR) ratio to approximate non-climatic noise in the proxies random noise, to more sophisticated process-based additions that take into account effects such as dating

- 240 error, nonlinear and multivariate responses of the proxy sensor to the climate variable, and sampling biases (Mann, 2002; Smerdon, 2012). The utility of any pseudoproxy exercise lies in the fact that the answer to the question is known, as it can be derived directly from the original model dataset. By putting the 'signal plus noise' pseudoproxies through a method to make a reconstruction of the signal, it allows for inferences about the stability and limitations of the method, estimates of uncer-
- 245 tainties due to noise and other proxy record characteristics and, as highlighted by this method the method used here, it provides a way of objectively and systematically selecting the most appropriate data (see Smerdon, 2012, for a good introduction to pseudoproxy experiments). The proxy records were combined into 1000 optimalproxy networks using such a pseudoproxy approach to automatically select the best combinations. In each of the 1000 runs the pseudoproxies were 'contaminated' by
- 250 adding different random noise realisations. This approach also acted to filter out proxies whose resolution, length and timespan were unfavourable. Each network derived using pseudoproxies was then usedto create a real-world ENSO timeseries with associated errors using the real proxy data. The final ENSO reconstruction was taken as the mean of all network timeseries, with an uncertainty envelope determined by the ensemble range and the 5–95th percentile of individual members' error
- 255 ranges. A brief overview follows here, with a detailed methodology (see Smerdon, 2012, for an introduction to pseudoproxy experim

Ideally, all pseudoproxies in this study would be created from proxy system models (PSMs; e.g. Dee et al., 2015). Unfortunately, many proxies (e.g. $\delta^{18}O$ from corals or speleothems) would require isotope-enabled GCMs which are not available for the model runs used in this study. treering widths (TRW), however,

- can be easily simulated using the VSLite Model, which is a freely available PSM desgined to
 estimate TRW based on minimal climatic input (Tolwinski-Ward et al., 2011; Breitenmoser et al., 2014; Evans et al., 2014).
 It is a simplified version of the full Vaganov-Shashkin model (Vaganov et al., 2006; Anchukaitis et al., 2006; Vaganov et al., 2011) au
 only requires temperature, precipitation and latitude information. All TRW records in the proxy
 dataset used in this study were thus represented using VSLite derived pseudo-TRW series. For the
- 265 rest of the proxies, the GCM raw temperature or precipitation series were used.

White gaussian noise was added to all model temperature, precipitation and TRW series. Where the original publications (or in the case of the coral records, Tierney et al., 2015)) provided an indication of the strength of the proxy–climate relationship (e.g. R-value), the SNR was calculated. For all other records, a prescribed signal-to-noise ratio (SNR) of 0.4 (which corresponds to an R-value of ~0.38)

270 was used, as this has been shown to be a realistic average (Smerdon, 2012). The median calculated SNR was 0.79 for precipitation and 0.57 for temperature, suggesting the prescribed SNR of 0.4 is a conservative estimate. The pseudoproxies were also degraded to reflect the length, timespan and resolution of the real proxies.

3.2 Network ensemble creation

- 275 The creation of a network ensemble was done using a calibration-validation scheme to assess the ability of various pseudoproxy combinations to reconstruct multi-decadal ENSO-like precipitation or temperature variations over the past millennium. As 20CRv2c only covers \sim 160 years, it is not suitable for testing over these timespans and the past1000 runs from GCMs were used instead. To account for the fact that the ENSO patterns in GCMs are different from the pattern in 20CRv2c
- 280 (and the real ENSO pattern is likely to be different again), two different GCMs are used for the calibration and validation stages. This means the sensitivity of the networks to the shape of the ENSO-like pattern is tested. GCM selection is described in Appendix B. The entire process was done separately for precipitation and for temperature B2. The precipitation and temperature calibration GCMs (GCM_{cal}) were CCSM4 and ISPL-CM5A-LR, respectively; the corresponding validation 285 GCMs (GCM_{val}) were GISS-E2-R and BCC-CSM1-1.

3.3 ENSO reconstruction

A-Using the GCM_{cal} past1000 dataset, a thousand proxy networks were created via an 'add-one-in' pseudoproxy algorithm that automatically builds a network based on which additional how much each proxy improves the reconstructive power of the network the most (Figure 1). Similar to a for-

- 290 ward stepwise regression procedure, GCM_{cal}-derived pseudoproxies are gradually added to a 'base' 'base' network of zero based on which creates the best *new* network proxies, testing the quality of the network with each addition, until all proxies have been included incorporated (Fig. 1 a&b). The final 'optimal' optimal' network is that which performed best over all steps (Fig. 1 c). By repeating the process 1000 times adding different random noise series with a signal-to-noise ratio (SNR) of 0.4
- 295 each time (Smerdon, 2012), it takes account of variations in ENSO's influence at different locations and the presence of non-climatic proxy noise to the pseudoproxies each iteration, it addresses the influence of stochastic processes on the ability of a proxy network to optimally reconstruct the largescale ENSO pattern. The 20CRv2 dataset from which the pseudoproxies were created was split into a training (1950-2010) and a validation (1871-1949) set
- 300 The reconstruction process itself is a weighted average approach, where the proxy weights are based on the ENSO-like EOF pattern of the GCM_{cal} past1000 run (for the add-one-in network building) or 20CRv2c (for the final reconstruction). First, all (pseudo-)proxies in the network were normalised to a common period of at least 100 years (see Sect. 3.3) and transformed using an inverse transform sampling (ITS; Emile-Geay and Tingley, 2016) to approach a normal distribution. The

- 305 EOF pattern (which dictates the proxy weights)was derived from only the training data. Pseudoproxies taken from the full (1871–2010) dataset were weighted ('trained') based on that EOF and networks created accordingly. The ability of these networks to estimate the trueENSO timeseries was then established by testing how well the reconstructions tracked the mean over the validation period using the values W at the proxy locations *i* were scaled such that their absolute sum at each timestep *t* is
- 310 1 (Equation B3). This EOF scaling deals with the fact that the number of proxies available changes over time, preventing more proxy-dense periods from getting amplified. Each proxy series P was then weighted by its corresponding (scaled, time-variable) EOF value Wn_P . Finally, the *n* weighted proxy series Pw were summed to create a single reconstruction series $ENSO_r$ (Equation B4. This is essentially a 'coefficient of efficiencysparse' score (CE; Equation ??). Since there is no standard
- 315 significance test for CE reconstruction of the PC, which is the dot product of the full raw dataset and EOF. The quality of a network was assessed by comparing $ENSO_r$ with the PC using the Pearson rank correlation *R* (see Appendix B4).

Validation was performed in two steps. First, the 1000 networks produced with the GCM_{cal} were used to make reconstructions using GCM_{val} past1000 data and the GCM_{cal} EOF. Using data from

- 320 a different GCM ensures complete separation between the calibration and validation periods, and tests the sensitivity of the networks to the spatial stability of the EOF pattern, as the ENSO-like EOF from each model and from 20CRv2c is different. The switch from GCM_{cal} to GCM_{val} thus mirrors the switch between the GCMs and 20CRv2c. Each network was reconstructed 1000 times using GCM_{val} pseudoproxies, again adding different noise realisations for each iteration. Validation
- 325 test scores were calculated to check the quality of these validation reconstructions compared to the validation PC (calculated using EOF_{cal} and GCM_{val} past1000 data). Second, critical values (CE_{crit}) were calculated for each network for the validation test scores were calculated by repeating the reconstructions using pure noise series in lieu of the pseudoproxies first validation step but using the GCM_{val} piControl run. If the validation CE-R-value of a network failed to exceed CER_{crit} , the
- 330 <u>network's-its</u> reconstruction was deemed to be no better than random noise and was consequently discarded.

3.3 Final reconstruction

The remaining networks were used to create an ensemble of real ENSO reconstructions, $ENSO_rs$ using the real proxy data. The proxy records were first normalised to account for the different

- units (Equation B2; note this and other pre-processing steps were also applied to the pseudoproxies discussed above)) and subjected to an ITS transform, before undergoing the same reconstruction process used in the network creation. All ensemble members (ENSO timeseries derived from the networks $ENSO_r$) were then re-normalised to the reference period 0-650 yrBP to ensure comparability. The final ENSO reconstruction was taken as the ensemble mean, while the ensemble range
- 340 serves as represents part of its uncertainty envelope.



Figure 1. Network creation process diagram. Overview of the network creation process. a) A new network is created from the base network (*base*) plus each pseudoproxy individually, and tested for its reconstructive power. This results in *n* test scores; b) the highest score (max_n) is selected and the associated proxy is moved from the test-proxies to *base*. This is repeated until all test-proxies are incorporated into *base*. c) The 'optimal' network is selected by cutting *base* where max_n was highest. The entire process is repeated 1000 times, with new noise realisations being added to the pseudoproxies at the start of each run.

The last step in creating the reconstructions reconstruction was calculating the final error range. As the proxy availability varies over time, root Root mean square errors (RMSEs) were calculated for each timestep separately. This was done by calculating the RMSE for a network that only contains the proxies available at that timestep: for reconstruction ensemble network n, the proxies available at

- 345 time t were used as a frozen(unchanging) network to create 1000 pseudo-reconstructions from which RMSE values were calculated for time t. Repeated for each timestep, this resulted in 1000 absolute error value timeseries for each network n. This was translated into ensemble memberuncertainty limits by adding and subtracting the during validation, providing 1000 error series from the ENSO timeseries (to get error estimates for each ensemble member. The 95th percentile for each member
- 350 was calculated from this, and added and subtracted from the $ENSO_r$ series to find the maximum and

minimum error limitsrespectively) and taking the 5-95th percentile over their full range. The uncertainty envelope around the final ENSO reconstruction (i.e. the ensemble mean) is thus a combination of the reconstruction ensemble range and the error ranges for individual ensemble members.

While the pseudoproxy experiments described above give some information about the quality of

- 355 the reconstructions in an ideal world (albeit with random noise), they cannot guarantee the quality of the real proxies. To test this, a leave-one-out(LOO) test was performed. It compares the correlation between a single proxy and the ENSO reconstruction made without that proxy in the real world and in an ideal world (again using pseudoproxies). If the expected (based on pseudoproxies) and observed (from the real proxies) correlations are very different (e.g. opposing signs), it calls for some
- 360 caution in interpreting the reconstructions and/or using the proxy data. Issues with individual proxies could include systematic (non-random) non-ENSO signals linked to other climatic phenomena such as monsoons, biological processes (e.g. age-related changes in growth rates), or the non-climatic random noise may be higher than estimated (SNR>0.4) such that the ENSO signal is weaker than simulated by the pseudoproxy. The probability of a lower-than-predicted ENSO signal increases with
- 365 sparser n 1 networks (the definition of 'too sparse' is very subjective, but see e.g. Mann et al., 2007, 2008; Tingley et al., 2012; W Alternatively, it could be speculated that the ENSO reconstruction made without the excluded proxy record is inaccurate. For example, at least one of the *included* proxies may not behave as expected. In this case, those proxies would presumably also show up with unexpected correlations. With so many possible causes for the different correlations, it is difficult to reject any one proxy outright. Instead,
- 370 some degree of uncertainty must be accepted as proxy data will never be perfect. The impact of said proxies is checked by leaving them out of the network ensemble altogether and comparing this reduced reconstruction with the full version.

The combination of the validation methods and error estimates described here account for a range of uncertainty sources. The add-one-in approach and CE_{crit} threshold measure the expected

- 375 (pseudo-world) ability of the proxy networks to reconstruct ENSO, while RMSE estimation explicitly takes into account the effect of the estimated proxy noise (which is also addressed by the add-one-in approach through network selection). The LOO test finally inspects the actual performance of the real proxies compared to their expected behaviour, providing a measure of confidence in how realistic the pseudoproxy experiments are, as well as serving as a check on the appropriateness of the real
- 380 proxies.

3.4 LIA-MCA difference analysis

The absence of a known reference period to which the reconstructions can be calibrated precludes any absolute comparison of the result with recent trends. However, it is possible to ascertain whether the MCA and the LIA differ significantly in how 'El Niño-like' they are. Evaluating the LIA-MCA

385 difference directly also removes the bias introduced by taking any reference period (Mann et al., 2009). To do this, the means over the two periods were taken and the MCA mean subtracted from

the LIA mean. If the difference is significantly greater than zero, the LIA is more El Niño like than the MCA; if the difference is significantly less than zero, the MCA is more El Niño-like than the LIA.

390 4 Results: ENSO reconstructions

The final ENSO reconstructions for precipitation and temperature and their proxy network density are shown in Fig. ??Figs. 2 and 3. The final number of networks included in the precipitation ensemble is $\frac{5691000}{2000}$, of which $\frac{274999}{274999}$ are unique (Fig. ??2a). The total number of proxies used is $\frac{2348}{2348}$, with a maximum of $\frac{2240}{2240}$ for a single network. Proxy availability increases steadily

- 395 throughout time, save a slight drop off in the most recent period (Fig. ??2b). Although there is some spread in the ensemble, particularly in the earliest period, there is a coherent trend there are clear peaks and troughs visible. The within-ensemble coherence was tested by correlating 1000 randomly chosen pairs with each other. This confirmed that there is generally good agreement over the full period (0-1500-100-1500 yrBP) as well as during the MCA and LIA individually , with only a
- 400 few negatively correlating ensemble members during the MCA (Fig. 4). There is a long-term trend towards more ENSO-like conditions evident in the precipitation reconstruction with a slowdown during the MCA.

The temperature reconstruction ensemble consists of 354-617 optimal networks, all of which are unique (Fig. ??e3a). The within-ensemble correlations are much-lower than for precipitation

- 405 though still mostly in the LIA though still positive, and there is no distinct trend visible in the reconstruction. The total number of proxies used is 267, with a maximum of 116 for a single network. Despite the higher number of proxies available for temperature, the median proxy coverage (Fig. ??d_3b black line) is worse-lower compared to the precipitation reconstruction; while over half the years in roughly the most recent 1000 years of the precipitation reconstruction are
- 410 based on a median of 11-8 or more proxies, this value is only 5.5 for temperature. This is despite the significantly higher number of available temperature proxies. However, most of these proxies are tree ring is only true for the last ~450 years of the temperature reconstruction. The steep increase in Fig. 3b. reflects the high number of treering and coral series, all but a handful of which are less than 600 years long (cf Mann et al., 2008) which is reflected in the steep increase in Fig. ??d,
- 415 and the vast majority (cf Mann et al., 2008; Tierney et al., 2015) and most of which are clustered in North America. This limits the ability The add-one-in method has mitigated some of the risk of co-varying, non-white noise in a subset of the proxies to cancel out each other's noise and amplify their common ENSO signals, hence diminishing the quality of skewing the resulting reconstruction; testing showed that when all North American treering records were added to the reconstruction, a
- 420 regional non-ENSO trend obscured the ENSO signal (not shown). However, the reconstruction. The uncertainty range on the temperature reconstruction accordingly increases back in time, much more

so than the precipitation reconstruction which shows a relatively consistent uncertainty band (note the different scales for the two reconstructions relatively poor spatial coverage elsewhere and the lack of long proxies leaves the reconstruction prone to spurious noise-driven trends in the earlier period.

425 Unlike the precipitation ensemble, the temperature ensemble members vary quite widely among them, particularly in the early period (Fig. 4). Nevertheless, in both cases for both temperature and precipitation the error from proxy noise is overshadowed by the uncertainty associated with the choice of network – the ensemble spread makes up the bulk of the uncertainty envelope.

Figure ?? Figures 5 and 6 shows the proxy locations plotted onto the precipitation (top) and
temperature (bottom) EOF patterns. The size of the bubbles is an indication how many ensemble members contain the proxy, their colour is the relative EOF weighting with a darker shade being a higher weighting and temperature EOF patterns, respectively. The proxies included in the precipitation ensemble members are well-distributed over the western and eastern side of the Pacific, though missing good coverage of the central Pacific. The relatively uniform size of the bubbles suggests that
there is no immediate preference of any one proxy over the others.

The spatial distribution of the temperature proxy locations, in contrast, is highly skewed towards North America (Fig. **??**<u>6</u>), where most of the tree ring treering records are located. Although a wider range of proxies was considered initially including several in the western and central equatorial Pacific , these were rejected for various reasons including resolution, dating error, length, or low

- 440 ability to capture the large-scale EOF pattern (see Appendix A and Tables 1 and 2), and again the central Pacific lacks coverage. The combination of this poor spatial coverage, low temporal coverage (Fig. ??d2b) and wide uncertainty envelope ensemble range (about double that of precipitation) leads to the expectation that the temperature reconstruction is of significantly lower quality than the precipitation reconstruction. This is indeed supported by the higher error range There is no
- clear preference of any combination of proxies, with most proxies being selected equally often (i.e. equal bubble sizes). The fact that the similarity of the EOF patterns of GCM_{cal} and GCM_{val} to the 20CRv2c EOF pattern was lower for temperature than for precipitation (Appendix. B2) further reduces confidence in the temperature reconstruction.

These maps-Figures 5 and 6 illustrate the benefit of using the pseudoproxy approach in creating

- 450 the 'optimal' networks. There is no direct correlation between proxy weighting (indicated by the bubble colour) and frequency of use, suggesting that other aspects such as resolution, length and the relationship to other proxy locations played a significant role in determining the usefulness of a proxy which would be difficult to judge from the outset. The fact that the choice of proxy network is the dominant source of error (??a c) is further evidence of the utility of the pseudoproxy 'optimal'
- 455 network method. The high clustering of temperature tree ring treering records in North America is an example of where the add-one-in method has worked to reduce the risk that some co-varying, non-white noise in a subset of the proxies skews the resulting reconstruction; testing showed that

when all North American tree ring treering records were added to the reconstruction, a regional non-ENSO trend obscured the ENSO signal (not shown).

460 4.1 Comparing precipitation and temperature

Figure 7 shows the range of LIA-MCA differences for the individual members within the precipitation and temperature ensemblesrespectively. In the former case, . The precipitation interquartile range indicates the LIA is significantly more El Niño-like than the MCA, though the difference is statistically insignificant (p = 0.22). For temperature, there is no evidence of any difference between

- 465 the ENSO-like state of the MCA and the LIA, with a median value very close to 0 (p < 0.01). The temperaturecase is not clear, with the median difference falling on the zero line. The range is also much larger p = 0.48). There are also many more outliers (i.e. values outside the the 95% confidence interval) compared to precipitation, again reflecting the high uncertainty on the temperature reconstruction.
- 470 Figure. 8 shows the correlation between 1000 randomly chosen combinations of temperature and precipitation ensemble members as an indication of the agreement between the two climate variables. The agreement is poor, with median correlations close to zero for all years as well as the MCA and the There is no correlation positive or negative apparent between the temperature and the precipitation reconstructions, neither over the entire 1500 years nor over the MCA or LIA indi-
- 475 vidually. This is most likely Whether this is a true physical phenomenon or simply a reflection of the high uncertainty on the temperature reconstruction is difficult to separate. Therefore, it is not possible to <u>categorically</u> determine a systematic difference between the ENSO signals in temperature and precipitation proxies.

4.2 Leave-one-out results

- 480 The LOO test results are shown in Fig. ??. Perfectly predicted proxies would fall on The definitions of the MCA and the LIA used here are based on those given by Yan et al. (2011b) ; there are many alternative definitions, however (Jones and Mann, 2004). To test the sensitivity of the results to the 1:1 line, with the most undesirable results in the top-left and bottom-right quadrants (where pseudoproxy and real proxy have opposing signs). As there is random noise in the pseudoproxies
- (and in addition the noise profiles in real proxies are likely to be more complex than assumed in the proxy experiments), it can be expected that their correlations with the ENSO reconstructions will differ from the pseudoproxy case to some degree. The LOO results are difficult to interpret, and there are no obvious trends. For both temperature and precipitation, real proxy correlations tend to be weaker than pseudoproxy correlations. There is no consistent relationship with proxy
- 490 type (not shown) or EOF weighting (greyscale shading in Fig. ??). However, there appears to be some link to proxy length particularly in temperature, with shorter proxy records more likely to perform poorly (dot size in Fig. ??). The short proxies in this case tend to be tree rings located

in North America, so it is likely that this is a combination of length and location. It is possible that there is some covariability among these records that is not related to ENSO, obscuring the

- 495 ENSO signal here. Moreover, it could be an expression of the 'segment length curse' where the ability of tree rings to capture low-frequency signals is limited by their length (Cook et al., 1995). The two short temperature records with positive pseudoproxy correlations and negative real proxy correlations (bottom right quadrant), incidentally, are both coral records located in the southern West Pacific and are thus subject to different processes that can obfuscate the ENSO signal. Without more
- 500 detailed analysis (and a larger sample size) it is impossible to make any statistically sound statements regarding these differences however.

As none of the temperature proxies in the anti-correlated quadrants (top-left and bottom-right) are identifiable for having a particularly high correlation in the real world, a blanket exclusion of all proxies in those two quadrants was performed to test their influence on the ENSO reconstruction (this

505 is also possible to do in the temperature case as there is a sufficient number of remaining proxies). Despite removing 69 proxies, the reconstruction was not significantly affected with no statistically significant change in the MCA-LIA difference (not shown).

In the case of precipitation, two proxies have a strong positive correlations where a negative correlation is expected (top left quadrant) and one has a strong negative correlation where a positive

- 510 correlation was expected (bottom right quadrant). Recreating the reconstruction ensemble excluding these proxies from all networks completely again did not significantly change the final ENSO ensemble, though it did slightly increase the definition of these periods, we recalculated the LIA-MCA difference (not shown) difference using two widely used alternative definitions: from Mann et al. (2009) (MCA = AD 950–1250, LIA = 1400–1700) and the Intergovernmental Panel on Climate Change (IPCC)
- 515 Fifth Assessment Report (MCA = AD 950–1250, LIA = 1450–1850; Masson-Delmotte et al., 2013, , Fig. 9). For precipitation, the difference between the two period is more pronounced for the alternative definitions, with a weakly significantly more El Niño-like LIA (p < 0.1). For temperature there is very little change; although the median is negative for the alternative definitions, the interquartile range still encompasses zero. The precipitation reconstruction thus suggests that the LIA was more
- 520 El Niño-like than the MCA, but our conclusion that there is no evidence for any precipitation-temperature correlation stands.

5 Discussion

An important question addressed in this study is whether the modern-day links between ENSO-like temperature and precipitation in ENSO-persist back in time. The two ENSO reconstructions presented

525 here provide no strong evidence of a disagreement over whether the LIA or the MCA was more El Niño-like. The precipitation reconstruction suggests the LIA is significantly more El Niño-like than the MCA. The difference between the two periods in the temperature reconstruction is consistent with zero, but very uncertain. The disappointing quality of the temperature reconstruction, which limits the statistical robustness of the precipitation-temperature comparison, is likely due to the low

530 number and unequal distribution of available datalocations. Most temperature proxies are located in teleconnected regions outside the ENSO source region, which have been shown to be subject to more temporal variability in precipitation-temperature relationships (Wilson et al., 2010; Coats et al., 2013; Gallant et al., 2013; Lewis an

Despite the shortcomings of GCMs in simulating the dynamics of ENSO, they are useful for assessing the coupling between equatorial Pacific SST change and impacts on global There is no concrete evidence in this study of any correlation between the precipitation and temperature reconstructions, whether positive (as in the modern day) or negative (as suggested by Yan et al., 2011b). This is contrary to expectations based on instrumental and modelling data, which both show a strong relationship

540 ENSO-like temperature-precipitation coupling in GCMs, we calculated the correlation between the temperature and precipitation ENSO-like EOF timeseries (PCs) in five GCMs from the Coupled Model Intercomparison Project Phase 5 (the six CMIP5). All five show a consistently positive GCMs listed in Appendix B2. Four of the six models show a significant (p < 0.05) positive precipitation-temperature correlation over the study region (40°S – 40°N) at annual and 30-year resolution for the historical

between ENSO-like precipitation and temperature. To test the robustness of this coupling in models the

- 545 (AD 1850–2005)and last millennium (AD 850-1850) runs for both annual and 30-year resolution $(R^2 \ge 0.76, \text{run } (0.74 \le R^2 \le 0.98), \text{ and five out of six for the past1000 run } (0.30 \le R^2 \le 0.92;$ not shown). This is similar to the 20CRv2 data $(R^2 = 0.87)$. Understanding and resolving this potential divergence in precipitation and temperature proxy data coupling in the 20CRv2c data $(R^2 \ge 0.76)$. The fact that the palaeodata apparently does not display this relationship over the
- 550 past two millennia (cf Yan et al., 2011b, and this study) is thus interesting from a physical dynamical point of view as it contradicts the our conventional understanding of ENSOlong-term ENSO-like climate change.

There are few other published ENSO-related multiproxy reconstructions based solely on precipitation proxies; these include Stahle et al. (1998) and Yan et al. (2011a), which both focus on the Southern

- 555 Oscillation Index (SOI, which is negatively correlated with ENSO). Stahle et al. (1998) use a network of tree rings to reconstruct winter SOI between AD 1706-1977. They note a slight tendency towards a stronger mean SOI (i.e. more La Niña-like state) in the latter part of the record, accompanied by increased variability. As this record only covers a fraction of the reconstruction presented in this paper and is focused on annual variability rather than (multi-)decadal trends we cannot draw
- 560 conclusions about their similarity. A longer (2000 year) record is produced by Yan et al. (2011a), who create a proxy SOI using is also no evidence in the two reconstructions presented here that there was any significant difference in the mean ENSO-like climate state during the MCA and the LIA. This is also contrary to the findings of Yan et al. (2011b). They create a SOI reconstruction (SOI_{nr}) from two precipitation proxies from the Galápagos (Conroy et al., 2008) and the Indo-Pacific

- 565 Warm Pool (Oppo et al., 2009), weighting them according to the relationship of local rainfall to the instrumental SOI. Interestingly, the broad trends in their reconstruction are opposite to oursSOI_{pr} shows broad trends opposite to the precipitation reconstruction presented here, with a more La Niña-like LIA compared to the MCA. While the two proxies used were considered for this study, they were both rejected due to high dating errors (average around 100 years). Several other precipitation (Tier-
- 570 ney et al., 2010; Yan et al., 2011b) as well as temperature (Conroy et al., 2010) proxies supporting the above study 's conclusions similarly have conclusions of the Yan et al. (2011b) study were similarly rejected due to high dating errors. Additionally, a, as were proxies supporting the opposite conclusion (Partin et al., 2007; Conroy et al., 2009). Testing showed that applying the method described here using only the two proxies used by Yan et al. (2011b) produced highly similar results to their
- 575 SOI reconstruction, suggesting it is not a methodological difference but rather related to proxy selection. A reconstruction based on only two proxies is (poorly dated) proxies is likely to be more vulnerable to spurious noise or other climatic influences distorting the ENSO signal, as is evidenced by the degradation back in time of the reconstructions presented in this study as the number of proxies declines. This highlights the need for more accurately dated proxy records, which remains an
- issue for low-resolution but long proxy archives such as marine sediments (Jones and Mann, 2004).

A number of other (non-temperature or precipitation) ENSO-sensitive proxies that were not included in our reconstructions provide evidence for a more La Niña-like climate state in the MCA compared to the LIA, although the mean state of the LIA appears inconsistent. Sedimentary sterol concentrations

- 585 in marine sediment off the Peru coast Makou et al. (2010) suggest the MCA coincides with a reduction in El Niño activity, with both El Niño and La Niña activity increasing from the late MCA onwards. Based on a range of North American proxies Graham et al. (2007) conclude that the MCA was characterised by arid conditions in western North America consistent with a La Niña-like state, followed by a wetter LIA. A basin ventilation record from the Western Pacific Warm Pool (WPWP)
- 590 (Langton et al., 2008) agrees particularly well with the earlier part of our precipitation reconstruction. It shows a peak in El Niño activity at ~1150 yrBP and a distinctive minimum during the MCA, followed by a more El Niño-like LIA characterised by a steady decline in activity. This decline is not apparent in our reconstruction, but is reflected in some other multi-millennial proxy records (Moy et al., 2002; Stott et al., 2004; Com
- 595 Most published temperature multi-proxy reconstructions of ENSO focus on one of the variability are temperature-based, and focus on NINO regions. A NINO3 region (90°W–150°W and 5°S–5°N) temperature reconstruction by Mann et al. (2009) shows a slow millennial-scale warming trend (to a more El Niño-like state) from AD 1100 onwards, with relative cooling during the MCA compared to the LIA consistent with a La Niña-like state during the MCA. In contrast, Emile-Geay et al. (2013b) are unable to detect a systematic difference between the MCA and LIA in their Boreal winter
- NINO3.4 (120°W–170°W and 5°S– 5°N) SST reconstruction. This discrepancy, which is consistent

with the findings of this study. The discrepancy between the two ENSO reconstructions may be due to the difference in proxy networks, particularly the use of lower-resolution proxies here and by Mann et al. (2009) which contribute a substantial part of the signal, or due to the slightly differ-

- 605 ent definition of the NINO regions. In addition to SOI and NINO-region reconstructions, there have been several attempts at reconstructing the coupled ocean-atmosphere ENSO trends and variability (Gergis and Fowler, 2006; Braganza et al., 2009; Gergis and Fowler, 2009; McGregor et al., 2010). However, these are shorter (going back to AD 1500) thus precluding any comparison with the MCA.
 A number of other (non-temperature or precipitation) ENSO-sensitive proxies that were not included
- 610 in our reconstructions support the LIA-MCA difference evident inour reconstruction, although there is less agreement over the mean, or the target season (Boreal winter versus annual). Other reasons may be related to the methodology or target instrumental dataset, particularly for low-frequency variability and amplitude. Work by Emile-Geay et al. (2013b) indicates that the results of many temperature reconstruction methods are sensitive to the target SST dataset used for calibration,
- 615 and Wang et al. (2015) find that the La Niña-like pattern in the MCA evident in Mann et al. (2008) is not a robust feature across CFR methods. The fact that multi-proxy reconstructions are less likely to show strong differences between the ENSO-like state of the LIA. Sedimentary sterol concentrations in marine sediment off the Peru coast Makou et al. (2010), suggest the MCA coincides with a reduction in El Niño activity, with both El Niño and La Niña activity increasing from the late
- 620 MCA onwards. Based on a range of North American proxies Graham et al. (2007) conclude that the MCA was characterised by arid conditions in western North America consistent with a La Niña-like state, followed by a wetter LIA. A basin ventilation record from the Western Pacific Warm Pool (WPWP)(Langton et al., 2008) agrees particularly well with the earlier part of our precipitation reconstruction. It shows a peak in El Niño activity at 1150 yrBP and a distinctive minimum during
- 625 the MCA, followed by a more El Niño-like LIA characterised by a steady decline in activity. This decline is not apparent in our reconstruction, but is reflected in some other multi-millennial proxy records (Moy et al., 2002; Stott et al., 2004; Conroy et al., 2008). MCA and the LIA again highlights the potential sensitivity of individual records to non-physical trends, and suggests that conclusions drawn from single proxy records must be considered with caution.
- An issue not addressed in this study is the role of different 'flavours' of ENSO patterns. A different type of ENSO pattern, first defined by Ashok et al. (2007) and dubbed ENSO Modoki, differs from the traditional ('canonical') ENSO pattern in the shift of postive SST anomalies from the western Pacific (mainly in NINO3 and NINO3.4) to the central Pacific (NINO4; 170°W–120°W and 5°S– 5°N), and its mid-latitude teleconnections. It is sometimes defined as the EOF2 of detrended SST
- 635 data (note that the data in this study was not detrended, hence here it would be EOF3 Ashok et al., 2007; Cai et al., 2015a, b), or a combination of EOF1 and EOF2 (Takahashi et al., 2011; Karamperidou et al., 2015). Some modelling studies suggest that ENSO Modoki will increase in frequency compared to canonical ENSO as a result of anthropogenic climate change (Yeh et al., 2009; Kim and Yu, 2012; Cai et al., 2015a, b).

and there is some model evidence that ENSO Modoki was also more common in the mid-Holocene (Karamperidou et al., 2015).

640 The difference in equatorial spatial pattern and teleconnections has implications for the interpretation of the proxy reconstructions in this study, as ENSO Modoki-like climate change may appear here as a reduction in ENSO-like activity.

The poor quality of the temperature reconstruction, which limits the statistical robustness of the precipitation-temperature comparison, is likely due to the low number and unequal distribution

- of available data locations. Most temperature proxies are located in teleconnected regions outside the ENSO source region, which have been shown to be subject to more temporal variability in precipitation-temperature relationships (Wilson et al., 2010; Coats et al., 2013; Gallant et al., 2013; Lewis and LeGrande, 2015). A multi-region tree ring treering reconstruction of ENSO variability displays substantial variability in the strength of ENSO teleconnections over time and space (Li et al., 2013). The authors find that
- 650 the Pacific Northwest and Texas-Mexican regions show highly unstable teleconnections (although there is no discussion on whether this is related to the different ENSO flavours). This may explain the lack of ENSO signal in the temperature reconstruction presented here, as many of the temperature proxies are located in these regionsteleconnected regions (Fig. 6). If the strength of the teleconnection has indeed changed over time, the weightings based on modern-day ENSO patterns would not
- 655 reflect this and we would thus lose some ENSO signal; thus this reconstruction should be regarded as an indication of change of the modern-day ENSO-like climate pattern only. Without proxies located in the centre of action or more robustly teleconnected areas, this the loss of signal due to unstable teleconnections can be expected to be substantial as suggested by the results presented here.

An interesting observation of the EOF maps presented here (Fig. ??) is a distinct lack of 5 and 6)

- 660 is the low to no correlation between EOF weighting (bubble shading) and how often proxies are used in a network. Two (bubble size). Correlations of temperature proxy frequency of occurrence versus GCM-derived and 20CRv2c-derived EOF weighting are 0.23 and 0.20, respectively (p < 0.05); there is no significant correlation for temperature proxies (p > 0.54). Two possible explanations for this are i) the climatic noise in the high-occurrence but low-weighted areas is less spatially correlated
- 665 with the noise elsewhere than in the low-occurrence but higher weighted areas; or ii) the length and resolution of the proxy records have a more important effect on a proxy's utility than its weighting. The precipitation proxies ' frequency of use lends support to the former explanation, as they are all more or less selected a similar number of times regardless of proxy record length or resolution. The latter explanation finds support in the temperature proxy distribution, where several low-weighted
- 670 but long tree rings (e.g. ca051; Table 2)in North America are strongly preferred by the networks. The reality is probably For instance, the proxies off the Australian coast and in the west Pacific islands are mostly short (< 500 years) coral records; while several of them have high weighting, their frequency of occurrence is very low. The proxy at the southern tip of Australia, in contrast, is a ~ 3600 year long treering record, and is the most frequently used temperature proxy. Overall, however, temperature</p>
- 675 proxy length is only very weakly correlated to occurrence frequency (R = 0.17, p < 0.05). The SNR

assigned to the temperature pseudoproxies is similarly only very weakly correlated to frequency (R = 0.13, p < 0.05). In the precipitation case, neither length nor SNR are significantly correlated to how often the proxies occur in the ensemble. The selection process is likely driven by a combination of both these factors, these factors rather than any single factor, and is modulated by the number of

- proxies available. More detailed analysis will be needed to elucidate this. There is some evidence that ENSO modulates the Pacific Decadal Oscillation (Yuan Zhang et al., 1997) on multidecadal timescales over the intrumental period (Newman et al., 2003) and further back in time (Verdon and Franks, 2006). The PDO is an SST anomaly pattern resembling ENSO located in the extratropical North Pacific $(20^{\circ}N - 45^{\circ}N)$. Comparison of the precipitation reconstruction in this study with a reconstruction of
- 685 the PDO over AD 993–1996 (MacDonald and Case, 2005) shows a slight tendency for the precipitation and PDO series to have the same sign over the MCA and LIA separately, although the relationships are not statistically significant (not shown). There is no indication of any relationship between the PDO and the temperature reconstructions, despite the fact that many of the temperature proxies are located in potentially PDO-sensitive areas (most notably North America). MacDonald and Case (2005) find
- 690 a strongly negative PDO during the MCA (roughly equivalent to a La Niña-like spatial pattern), which corresponds to the qualitatively La Niña-like tendency of the precipitation reconstruction presented here. While there may be some conflation of ENSO and PDO signals in the reconstructions due to the similarity of their spatial patterns, it is not possible to distinguish these signals here. Moreover, the lack of correlation with the PDO reconstruction suggests the reconstructions presented
- 695 here are distinct from the PDO. D'Arrigo and Wilson (2006) find no significant correlation between the 9-year smoothed reconstruction of the Asian expression of the PDO (based on East Asian treerings as opposed to the often-used North American treerings) and Boreal winter NINO3 SST, suggesting the ENSO-PDO link may be spatially variable.

5.1 Reflections on the method

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- 700 The method set out in this study is one of few which attempt to take into account the effect of real spatial and temporal patterns of proxy records, thus increasing our confidence in their ability to accurately evaluate the effectiveness of the networks. To our knowledge, this is the first time that only study in which realistic temporal proxy resolution has also been taken into account by the pseudoproxies, in addition to their length (Emile-Geay et al., 2013a; Wang et al., 2014). This is an
- improvement of the pseudoproxy design used by, for example, (Wang et al., 2014), who take into 705 consideration the declining proxy availability back in time but not their resolution. The authors find that this already significantly impacts the quality of multi-proxy reconstructions, so the inclusion of proxy resolution as done here is likely to have further impacts. More extensive research is needed to quantify this however.
- 710 However, the The 'optimal' network creation still has scope for improvement. Although we have screened for maximum dating errors, its effect on the included proxies is not explicitly included. This

is an issue assessed. This issue is often neglected in (multi) proxy reconstructions (but see Comboul et al., 2014, for a recent effort to address it systematically). Moreover, our noise simulation the noise simulation used here is relatively simplistic; the use of a wider noise spectrum (including red, and

- 715 possibly even blue, noise) may alter the composition of the networks (Smerdon, 2012, and references therein). However, the issue remains that there is no easy way to determine the real noise spectrum of the proxies. Further With the advent of more isotope-enabled GCM simulations, further improvement could come from more accurate estimations of the proxy-climate relationships via the use of proxy system models (e.g. Conroy et al., 2008; Evans et al., 2013; Russon et al., 2013; Stansell et al., 2013; Steinman et al., 2012; Steinman et al., 2012; Steinman et al., 2012; Steinman et al., 2013; Russon et al., 2013; Steinman et al., 2012; Steinman et al., 2013; Steinman et al., 2014; Steinman et al., 20
- 720 estimate more accurately the proxy-climate relationships (cf Conroy et al., 2008; Evans et al., 2013; Russon et al., 2013; Stansell et a The choice of dataset from which to derive an EOF is also a source of uncertainty (cf Emile-Geay et al., 2013b), as differences in the EOF pattern will affect the weighting of the proxies.

This is <u>particularly</u> pertinent for the precipitation reconstruction, as the modern-day ENSO precipitation signature is much less well-established than for temperature due to less and lower quality

- 725 data. To test the sensitivity of the results to the choice of dataset, we repeated the precipitation ENSO reconstruction using the Global Precipitation Climatology Project dataset (a combination of surface-based rain gauge data and satellite-derived estimates covering 1979-2012;). Note that since the dataset is much shorter (AD 1979–2010), it was not possible to divide it into a validation and a training set; instead, the entire dataset was used for both instances. This is the main reason this dataset
- 730 was not used for the main analysis despite its arguably better representation of the precipitation ENSO pattern. Most importantly, the GPCP-based ENSO reconstruction also shows a significantly more El Niño-like LIA compared to the MCA. Although there were some differences in the EOF pattern of GPCP and 20CRv2, the final ENSO reconstructions showed very similar short-term trends (not shown). The long-term positive trend evident in the 20CRv2-based reconstruction was not
- 735 present, however. This is most likely due to divergences in the prevalence of the proxies in the final ensemble.

In addition to the choice of modern dataset, another concern is temporal non-stationarity of EOF patterns within a single dataset. This instrumental data. This is partially tested by using different GCMs to calibrate and validate the proxy networks. However, the true ENSO-like pattern has been

- 740 <u>non-stationary over time, as</u> has been shown to <u>exist be true</u> in 20CRv2 for the NAO and Pacific North American (PNA), for example, by Raible et al. (2014) (Raible et al., 2014). We tested the stability of the <u>20CRv2-20CRv2c</u> temperature EOF used in this study by recalculating it for a running 30-year window and found substantial variability in the spatial pattern and amount of variance captured by the EOF. Further investigation is necessary to explore whether this result is an artefact of
- 745 internal variability, is due to uncertainties in the reanalysis dataset, or reflects real changes in the nature of ENSO. Nevertheless, it highlights the vulnerability of the majority of ENSO reconstructions (including ours) to the assumption that the modern-day ENSO is a good analogue for the past.

6 Conclusions

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We have presented two new ENSO reconstructions. Two reconstructions of ENSO-like climate change

- 750 are presented, based on temperature- and precipitation-sensitive proxies respectively. The quality of the reconstructions degrades further back in time as there is less proxy data available, which is particularly detrimental to the temperature reconstruction. The main implications of these reconstructions are:
 - 1. We find no evidence that the ENSO-driven changes in precipitation and in temperature are
- 755 in disagreement over the last millennium. The precipitation ENSO reconstruction suggests
 that the LIA was characterised by temperature and precipitation proxies disagree over the
 ENSO-like state of the climate during the past two millennia. The two reconstructions in
 fact show little to no correlation, which is surprising as there is a strong relationship between
 temperature and precipitation ENSO behaviour at interannual timescales in instrumental/reanalysis
 760 data and GCMs.
 - 2. The precipitation reconstruction shows a tendency for a more El Niño-like state compared with LIA compared to the MCA, while there is no discernible difference visible but the difference is not statistically significant and is not apparent in the temperature reconstruction(Fig. 7). The precipitation results hold when using 20CRv2 as well as GPCP for deriving the precipitation EOF, which is encouraging. The leave-one-out results hint at various possible sources of uncertainty and error, including proxy record length and type. However, excluding suspect proxies did not significantly change the results.

. This result is insensitive to the choice of definition for the MCA and LIA.

- 3. A major limitation on our ability to accurately reconstruct ENSO-ENSO-like climate change
 back in time is the lack of high-quality, long proxy records in the tropical and subtropical latitude bands, and we reiterate the need for continued efforts to collect such data. The discrepancies between the two series presented here and many other interannual and (multi-)decadal ENSO reconstructions are more likely to be reconciled with denser proxy networks in the ENSO source region, along with resampling of existing locations to increase the signal to
- 775 noise ratio (Wang et al., 2014). The pseudoproxy experiments described in this paper can quite easily be adapted to search for optimal locations from which additional proxy information would be the most beneficial, as previously done specifically for corals by Evans et al. (1998) (see also Comboul et al., 2015, for a recent endeavour).
- 4. A final caveat is the reliance on modern-day ENSO patterns and the implicit assumption of its stationarity through time. Hopefully continued Continued improvements in the ability of GCMs to accurately simulate and reproduce ENSO behaviour in conjunction with more highquality proxy data will give both the palaeocommunity and the modelling community an in-
creasingly reliable foundation for creating, calibrating and evaluating palaeo-ENSO reconstructions.

785 Appendix A: Proxy data details

Tables 1 and 2 provide an overview of the proxy records collected for this study. Where a proxy was rejected, the reason is given. 'AOI' refers to a proxy not being selected for any networks by the 'add-one-in' algorithm. This could be due to poor ability to capture the EOF pattern related to location or time resolution. Records from the NOAA Paleoclimate Database are identified by original

publications. Where there are multiple timeseries from one record publication, an identifier suffix is added. The naming of this identifier is always based on the naming in the original database files or the proxy type (e.g. $\delta^{18}O$, Sr/Ca, etc.).

Most tree ring treering records were taken from the dataset used by Mann et al. (2008), which is a reduced set derived from the International Tree Ring treering Data Bank (ITRDB, version 5.03;

795 www.ncdc.noaa.gov/paleo/treering.html). The naming for these series has not changed from the original (an abbreviated location followed by a core number). The tree ring treering series were subject to the following selection criteria (Mann et al., 2008):

(i) series must cover at least the interval 1750 to 1970, (ii) correlation between individual cores for a given site must be 0.50 for this period, (iii) there must be at least eight samples during the screened period 1800-1960 and for every year used. Series that 800 were redundant with other compilations [used in the Mann et al. (2008) study] were not included. Four other series were not included because of site- specific problems [...]. Of the remaining series, [some] had to be replaced because of format errors in the chronology file on the ITRDB [...], or because sample depth data were missing 805 from the chronology file. [...] When sample depth data were absent, the raw ring-width data from ITRDB were used to recalculate the chronology using program ARSTAN (Version 6.05P), with the following settings: a) a single detrending fitting a cubic spline of 50% variance reduction function at 66.6% the length of each sample, no stabilization of variance or autoregressive modeling, indices computed as ratio, that is measurement 810 divided by curve, and chronology calculated as biweight robust mean estimate.

Additional tree ring. The Tierney et al. (2015) coral dataset is a comprehensive compilation of coral data covering the last \sim 400 years. Most of the records in this database were used in this study as temperature proxies, with the following exceptions:

DeLong et al. (2012, 2013, 2014) were replaced by the coral-derived SST series as presented
 in original publications

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- Zinke et al. (2004); Kuhnert et al. (1999) were replaced by the coral-derived SST series as presented in Zinke et al. (2014)
- Goodkin et al. (2008) $\delta^{18}O$ and Sr/Ca were replaced by the coral-derived SST series as presented in the original publication
- 820 Pfeiffer et al. (2004) was excluded as the original publication shows that advection-induced SSS changes dominates over temperature in the coral $\delta^{18}O$ on interannual timescales
 - Swart et al. (1996b) was excluded as the original authors find no interannual $\delta^{18}O$ -temperature relationship
 - Swart et al. (1996a) was excluded as the original publication shows SSS dominates the interannual

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\delta^{18}O signal and the \delta^{18}O-precipitation relationship is unstable
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- For Abram et al. (2008); Cole et al. (1993); Nakamura et al. (2009), the coral $\delta^{18}O$ signal is not clearly dominated by temperature but is a combination of T and P
- For Cobb et al. (2003); Felis et al. (2000, 2009); Gorman et al. (2012); Linsley et al. (2006); Urban et al. (2000); Zinke et al. the coral $\delta^{18}O$ signal is not clearly dominated by temperature but is a combination of T and SSS
- 830

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- Linsley et al. (1994) is interpreted as a precipitation record as the original study shows the $\delta^{18}O$ signal is 80% precipitation influence
- Felis et al. (2009) Sr/Ca and δ¹⁸O, Kuhnert et al. (2005) Sr/Ca, Quinn et al. (1996), Quinn et al. (2006) Sr/Ca, Kilbourne et al. (2008) Sr/Ca and Druffel and Griffin (1999) δ¹⁸O were excluded as their

835 correlations with SST reported in Tierney et al. (2015) were of opposite sign to what is expected (i.e. positive when the physical processes should lead to a negetive correlation)

Additional treering and coral records were retrieved from the NOAA Paleoclimatology Database (http://www.ncdc.noaa.gov/data-access/paleoclimatology-data/datasets) and were used as presented there. Where available, temperature or precipitation converted series were used reconstructions were

- 840 <u>used (i.e. where the raw proxy series has already been converted)</u>. This was done to minimise biases due to nonlinearities in the raw proxy data which are accounted for in the conversion process. In some cases, two precipitation series were available for different seasons; these were summed (or averaged, <u>depending on the type of data)</u> to get a better approximate of an annual signal. While this may not be entirely accurate, annual signals are more desirable for the purpose of this study. Moreover, summing
- the records as opposed to treating them as individual records makes very little difference due to the nature of the method (weighting and summing the series). For coral records corals, spliced records were used where possible to maximise the available to maximise their length.

Proxy records with dating errors > 60 years were excluded from the analysis. The dating error was taken from the original publications where it was reported; otherwise it was derived from the

850 age model results in the raw data files. In the latter case, the maximum error reported for the past 2000 years was used; larger errors further back in time were thus not taken into account as they are irrelevant for this study.

Appendix B: Detailed methods

- The method developed in this study was used to create separate temperature and precipitation-based **ENSO** reconstructions reconstructions of ENSO-like climate change made from weighted temperature and precipitation proxy records respectively. The weights were based on Empirical Orthogonal Function (EOF) patterns derived from general circulation models (GCMs) and the Twentieth Century Reanalysis Project Version 2 (20CRv2). The EOFs were selected on the basis of their ability to represent the precipitation and temperature signatures of ENSO. The available proxy records
- 860 were combined into 1000 2c (20CRv2c). First, an ensemble of 'optimal' proxy networks using a pseudoproxy approachto automatically select the best combinations in the presence of white noise. This also acted to filter out proxies whose resolution, length or timespan were unfavourable. Each network was then used to create an ENSO timeseries with an associated error range. The final ENSO reconstruction was taken as the mean of all network timeseries, with an uncertainty envelope
- 865 determined by the ensemble range and the 5–95^t *h* percentile of individual members' error rangesis created using a GCM-based cross-validated 'add-one-in' approach. These networks are then applied to real proxy data to create a separate precipitation and temperature reconstruction of ENSO-like climate change over the past two millennia. Each step is described in more detail below.

B0.1 Pre-processing the data

870 All proxy timeseries were first averaged or interpolated to 30-year values. Since the proxy data have different units and cannot be compared directly, they were all normalised to a common period (a : b) where all proxies contain data within the network via the equation:

 $Pnorm_t = \frac{P_t - \mu_{a:b}}{\sigma_{a:b}}$

where $Pnorm_t$ is the normalised proxy value at time t, P_t is the original value at time t, $\mu_{a:b}$ is the mean value of proxy P between common period a:b, and $\sigma_{a:b}$ is the corresponding standard deviation. The length of a:b was ensured to be at least 100 years to reduce the probability of μ and σ being dominated by noise. In some cases this led to rejection of some proxies due to their length or their starting or ending too late or too early compared to the other records. This process of normalisation is similar to the method used in Wilson et al. (2010). To reduce overrepresentation

880 of more densely sampled locations, proxies that fell in the same grid box were averaged after normalisation.

B1 Method calibration and validation

When performing pseudoproxy experiments, it is important to implement some form of verification of the results. Cross-validation is frequently used for testing the quality of statistical reconstruction

- 885 and prediction methods (Mann et al., 2007; Emile-Geay et al., 2013a; Stahle et al., 1998). It involves testing the method using independent data; that is, data that is not used to develop the method. Here, this is done by separating the 20CRv2 data into a training(1950-2010) and a validation(1871-1949) set. This division is based on the fact that a higher percentage of the more recent reanalysis data is computed from observational data rather than model infilling. It is thus of higher quality and more
- 890 likely to give a realistic EOF pattern to use for calibrating the proxy networks. It could also be argued that the validation testing is more stringent, as the validation data is more likely to contain noise or inaccuracies and thus lower the validation scores.

There are several measures of quality for validation statistics, the most common of which are the coefficient of determination R^2 , the reduction of error (RE) and the coefficient of efficiency

 895 (CE). Comprehensive discussions on the relative merits and pitfalls of these measures can be found in the literature (cf Cook et al., 1995; Emile-Geay et al., 2013a). We chose to use CE as it is more stringent than RE and is more suitable for low-frequency reconstruction skill than R² (Bürger, 2007; Emile-Geay et al., 2013a). CE is calculated as follows:-

$$CE = 1 - \frac{\sum_{i=1}^{n} (z - \hat{z})^2}{\sum_{i=1}^{n} (z - \mu_v)^2}$$

900 Where z is the observed value, \hat{z} is the estimated value, and μ_v is the mean of z over the validation period. CE scores range from $-\infty$ to +1, with 1 being a perfect score. The remaining methods sections further elaborate on where the training and validation partitioning comes into effect.

B1 EOF calculation Empirical Orthogonal Function analysis

- Empirical Orthogonal Function (EOF) analysis decomposes a spatiotemporal dataset into stationary 905 time-varying coefficients. For a dataset of spatial resolution $x \times y$ and *n* time steps, it produces *n* maps (EOFs) of $x \times y$. The first map (EOF1) captures the largest fraction of variance of the original data. Each subsequent map maximises the amount of remaining variance captured, while whilst being completely uncorrelated (orthogonal) to all preceding maps. Every EOF map is accompanied by a principal component (PC) timeseries of length *n*, which describes how the magnitude and sign of
- 910 the EOF pattern varies throughout the datasetover n. The first few EOFs can usually be attributed to physical dynamical phenomena such as seasonality or ENSO. By only retaining the leading EOFs, a dataset can be 'cleaned' of the (assumedly) random noise captured by the lower-order EOFs.

EOF analysis was applied to the training set of the normalised 20CRv2-20CRv2c annual mean surface temperature and precipitation rate datasets to extract ENSO-like temperature and precip-

915 itation patterns respectively. The data were not detrended prior to EOF calculation as this may

remove some information about long-term trends in ENSO variability. The time series correlation of the normalised versus non-normalised ENSOEOFs was very high ($R^2 > 0.74$ for 20CRv2 and GPCP, not shownEOF patterns were derived from annual data because while this study does not attempt to reconstruct interannual variability, it is concerned with climate changes that exhibit the

- 920 classic ENSO-like spatial pattern. The EOFs were selected on the basis of their ability to capture the temporal evolution ENSO, measured by comparing the PC timeseries to three ENSO indices: MEI.ext (Wolter and Timlin, 2011), NINO3.4 and SOI (both available from http://www.cpc.ncep.noaa.gov/data/indices/). In both temperature and precipitation, the first EOF EOF2 displayed the signature ENSO pattern and had the highest correlation with the ENSO indices (precipitation $R^2 > 0.62$, temperature $R^2 > 0.66$),
- 925 and was thus selected as a basis for weighting the proxies. PCs were calculated for the full (PC_{t+v}) , training (PC_t) The precipitation and temperature EOF2 explain 11.57% and 9.75% of variance, respectively. These EOFs were used for the final reconstructions of ENSO-like climate change.

B2 GCM data

For the creation of the network ensemble, GCM data was employed. The objective of the 'add-one-in'

- 930 method is to create networks which accurately reconstruct the long-term (30-year averaged) ENSO signal. 20CRv2c covers less than 200 years, which is too short for meaningful evaluation of low-frequency change, particularly if the dataset is to be partitioned into calibration and validation sets. GCMs, meanwhile, offer much longer datasets. Although they cannot simulate the real temporal climate change and variability of the past 1000 years, they are still useful for the building of proxy network
- 935 ensembles, which asks only that they simulate realistic modes of spatiotemporal variability (i.e. EOF patterns). For the pseudoproxy experiment, the past1000 runs from two different GCMs were used for calibration (GCM_{cal}) and validation (PC_v) datasets GCM_{val}).

The following six GCMs (followed by their climate modelling groups in brackets) were considered as they have past1000 runs available:

- 940 CCSM4 (National Center for Atmospheric Research)
 - GISS-E2-R (NASA Goddard Institute for Space Studies)
 - MPI-ESM-P (Max-Planck-Institut für Meteorologie (Max Planck Institute for Meteorology))
 - IPSL-CM5A-LR (Institutenstitut Pierre-Simon Laplace)
 - BCC-CSM1-1 (Beijing Climate Center, China Meteorological Administration)
- 945 MIROC-ESM (Atmosphere and Ocean Research Institute (The University of Tokyo), National Institute for Environmental Studies, and Japan Agency for Marine-Earth Science and Technology)

All model datasets were regridded to $2^{\circ} \times 3^{\circ}$.

B3 Optimal proxy network creation

- 950 After screening proxy records as described in Sect. 2.1, a pseudoproxy experiment was conducted to create an Each GCM produces a different ENSO-like EOF pattern, with varying biases (Bellenger et al., 2014; Collins, 2005) ; there is further variation among the different model runs. For this study, the most 'optimal networkaccurate' ensemble. GCM past1000 runs were selected, in the sense that their EOF values at proxy locations were most similar to the corresponding 20CRv2c values, which is the most realistic EOF pattern
- 955 of modern-day ENSO available here. The real modern ENSO pattern will be different again, as will the real ENSO pattern of the past 1–2 millennia. By calibrating and validating the networks on datasets with slightly varying realisations of this ENSO pattern, the sensitivity of the networks to these variations is tested. EOF analysis was performed on the piControl and past1000 runs of the six GCMs, for precipitation and temperature separately. For each analysis, the first three EOFs
- 960 were retained for comparison to the 20CRv2c ENSO-like EOF. The GCM EOF values of grid boxes with proxies were compared to the corresponding 20CRv2c grid boxes via Pearson rank correlation. The two GCMs with the highest correlations with 20CRv2c across the two runs were chosen as GCM_{cal} and GCM_{val} for precipitation and temperature separately. As a result, CCSM4 ($R \ge 0.79$ in piControl and past1000) and GISS-E2-R ($R \ge 0.75$) were chosen as GCM_{cal} and GCM_{val} for
- 965 precipitation; ISPL-CM5A-LR ($R \ge 0.46$) and BCC-CSM1-1 ($R \ge 0.44$) were chosen as GCM_{cal} and GCM_{val} for temperature.

B3 Pseudoproxies

Since there is no straightforward way of assessing the quality or relevance of a proxy beyond the selection criteria already discussed, a pseudoproxy approach can aid in making a more objective

- 970 and refined decision on how to optimise the use of available proxy data (Smerdon, 2012). Since for pseudoproxies the 'ideal real world' is known (in this case the 20CRv2 GCM derived EOFs and PCs), it is possible to quantify the skill of the reconstruction. While a 'blanket' approach (in which every available record is used) may sound attractive, it increases the risk that some covarying, non-white noise in a subset of the proxies skews the resulting reconstruction. This is, for example, pertinent
- 975 in North America where there is high clustering of tree ring treering records. Testing showed that when all records were added to the reconstruction, a regional non-ENSO trend obscured the ENSO ENSO-like signal (not shown). The only case in which it is certain that using all available proxies is preferred, is when each gridbox contains a (non-climatic) noise-free proxy such that the network gives complete spatial and temporal coverage.
- 980 For the pseudoproxy experiment, the 20CRv2 datasetswere first replicated in the time dimension to get a length of 1000 years. Pseudoproxies were created by taking timeseries from the reanalysis datasets at Pseudoproxies are model or instrumental data series that are degraded by applying transformations and/or adding noise to simulate the behaviour of a real proxy (Mann, 2002). Proxy system models (Evans et al., 2013; Dee et al., 201

to characterise the mechanistic and forward processes connecting the response of a proxy archive to

- 985 an environmental signal and the subsequent observation of this response; this includes accounting for nonlinearities, multivariate responses, and measurement limitations. Many PSMs require an isotope-enabled GCM or other data not available in the original sources of the proxy data collected for this study, but the VSLite model is an easily implemented PSM for simulating treering widths (TRW) which needs minimal input (Tolwinski-Ward et al., 2011; Breitenmoser et al., 2014; Evans et al., 2014).
- 990 Using the R package VSLiteR available from GitHub (https://github.com/suztolwinskiward/VSLiteR), GCM precipitation and temperature data were combined to create pseudo-TRW datasets, with which TRW proxies were represented in the pseudoproxy experiment here. The rest of the proxies were represented by the GCM raw temperature or precipitation series.
- These precipitation, temperature and TRW series (taken from the real proxy locationsand applying
 995) were firstly degraded by adding white Gaussian noise. Information on true signal-to-noise ratios (SNR) of the various proxies is sparse in the literature. However, where data was available on the relationship between the proxy and the target climate variable in the form of *R*-values, SNR can be calculated via the following equation (Smerdon, 2012) :

$$SNR = \frac{R}{\sqrt{1 - R^2}}$$
(B1)

1000 Several original publications on individual publications provide such information(see Tables 1 and 2), and Tierney et al. (2015) have conducted a systematic comparison of most coral records included here against the Hadley Centre Global Sea Ice and Sea Surface Temperature (HadISST) 1900-1990 dataset. Where no concrete information was available, a value of SNR=0.4 was prescribed. While this has been shown to be a realistic average (Smerdon, 2012), comparison with the calculated SNRs

1005 in this study suggests it is in fact a relatively conservative value.

After the addition of noise, the pseudoproxies were degraded further to reflect the length, timespan and resolution of the real proxies. <u>Real proxies</u>' temporal resolution between 100-1100 yrBP 0-1000 <u>yrBP was applied</u>; this period was chosen as it is the focus of this study<u>study</u>. The resolution was recreated by assuming that each data point represents an average of the previous unsampled years; for

1010 example in a proxy with a 10-year resolution, data point n was recreated by taking the average over points (n-9): n. White Gaussian noise was added with a signal-to-noise ratio (SNR) of 0.4, which is considered a realistic average ratio for climate proxies (Mann et al., 2007; Smerdon, 2012). Data on real SNRs is sparse in the original literature

B4 Calibration: network creation

1015 After screening proxy records, selecting GCMs and creating pseudoproxies, a pseudoproxy experiment was conducted to create an 'optimal network' ensemble. The calibration stage builds proxy networks in a stepwise manner by incrementally adding the proxy that maximally improves the quality of the network reconstruction. All proxies were first subjected to inverse transform sampling (ITS) using

the MATLAB script (translated to R) available at https://github.com/CommonClimate/common-

- 1020 climate/blob/master/gaussianize.m. ITS converts the distribution of a timeseries to a standard normal distribution, thus reducing the bias introduced by nonlinearities inherent to many proxy records (Emile-Geay and Tingley, 2016). Lastly, the pseudoproxies were averaged to 30 years (using a simple average) to prevent high-resolution records from dominating the signal. This averaging period was chosen as our focus is on long-term ENSO state rather than inter-annual variability-, and reflects
- 1025 the resolution of many individual low-frequency proxy reconstructions (cf Yan et al., 2011a, b; Anderson, 2012; Rodysill et al., 2012 Then at each stage (for each interim network), the pseudoproxies in the network (derived from GCM_{cal} past1000) were first normalised to a common period (a : b) where all proxies data via the equation:

$$Pn_t = \frac{P_t - \mu_{a:b}}{\sigma_{a:b}}$$
(B2)

- 1030 where Pn_t is the normalised proxy value at time t, P_t is the original value at time t, $\mu_{a:b}$ is the mean value of proxy P between common period a:b, and $\sigma_{a:b}$ is the corresponding standard deviation. The length of a:b was ensured to be at least 100 years to reduce the influence of noise on μ and σ . In some cases, this requirement led to the rejection of one or more proxies as their length or position in time were not compatible with the other records. This process of normalisation is similar
- 1035 to the method used in Wilson et al. (2010). Proxies that fall in the same grid box were averaged after normalisation. This prevents overrepresentation of those locations, and improves their SNR by cancelling out some of the stochastic noise and amplifying their signal (Wang et al., 2014). Each normalised pseudoproxy Pn at location [x, y] was multiplied by a scaled version of the EOF
- value at location [x, y]. The scaling was such that at each timestep the absolute sum of the weights
 1040 was 1, which accounts for the fact that the number of locations with proxy data varies over the reconstructed period (especially the beginning and end). The weight of a given proxy location i can thus be considered an indication of the relative sensitivity of a location to ENSO which changes depending on the number of proxies n available at each timestep t and their associated EOF values W:

1045
$$Wn_{it} = \frac{W_{it}}{\sum_{i=1}^{n} |W_{it}|}$$
 (B3)

Finally, the *n* weighted proxy series Pw were summed to create a single reconstruction series $ENSO_r$:

$$Pw_t = P_t \times Wn_{Pt} \tag{B4}$$

$$ENSO_r = \sum_{i=1}^{n} Pw_i \tag{B5}$$

1050 This is essentially a 'optimal network algorithm is an add-one-insparse' methodology whereby pseudoproxies derived from the (t+v) 20CRv2 dataset were added one by one to find the combination that produced

the highest correlation with the expected outcome (i.e. the PC_{t+v} timeseries). The use of the full t+v was necessary to enable the calculation of 30-year means. While this somewhat compromises the independence of the validation, using only the calibration dataset of 50 years would likely have

1055 been more detrimental. The important separation here is between the EOF pattern (derived from the training data) and the calculation of the validation statistic CE (using μ_v). reconstruction of the PC, which is the dot product of the full raw dataset and EOF. The quality of a network was assessed by comparing $ENSO_v$ with the PC using the Pearson rank correlation *R*.

The ENSO reconstruction procedure described below in 3.3 was run repeatedly, starting with a 1060 basenetwork of zero proxies and adding each proxy separately. Once all networks had been tested individually, the proxy whose reconstruction (*ENSO*) gave the best CE value (using $z = PC_{t+v}$, $\hat{z} = ENSO$ and $\mu_v = PC_v$) was added to the base network. This process was repeated with the remaining proxies until all proxies were incorporated in the base network. The proxy combination which gave the overall highest CE was then saved as the optimalnetwork. Finally, the entire process

1065 from creating pseudoproxies to selecting the optimal network entire calibration process was repeated 1000 timesusing different noise in each run, each time using pseudoproxies with newly generated noise iterations, resulting in 1000 proxy networks.

B5 Validation: network evaluation

The validation stage tests the robustness of the networks using independent data. A 1000 pseudoproxy

- 1070 versions were created of each calibration network using GCM_{val} pseudoproxies, and tested for their ability to reconstruct the target (the PC created using the GCM_{cal} EOF and the GCM_{val} past1000 dataset) by calculating R. There are several measures of quality for validation statistics, the most common of which are the coefficient of determination R^2 , the reduction of error (RE) and the coefficient of efficiency (CE; Cook et al., 1994). Discussions on the relative merits and pitfalls
- 1075 of these measures can be found in the literature (cf Cook et al., 1995; Emile-Geay et al., 2013a). Although CE is generally regarded as the appropriate indicator for low-frequency reconstructions (Bürger, 2007; Emile-Geay et al., 2 the nature of the method described here reduces its effectiveness as a measure of quality. The past1000 and piControl runs have little (or no) external forcing driving the simulation, hence they have very little low-frequency variability or trends. Moreover, the data is z-normalised at various
- 1080 stages, removing any differences in means. As the CE effectively tracks changes in the mean, this removal of the mean renders CE sensitive to spurious results. The diagnostic R was instead chosen as tests showed that it was more effective at picking high-quality reconstructions than CE and RMSE, though generally a high R value did correspond to high CE and low RMSE (not shown). R is essentially equivalent to using R^2 , but retains the ability to distinguish between positive and negative
- 1085 correlations.

The add-one-in method picks proxy combinations based on an improvement in CE, but it does not necessarily guarantee that the final network actually produces a good ENSO reconstruction. This was tested by comparing the pseudoproxy CE to a threshold value CE_{crit} . This critical value was *R*-values from the 1000×1000 validation reconstructions (R_{val}) were then compared to critical

- 1090 values R_{crit} calculated for each networkby running. Again, 1000 ENSO reconstructions replacing the (signal+noise) pseudoproxy series in the networkwith pure noise, and calculating reconstructions were made for each network, but using GCM_{ual} piControl data instead of past1000. The piControl run contains no external forcing and so is essentially noise, but retains the inherent climatological spatial correlations. From these reconstructions, R_{crit} for each network was determined by taking the
- 1095 95^{th} percentile of their CE values. To compare, the *R*-values of the corresponding 1000 pseudoproxy ENSOs were also made; if 95of the pseudoproxy CE values were higher than CE_{crit} reconstructions. Where $R_{val} > R_{crit}$, the network was retained; where $R_{val} < R_{crit}$, the network was deemed to be useful and was retained for the final reconstruction unfit and was discarded. Networks sensitive to the choice of dataset are thus weeded out.
- 1100 The combination of using pseudoproxies, the add-one-in approach and CE_{crit} Recit simultaneously accounts for proxy temporal resolution, spatial distribution and temporal coverage (i.e. proxy start and end dates), and gives an estimate of the uncertainty due to proxy noise. However, an important assumption is that the *signal* in all proxies is solely temperature or precipitation, and it is thus still a 'best case' estimate.

1105 B6 EOF-weighted Proxy ENSO reconstruction ensemble

The 'optimal' networks that passed the CE R_{crit} test were used to create an ensemble of real proxy ENSO reconstructions reconstructions of ENSO-like climate change. The remaining ones networks may not all be unique, further reducing the effective number of networks. Multiply occurring networks are assumedly Presumably, networks that occur multiple times are more effective proxy combina-

1110 tions; retaining the duplicates accordingly upweights these networks in the final reconstruction. The ENSO reconstruction for each ensemble member (network) was conducted in a series of steps: calculating proxy weights, combining the proxy records into ENSO reconstructions, calculating mean squared errors, and creating a proxy reconstruction ensemble. Each step is explained in more detail below.

1115 B6.1 Proxy weighting and ENSO reconstruction

The proxy weights were determined by the EOF pattern derived from 20CRv2. The value of this EOF indicates to what extent the precipitation or temperature is expected to be influenced by ENSO at a given location, with highly negative and highly positive regions displaying strong ENSO linkages. Each normalised proxy P at location [x, y] was multiplied by a scaled version of the EOF value at

1120 location [x, y]. The scaling was such that at each timestep the absolute sum of the weights was 1, which accounts for the fact that the number of locations with proxy data varies over the reconstructed period (especially the beginning and end). The weight of a given proxy location *i* can thus be considered an indication of the location's relative sensitivity to ENSO which changes depending on the number of proxies n available at each timestep and their associated EOF values:

1125
$$EOFnorm_i = \frac{EOF_i}{\sum_{i=1}^n |EOF_i|}$$

Once weighted, the proxy records were summed to obtain a single timeseries to make an ENSO reconstruction.

B6.1 Error estimation

Error estimates for the ENSO reconstructions were derived again using a pseudoproxy method

- 1130 similar to the optimal networks creation. As the proxy availability varies over time, root mean square errors (RMSEs) were calculated for each timestep separately. This was done by calculating the RMSE for a network that only contains the proxies available at that timestep: for reconstruction ensemble network *n*, the proxies available at time *t* were used as a frozen(unchanging) network to create 1000 pseudo-reconstructions from which RMSE values were calculated for time *t*. Repeated
- 1135 for each timestep, this resulted in 1000 absolute error value timeseries for each network *n*reconstructions were made using the 1000 × 1000 *RMSE* values calculated at the validation stage. This was translated into ensemble member uncertainty limits by adding and subtracting the 1000 error series from the ENSO reconstruction timeseries (to get the maximum and minimum error limits respectively) and taking the 5-95th percentile over their full range. This error estimation explicitly takes into account the impact of network choice as well as random error affecting the proxies.

B6.1 Proxy ENSO ensemble

Once ENSO Once proxy reconstructions and associated uncertainty estimates were calculated for all networks (ensemble members) ensemble members, they were renormalised to 100-650 yrBP to make the trends and amplitudes comparable, within and between temperature and precipitation. The period

- 1145 100-650 yrBP was chosen because it was common to all ENSO reconstruction timeseries and only covers one of the two periods of interest (the LIA). Although calibration to the instrumental period would potentially allow us to quantify the ENSO amplitudes absolute amplitude, this was not done for two reasons. Firstly, the proxy data coverage during the instrumental period and the preceding century was relatively low, reducing the confidence in the reconstruction during that period; cali-
- 1150 brating to this period would thus increase the uncertainty on the rest of the reconstruction. Secondly, any calibration to the instrumental data is necessarily biased towards high-frequency trends (Mann et al., 2008). Within a 30-year averaged series, the number of comparison points with the instrumental period is extremely low. The final proxy ENSO reconstruction was calculated as the ensemble mean. The corresponding error estimate is a combination of the reconstruction ensemble range and
- 1155 the error ranges for individual ensemble members.

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Figure 3. Temperature ENSO ensembles. As Fig. 2, but for temperature.



Figure 4. Within-ensemble correlations. Correlations between 1000 pairs randomly chosen from the precipitation (blue) and temperature (red) ensembles. Box plots encapsulate the space between the first and third quartile with the median shown as a black line; whiskers indicate the 95% confidence interval of the median; points are values outside this confidence interval (outliers). Statistical significance of the median value is indicated at the bottom: *** p < 0.001, ** p < 0.01, * p < 0.05, SUPERSCRIPT p < 0.1, p > 0.1.



Figure 5. Precipitation EOF with proxy locations. The Background colours are scaled EOF values. Bubbles are individual proxies; size of the bubble is indicative of how often the proxy is included in the network ensemble. The colour is related to the proxy weights, shading indicates relative weighting such that darker colours are more strongly positive or negative; The relative signs can be gleaned from the EOF pattern.



Figure 6. Temperature EOF with proxy locations. As Fig. 5, but for temperature.



Figure 7. Difference between the means of the MCA and LIA. Difference calculated by subtracting μ_{MCA} from μ_{LIA} for each ensemble member. A positive value indicates LIA is more El Niño-like than MCA. Precipitation is on the left in blue, temperature is on the right in red. See Fig. 4 for explanation of the box plots and significance.



Figure 8. Precipitation – temperature correlations. Correlations between the temperature and precipitation ensemble members based on 1000 randomly chosen pairs, for the period 100-1500 yrBP ('All') and the MCA and LIA individually. See Fig. 4 for explanation of the box plots and significance.



Figure 9. LOO results. LOO results: proxy – ENSO reconstruction correlations in the real world plotted against the reanalysis-derived pseudo worldSensitivity to MCA and LIA definitions. Proxy records are separated by colourAs Fig 7, with a point done for each network in which the proxy appears three MCA and LIA definitions listed in Sect 4. Dots with black outlines are mean values; size denotes the length of 'Yan' refers to the proxy record definition used in Yan et al. (2011b), 'Mann' in Mann et al. (2009), and shading is as 'IPCC' in Masson-Delmotte et al. (2013). See Fig. **??**4 for explanation of the box plots and significance.

Reference	Lon	Lat	Proxy	SNR	EOF
Anchukaitis and Evans (2010)	tree ring 275	50_10	-53-treering	274.7- <u>N/A</u>	10.2 <u>N</u>/A
Anderson (2011)	68	29	lake	10290.0.40	0.32
Apastaégui et al. (2014)	83 -7 <u>6</u>	No; Dating error 13	speleothem	0.40	-0.03
Asmerom et al. (2007)	255	32	speleothem	12087-<u>N</u>/A	-15- <u>N/A</u>
Bale et al. (2011) Baker et al. (2009)	tree ring 78	865_10	-55 -lake	241.8 0.40	37.5-0.22
Bird et al. (2011)	76	.11	lake	11142<u>0.40</u>	-57 <u>0.52</u>
Bonnefille and Chalié (2000)	peat-356	<u>30</u>	pollen	40500-N/A	0 -N/A
Buckley et al. (2010)	tree ring 29	920_19	-58 treering	108.3 0.37	11.6 0.04
Christie et al. (2011) Chen et al. (2009)	tree ring 26	604-29	-52-lake	290.0.40	-37.5-0.02
Cleaveland et al. (2003) Christie et al. (2011)	tree ring 78	564- 2	-43 treering	105.8 0.35	25.4 0.48
Cole et al. (1993) Cleaveland et al. (2003)	coral-29	56.24	-40 treering	172.0.40	1-0.42
Conroy et al. (2008) <u>e-n-C/N</u>	271	-1	lake	9191- <u>N/A</u>	-54- <u>N/A</u>
Conroy et al. (2008) clay	271	-1	lake	9191- <u>N/A</u>	-54- <u>N/A</u>
Conroy et al. (2008) sand	271	-1	lake	9191-<u>N</u>/A	-54- <u>N/A</u>
Conroy et al. (2008) silt	271	-1	lake	9191-<u>N</u>/A	-54- <u>N/A</u>
Conroy et al. (2009) Curtis et al. (1996) gastropod	73		lake	1219.0.40	-54 <u>0.16</u>
Curtis et al. (1996) ostracod	73		lake	0.40	0.16
Denniston et al. (2015)	62	10	speleothem	0.40	1.08
Díaz et al. (2002)	tree ring 69	303_26	-42 treering	255.2_1.10	31.9 0.32
Faulstich et al. (2013)	tree ring 67	353_28	-58 treering	249.9 <u>0.46</u>	36 <u>0.26</u>
Griffin et al. (2013)	tree ring 67	411-27	-58 treering	249.5 0.40	32.5 0.31
Haug et al. (2001) fe- <i>Fe</i>	79	.19	marine sediment	14277-0.40	110_0.93
Haug et al. (2001) ti Ti	79	.19	marine sediment	14277.0.40	110_0.93
Hendy et al. (2003)	40	8~	coral	338_0.86	-35-0.90
Hodell et al. (1995) gastropod	73	22	lake	0.40	0.16
Hodell et al. (1995) ostracod	73	22	lake	0.40	0.16
Hodell et al. (1995) s	73	22	lake	0.40	0.16
Kennett et al. (2012)	73	21	speleothem	1989.0.40	-54-0.00
Linsley et al. (1994) $\delta^{18}O$	7.5	18	coral	0.10	-1.38
Maupin et al. (2014) 10fc	43	.12	speleothem	527-2.35	-60 0.68
Maupin et al. (2014) 5fc	160	- <u>10</u>	speleothem	70- <u>N/A</u>	-26-N/A
Medina-Elizalde et al. (2010)	73	.22	speleothem	0.79	0.16
Metcalfe et al. (2010)	10.69	.22	lake	0.40	-0.16
Moy et al. (2002)	75	.16	lake	15117.0.40	-27-0.70
Nelson et al. (2011)	65	29	lake	6000_0.40	101- 0.24

Table 1 continued from previous page							
Reference	Lon	Lat	Proxy				
Oppo et al. (2009) $\frac{d180sw}{\delta} \delta_{\infty}^{18} Osw$	32	.13	marine sediment				
Partin et al. (2007)	.115	4	speleothem				
Partin et al. (2013)	45	9	speleothem				
Pohl et al. (2003)	tree ring_70_	168_24	- 50 treering				
Rasbury and Aharon (2006) asm1	<u>.51</u>	8~	speleothem				
Rasbury and Aharon (2006) asm2	51	8~	speleothem				
Rasbury and Aharon (2006) asm3	speleothem 76 -51 190.2_190	-19	1 13 No; LengthRasbury and Aharon (
Reuter et al. (2009) a	283	- <u>6</u>	speleothem				
Reuter et al. (2009) d		13	speleothem				
Rodbell (1999) old		.16	lake				
Rodbell (1999) recent		.16	lake				
Rodysill et al. (2012)	31	.12	lake				
Russell et al. (2014) $\delta^{13}C$ wax	33	.14	lake				
Russell et al. (2014) TiO	33	.14	lake				
Russell and Johnson (2007)	8	15	lake				
Stahle et al. (2011)	tree ring 71	1179_22	- 58 -treering				
Stansell et al. (2013)		.19	lake				
Steinman et al. (2012) castor Castor	.65~	29	lake				
Tan et al. (2009)		27	speleothem				
Treydte et al. (2006) Thompson et al. (2006) c2an	tree ring_24_	950_27	-48-ice core				
Yan et al. (2011b) dy2 - <u>Tierney et al. (2010)</u>	lake_120	926 - <u>4</u>	-46-marine				
Yan et al. (2011b) dy4Tierney et al. (2015) $bc1\delta Dwax$	lake_12_	926_29	-46-marine				
Tierney et al. (2015) $p\delta D$ wax	.12	29	marine				
Yan et al. (2011b) dy6 -Treydte et al. (2006)	20	28	treering				
Yan et al. (2011a) dy2	113	.17	lake				
Yang et al. (2014) Yan et al. (2011a) dy4	tree ring_113_	3450-17	-61-lake				
Yi et al. (2012) a Yan et al. (2011a) dy6	tree ring_113	350-<u>17</u>	-50-lake				
Yi et al. (2012) b -	tree ring 30	350_28	-50-treering				

Table 1. Precipitation proxy details. 'SNR' gives the signal-to-noise ratio used to make the pseudoproxies. 'EOF' gives the (unscaled) 20CRV2c EOF value used to weight the proxy. 'Start' and 'End' are starting and ending years in YearBP. 'Res' is proxy resolution, rounded to the nearest integer; sub-annual proxies are listed as having a 1-year resolution. 'Dating' refers to dating error. 'Included?' indicates whether the proxy contributed to the final ENSO reconstruction; if not, the reason for exclusion is listed ('Dating error' and 'Length' are *a priori* conditions which the proxies failed to meet. 'AOI' indicates it passed pre-processing screening, but was not selected during the add-one-in process).

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Reference	Lon	Lat	Proxy	SNR	EOF					
Alibert and Kinsley (2008) Sr/Ca	-51- <u>151</u>	98.9-3	-1.4-coral	9 -0.26	15 - <u>0.73</u>	No; AOIA				
ar018	-3.6 - <u>266</u>	18_35	89-treering	No; Dating errorar018 0.40	tree ring -1.63					
ar024	tree ring 266	225_36	-29-treering	265.6 0.40	36.1 - <u>1.07</u>					
ar030	tree ring 267	214_35	-29-treering	266.5- 0.40	34.5 - <u>1.42</u>					
ar042	tree ring 268	4 <u>28</u> _35	-29-treering	268.3 -0.40	34.6 - <u>1.42</u>					
ar048	tree ring 269	533_36	-29-treering	269.1 -0.40	35.9 - <u>0.94</u>					
ar050	tree ring 269	931_35	-30-treering	268.7- 0.40	35.2 - <u>0.94</u>					
ar055	tree ring 267	591_36	-42-treering	266.7 0.40	36.1 - <u>0.94</u>					
ar056	tree ring 267	280_36	-42-treering	266.7- 0.40	36.1 - <u>0.94</u>					
ar057	tree ring 267	330_36	-43-treering	266.8 0.40	36.1 - <u>0.94</u>					
ar058	tree ring 266	271_36	-42-treering	265.9 0.40	36.1 - <u>1.07</u>					
ar060	tree ring 268	313_36	-43-treering	267.8 0.40	36.3 - <u>0.94</u>					
ar061	tree ring 267	258_37	-43-treering	267.1 -0.40	36.9 - <u>0.94</u>					
ar064	tree ring 266	292_34	-41-treering	265.8 0.40	34.3 - <u>1.63</u>					
ar072	tree ring 266	.36	treering	0.40	-1.07					
<u>Asami (2005) $\delta^{18}O$</u>	145	.13	coral	0.71	-0.76					
aust002	tree ring-11	384_47	-21-treering	11-0.40	46.9 - <u>0.56</u>					
az080	tree ring 251	352_36	-21-treering	250.7-0.40	36.1_0.42					
az081	tree ring 251	349_36	-21-treering	250.6 0.40	36.1_0.42					
az082	tree ring 251	574_36	-22-treering	250.6 0.40	36.1_0.42					
az084	tree ring 250	480_36	-21-treering	249.5 0.40	36.2 0.42					
az086	tree ring 249	585_37 _	-21-treering	249.3 0.40	36.8 0.42					
az089	tree ring-250	354_34	-22-treering	250.2 -0.40	34.3 <u>0.20</u>					
az091	tree ring 248	261_36	-22-treering	248.4-0.40	35.6 0.42					
az098	tree ring 248	302_36	-22-treering	248.2-0.40	35.5 0.42					
az099	tree ring 250	263_35	-23-treering	250.1 -0.40	34.5 0.20					
az102	tree ring-250	460-37	-22-treering	249.5 0.40	36.7 0.42					
az104	tree ring-246	356_ 37	-21-treering	246.3 0.40	36.8.0.51					
az106	tree ring 248	502_36	-25-treering	247.9 0.40	35.8 0.42					
az109	tree ring 247	352_35	-21-treering	247- 0.40	35 <u>0.51</u>					
az127	tree ring 248	369_37	-26-treering	247.8 0.40	36.7_0.42					
az129	tree ring 248	468_37	-26-treering	247.9 0.40	36.6 0.42					
az135	tree ring 246	381_35	-21-treering	246.1 0.40	35.1_0.51					
az143	tree ring 247	307_36	-22-treering	246.9 0.40	36 <u>0.51</u>					
az144	tree ring 248	469_37	-25-treering	248 0.40	36.8 0.42					
Table 2 continued from previous page										
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Reference	Lon	Lat	Proxy	SNR	EOF	Start				
az505	tree ring-248	257-36	-25-treering	248-0.40	36.4 -0.42	257				
az510	tree ring-248	1402-36	-33-treering	248.3 0.40	35.5 -0.42	1402				
az527	tree ring-249	320-34	-36-treering	249.2-0.40	34.3 0.20	320				
az542	tree ring 250	34	treering	0.40	0.20	320				
Bagnato et al. (2005) $\delta^{18}O$	179	-17	coral	0.16	-1.56	174				
Barron (2003)	marine sediment 235	15804 <u>42</u>	marine	158- <u>N/A</u>	235.1 <u>N/A</u>	41.7 - <u>15804</u>				
Boiseau et al. (1999) Berke et al. (2012)	37	3	lake	N/A	N/A	173				
Berke et al. (2012)	37	3	lake	N∕A	N/A	2529				
Black et al. (2007)	295	11	marine	0.40	0.89	729				
Boiseau et al. (1999) $\delta^{18}O$	210	- <u>18</u>	coral	98- <u>N/A</u>	-41-N/A	210.2 98				
ca051	tree ring-243	1992-34	-20-treering	243.2 0.40	34.1 -0.90	<u>1992</u>				
ca066	tree ring-239	479 40	-30-treering	239.4 0.40	40.2-0.40	479				
ca067	tree ring-239	466 40	-30-treering	239.4 0.40	40.2-0.40	466				
ca089	tree ring-242	44 5 - <u>35</u>	-31-treering	241.7-0.40	35.4 0.39	445				
ca092	tree ring-241	516_37	-31-treering	241.1-0.40	36.7-0.39	516				
ca094	tree ring-242	422_36	-31-treering	241.6 0.40	35.5 0.39	422				
ca514	tree ring-242	343_36	-31 treering	241.8 0.40	36 -0.39	343				
ca528	tree ring-242	1052_37	-37 treering	241.6 0.40	36.8 0.39	1052				
ca529	tree ring 241	1251_37	-37 treering	241.4 0.40	36.5 0.39	1251				
ca530	tree ring 242	1033-37	-37 treering	241.8 0.40	36.5 0.39	1033				
ca531	tree ring-242	923-37	-37 treering	241.8 0.40	36.8 0.39	923				
ca532	tree ring 241	900_37	-37 treering	241.4 0.40	36.5 0.39	900				
ca536	tree ring-243	296_34	-38 treering	242.7-0.40	34.3 0.90	2 <u>96</u>				
ca544	tree ring-243	-38_34	242.9-treering	34.2-0.40	0.90	243				
ca546	tree ring-243	209-34	-38-treering	242.9 0.40	34.2-0.90	209				
ca547	tree ring-243	266_34	-38-treering	243 -0.40	34.2-0.90	<u>266</u>				
ca552	tree ring-243	322-34	-38 treering	243 -0.40	34.1 -0.90	322				
ca555	tree ring-237	773_40	-38 treering	237.1 -0.40	40- 0.40	773				
ca609	tree ring-243	390-34	-45 treering	243.2 0.40	34.1 0.90	390				
ca612	tree ring-241	480_35	-43 treering	240.6 0.40	34.7 0.90	480				
ca619	tree ring-238	587_40	-54-treering	238.2 0.40	40.3 0.40	587				
ca621	tree ring-241	365_36	-53 treering	241.3 0.40	35.5 0.39	365				
ca625	tree ring 239	440_37	-53 treering	239 0.40	37.1 -0.63	440				
ca626	tree ring-239	373-37	-53 treering	238.8 0.40	36.5 0.63	373				
ca628	tree ring 239	<u>40</u>	treering	0.40	0.40	500				
Charles (1997) $\delta^{18}O$		<u>5</u>	coral	0.71	0.25	103				

Reference	Lon	Lat	Proxy	SNR	EOF	Start	End			
Charles et al. (2003) Bali	116	-8	coral	0.46	-0.55	168	~40			
Charles et al. (2003) Bunaken	125	2~	coral	N/A	N/A	90	-41			
co066	tree ring 252	493-38	-28-treering	251.5 0.40	37.6 -0.29	493	-28			
co067	tree ring 252	680-38	-28-treering	251.5 0.40	37.6_0.29	680	-28			
co511	tree ring 254	781-40	-39 treering	254.4 0.40	40 <u>0.02</u>	7.81	-39			
co526	tree ring 255	300-40	-30 treering	254.5 0.40	40.4 0.02	300	<u>-30</u>			
co532	tree ring 254	310-40	-37-treering	254.4 0.40	40.4 <u>0.02</u>	310	37			
co533	tree ring 255	400-40	-37-treering	254.7 0.40	39.9 0.02	400	37			
co538	tree ring 255	280-41	-37-treering	254.9 0.40	40.5 0.02	280	-37			
co542	tree ring 255	260-40	-37-treering	254.7 0.40	40.2 0.02	260	-37			
co543	tree ring 254	380-40	-37-treering	254.2 0.40	40.4 <u>0.02</u>	380	-37			
co544	tree ring 254	520-40	-37-treering	254.3 0.40	40.1-0.02	520	-37			
co545	tree ring 255	620-40	-37-treering	254.5 0.40	40.1-0.02	620	-37			
co547	tree ring 254	880-40	-37-treering	254.3 0.40	40.4 0.02	880	-37			
co548	tree ring-255	300-39	-38-treering	255.1-0.40	38.6 -0.79	300	-38			
co549	tree ring 254	<u>440-40</u>	-37-treering	254.3 0.40	40.4 0.02	440	-37			
co550	tree ring 255	260-40	-37-treering	254.8 0.40	40.4 <u>0.02</u>	260	-37			
co551	tree ring 255	200-40	-37-treering	254.6 0.40	40.1 0.02	200	-37			
co563	tree ring 254	252-40	-51-treering	254.4 0.40	40.4 0.02	252	51			
co568	tree ring 257	322-37	-48 treering	256.8 0.40	37.2-1.27	322	-48			
co569	tree ring 256	486-37	-47-treering	256.4 0.40	37.1_ -1.27	486	-47			
co572	tree ring 255	1056-40	-48 treering	254.5 0.40	40.3 0.02	1056	-48			
co579	tree ring 254	630-40	-52-treering	253.5 0.40	40 <u>0.02</u>	630	-52			
co581	tree ring 253	411-41	-50-treering	253.2 0.40	40.8 <u>0.02</u>	411	-50			
Cobb et al. (2003) full Cole (2000)	<u>40</u>	-3	coral	1022- <u>N/A</u>	-48- <u>N/A</u>	197.9 -149	5.9_44			
Conroy et al. (2009)	271	-1	lake	N/A	N/A	1219	-54			
Cook et al. (2000)	tree ring-146	3550_42	-41-treering	145.5 0.53	-41.8-0.71	3550	-41			
Cronin et al. (2003)	sediment-284	38	marine	N/A	N/A	2134	-45	28		
Cronin et al. (2005)	284	38	marine	N/A	N/A	2127	-45			
Damassa et al. (2006) $\frac{c17th}{\delta} \delta_{\infty}^{18}Q$	40	-8	coral	0.66	0.54	328	228_4 8	3		
DeLong et al. (2012)	<u>.167</u>	-23	coral	0.61	-2.06	301	-50			
DeLong et al. (2014)	277	25	coral	0.93	-0.57	216	-59			
Dunbar et al. (1994)	269	Q	coral	N/A	N/A	343	-31			
Felis et al. (2010) UCa	142	27	coral	N/A	N/A	77	-44			
Goni et al. (2006) Cariaco	295	11	marine	0.40	0.89	256	-46			
Goni et al. (2006) Guaymas	248	28	marine	0.40	0.79	223	-38			

Table 2 continued from previous page									
Reference	Lon	Lat	Proxy	SNR	EOF				
Damassa et al. (2006) c20th Goodkin et al. (2008)	296	32	coral	53 -0.40	-0.45				
Guilderson and Schrag (1999) $\delta^{18}O$	166	-30	coral	N/A	N/A				
DeLong et al. (2012) Heiss (1994)	35	29	coral	301-0.29	-50 - <u>1.06</u>				
Felis et al. (2010) srea Hetzinger et al. (2010) $\delta^{18}O$	-422	16	coral	77- <u>N/A</u>	-44- <u>N/A</u>				
Felis et al. (2010) uca Hetzinger et al. (2010) Sr/Ca	-422	16	coral	77- <u>N/A</u>	-44- <u>N/A</u>				
ia003	tree ring 268	235.41	-31-treering	268 0.40	40.7-0.41				
id002	tree ring 244	278.48	-26-treering	244.1 0.40	47.5 <u>0.63</u>				
il010	tree ring-270	279.40	-30-treering	270.2 0.40	40 - <u>0.55</u>				
il011	tree ring 272	276_39	-30-treering	271.8 0.40	39.4 - <u>0.55</u>				
il013	tree ring 271	295_38	-31-treering	271-0.40	37.5-0.99				
il014	tree ring 271	298_38	-31-treering	270.8 0.40	37.6 - <u>0.99</u>				
indi002	tree ring_74	346_35	-30-treering	74.3-0.40	35.1 - <u>0.23</u>				
indi006	tree ring_76	296_35	-31-treering	75.5 -0.40	34.6-0.34				
ital023	tree ring_12	476_47	-40 treering	12.1-0.40	46.6-0.75				
Keigwin (1996)	marine sediment 302	3125-34	marine	25 -0.77	302.4-0.41				
Kellerhals et al. (2010)	292	- <u>17</u>	ice core	1595 0.40	-45 <u>0.71</u>				
Khider et al. (2014) sst_SST_	126	7	marine sediment	9960- N/A	199- <u>N/A</u>				
Kilbourne et al. (2008) $\delta^{18}O$	293	.18	coral	0.30	0.47				
Krusic et al. (2015)		27	treering	0.40	- <u>0.66</u>				
ks007	tree ring-264	38	treering	0.40	- <u>1.07</u>				
Kuhnert et al. (2000)	114	-22	coral	N/A	<u>.N/A</u>				
Kuhnert et al. (2005) $\delta^{18}O$	295	33	coral	0.11	-0.77				
ky003	tree ring-277	37	treering	0.40	- <u>1.12</u>				
Linsley et al. (2000) Clipperton	251	$\underbrace{10}_{\sim}$	coral	N/A	N/A				
Linsley et al. (2006) Rarotonga Sr/Ca	201	-22	coral	0.15	- <u>1.99</u>				
Linsley et al. (2006) Savusavu Sr/Ca	179	-17	coral	0.28	- <u>1.56</u>				
Marchitto et al. (2010)	marine sediment-247	13812-25	marine	832 0.40	247.3 2.06				
me019	tree ring-292	253 46	-31-treering	291.7 0.40	45.5-0.80				
mi009	tree ring-275	440<u>47</u>	-33-treering	275.1 0.40	46.5-0.83				
mo003	tree ring 269	257_37	-31-treering	268.5 0.40	37.1 - <u>0.94</u>				
mo005	tree ring 270	242<u>38</u>	-32 treering	269.5 0.40	37.5 - <u>0.94</u>				
mo018	tree ring 266	226.37	-29 treering	266.2 0.40	36.6 - <u>1.07</u>				
mo033	tree ring-267	254_37	-42-treering	267.2 0.40	36.7 - <u>0.94</u>				
mo036	tree ring-266	261-37	-29 treering	266.2 0.40	36.6 - <u>1.07</u>				
mo037	tree ring-270	765_37	-42-treering	269.5 0.40	36.6 - <u>0.94</u>				
mo038	tree ring-268	397-37	-42-treering	267.5 0.40	37.2-0.94				

Table 2 continued	trom previous pa	ge	D	0.17	DOD		.	D	D	T 1 1 10
Reference	Lon	Lat	Proxy	SNR	EOF	Start	End	Res	Dating	Included?
mo039	tree ring 268	286-38	-42-treering	268.1 -0.40	37.5-0.94	286	-42	1	1	Yes
mo040	tree ring 269	257-37	-43-treering	268.8 0.40	37.1-0.94	257	-43	1	1	Yes
mo043	tree ring 269	812_37	-40 treering	268.5 0.40	37.1-0.94	812	-40	1	1	Yes
morc002	tree ring 355	.35	treering	0.40	0.34	318	-34	355.2-1	35-1	Yes
Moustafa (2000)	34		coral	N/A	<u>N/A</u>	.52	-43	1	1	YesNo; Leng
nc002	tree ring 277	392_36	-33-treering	276.6 0.40	35.6 - <u>1.12</u>	. <u>392</u>	-33	1	1	Yes
nc003	tree ring 278	390_36	-33 treering	278.2 0.40	36.1 - <u>1.09</u>	390	-33	1	1	Yes
nc006	tree ring 277	273_35	-33 treering	276.8 0.40	35.1-1.12	273	-33	1	1	Yes
nc007	tree ring 278	333_36	-27-treering	278.1 -0.40	35.9 - <u>1.09</u>	333	-27	1	1	Yes
nc009	tree ring 283	426_37	-34 treering	283.4 0.40	36.5 - <u>1.11</u>	.426	-34	1	1	Yes
nj001	tree ring 285	330<u>41</u>	-32-treering	285.4 0.40	40.5-0.76	.330	-32	1	1	Yes
nj002	tree ring 285	276<u>41</u>	-32-treering	285.4 0.40	40.5-0.76	276	-32	1	1	Yes
nm021	tree ring 252	395-37	-21-treering	252.2 0.40	37 - <u>0.29</u>	395	-21	1	1	Yes
nm023	tree ring 252	375_37_	-21-treering	252.2 0.40	370.29	375	-21	1	1	Yes
nm024	tree ring 253	307-37	-21-treering	252.7-0.40	36.7 - <u>0.29</u>	307	-21	1	1	Yes
nm025	tree ring 252	569_36	-22-treering	251.9-0.40	35.6 - <u>0.29</u>	.569	-22	1	1	Yes
nm026	tree ring 254	588_36	-22-treering	253.5 0.40	36.4 - <u>0.29</u>	.588	-22	1	1	Yes
nm031	tree ring 252	472_35	-22-treering	251.5 0.40	35.4 - <u>0.29</u>	.472	-22	1	1	Yes
nm033	tree ring 252	414_35	-22-treering	251.7-0.40	35 - <u>0.29</u>	414	-22	1	1	Yes
nm034	tree ring 252	288_35	-22-treering	252.2 0.40	34.9 - <u>0.52</u>	288	-22	1	1	Yes
nm038	tree ring 254	394_36	-22-treering	254.3 0.40	35.5-0.29	<u>.394</u>	-22	1	1	Yes
nm040	tree ring 254	371_36	-22-treering	254.4 0.40	35.5-0.29	371	-22	1	1	Yes
nm047	tree ring 257	310_37	-24-treering	257 -0.40	36.8 - <u>1.27</u>	310	-24	1	1	Yes
nm051	tree ring 253	263-36	-26-treering	252.8 0.40	35.6 - <u>0.29</u>	263	-26	1	1	Yes
nm053	tree ring 252	321-36	-26-treering	252.4 0.40	35.9 - <u>0.29</u>	321	-26	1	1	Yes
nm055	tree ring 253	356_37	-21-treering	252.7-0.40	36.7 - <u>0.29</u>	356	-21	1	1	Yes
nm118	tree ring 254	386_35	-32-treering	254.4 0.40	35.1-0.29	386	-32	1	1	Yes
nm500	tree ring 254	242_36	-22-treering	254.3 0.40	36.1 - <u>0.29</u>	242	-22	1	1	Yes
nm501	tree ring 254	223_36	-22-treering	253.7 0.40	35.8-0.29	223	-22	1	1	Yes
nm529	tree ring 251	298_36	-27-treering	251.2 0.40	36 <u>0.42</u>	298	-27	1	1	Yes
nm548	tree ring 255	358_37_	-31 treering	254.5 0.40	36.7 - <u>0.29</u>	358	-31	1	1	Yes
nm549	tree ring 255	311_37	-37-treering	254.5 0.40	36.7 - <u>0.29</u>	311	-37	1	1	Yes
nm550	tree ring 253	418-36	-36 treering	253.3 0.40	35.9-0.29	418	-36	1	1	Yes
nm551	tree ring 255	250- 36	-31-treering	254.6-0.40	36.3-0.29	250	-31	1	1	Yes
nm552	tree ring 255	369 -36	-31-treering	254.6 0.40	36.3-0.29	369	-31	1	1	Yes
nm554	tree ring 255	260- 36	-36-treering	254.5-0.40	36.1-0.29	260	-36	1	1	Yes
								Tab	le 2 contin	ued on next pa

Reference	Lon	Lat	Proxv	SNR	EOF	Start	End	Res
nm555	tree ring-253	346- 36	- 36 -treering	253.4-0.40	35.8 -0.29	346	-36	1
nm556	tree ring 253	378- 36	- 36 treering	253.4 0.40	35.8 -0.29	378	-36	1
nm557	tree ring 254	395 -36	- 36 treering	254.4 0.40	36.2 -0.29	395	-36	1
nm558	tree ring 253	297- 36	-37-treering	253.4-0.40	35.8 -0.29	297	-37	1
nm559	tree ring 255	559- 37	-37-treering	254.6 0.40	36.7 -0.29	559	-37	1
nm560	tree ring 255	1113- 37	-39 treering	254.5 0.40	36.7 -0.29	1113	-39	1
nm575	tree ring-256	238 -37	-48 treering	256 -0.40	36.8 -1.27	238	-48	1
nm576	tree ring 256	324- 37	-48 treering	256.1 -0.40	36.8 -1.27	324	-48	1
nm577	tree ring-256	36	treering	0.40	-1.27	355	-48	255.7-1
Nurhati et al. (2009)	198	6	coral	N/A	N/A	64	-48	1
nv048	tree ring 245	447-40	-28-treering	244.5-0.40	40.2-0.63	447	-28	1
nv506	tree ring 245	345- 37	-27-treering	244.8-0.40	36.7_0.51	345	-27	1
nv507	tree ring-245	485-39	-26 treering	245.1-0.40	39.4 0.63	485	-26	1
nv509	tree ring 245	399_39	-26-treering	245.3-0.40	39.4_0.63	399	-26	1
nv510	tree ring-244	1150_36	-34-treering	244.3 0.40	36.3_0.51	1150	-34	1
nv512	tree ring 245	1630_40	-35-treering	244.5-0.40	40.2<u>0.63</u>	1630	-35	1
nv513	tree ring 246	1125_39	-33 treering	245.7 0.40	38.9<u>0.63</u>	1125	-33	1
nv514	tree ring 245	1648_41	-35 treering	245.2 0.40	40.6 <u>0.63</u>	1648	-35	1
nv516	tree ring 246	1950_39	-34 treering	245.8 0.40	38.9_0.63	1950	-34	1
nv517	tree ring 244	1630_36	-34-treering	244.3 0.40	36.3_0.51	1630	-34	1
oh003	tree ring 276	288_40_	-35-treering	275.6 0.40	39.9 - <u>0.83</u>	288	-35	1
oh006	tree ring 279	325_40	-48 treering	279 0.40	40 - <u>0.90</u>	325	- <u>48</u>	1
ok001	tree ring 265	275-37	-29 treering	265.3 0.40	36.7 - <u>1.07</u>	275	-29	1
ok004	tree ring 264	213_37_	-29-treering	263.6 0.40	36.7 - <u>1.07</u>	213	-29	1
ok007	tree ring 264	339_36	-45-treering	263.8 -0.40	36.2 - <u>1.07</u>	339	-45	1
ok013	tree ring 262	270_36	-29-treering	261.6 0.40	35.6 - <u>1.37</u>	270	-29	1
ok016	tree ring 264	205_35_	-29-treering	264.4 0.40	35.1 - <u>1.07</u>	205	-29	1
ok019	tree ring 265	326_34	-29 treering	265.4 0.40	34.3-1.63	326	-29	1
ok025	tree ring 262	259_34	-45 treering	262.3 0.40	34.1 - <u>1.99</u>	2 <u>59</u>	-45	1
ok028	tree ring 261	264_35	-29 treering	261.4 0.40	34.7 - <u>1.99</u>	264	-29	1
ok031	tree ring 265	-32_34	265.4 treering	34.3 0.40	- <u>1.63</u>	265	-32	1
Oppo et al. (2009) sst_SST_	119	-5	marine sediment	1925 0.40	-5 - <u>0.38</u>	118.5 - <u>1925</u>	-4.5_5	11
or040	tree ring 242	275_46	-41-treering	242 0.40	4 <u>5.8</u> 0.25	275	-41	1
pa001	tree ring 282	341_41	-31-treering	282.3 0.40	40.7 - <u>0.75</u>	341	-31	1
pa005	tree ring 280	327_40	-31-treering	280.3 0.40	39.8 - <u>0.90</u>	327	-31	1
pa007	tree ring 282	415-40	-31-treering	282.4-0.40	40.2-0.75	415	-31	1

Table 2 continued from previous page					
Reference	Lon	Lat	Proxy	SNR	
pa009	tree ring-284	319.40	-31-treering	283.6-0.40	39
pa012	tree ring-282	338_40	-31-treering	281.5 0.40	39
Powers et al. (2011)	lake sediment_34	66710	lake	-46-N/A	3
Quinn et al. (1998)	1.67	-23	coral	0.33	
Quinn et al. (2006) $\delta^{18}O$	1.52	<u>4</u>	coral	N/A	
Richey et al. (2009) fisk Fisk	268	28	marine sediment	702 0.40	-4
Richey et al. (2009) garrison Garrison	266	27	marine sediment	529 0.40	-4
Saenger et al. (2009) ext	281	26	coral	0.73	
Saenger et al. (2011) ggc	marine sediment 284	1500_33	marine	100 0.40	283
Saenger et al. (2011) mc	marine sediment 284	1700_33	marine	100-0.40	283
spai009	tree ring 358	262 40	-38-treering	357.9 0.40	4
spai011	tree ring 358	465_40	-38-treering	357.9 -0.40	4
spai013	tree ring_0_	265_40	-42-treering	0.1-0.40	4
spai016	tree ring 355	283-41	-38-treering	355.2-0.40	4
spai018	tree ring 355	263-40	-39-treering	355.1-0.40	4
spai019	tree ring 356	427.41	-38 treering	356 0.40	4
spai029	tree ring 358	239.40	-33 treering	358.1 0.40	4
spai036	tree ring 356	201_41	-33 treering	356 0.40	4
spai037	tree ring 356	289.41	-35 treering	356.2 0.40	4
spai038	tree ring 356	351.41	-34-treering	356.1 0.40	4
spai041	tree ring_1	269.40	-35 treering	0.7-0.40	40
spai045	tree ring 358	312.40	-35-treering	358.1 0.40	4
spai046	tree ring 358	306_40	-35-treering	358.1 0.40	4
Stott et al. (2002) gruber_G.Ruber	126	<u>6</u>	marine sediment-	0.40	
Sundqvist et al. (2013)	29	-24	speleothem	0.46	
Thompson et al. (1995)	282	-9	ice core	0.40	
Thompson and et Al. (1997)		35	ice core	0.40	
<u>Thompson et al. (2002) furt</u>	37	~-3	ice core	0.40	
<u>Thompson et al. (2002) knif2</u>	37	~-3	ice core	0.40	
<u>Thompson et al. (2002) knif3</u>	37	~-3	ice core	0.40	
<u>Thompson et al. (2002) ksif1</u>	37	~-3	ice core	0.40	
Thompson et al. (2002) ksif2	37	~-3	ice core	0.40	
Thompson et al. (2003) Dasuopu	86	.28	ice core	0.40	
Thompson et al. (2003) Dunde		.38	ice core	0.40	
<u>Thompson et al. (2006) c1 $\delta^{18}O$</u>		.34	ice core	N/A	
Stott et al. (2002) gsacculifer Thompson et al. (2006) c2 $\delta^{18}O$	marine sediment_89	67592_34	ice core	0.40	

Table 2 continued from previous page									
Reference	Lon	Lat	Proxy	SNR					
Thompson et al. (2006) Dunde an	100_96	86_38	No; Dating errorice core	0.40					
Sundqvist et al. (2013) Thompson et al. (2006) Dunde $\delta^{18}O$	speleothem_96	315_38	-43 ice core	29.2 0.40					
Thompson et al. (2013) nd	289	- <u>14</u>	ice core	945-0.40					
Thompson et al. (2013) sd	289	- <u>14</u>	ice core	1724 0.66					
Tiwari et al. (2015) Tierney et al. (2015) bc1 SST	44	.45	marine sediment	4772-0.40					
Tierney et al. (2015) p SST	44	.45	marine	0.40					
Tiwari et al. (2015)		.13	marine	0.40					
tn008	tree ring-276	.36	treering	0.40					
Tudhope et al. (2001) Laing	145	-4	coral	N/A					
turk001-Tudhope et al. (2001) Madang	tree ring-146	658 <u>5</u>	-51 coral	31.1- <u>N/A</u>					
<u>turk001</u>	31	40	treering	0.40					
turk005	tree ring_30	580_37	-38-treering	29.9 0.40					
turk006	tree ring_30	590-37	-38-treering	29.9 0.40					
ut013	tree ring-250	517_41	-21-treering	250-0.40					
ut018	tree ring-251	461-39	-22-treering	250.8-0.40					
ut020	tree ring 250	505_38	-21-treering	250.1-0.40					
ut021	tree ring 249	385_37_	-21-treering	249.2-0.40					
ut023	tree ring 250	603_38	-22 treering	250 -0.40					
ut024	tree ring 250	674_38	-20 treering	250.3 0.40					
ut501	tree ring 250	315 41	-21 treering	250.1-0.40					
va008	tree ring 281	290_38	-28 treering	280.7-0.40					
va009	tree ring 281	363_38	-32 treering	280.6 0.40					
va010	tree ring 281	419_38	-32 treering	280.5 0.40					
va012	tree ring 278	305_37	-32-treering	278.3-0.40					
van Hengstum et al. (2015) whc4	marine sediment 295	2792_32	marine	-56 -0.40					
Vasquez-Bedoya et al. (2012) ext	273	21	coral	1.04					
wa048	tree ring 238	664_47	-29-treering	238.4 0.40					
wa056	tree ring 239	691.47	-29-treering	238.5 0.40					
wa057	tree ring 239	520.48	-30 treering	239 0.40					
wa058	tree ring 237	533_48	-30 treering	236.7 0.40					
wa063	tree ring 239	364.47	-30 treering	238.5 0.40					
wa065	tree ring 239	408-48	-32-treering	239.2 0.40					
wa085	tree ring 239	47	treering	0.40					
Wörheide (1998)	146	-15	coral	0.40					
<u>Wu et al. (2013) Sr/Ca</u>	1.86	-20	coral	N/A					
Wurtzel et al. (2013)	295		marine	0.40					

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Table 2 continued from previous page										
Reference	Lon	Lat	Proxy	SNR	EOF	Start	End	Res	Dating	Included?
wv002	tree ring-281	<u>39</u>	treering	0.40	-0.90	440	-29	280.6-1	38.9 -1_	Yes
Zhao et al. (2000)	240	34	marine	0.40	1.05		<u>9</u>	$1 \sim$	5_	Yes
Zinke et al. (2014) AC	44	-23	coral	0.40	0.00	290	-44	$1 \sim$	$\frac{1}{\sim}$	Yes
Zinke et al. (2014) HAI	114	-29	coral	0.88	-0.46	155	-60	1_	1_{\sim}	Yes
Zinke et al. (2015) Ning	114	-22	coral	N/A	N∕A	.71	-58	1_	1_{\sim}	No; Length
Zinke et al. (2015) Rowley	119	-17	coral	0.63	-0.63	.152	- <u>59</u>	1	1	Yes
Table 2. Precipitation proxy d	letails. 'SNR' giv	ves the	signal-to-no	oise ratio	o used to	make th	ne pseu	doproxies.		

'EOF' gives the (unscaled) 20CRV2c EOF value used to weight the proxy. 'Start' and 'End' are starting and ending years in YearBP. 'Res' is proxy resolution, rounded to the nearest integer; sub-annual proxies are listed as having a 1-year resolution. 'Dating' refers to dating error. 'Included?' indicates whether the proxy contributed to the final ENSO reconstruction; if not, the reason for exclusion is listed ('Dating error' and 'Length' are *a priori* conditions which the proxies failed to meet. 'AOI' indicates it passed pre-processing screening, but was not selected during the add-one-in process).