

1 **A new multi-variable benchmark for Last Glacial Maximum climate simulations**

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3 Sean F. Cleator¹, Sandy P. Harrison², Nancy K. Nichols³, I. Colin Prentice⁴ and Ian
4 Roulstone¹

5

6 1: Department of Mathematics, University of Surrey, Guildford GU2 7XH, UK

7 2: School of Archaeology, Geography and Environmental Science, University of
8 Reading, Whiteknights, Reading, RG6 6AH, UK

9 3: Department of Mathematics & Statistics, University of Reading, Whiteknights,
10 Reading RG6 6AX, UK

11 4: AXA Chair of Biosphere and Climate Impacts, Department of Life Sciences,
12 Imperial College London, Silwood Park Campus, Buckhurst Road, Ascot SL5 7PY,
13 UK

14

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16

17 **Abstract.** We present a new global reconstruction of seasonal climates at the Last
18 Glacial Maximum (LGM, 21,000 yr BP) made using 3-D variational data assimilation
19 with pollen-based site reconstructions of six climate variables and the ensemble average
20 of the PMIP3/CMIP5 simulations as a prior. We assume that the correlation matrix of
21 the uncertainties of the prior both spatially and temporally is Gaussian, in order to
22 produce a climate reconstruction that is smoothed both from month to month and from
23 grid cell to grid cell. The pollen-based reconstructions include mean annual temperature
24 (MAT), mean temperature of the coldest month (MTCO), mean temperature of the
25 warmest month (MTWA), growing season warmth as measured by growing degree
26 days above a baseline of 5°C (GDD₅), mean annual precipitation (MAP) and a moisture
27 index (MI), which is the ratio of MAP to mean annual potential evapotranspiration.
28 Different variables are reconstructed at different sites, but our approach both preserves
29 seasonal relationships and allows a more complete set of seasonal climate variables to
30 be derived at each location. We further account for the ecophysiological effects of low
31 atmospheric carbon dioxide concentration on vegetation in making reconstructions of
32 MAP and MI. This adjustment results in the reconstruction of wetter climates than
33 might otherwise be inferred by the vegetation composition. Finally, by comparing the
34 uncertainty contribution to the final reconstruction, we provide confidence intervals on
35 these reconstructions and delimit geographical regions for which the palaeodata provide
36 no information to constrain the climate reconstructions. The new reconstructions will
37 provide a benchmark created using clear and defined mathematical procedures that can
38 be used for evaluation of the PMIP4/CMIP6 entry-card LGM simulations and are
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40

41 **1 Introduction**

42 Models that perform equally well for present-day climate nevertheless produce very
43 different responses to anthropogenic forcing scenarios through the 21st century.
44 Although internal variability contributes to these differences, the largest source of
45 uncertainty in model projections in the first three to four decades of the 21st century
46 stems from differences in the response of individual models to the same forcing
47 (Kirtman et al., 2013). Thus, the evaluation of models based on modern observations is
48 not a good guide to their future performance, largely because the observations used to
49 assess model performance for present-day climate encompass too limited a range of
50 climate variability to provide a robust test of the ability to simulate climate changes.
51 Although past climate states do not provide analogues for the future, past climate
52 changes provide a unique opportunity for out-of-sample evaluation of climate model
53 performance (Harrison et al., 2015).

54
55 At the Last Glacial Maximum (LGM, conventionally defined for modelling
56 purposes as 21 000 years ago), insolation was quite similar to the present, but global
57 ice volume was at a maximum, eustatic sea level was close to a minimum, long-lived
58 greenhouse gas concentrations were lower, and atmospheric aerosol loadings higher
59 than today, and land surface characteristics (including vegetation distribution) were
60 also substantially different from today. These changes gave rise to a climate radically
61 different from that of today; indeed the magnitude of the change in radiative forcing
62 between LGM and pre-industrial climate is comparable to high-emissions projections
63 of climate change between now and the end of the 21st century (Braconnot et al., 2012).
64 The LGM has been a focus for model evaluation in the Paleoclimate Modelling
65 Intercomparison Project (PMIP) since its inception (Joussaume and Taylor, 1995;
66 Braconnot et al., 2007; Braconnot et al., 2012). The LGM is one of the two “entry card”
67 palaeoclimate simulations included in the current phase of the Coupled Model
68 Intercomparison Project (CMIP6) (Kageyama et al., 2018). The evaluation of previous
69 generations of palaeoclimate simulations has shown that the large-scale thermodynamic
70 responses seen in 21st century and LGM climates, including enhanced land–sea
71 temperature contrast, latitudinal amplification, and scaling of precipitation with
72 temperature, are likely to be realistic (Izumi et al., 2013; Li et al., 2013; Lunt et al,
73 2013; Hill et al., 2014; Izumi et al., 2014; Harrison et al., 2015). However, evaluation
74 against palaeodata shows that even when the sign of large-scale climate changes is
75 correctly predicted, the patterns of change at a regional scale are often inaccurate and
76 the magnitudes of change often underestimated (Brewer et al., 2007; Mauri et al., 2014;
77 Perez Sanz et al., 2014; Bartlein et al., 2017). The current focus on understanding what
78 causes mismatches between reconstructed and simulated climates is a primary
79 motivation for developing benchmark data sets that represent regional climate changes
80 comprehensively enough to allow a critical evaluation of model deficiencies.

81

82 Many sources of information can be used to reconstruct past climates. Pollen-based
83 reconstructions are the most widespread, and pollen-based data were the basis for the
84 current standard LGM benchmark data set by Bartlein et al. (2011). In common with
85 other data sources, the pollen-based reconstructions were generated for individual sites.
86 Geological preservation issues mean that the number of sites available inevitably
87 decreases through time (Bradley, 2014). Since pollen is only preserved for a long time
88 in anoxic sediments, the geographic distribution of potential sites is biased towards
89 climates that are relatively wet today. Furthermore, the actual sampling of potential
90 sites is highly non-uniform, so there are large geographic gaps in data coverage
91 (Harrison et al., 2016). The lack of continuous climate fields is not ideal for model
92 evaluation, and so attempts have been made to generalize the site-based data either
93 through gridding, interpolation, or some form of multiple regression (see e.g. Bartlein
94 et al., 2011; Annan and Hargreaves, 2013). However, there has so far been no attempt
95 to produce a physically consistent, multi-variable reconstruction which provides the
96 associated uncertainties explicitly.

97

98 A further characteristic of the LGM that creates problems for quantitative
99 reconstructions based on pollen data is the much lower atmospheric carbon dioxide
100 concentration, [CO₂], compared to the pre-industrial Holocene. [CO₂] has a direct effect
101 on plant physiological processes. Low [CO₂] as experienced by plants at the LGM is
102 expected to have led to reduced water-use efficiency – the ratio of carbon assimilation
103 to the water lost through transpiration (Bramley et al., 2013). Most reconstructions of
104 moisture variables from pollen data, including most of the reconstructions used by
105 Bartlein et al. (2011), do not take [CO₂] effects into account. Yet several modelling
106 studies have shown that the impact of low [CO₂] around the LGM on plant growth and
107 distribution was large (e.g. Jolly and Haxeltine, 1997; Cowling and Sykes, 1999;
108 Harrison and Prentice, 2003; Bragg et al., 2013; Martin Calvo et al., 2014; Martin Calvo
109 and Prentice, 2015). A few reconstructions of LGM climate based on the inversion of
110 process-based biogeography models have also shown large effects of low [CO₂] on
111 reconstructed LGM palaeoclimates (e.g. Guiot et al., 2000; Wu et al., 2007). The
112 reconstructions of moisture variables in the Bartlein et al. (2011) data set are thus
113 probably not reliable, and likely to be biased low.

114 Prentice et al. (2017) demonstrated an approach to correct reconstructions of moisture
115 variables for the effect of [CO₂], but this correction has not been applied globally. A
116 key side effect of applying this [CO₂] correction is to reconcile semi-quantitative
117 hydrological evidence for wet conditions at the LGM with the apparent dryness
118 suggested by the vegetation assemblages (Prentice et al., 2017). Similar considerations
119 apply to the interpretation of future climate changes in terms of vegetational effects.
120 Projections of future aridity (based on declining indices of moisture availability) linked
121 to warming are unrealistic, in a global perspective, because of the counteracting effect
122 of increased water use efficiency due to rising [CO₂] – which is generally taken into

123 account by process-based ecosystem models, but not by statistical models, using
124 projected changes in vapour pressure deficit or some measure of plant-available water
125 (Keenan et al., 2011; Roderick et al., 2015; Greve et al., 2017).

126

127 In this paper, we use variational data assimilation based on both pollen-based climate
128 reconstructions and climate model outputs to arrive at a best-estimate analytical
129 reconstruction of LGM climate, explicitly taking account of the impact of [CO₂].
130 Variational techniques provide a way of combining observations and model outputs to
131 produce climate reconstructions that are not exclusively constrained to one source of
132 information or the other (Nichols, 2010). We use the uncertainty contributions to the
133 analytical reconstruction to provide confidence intervals for these reconstructions and
134 also to delimit geographical regions for which the palaeodata provide no constraint on
135 the reconstructions. The resulting data set is expected provide a well-founded multi-
136 variable LGM climate dataset for palaeoclimate model benchmarking in CMIP6.

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138

139 **2 Methods**

140 **2.1 Pollen-based climate reconstructions**

141

142 Bartlein et al. (2011) provided a global synthesis of pollen-based quantitative climate
143 reconstructions for the LGM. The Bartlein et al. (2011) data set includes reconstructions
144 of climate anomalies (differences between LGM and recent climates) for six variables
145 (and their uncertainties), specifically mean annual temperature (MAT), mean
146 temperature of the coldest month (MTCO), mean temperature of the warmest month
147 (MTWA), growing degree days above a baseline of above 5°C (GDD5), mean annual
148 precipitation (MAP), and an index of plant-available moisture (the ratio of actual to
149 equilibrium evapotranspiration, or α). There are a small number of LGM sites (94) in
150 the Bartlein et al. (2011) data set where model inversion was used to make the
151 reconstructions of α and MAP;. no [CO₂] correction is applied to these
152 reconstructions. There are no data from Australia in the Bartlein et al. (2011) data set,
153 and we therefore use quantitative reconstructions of MAT and another moisture index
154 (MI), the ratio of MAP to potential evapotranspiration, from Prentice et al. (2017).
155 Prentice et al. (2017) provide values of MI both before and after correction for [CO₂];
156 we use the uncorrected values in order to apply the correction for [CO₂] within our
157 assimilation framework. For consistency between the two data sets, we re-expressed
158 reconstructions of α in terms of MI via the Fu-Zhang formulation of the Budyko
159 relationship between actual evapotranspiration, potential evapotranspiration and
160 precipitation (Zhang et al., 2004; Gallego-Sala et al., 2016).

161

162 The spatial coverage of the final data set is uneven (Figure 1). There are many more
163 data points in Europe and North America than elsewhere. South America has the fewest

164 (14 sites). The number of variables available at each site varies: although most sites
165 (279) have reconstructions of at least three variables, some sites have reconstructions
166 of only one variable (60). Nevertheless, in regions where there is adequate coverage,
167 the reconstructed anomaly patterns are coherent, plausible and consistent among
168 variables.

169

170

171 For this application, we derived absolute LGM climate reconstructions by adding the
172 reconstructed climate anomalies at each site to the modern climate values from the
173 Climate Research Unit (CRU) historical climatology data set (CRU CL v2.0 dataset,
174 New et al., 2002), which provides climatological averages of monthly temperature,
175 precipitation and cloud cover fraction for the period 1961-1990 CE. Most of the climate
176 variables (MTCO, MTWA, MAT, MAP) can be calculated directly from the CRU CL
177 v2.0 dataset. GDD5 was calculated from pseudo-daily data derived by linear
178 interpolation of the monthly temperatures. MI was calculated from the CRU climate
179 variables using the radiation calculations in the SPLASH model (Davis et al., 2017).
180 For numerical efficiency, we non-dimensionalised all of the absolute climate
181 reconstructions (and their standard errors) before applying the variational techniques
182 (for details, see Cleator et al., 2019a).

183

184

185 **2.2 Climate model simulations**

186 Eight LGM climate simulations (Table 1) from the third phase of the
187 Palaeoclimate Modelling Intercomparison Project (PMIP3: Braconnot et al., 2012)
188 were used to create a prior. The PMIP LGM simulations were forced by known changes
189 in incoming solar radiation, changes in land-sea geography and the extent and location
190 of ice sheets, and a reduction in [CO₂] to 185 ppm (see Braconnot et al., 2012 for details
191 of the modelling protocol). We used the last 100 years of each LGM simulation. We
192 interpolated monthly precipitation, monthly temperature and monthly fraction of
193 sunshine hours from each LGM simulation and its pre-industrial (PI) control to a
194 common 2 x 2° grid. Simulated climate anomalies (LGM minus PI) for each grid cell
195 were then added to modern climate values calculated from the CRU CL 2.0 data set
196 (New et al., 2002), as described for the pollen-based reconstructions, to derive absolute
197 climate values. We calculated the multi-model mean and variance (Figure 2) across the
198 models for each of the climate variables to produce the gridded map used as the prior.

199

200 **2.3 Water-use efficiency calculations**

201

202 We applied the general approach developed by Prentice et al. (2017) to correct pollen-
203 based statistical reconstructions to account for [CO₂] effects. The approach as
204 implemented here is based on equations (Appendix 1) that link moisture index (MI) to

205 transpiration and the ratio of leaf-internal to ambient CO₂. The correction is based on
206 the principle that the rate of water loss per unit carbon gain is inversely related to
207 effective moisture availability as sensed by plants. The method involves solving a non-
208 linear equation that relates rate of water loss per unit carbon gain to MI, temperature
209 and CO₂ concentration. The equation is derived from theory that predicts the response
210 of the ratio of leaf-internal to ambient [CO₂] to vapour pressure deficit and temperature
211 (Prentice et al., 2014; Wang et al., 2014).

212

213 **2.4 Application of variational techniques**

214

215 Variational data assimilation techniques provide a way of combining observations
216 and model outputs to produce climate reconstructions that are not exclusively
217 constrained to one source of information or the other (Nichols, 2010). We use the
218 3D-variational method, described in Cleator et al. (2019a) to find the maximum a
219 posteriori estimate (or analytical reconstruction) of the palaeoclimate given the
220 site-based reconstructions and the model-based prior. The method constructs a
221 cost function, which describes how well a particular climate matches both the site-
222 based reconstructions and the prior, by assuming the reconstructions and prior
223 have a Gaussian distribution. To avoid sharp changes in time and/or space in the
224 analytical reconstructions, the method assumes that the prior temporal and
225 spatial covariance correlations are derived from a modified Bessel function, in
226 order to create a climate anomaly field that is smooth both from month to month
227 and from grid cell to grid cell. The degree of correlation is controlled through two
228 length scales: a spatial length scale that determines how correlated the covariance
229 in the prior is between different geographical areas, and a temporal length scale
230 that determines how correlated it is through the seasonal cycle. The site-based
231 reconstructions are assumed to have negligible correlations at these space and
232 time scales. The maximum a posteriori estimate is found by using the limited
233 memory Broyden- Fletcher-Goldfarb-Shanno method (Liu and Nocedal 1989) to
234 determine the climate that minimises the cost function. A first order estimate of
235 the analysis uncertainty covariance is also computed.

236

237 An observation operator based on calculations of the direct impact of [CO₂] on
238 water-use efficiency (section 2.3) is used in making the analytical reconstructions.
239 The prior is constructed as the average of eight LGM climate simulations (section
240 2.2). We use an ensemble of different model responses to the same forcing to
241 provide a series of physically consistent possible states, which can be viewed as
242 perturbed responses and provide the variance around the climatology provided
243 by the ensemble average. The prior uncertainty correlations are based on a
244 temporal length scale (Lt) of 1 month and a spatial length scale (Ls) of 400km.
245 Cleator et al., (2019a) have shown that a temporal length scale of 1 month

246 provides an adequately smooth solution for the seasonal cycle, both using single
247 sites and over multiple grid cells, as shown by the sensitivity of the resolution
248 matrix (Menke, 2012; Delahaies et al., 2017) to changes in the temporal length
249 scale. Consideration of the spatial spread of variance in the analytical
250 reconstruction shows that a spatial length scale of 400km also provides a
251 reasonable reflection of the large-scale coherence of regional climate change.

252

253 We generated composite variances on the analytical reconstructions (Figure 3) by
254 combining the covariances from the site-based reconstructions and from the
255 prior. There are regions where all of the models systematically differ from the site-
256 based reconstructions (Harrison et al., 2015) but nevertheless the inter-model
257 variability is low, which would lead to a very small contribution to the composite
258 uncertainties from the prior. We therefore calculated the uncertainty of the prior
259 from an equal combination of the global uncertainty, the average variance
260 between each grid cell, and local uncertainty, the variance between the different
261 models. The reliability of the analytical reconstructions was assessed by
262 comparing these composite covariances with the uncertainties in the prior. We
263 masked out cells where the inclusion of site-based reconstructions does not
264 produce an improvement of $> 5\%$ from the prior. Since this assessment is based
265 on a change in the variance, rather than absolute values, this masking removes
266 regions where there are no pollen-based reconstructions or the pollen-based
267 reconstructions have very large uncertainties.

268

269

270 **3 Results**

271

272 The analytical reconstructions (Figure 4) show an average year-round cooling of -5.6
273 $^{\circ}\text{C}$ in the northern extratropics. The cooling is larger in winter (-7.6 $^{\circ}\text{C}$) than in summer
274 (-2.4 $^{\circ}\text{C}$). A limited number of grid cells in central Eurasia show warmer-than-present
275 summers, and higher MAT. Temperature changes are more muted in the tropics, with
276 an average change in MAT of -3.7 $^{\circ}\text{C}$. The cooling is somewhat lower in summer than
277 winter (-2.7 $^{\circ}\text{C}$ compared to -4.1 $^{\circ}\text{C}$). Reconstructed temperature changes were slightly
278 larger in the southern extratropics, with average changes in MAT of -5.0°C , largely
279 driven by cooling in winter.

280

281 Changes in moisture-related variables (MAP, MI) across the northern hemisphere are
282 geographically more heterogeneous than temperature changes. Reconstructed MAP is
283 greater than present in western North America (172 mm) but less than present (-29
284 mm) in eastern North America. Most of Europe is reconstructed as drier than present
285 (-305mm), the same for eastern Eurasia (-94 mm) and the Far East (-66 mm). The
286 patterns in MI are not identical to those in MAP, because of the influence of temperature

287 on MI, but regional changes are generally similar to those shown by MAP. Most of the
288 tropics are shown as drier than present while the southern hemisphere extratropics are
289 wetter than present, in terms of both MAP and MI.

290

291 The reconstructed temperature patterns are not fundamentally different from those
292 shown by Bartlein et al. (2011) but the analytical dataset provides information for a
293 much larger area (1153% increase) thanks to the method's imposition of consistency
294 among different climate variables, and smooth variations both in space and through the
295 seasonal cycle. There are systematic differences, however, between the analytical
296 reconstructions and the pollen-based reconstructions in terms of moisture-related
297 variables (MAP, MI) because the analytical reconstructions take account of the direct
298 influence of [CO₂] on plant growth. The physiological impact of [CO₂] leads to
299 analytical reconstructions indicating wetter than present conditions in many regions
300 (Figure 5a, Figure 5b), for example in southern Africa where several of the original
301 pollen-based reconstructions show no change in MAP or MI compared to present, but
302 the analytical reconstruction shows wetter conditions than present. In some regions,
303 incorporating the impact of [CO₂] reverses the sign of the reconstructed changes. Part
304 of northern Eurasia is reconstructed as being wetter than present, despite pollen-based
305 reconstructions indicating conditions drier than present (both in terms of MAP and MI),
306 as shown by SI Figure 3. The relative changes in MAP and MI are similar across all
307 sites (Figure 5c), implying that the analytically reconstructed changes are driven by
308 changes in precipitation rather than temperature.

309

310

311 **4 Discussion**

312

313 Variational data assimilation techniques provide a way of combining observations and
314 model outputs, taking account the uncertainties in both, to produce a best-estimate
315 analytical reconstruction of LGM climate. These reconstructions extend the
316 information available from site-based reconstructions both spatially and through the
317 seasonal cycle. Our new analytical data set characterizes the seasonal cycle across a
318 much larger region of the globe than the data set that is currently being used for
319 benchmarking of palaeoclimate model simulations. We therefore suggest that this data
320 set (Cleator et al. 2019b) should be used for evaluating the CMIP6-PMIP4 LGM
321 simulations.

322

323 Some areas are still poorly covered by quantitative pollen-based reconstructions of
324 LGM climate, most notably South America. More pollen-based climate reconstructions
325 would provide one solution to this problem – and there are many pollen records that
326 could be used for this purpose (Flantua et al., 2015; Herbert and Harrison, 2016;
327 Harrison et al., 2016). There are also quantitative reconstructions of climate available
328 from individual sites (e.g. Lebamba et al., 2012; Wang et al., 2014; Loomis et al., 2017;

329 Camuera et al., 2019) that should be incorporated into future data syntheses. It would
330 also be possible to incorporate other sources of quantitative information, such as
331 chironomid-based reconstructions (e.g. Chang et al., 2015), within the variational data
332 assimilation framework.

333

334 One of the benefits of the analytical framework applied here is that it allows the
335 influence of changes in $[\text{CO}_2]$ on the moisture reconstructions to be taken into account.
336 Low $[\text{CO}_2]$ must have reduced plant water-use efficiency, because at low $[\text{CO}_2]$ plants
337 need to keep stomata open for longer in order to capture sufficient CO_2 . Statistical
338 reconstruction methods that use modern relationships between pollen assemblages and
339 climate under modern conditions (i.e. modern analogues, transfer functions, response
340 surfaces: see Bartlein et al., 2011 for discussion) cannot account for such effects.
341 Climate reconstruction methods based on the inversion of process-based ecosystem
342 models can do so (see e.g. Guiot et al., 2000; Wu et al., 2007; Wu et al., 2009; Izumi
343 and Bartlein, 2016) but are critically dependent on the reliability of the vegetation
344 model used. Most of the palaeoclimate reconstructions have been made by inverting
345 some version of the BIOME model (Kaplan et al., 2003), which makes use of
346 bioclimatic thresholds to separate different plant functional types (PFTs). As a result,
347 reconstructions made by inversion show “jumps” linked to shifts between vegetation
348 types dominated by different PFTs whereas, as has been shown recently (Wang et al.,
349 2017), differences in water use efficiency of different PFTs can be almost entirely
350 accounted for by a single equation, as proposed here. Sensitivity analyses show that the
351 numerical value of the corrected moisture variables (MI, MAP) is dependent on the
352 reconstructed values of these variables but is insensitive to uncertainties in the
353 temperature and moisture inputs (Prentice et al., 2017). The strength of the correction
354 is primarily sensitive to $[\text{CO}_2]$, but the LGM $[\text{CO}_2]$ value is well constrained from ice-
355 core records. The response of plants to changes in $[\text{CO}_2]$ is non-linear (Harrison and
356 Bartlein, 2012), and the effect of the change between recent and pre-industrial or mid-
357 Holocene conditions is less than that between pre-industrial and glacial conditions.
358 Nevertheless, it would be worth taking the $[\text{CO}_2]$ effect on water-use efficiency into
359 account in making reconstructions of interglacial time periods as well.

360

361 The influence of individual pollen-based reconstructions on the analytical
362 reconstruction of seasonal variability, or the geographic area influenced by an
363 individual site, is crucially dependent on the choice of length scales. We have adopted
364 conservative length scales of 1 month and 400 km, based on sensitivity experiments
365 made for southern Europe (Cleator et al., 2019a). These length scales produce
366 numerically stable results for the LGM, and the paucity of data for many regions at the
367 LGM means that using fixed, conservative length scales is likely to be the only practical
368 approach. However, in so far as the spatial length scale is related to atmospheric
369 circulation patterns, there is no reason to suppose that the optimal spatial length scale
370 will be the same from region to region. The density and clustering of pollen-based

371 reconstructions could also have a substantial effect on the optimal spatial length scale.
372 A fixed 1-month temporal length scale is appropriate for climates that have a reasonably
373 smooth and well-defined seasonal cycle, either in temperature or precipitation.
374 However, in climates where the seasonal cycle is less well defined, for example in the
375 wet tropics, or in situations where there is considerable variability on sub-monthly time
376 scales, other choices might be more appropriate. For time periods such as the mid-
377 Holocene, which have an order of magnitude more site-based data, it could be useful to
378 explore the possibilities of variable length scales.

379

380 We have used a 5% reduction in the analytical uncertainty compared to prior
381 uncertainty to identify regions where the incorporation of site-based data has a
382 negligible effect on the prior as a way of masking out regions for which the observations
383 have effectively no impact on the analytical reconstructions. The choice of a 5% cut-
384 off is arbitrary, but little would be gained by imposing a more stringent cut-off at the
385 LGM given that many regions are represented by few observations. A more stringent
386 cut-off could be applied for other time intervals with more data. We avoid the use of a
387 criterion based on the analytical reconstruction showing any improvement on the prior
388 because this could be affected by numerical noise in the computation. Alternative
389 criteria for the choice of cut-off could be based on whether the analytical reconstruction
390 had a reduced uncertainty compared to the pollen-based reconstructions or could be
391 derived by a consideration of the condition number used to select appropriate length
392 scales.

393

394 There have been a few previous attempts to use data assimilation techniques to generate
395 spatially continuous palaeoclimate reconstructions. Annan and Hargreaves (2013) used
396 a similar multi-model ensemble as the prior and the pollen-based reconstructions from
397 Bartlein et al. (2011) to reconstruct MAT at the LGM. However, they made no attempt
398 to reconstruct other seasonal variables, either independently, or through exploiting
399 features of the simulations (as we have done here) to generate seasonal reconstructions.
400 Particle filter approaches (e.g. Goosse et al., 2006; Dubinkina et al., 2011) produce
401 dynamic estimates of palaeoclimate, but particle filters cannot produce estimates of
402 climate outside the realm of the model simulations. Our 3-D variational data
403 assimilation approach has the great merit of being able to produce seasonally coherent
404 reconstructions generalized over space, while at the same time being capable of
405 producing reconstructions that are outside those captured by the climate model, because
406 they are not constrained by a specific source (Nichols, 2010). This property is of
407 particular importance if the resulting data set is to be used for climate model evaluation,
408 as we propose.

409

410 **Data availability.** The gridded data for the LGM reconstructions are available
411 from DOI:10.17864/1947.229; the code used to generate these reconstructions is
412 available from DOI:10.5281/zenodo.3445166.

413

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433

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728 **Figures and Tables Captions**

729

730 Figure 1: The distribution of the site-based reconstructions of climatic variables at the
731 Last Glacial Maximum. The individual plots show sites providing reconstructions of
732 (a) moisture index (MI), (b) mean annual precipitation (MAP), (c) mean annual
733 temperature (MAT), (d) mean temperature of the coldest month (MTCO), (e) mean
734 temperature of the warmest month (MTWA) and growing degree days above a baseline
735 of 5° C (GDD5). The original reconstructions are from Bartlein et al. (2011) and
736 Prentice et al. (2017).

737

738 Figure 2: Uncertainties associated with the climate prior. The climate is derived from a
739 multi-model mean of the ensemble of models from the Palaeoclimate Modelling
740 Intercomparison Project (PMIP) and is shown in SI Figure 1. The uncertainties shown
741 here are the standard deviation of the multi-model ensemble values. The individual
742 plots show the variance for the simulated (a) moisture index (MI), (b) mean annual
743 precipitation (MAP), (c) mean annual temperature (MAT), (d) mean temperature of the
744 coldest month (MTCO), (e) mean temperature of the warmest month (MTWA) and
745 growing degree days above a baseline of 5° C (GDD5).

746

747 Figure 3: Uncertainties on the analytical reconstructions. These uncertainties
748 represent a combination of the uncertainty on the site-based reconstructions, and
749 the grid-based variance on the prior and the global variance from the prior.

750

751 Figure 4: Analytically reconstructed climate, where areas for which the site-based data
752 provide no constraint on the prior have been masked out. The individual plots show
753 reconstructed (a) moisture index (MI), (b) mean annual precipitation (MAP), (c) mean
754 annual temperature (MAT), (d) mean temperature of the coldest month (MTCO), (e)
755 mean temperature of the warmest month (MTWA) and growing degree days above a
756 baseline of 5° C (GDD5).

757

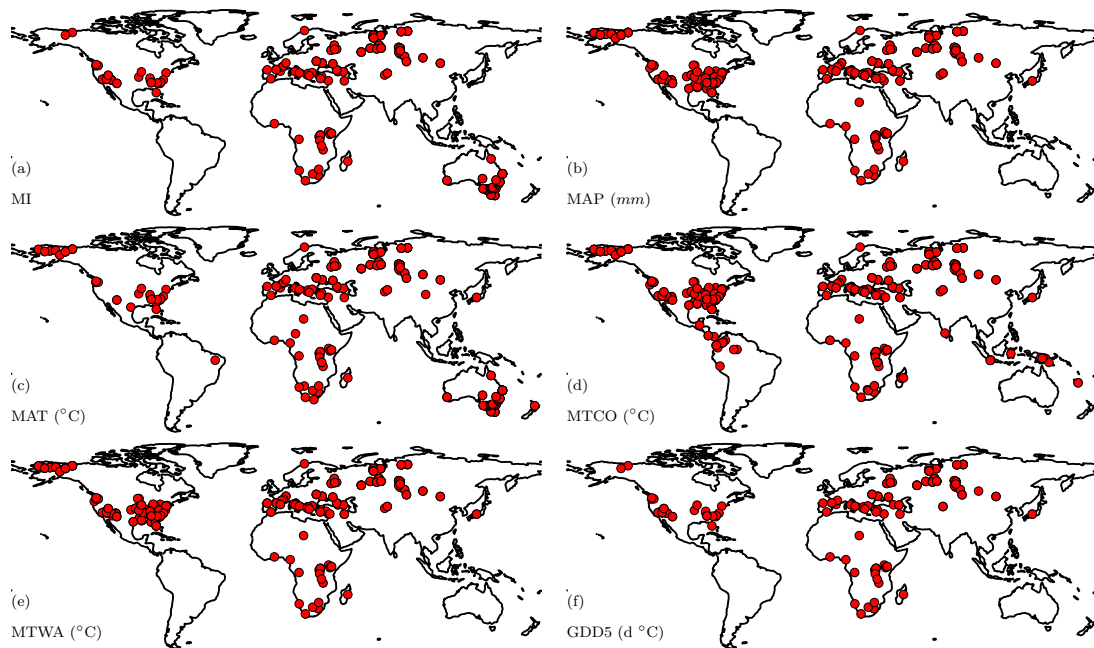
758 Figure 5: Impact of CO₂ on reconstructions of moisture-related variables. The
759 individual plots show (a) the change in moisture index (MI) and (b) the change in mean
760 annual precipitation (MAP) compared to the original pollen-based reconstructions for
761 the LGM when the physiological impacts of [CO₂] on water-use efficiency are taken
762 into account. The third plot (c) shows the relative difference in MI and MAP as a result
763 of [CO₂], shown as the percentage difference between the no-[CO₂] and [CO₂]
764 calculations.

765

766 Table 1: Details of the models from the Palaeoclimate Modelling Intercomparison
767 Project (PMIP) that were used for the Last Glacial Maximum (LGM) simulations used
768 to create the prior.

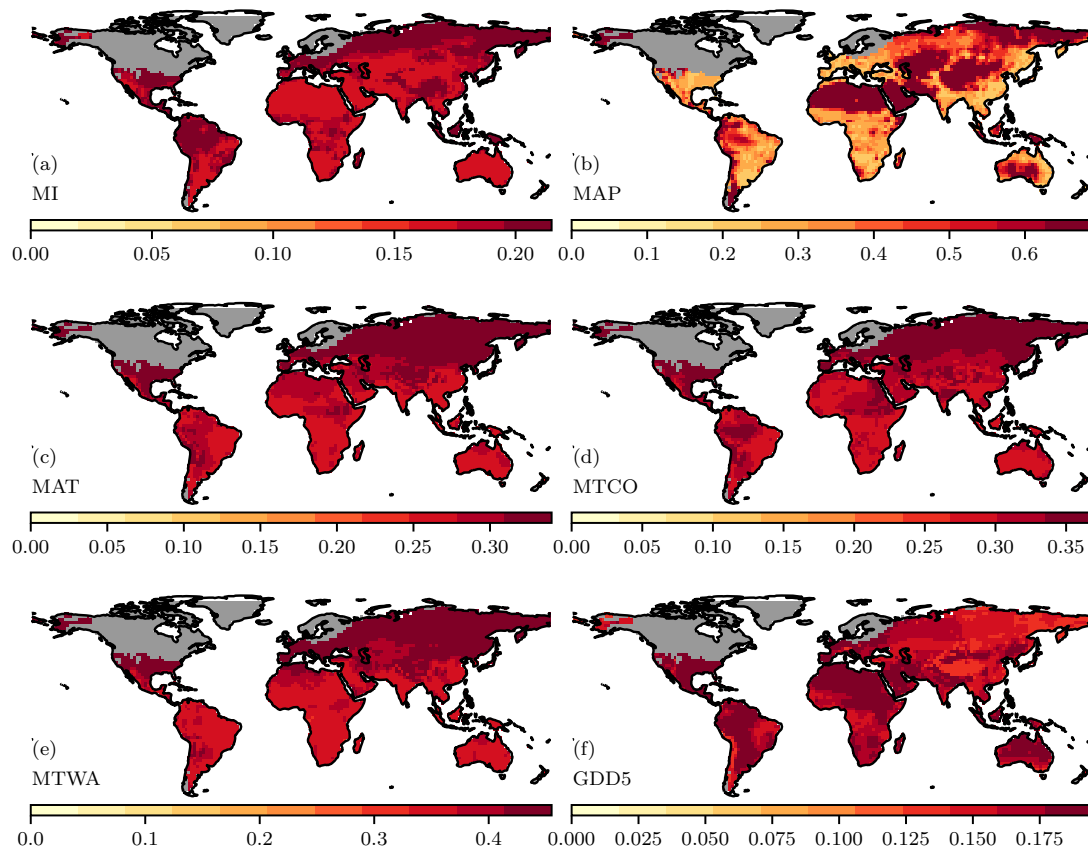
769

770 Figure 1: The distribution of the site-based reconstructions of climatic variables at the
771 Last Glacial Maximum. The individual plots show sites providing reconstructions of
772 (a) moisture index (MI), (b) mean annual precipitation (MAP), (c) mean annual
773 temperature (MAT), (d) mean temperature of the coldest month (MTCO), (e) mean
774 temperature of the warmest month (MTWA) and growing degree days above a baseline
775 of 5° C (GDD5). The original reconstructions are from Bartlein et al. (2011) and
776 Prentice et al. (2017).
777



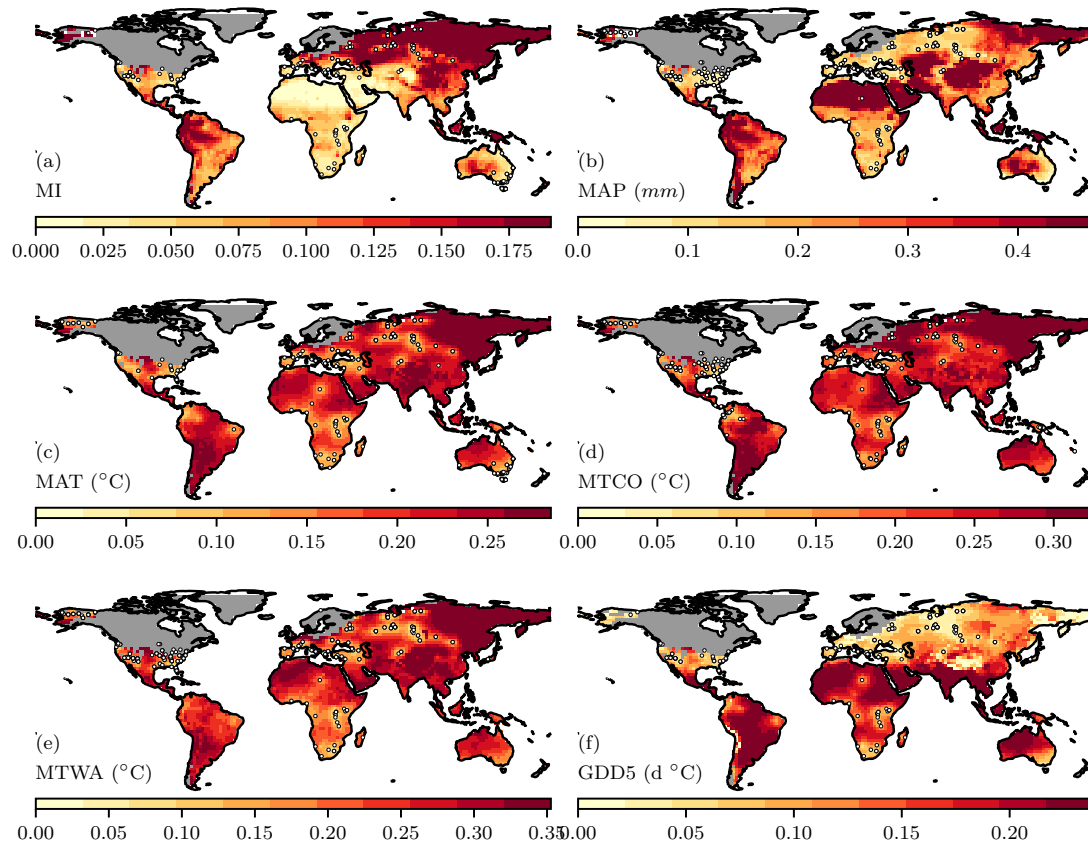
778
779

780 Figure 2: Uncertainties associated with the climate prior. The climate is derived from a
 781 multi-model mean of the ensemble of models from the Palaeoclimate Modelling
 782 Intercomparison Project (PMIP) and is shown in SI Figure 1. The uncertainties shown
 783 here are the standard deviation of the multi-model ensemble values. The individual
 784 plots show the variance for the simulated (a) moisture index (MI), (b) mean annual
 785 precipitation (MAP), (c) mean annual temperature (MAT), (d) mean temperature of the
 786 coldest month (MTCO), (e) mean temperature of the warmest month (MTWA) and
 787 growing degree days above a baseline of 5° C (GDD5).
 788



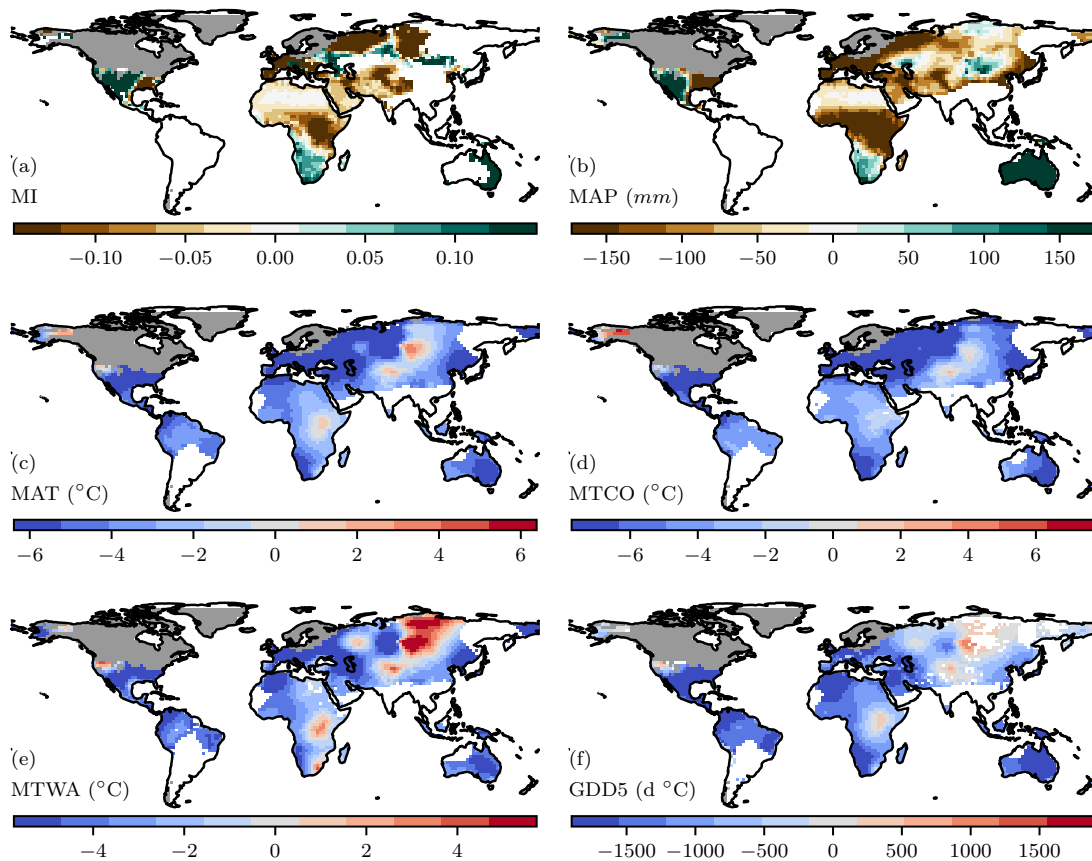
789
 790

791 Figure 3: Uncertainties on the analytical reconstructions. These uncertainties
792 represent a combination of the uncertainty on the site-based reconstructions, and
793 the grid-based variance on the prior and the global variance from the prior.
794



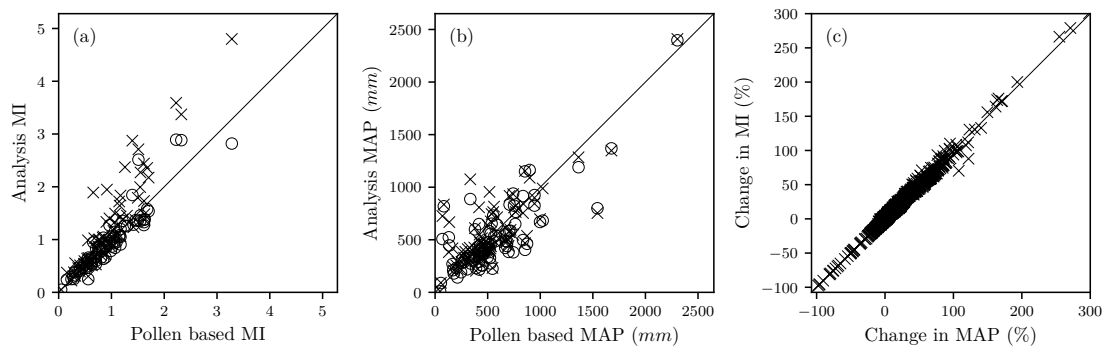
795
796

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802 baseline of 5° C (GDD5).
803



804
805

806 Figure 5: Impact of CO₂ on reconstructions of moisture-related variables. The
807 individual plots show (a) the change in moisture index (MI) and (b) the change in mean
808 annual precipitation (MAP) compared to the original pollen-based reconstructions for
809 the LGM when the physiological impacts of [CO₂] on water-use efficiency are taken
810 into account. The third plot (c) shows the relative difference in MI and MAP as a result
811 of [CO₂], shown as the percentage difference between the no-[CO₂] and [CO₂]
812 calculations.
813



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817

818 Table 1: *Details of the models from the third phase of the Palaeoclimate Modelling*
819 *Intercomparison Project (PMIP3) that were used for the Last Glacial Maximum*
820 *(LGM) simulations used to create the prior. Coupled ocean-atmosphere models are*
821 *indicated as OA, which OAC models have a fully interactive carbon cycle. The*
822 *resolution in the atmospheric, oceanic and sea ice components of the models is given*
823 *in terms of numbers of grid cells in latitude and longitude.*
824

Model name	Type	Resolution			Year length	Reference
		Atmosphere	Ocean	Sea Ice		
CCSM4	OA	192, 288	320, 384	320, 384	365	Gent et al. (2011)
CNRM-CM5	OA	128, 256	292, 362	292, 362	365-366	Voldoire et al. (2012)
MPI-ESM-P	OA	96, 192	220, 256	220, 256	365-366	Jungclaus et al. (2006)
MRI-CGCM3	OA	160, 320	360, 368	360, 368	365	Yukimoto et al. (2011)
FGOALS-g2	OA	64, 128	64, 128	64, 128	365	Li et al. (2013)
COSMOS-ASO	OAC	96, 48	120, 101	120, 101	360	Budich et al. (2010)
IPSL-CM5A-LR	OAC	96, 96	149, 182	149, 182	365	Dufresne et al., 2013
MIROC-ESM	OAC	64, 128	192, 256	192, 256	365	Watanabe et al. (2011)

825

826 Appendix

827 We define e as the water lost by transpiration (E) per unit carbon gained by
828 photosynthesis (A). This term, the inverse of the water use efficiency, is given by:

$$829 \quad e = E/A = 1.6 D / ((1 - \chi) c_a) \quad (\text{A1})$$

830 where D is the leaf-to-air vapour pressure deficit (Pa), c_a is the ambient CO₂ partial
831 pressure (Pa) and χ is the ratio of leaf-internal CO₂ partial pressure (c_i) to c_a . An
832 optimality-based model (Prentice *et al.* 2014), which accurately reproduces global
833 patterns of χ and its environmental dependencies inferred from leaf $\delta^{13}\text{C}$ measurements
834 (Wang *et al.* 2017), predicts that:

$$835 \quad \chi = (\Gamma^*/c_a) + (1 - \Gamma^*/c_a) \xi / (\xi + \sqrt{D}) \quad (\text{A2a})$$

836 and

$$837 \quad \xi = \sqrt{(\beta(K + \Gamma^*)/1.6 \eta^*)} \quad (\text{A2b})$$

838 where Γ^* is the photorespiratory compensation point of C₃ photosynthesis (Pa), β is a
839 constant (estimated as 240 by Wang *et al.* 2017), K is the effective Michaelis-Menten
840 coefficient of Rubisco (Pa), and η^* is the ratio of the viscosity of water (Pa s) at ambient
841 temperature to its value at 25°C. Here K depends on the Michaelis-Menten coefficients
842 of Rubisco for carboxylation (K_C) and oxygenation (K_O), and on the partial pressure of
843 oxygen O (Farquhar *et al.* 1980):

$$844 \quad K = K_C (1 + O/K_O) \quad (\text{A3})$$

845 Standard values and temperature dependencies of K_C , K_O , Γ^* and η^* are assigned as in
846 Wang *et al.* (2017).

847 The moisture index MI is expressed as

$$848 \quad \text{MI} = P/E_q, \quad E_q = \sum_n (R_n/\lambda) s / (s + \gamma) \quad (\text{A4})$$

849 where P is annual precipitation, R_n is net radiation for month n , λ is the latent heat of
850 vaporization of water, s is the derivative of the saturated vapour pressure of water with
851 respect to temperature (obtained from a standard empirical formula also used by Wang
852 *et al.* 2017), and γ is the psychrometer constant. We assume that values of MI
853 reconstructed from fossil pollen assemblages, using contemporary pollen and climate
854 data either in a statistical calibration method or in a modern-analogue search, need to
855 be corrected in such a way as to preserve the contemporary relationship between MI
856 and e , while taking into account the change in e that is caused by varying c_a and
857 temperature away from contemporary values. The sequence of calculations is as
858 follows. (1) Estimate e and its derivative with respect to temperature ($\partial e/\partial T$) for the
859 contemporary c_a and climate, using equations (A1) – (A3) above. (2) Use the e and
860 $\partial e/\partial T$ to calculate $\partial D/\partial T$ given the palaeo c_a (measured in ice-core data) and
861 temperature (reconstructed from pollen data), via a series of analytical equations that
862 relate $\partial e/\partial T$ to $\partial D/\partial T$ and hence to s . (3) Use the new $\partial D/\partial T$ and relative humidity (from
863 the PMIP3 average) to derive a new value of s . (4) Re-calculate MI using a palaeo
864 estimate of R_n (modelled as in Davis *et al.*, 2017) and the new value of s .

