Coherent streamflow variability in Monsoon Asia over the past eight centuries—links to oceanic drivers

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Abstract

The Monsoon Asia region is home to ten of the world's biggest rivers, supporting the lives of 1.7 billion people who rely on streamflow for water, energy, and food. Yet, a synoptic understanding of multi-centennial streamflow variability for this region is lacking. To fill this gap, we produce the first large scale streamflow reconstruction over Monsoon Asia (62 stations in 16 countries, 813 years of mean annual flow). In making this reconstruction, we develop a novel, automated, climate-informed, and dynamic reconstruction framework that is skillful over most of the region. We show that streamflow in Monsoon Asia is spatially coherent, owing to common drivers from the Pacific, Indian, and Atlantic Oceans. We also show how these oceanic teleconnections change over space and time. By characterizing past and present hydroclimatic variability, we provide a platform for assessing the impact of future climatic changes and informing water management decisions.

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Key Points: 8

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9	•	Climate-informed dynamic streamflow reconstruction is skillful over most of Mon-
10		soon Asia
11	•	Streamflow in Monsoon Asia is spatially coherent

- Streamflow in Monsoon Asia is spatially coherent
- Reconstruction reveals spatial and temporal variability in streamflow-ocean tele-12 connections 13

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14 Abstract

The Monsoon Asia region is home to ten of the worlds biggest rivers, supporting 15 the lives of 1.7 billion people who rely on streamflow for water, energy, and food. Yet, 16 a synoptic understanding of multi-centennial streamflow variability for this region is lack-17 ing. To fill this gap, we produce the first large scale streamflow reconstruction over Mon-18 soon Asia (62 stations in 16 countries, 813 years of mean annual flow). In making this 19 reconstruction, we develop a novel, automated, climate-informed, and dynamic recon-20 struction framework that is skillful over most of the region. We show that streamflow 21 in Monsoon Asia is spatially coherent, owing to common drivers from the Pacific, Indian, 22 and Atlantic Oceans. We also show how these oceanic teleconnections change over space 23 and time. By characterizing past and present hydroclimatic variability, we provide a plat-24 form for assessing the impact of future climatic changes and informing water manage-25 ment decisions. 26

27 Plain Language Summary

Ten of the world's biggest rivers are located entirely within the Asian Monsoon re-28 gion. They provide water, energy, and food for 1.7 billion people. To manage these crit-29 ical resources, we need a better understanding of river discharge—how does it change 30 over a long time? Are there common variation patterns among rivers? To answer these 31 questions, we use information derived from tree rings to reconstruct average annual river 32 discharge history at 62 gauges in 16 Asian countries. Our reconstruction reveals the ri-33 parian footprint of megadroughts and large volcanic eruptions over the past eight cen-34 turies. We show that simultaneous droughts and pluvials have often occurred at adja-35 cent river basins in the past, because Asian rivers share common influences from the Pa-36 cific, Indian, and Atlantic Oceans. We also show how these oceanic teleconnections change 37 over space and time. Our findings can inform big decisions made on water-dependent 38 infrastructure, thus benefiting the riparian people of the Asian Monsoon region. 39

40 **1** Introduction

Of the world's 30 biggest rivers, ten are located within Monsoon Asia, and two oth-41 ers originate from this region (Figure 1). These river basins are home to 1.7 billion peo-42 ple (Best, 2019). With high population densities, even smaller basins support the liveli-43 hood of millions—e.g., Chao Phraya (Thailand): 25 million, Angat (the Philippines): 13 44 million, and Citarum (Indonesia): 10 million (Nguyen & Galelli, 2018; Libisch-Lehner 45 et al., 2019; D'Arrigo et al., 2011). River discharge, or streamflow, provides water for do-46 mestic and industrial uses, irrigation, and hydropower. It sustains aquatic life (includ-47 ing fish yield), carries sediment and nutrients, and helps prevent salinization of river deltas. 48 Streamflow is an important link in both the water-energy-food nexus and the ecologi-49 cal cycle. To manage this resource, we need a good understanding of hydrologic variabil-50 ity. Such understanding is often derived from streamflow measurements; however, these 51 instrumental data span typically only a few decades, too short to capture long-term vari-52 ability and changes in streamflow. 53

When compared against instrumental data, longer streamflow records reconstructed 54 from climate proxies—such as tree rings—often reveal striking insights. A reconstructed 55 pre-dam variability of the Yellow River (Li et al., 2019) shows that streamflow in 1968– 56 2010 was only half of what should have been; in other words, human withdrawals for agri-57 culture, industry, and municipalities reduced streamflow by half! A reconstruction of the 58 Citarum River (Indonesia) (D'Arrigo et al., 2011) shows that the period 1963–2006 con-59 tained an increasing trend of low flow years but no trend in high flow years, compared 60 with the previous three centuries. This finding suggests that 10 million inhabitants of 61 Jakarta may be facing higher drought risks than what is perceived from the instrumen-62 tal record. The Mongolian "Breadbasket", an agricultural region in north-central Mon-63 golia (Pederson et al., 2013), experienced an unusually wet twentieth-century, and the 64 recent dry epoch is not rare in the last four centuries (Davi et al., 2006; Pederson et al., 65 2013; Davi et al., 2013). Consequently, agricultural planning cannot take the twentieth 66 century to be the norm, lest history repeats the lesson of the Colorado River Basin: ob-67 servations over abnormally wet years (Stockton & Jacoby, 1976; Woodhouse et al., 2006; 68 Robeson et al., 2020) led to water rights over-allocation, and the Colorado no longer reaches 69 the Pacific Ocean. 70

The case of the Colorado River demonstrates that streamflow reconstructions can 71 improve our understanding of water resources availability. Furthermore, with longer stream-72 flow records, low frequency variations of streamflow can be revealed, the frequency and 73 magnitude of floods and droughts can be better quantified, and the risks associated with 74 these natural disasters can be better assessed—these benefits have been demonstrated 75 in Australia (Allen et al., 2017; Tozer et al., 2018), the United States (DeRose et al., 2015; 76 Stagge et al., 2018), Canada (Hart et al., 2010; Sauchyn et al., 2015) and other coun-77 tries (Lara et al., 2015; Güner et al., 2017). Streamflow reconstructions have also been 78 used to generate stochastic time series for water management applications (Prairie et al., 79 2008; Sauchyn & Ilich, 2017). These benefits, if realized in Monsoon Asia, can improve 80 the lives of many people, given the dense populations of river basins in this region. 81

Compelling evidence calls for more streamflow reconstructions in Monsoon Asia. 82 Tremendous efforts, particularly in the last four years (Figure S1), have partly addressed 83 this need, but the hydrological knowledge gained was limited to individual catchments, 84 more than half of which are in China (Figure S1 and Table S1). A synoptic understand-85 ing is lacking. Here, we produce the first large-scale streamflow reconstruction for Mon-86 soon Asia, covering 62 stations in 16 countries, unraveling eight centuries of annual stream-87 flow variability. To achieve this task, we develop a novel automated framework with three 88 main components: (1) a climate-informed proxy selection procedure, (2) a dynamic state-89 space reconstruction model, and (3) a rigorous cross-validation routine for parameter tun-90 ing to achieve optimal skills. We also use the Monsoon Asia Drought Atlas version 2 as 91 the paleoclimatic proxy instead of a tree ring network, as the former offers computational 92 advantages (supported with strong physical and statistical foundations) for this large-03 scale reconstruction. With this work, 58 stations are reconstructed for the first time while 94 the other four (Citarum, Yeruu, Ping, and Indus Rivers) are extended back in time com-95 pared to previous works (D'Arrigo et al., 2011; Pederson et al., 2013; Nguyen & Galelli, 96 2018; Rao et al., 2018). This data set allows us to assess both local historical water avail-97 ability and regional streamflow patterns, revealing the spatial coherence of streamflow 98 and its links to the oceans. This understanding may improve the management of river 99 basins and other water-dependent resources. 100

101 **2 Data**

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2.1 Streamflow Data

Our reconstruction target is the mean annual flow, and we used the calendar year 103 (January to December) as there is not a common water year across Monsoon Asia (Knoben 104 et al., 2018). We obtained streamflow data from the Global Streamflow Indices and Meta-105 data Archive (GSIM) (Do et al., 2018; Gudmundsson et al., 2018), using stations hav-106 ing at least 41 years of data, and with less than 3% missing daily values. We also received 107 streamflow data from our colleagues for some countries where public streamflow records 108 are not available (see Acknowledgment). Small catchments may be influenced by local 109 conditions more than by broad climate inputs that are captured in the regional paleo-110 climate proxies (Strange et al., 2019). Therefore, we used only stations where the mean 111 annual flow over the whole time series is at least 50 m^3/s ; this threshold is heuristic, and 112 somewhat arbitrary. Details of this initial selection step are provided in Text S2 and in 113 the code repository for this paper (ntthung.github.com/paleo-asia, DOI: 10.5281/ 114 zenodo.3818117.) 115

Many stations in our collection have upstream reservoirs that may interfere with the proxy-streamflow relationship. This interference is stronger for seasonal streamflow than annual streamflow: reservoirs transfer water from the wet season to the dry season, but not all reservoirs retain water from year to year. Reservoirs that are filled and emptied within a year do not change the annual water budget downstream. To minimize reservoir interference, we reconstructed annual streamflow, and we removed stations that have upstream retention times longer than a year. We identified upstream reservoirs by





overlaying the Global Reservoirs and Dams (GRanD) data (Lehner et al., 2011) on the river network (Lehner & Grill, 2013; Barbarossa et al., 2018). The upstream retention time was calculated as the total upstream reservoir capacity (million m³) divided by the mean annual flow volume (million m³/year). For stations having over-year reservoirs constructed towards the end of their records, we also truncated the corresponding years, keeping only the streamflow data before dam construction.

Our collection and quality control effort resulted in an annual streamflow data set of 62 stations in 16 countries. Our records span across Monsoon Asia, covering the following sub-regions: Central Asia (CA), East Asia (EA), eastern China (CN), West Asia (WA), Southeast Asia (SEA), and South Asia (SA). The stations' locations and upstream retention times (for those having upstream reservoirs) are shown in Figure 1.

¹³⁴ 2.2 Proxy Data

Our paleoclimate proxy is the Monsoon Asia Drought Atlas version 2 (MADA v2) 135 (Cook, 2015), built upon the original MADA of Cook et al. (2010). The MADA is a grid-136 ded data set of the Palmer Drought Severity Index (PDSI) (W. C. Palmer, 1965) over 137 the Asian monsoon region; each grid cell contains an annual time series of the mean June-138 July-August PDSI, reconstructed from tree rings, and calibrated with the instrumental 139 data set of Dai et al. (2004). The MADA proves to be a reliable long-term record of mon-140 soon strength, having revealed the spatiotemporal extents of the four Asian megadroughts 141 in the last millennium, and linking variations in monsoon strength to sea surface tem-142 perature patterns. MADA v2 improves over its predecessor by incorporating more tree 143 ring chronologies (453 versus 327), and targeting the self-calibrating PDSI (scPDSI), which 144 addresses several limitations of the standard PDSI (Wells et al., 2004; van der Schrier 145 et al., 2013). We use the MADA v2 portion between 1200–2012 as this is the common 146 period of most grid points in the atlas (Figure S4), and is also the stable portion with 147 sufficient number of tree ring chronologies in the source tree ring network. 148

Drought atlases reconstructed from tree rings have been shown to be practical pa-149 leoclimate proxies for streamflow reconstruction. Earlier experiments used individual grid 150 points to reconstruct streamflow, either in combination with ring widths (Coulthard et 151 al., 2016) or on their own (Graham & Hughes, 2007; Adams et al., 2015). Ho et al. (2016, 152 2017), and Nguyen and Galelli (2018) then formalized the methodology and provided the-153 oretical considerations. They reasoned that since both streamflow and PDSI can be mod-154 eled as functions of ring width, one can also build a model to relate streamflow to PDSI. 155 Moreover, drought atlases enhance the spatial expression of the underlying tree ring data-156 by incorporating the modern PDSI field in its calibration—and are also more uniform 157 in space and time than the tree ring network itself (see Cook et al., 2010, Figure 1), mak-158 ing them better suited to large-scale studies. We now elaborate these points as we de-159 scribe the reconstruction framework. 160

3 Reconstruction Framework

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3.1 Using a Drought Atlas as Paleoclimate Proxy

3.1.1 Physical basis

The main physical processes that involve climate and tree growth are depicted in 164 Figure 2a. The climate at a given location can be characterized by precipitation and tem-165 perature, among others. These climatic inputs control soil moisture on land. Except for 166 losses (such as groundwater recharge, evaporation, and surface runoff), the net soil mois-167 ture storage then follows two main paths: one goes out of the catchment as streamflow, 168 the other is taken up by the trees and transpired back into the atmosphere, influencing 169 tree growth along the way. Thus, tree growth and streamflow are connected via land-170 atmosphere interactions—this is the basis for streamflow reconstruction from tree rings 171 (cf. Rao et al., 2018; Li et al., 2019). Note, however, that tree growth does not directly 172 control streamflow, and neither does streamflow control tree growth; we can infer a re-173 lationship between them only because they are both influenced by soil moisture. On the 174 other hand, soil moisture directly controls streamflow and is, in principle, a reasonable 175 predictor for streamflow. 176

177 It would thus be ideal to have a "natural" soil moisture proxy record, but of course 178 that is not the case. We can instead rely on a surrogate—a soil moisture record recon-179 structed from tree rings, such as the MADA.

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3.1.2 Statistical basis

The physical discussion above yields three types of paleoclimate reconstruction: streamflow from tree rings, soil moisture from streamflow, and streamflow from soil moisture. We now derive mathematically the relationships between these reconstruction types.

Each reconstruction is a conditional distribution of one variable (e.g. streamflow) 184 given that we have observed another variable (e.g. soil moisture), and given the histor-185 ical climate. We represent these conditional distributions with a probabilistic graphical 186 model (Koller & Friedman, 2009) as shown in Figure 2b. There are four random vari-187 ables involved: climate (C), soil moisture (S), ring width (R), and streamflow (Q). Each 188 of these variables can be multivariate, i.e., C includes precipitation and temperature, among 189 others, and all variables can include multiple sites or grid points. As a convention, let 190 $f_X(x)$ be the probability density function (PDF) of the random variable X, $f_{XY}(x, y)$ 191 be the joint PDF of X and Y, and $f_{X|Y}(x|y)$ be the conditional PDF of X given that 192 Y = y.193

Reconstructing streamflow from tree rings is essentially deriving the distribution of Q given R and C, i.e., $f_{Q|R,C}(q|r,c)$, where r is the measured ring width index, and c is the historical climate. We can decompose this distribution as follows:

$$f_{Q|R,C}(q|r,c) = \int f_{Q,S|R,C}(q,s|r,c) \, ds$$

= $\int f_{Q|S,R,C}(q|s,r,c) f_{S|R,C}(s|r,c) \, ds.$ (1)

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Figure 2. a) Relationships between hydroclimatic variables and tree growth. b) A probabilistic graphical model representing the relationships in a), where C is a vector of climate variables, S the soil moisture, R the ring width index, and Q streamflow. The arrows represent the conditional dependence among variables.

The first equality comes from the relationship between marginal and joint distributions. The second equality comes from Bayes' theorem. Now, Q is independent of R given Sand C (Figure 2b), so $f_{Q|S,R,C}(q|s,r,c) = f_{Q|S,C}(q|s,c)$. Consequently,

$$f_{Q|R,C}(q|r,c) = \int f_{Q|S,C}(q|s,c) f_{S|R,C}(s|r,c) \, ds. \tag{2}$$

²⁰² Observe that $f_{Q|S,C}$ is the streamflow reconstruction from the MADA, and $f_{S|R,C}$ ²⁰³ is the MADA reconstruction from tree rings. Thus we have established mathematically ²⁰⁴ the reasoning that tree-ring-based streamflow reconstruction is possible based on the link ²⁰⁵ through soil moisture. $f_{Q|R,C}$ is the marginal distribution without observing the soil mois-²⁰⁶ ture. Instead of constructing $f_{Q|R,C}$, we can infer S from R, then Q from S, by construct-²⁰⁷ ing $f_{S|R,C}$ and $f_{Q|S,C}$.

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3.1.3 Computational advantages of using the MADA, and caveats

The MADA can be thought of as a transformation from the tree ring network, irregular in both space and time, to a regular grid with homogeneous temporal coverage analogous to transforming meteorological station data to gridded temperature and precipitation products. This transformation brings several advantages to reconstructing streamflow using the MADA, compared to using the underlying tree ring network.

First, in a typical reconstruction study, one must detrend and standardize the tree ring data to remove non-climate signals (cf. Cook & Kairiukstis, 1990). For a large scale study like ours, such a task is complex. Instead, we can leverage the effort that has been devoted to detrending and standardizing the chronologies in making the MADA, and use the MADA as proxy, having built the physical and statistical foundations to do so.

Second, the tree ring sites often cluster, with vast empty space between clusters (see e.g. Cook et al. (2010), Figure 1). When taking a subset of them for reconstruction at a station, there can be cases where none or very few sites are within a search radius. The MADA helps "bridging" the space, bringing climate signals from further-away tree sites to grid points nearer to the station. The high resolution grid $(1^{\circ} \times 1^{\circ}$ for version 2) makes automated grid point selection easier. (The automated grid point selection procedure is described in Section 3.2.1.)

Third, when reconstructing streamflow from tree rings, nested models are often nec-226 essary because tree ring chronologies have different time spans. One starts with the short-227 est nest, using the common time span of all chronologies to build a model, then drop-228 ping the shortest chronology to build a second model with longer time span but less ex-229 plained variance than the first, and repeating the process, dropping more chronologies 230 to achieve longer time spans until the final nest with the longest time span, but with the 231 lowest explained variance. The nests' outputs are then corrected for their variance and 232 averaged to obtain the final reconstruction (see e.g. D'Arrigo et al., 2011). This nest-233 ing step was carried out for the MADA, such that most grid points have the same time 234 span (Figure S4). This lets us use a single common period (1200-2012), and eliminates 235 our need to build nested models back in time. This is particularly desirable for our dy-236 namic state-space reconstruction model, as averaging the nests breaks the link between 237 the catchment state and streamflow. (The reconstruction model is described in Section 238 3.2.2.239

The computational advantages of using the MADA are thus threefold: (1) no de-240 trending and standardization, (2) easier grid point selection, and (3) no nesting. How-241 ever, these come with some costs, the most important of which is uncertainty. When re-242 constructing streamflow from the MADA, we treat the MADA (i.e., the model input) 243 as constant. But in fact, the MADA is a regression product and has its own uncertainty. 244 One way to quantify this uncertainty is by bootstrapping: streamflow reconstructions 245 can be built using bootstrap replicates of the MADA, and the range of the bootstrap en-246 semble indicates the uncertainty of the reconstruction. An appropriate bootstrapping 247 scheme must be considered, given that dimensionality is the main challenge: the MADA 248 has 813 years \times 2716 grid points. The flip side is that the reconstruction framework runs 249 for each station individually (see Section 3.2), so one need not reconstruct the whole net-250 work in order to quantify uncertainties at some stations of interest. 251

As a gridded regression product, the MADA may also smooth out local variabilities. This can be aleviated by carefully selecting and processing the grid points to retain as much variance as possible (Section 3.2.1), and by using sufficiently large catchments (Section 2.1).

Finally, we note that the computational advantages we described here are only applicable to large-scale studies, where an automated framework is needed. For individual sites, we urge researchers to consider all available proxies, rather than being attracted
 by the convenience offered by the drought atlases.

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3.2 Point-by-Point, Climate-informed, Dynamic Streamflow Reconstruction

When reconstructing a climate field, such as a PDSI grid or a streamflow station 262 network, it is desirable to preserve the field covariance structure. However, building a 263 large-scale spatial regression model is challenging. Instead, one can reconstruct each point 264 in the field independently, and rely on the proxy network to capture the spatial patterns. 265 This is the premise of the Point-by-Point Regression (PPR) method (Cook et al., 1999), 266 which has been used to reconstruct drought atlases of Europe (Cook et al., 2015, 2020), 267 the Americas (Cook et al., 1999; Stahle et al., 2016; Morales et al., 2020), Oceania (J. G. Palmer 268 et al., 2015), and Asia (Cook et al., 2010). These drought atlases demonstrate that PPR 269 captures well the spatial patterns of climate variability (see e.g. Cook et al. (1999), Fig-270 ures 8 and 9). Like these drought atlases, our streamflow network covers a large spatial 271 domain with varying climates; therefore, we adopted the PPR principle, and reconstructed 272 our stations individually. While some aspects of our reconstruction framework followed 273 the PPR procedure, we have innovated many steps of the workflow. 274

In a nutshell, the framework involves three main stages: (1) input selection (Sec-275 tion 3.2.1), (2) model calibration (Section 3.2.2), and (3) cross-validation (Section 3.2.3). 276 In Stage 1, we selected a subregion of the MADA that is hydroclimatically similar to the 277 streamflow station of interest, and extracted from this subregion a parsimonious subset 278 of principal components, using weighted Principal Component Analysis (PCA). This stage 279 involves two tuning parameters: the hydroclimate similarity threshold, and the PCA weight. 280 For each combination of these parameters, we calibrated a reconstruction model in Stage 281 2, thus producing an ensemble of models. Finally, in Stage 3, we cross-validated the mod-282 els to choose the best one, and used that for the final reconstruction. 283

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3.2.1 Climate-informed Input Selection

A regional paleoclimate proxy record, such as the MADA or its underlying tree ring 285 network, is rich with information, but not all of such information is relevant to the stream-286 flow target. A proper input selection is necessary to filter noise and retain only the most 287 relevant signal. A common way is to use proxy sites within a search radius; and PPR 288 does the same. But, given that geographical proximity does not necessarily imply hy-289 droclimatic similarity, we selected our proxies (MADA grid points) by hydroclimatic sim-290 ilarity directly. The hydroclimate at location i (a MADA grid point or a streamflow sta-291 tion) is characterized by three indices: aridity a_i , moisture seasonality s_i , and snow frac-292 tion f_i , following Knoben, Woods, and Freer, who proposed this hydroclimate charac-293 terization and calculated the indices for a global $0.5^{\circ} \times 0.5^{\circ}$ grid (Knoben et al., 2018). 294 The hydroclimatic similarity between two locations i and j is then defined as their Eu-295 clidean distance in the hydroclimate space. This distance is termed the KWF distance 296

²⁹⁷ and its mathematical definition is

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$$d_{KWF}(i,j) = \sqrt{(a_i - a_j)^2 + (s_i - s_j)^2 + (f_i - f_j)^2}.$$
(3)

By calculating the KWF distance between each MADA grid point and each stream-299 flow station, we can screen out MADA grid points that are geographically close to the 300 station of interest but hydroclimatically different—a climate-informed grid point selec-301 tion scheme. Whereas previous PPR implementations varied the search radius, we fixed 302 the radius to 2,500 km—the scale of regional weather systems (Boers et al., 2019)—and 303 varied the KWF distance between 0.1 and 0.3 in 0.05 increments. For reference, the max-304 imum KWF distance between any two points in Monsoon Asia is 1.424. Each KWF dis-305 tance yielded a search region encompassing a set of MADA grid points surrounding the 306 streamflow station of interest. In our search regions, PDSI often correlates significantly 307 and positively with streamflow (Figure 3); indeed hydroclimatic similarity is a physical 308 basis for correlation. 309

Next, we performed weighted PCA to remove multicollinearity among the MADA grid points. Following PPR, we weighted each grid point by its correlation with the target streamflow, using equation (4):

$$z_i = g_i r_i^p. \tag{4}$$

Here, g_i is grid point i's scPDSI time series, r_i the correlation between g_i and the tar-314 get streamflow, p the weight exponent, and z_i the weighted version of g_i . We used p =315 0, 0.5, 2/3, 1, 1.5,and 2, the same as those used by Cook et al. (2010). We then performed 316 PCA on z_i 's, and retained only those principal components (PCs) having eigenvalue at 317 least 1.0 (Hidalgo et al., 2000). From the retained PCs (typically about 20-40 per sta-318 tion), we selected a parsimonious subset that is most relevant to the streamflow target 319 using the VSURF (Variable Selection Using Random Forest) algorithm (Genuer et al., 320 2010). So, for each combination of KWF distance and PCA weight, we arrived at a sub-321 set of PCs for reconstruction. Each streamflow station has an ensemble of 30 such sub-322 sets, the best of which was identified using cross-validation (Section 3.2.3) and used for 323 the final reconstruction. 324

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3.2.2 Linear Dynamical System

Having obtained the climatic inputs, the next step was to model the relationship between these inputs and the catchment output (streamflow). Here, this relationship was not modeled with linear regression (as with original PPR, and as typical with previous reconstruction studies), but as a linear dynamical system (LDS), following equations (5) and (6):

$$x_{t+1} = Ax_t + Bu_t + w_t$$

$$y_t = Cx_t + Du_t + v_t \tag{6}$$

(5)

where t is the time step (year), y the catchment output (streamflow), u the climatic input (an ensemble member from the climate-informed grid point selection), w and v white noise, and x the hidden system state, which can be interpreted as the catchment's flow



Figure 3. a) Examples of the climate-informed grid point selection: selected MADA grid points (green) based on two KWF distances (columns) at four stations (rows). b) Correlations between streamflow at the same four stations and the MADA, significant correlations ($\alpha = 0.05$) enclosed in black boundaries. The selection regions in (a) generally have significant positive correlation with streamflow. The areas with significant negative correlations need further investigation.

regime, i.e, wet or dry (Nguyen & Galelli, 2018). By modeling the flow regime and its

transition, the LDS model accounts for both regime shifts (Turner & Galelli, 2016) and
 catchment memory (Pelletier & Turcotte, 1997). These behaviors are not modeled in lin ear regression.

The LDS model assumes that the initial state and the noise processes are normally distributed:

$$w_t \sim \mathcal{N}(0, Q) \tag{7}$$

$$v_t \sim \mathcal{N}(0, R) \tag{8}$$

$$x_1 \sim \mathcal{N}(\mu_1, V_1).$$
 (9)

It follows that the catchment state and output are also normally distributed. But some
of our streamflow records are skewed. These were log-transformed to reduce skewness
(Text S3 and Figure S3).

The LDS model is trained using a variant of the Expectation-Maximization algorithm. In the E-step, we fix the model parameters and learn the hidden state. In the Mstep, we fix the hidden state and learn the model parameters. Iterations are repeated between the E- and M-steps until convergence. The reconstruction algorithm is implemented in the R package *ldsr* (Nguyen, 2020).

353 3.2.3 Cross-validation

Consistent with the literature, we assessed reconstruction performance using the metrics Reduction of Error (RE) and Nash-Sutcliffe Coefficient of Efficiency (CE or NSE) (Nash & Sutcliffe, 1970; Fritts, 1976). Mathematically,

$$RE = 1 - \frac{\sum_{t \in \mathcal{V}} (Q_t - \hat{Q}_t)^2}{\sum_{t \in \mathcal{V}} (Q_t - \bar{Q}_c)^2}$$
(10)

$$CE = 1 - \frac{\sum_{t \in \mathcal{V}} (Q_t - \hat{Q}_t)^2}{\sum_{t \in \mathcal{V}} (Q_t - \bar{Q}_v)^2}$$
(11)

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where t is the time step, \mathcal{V} the validation set, Q the observed streamflow, \hat{Q} the reconstructed streamflow, \bar{Q}_c the calibration period mean, and \bar{Q}_v the verification period mean.

Both RE and CE are based on squared error; they can be sensitive to outliers, especially the CE. To address this limitation, Gupta et al. (2009) proposed another metric, which assesses a model output based on its correlation with observation, as well as its bias and variability (equation (12)):

$$KGE = 1 - \sqrt{(\rho - 1)^2 + \left(\frac{\hat{\mu}}{\mu} - 1\right)^2 + \left(\frac{\hat{\sigma}}{\sigma} - 1\right)^2}.$$
 (12)

Here, ρ is the correlation between model output and observation, $\hat{\mu}$ and μ the modeled and observed mean of the streamflow time series, and $\hat{\sigma}$ and σ the modeled and observed standard deviation of the streamflow time series. This metric is now known as the Kling Gupta Efficiency (KGE). The KGE complements RE and CE, and we included the KGE
 in model assessment.

Conventionally, reconstruction skills are often calculated in a split-sample (i.e., two-371 fold) cross-validation scheme: the model is calibrated with the first half of the data and 372 validated with the second half, then calibrated with the second half and validated with 373 the first half (see e.g. D'Arrigo et al., 2011). The contiguous halves aim to test a model's 374 ability to capture a regime shift (Briffa et al., 1988). Unfortunately, this scheme is not 375 practical for many stations in our record, where it would leave us only 20-25 data points 376 for calibration (Figure S2). In addition, a two-fold cross-validation scheme provides only 377 two point estimates for each skill score, and they may be notably different (for exam-378 ple, D'Arrigo et al. (2011) reported CE values of 0.21 and 0.73 for the two folds.) As a 379 result, the mean skill score may not be robust. A number of recent works have instead 380 used the leave-k-out cross-validation scheme (e.g., Gallant & Gergis, 2011; Ho et al., 2016; 381 Li et al., 2019). In this scheme, a random chunk of k data points is withheld for valida-382 tion while the model is calibrated with the remaining data points, then calibration and 383 validation are repeated over as many as 100 chunks of k. This scheme provides a more 384 robust estimate of the mean skill score, but it may not correctly assess the model's abil-385 ity to capture a regime shift, because the withheld points are not contiguous like in the 386 split-sample scheme. 387

We sought a balanced approach. In each cross-validation run for each station, we 388 withheld a *contiquous* chunk of 25% of the data points for validation and trained the model 389 on the remaining 75%. This way, we maintain the goal of the split-sample scheme while 390 still having enough data for calibration and getting distributions of skill scores, which 391 yield a reasonably robust mean skill estimate for each metric. Having distributions of 392 skill scores has another benefit: we can now make probabilistic statements about skill. 393 For example, we can calculate the probability that CE < 0, and if that probability is 394 less than a threshold α , say 0.1, then we consider the reconstruction statistically skill-395 ful with respect to CE at $\alpha = 0.1$. While not doing formal statistical tests, we can make 396 analogous statements about the significance of the skills scores. 397

When the hold-out chunks are contiguous, there are not as many chunks as when 398 they are random, so we repeated the procedure 30 times instead of 100, and calculated 399 the mean RE, CE and KGE over these 30 runs. When calculating the mean scores, we 400 used the Tukey's biweight robust mean (Mosteller & Tukey, 1977) instead of the arith-401 metic mean, to limit the effect of outliers. The robust mean is commonly used by den-402 drochronologists to derive the mean chronology from tree ring samples (Cook & Kair-403 iukstis, 1990), and we have extended its use here. After cross-validating all ensemble mem-404 bers (Section 3.2.1), we selected one member for each station based on the robust mean 405 CE and KGE (RE is similar to CE and is omitted). The ideal score for both CE and KGE 406 is 1; therefore, we calculated for each ensemble member the Euclidean distance between 407 the tuple (CE, KGE) and the point (1, 1). For each station, the ensemble member near-408 est to the ideal score was used for the final reconstruction. 409

410 4 Results and Discussion

411 4.1 Reconstruction Skills

Reduction of Error (RE) is positive at all stations (Figure 4a and b); Coefficient of Efficiency (CE) is positive at all but one: Kachora in the Indus (Pakistan), where $CE \approx$ -0.06 (Figures 4c and d). At $\alpha = 0.1$, 30 stations are statistically skillful with respect to RE, and 23 are with CE (Figure S9). Comparing the histograms of RE and CE (Figures 4b and d), we observe that CE is slightly lower—this is expected as CE is a more stringent metric than RE (Cook & Kairiukstis, 1990). Much lower CE than RE implies overfitting; we do not observe that here.

When using the Kling-Gupta Efficiency (KGE), if one wishes to benchmark a model against the verification period mean (as is with the CE), the threshold value is $1-\sqrt{2} \approx$ -0.41, i.e, KGE > -0.41 is analogous to CE > 0 (Knoben et al., 2019). Our KGE ranges from 0.22 to 0.68 (Figure 4e and f), far higher than the threshold. Furthermore, all 62 stations are statistically skillful with respect to KGE at $\alpha = 0.1$ (Figure S9). These results indicate that our reconstruction model performs well in terms of key characteristics: correlation, bias, and variability.



Figure 4. Distribution of model performance scores. Panels a, c, and e show the scores of each station following the color legends encoded with the histograms in panels b, d, and f.

All three metrics have similar spatial distributions (Figure 4a, c, and e). As expected, 426 lower skills are seen in most of Central Asia, Japan, and West Asia, which lie outside the 427 core monsoon area. An exception is the upper reach of the Selenge River, upstream of 428 Lake Baikal, where model skill is high, owing to high quality tree ring records from Mon-429 golia (Davi et al., 2006; Pederson et al., 2013; Davi et al., 2013; Pederson et al., 2014). 430 In all other regions, model skill is homogeneous. The consistent performance of our model 431 suggests that the MADA is a good proxy for streamflow reconstruction in Asia, and our 432 climate-informed dynamic reconstruction is skillful. More validation exercises (Figures 433 S5 to S8) further support the reliability of the reconstruction. 434

435

4.2 Spatiotemporal Variability of Monsoon Asia's Streamflow

Having obtained reliable skill scores, we now present eight centuries of spatiotemporal streamflow variability in Monsoon Asia, in terms of standardized streamflow (zscore of mean annual flow) (Figure 5a). This reconstructed history captures the riparian footprint of major historical events—large volcanic eruptions and megadroughts (Figure 5b). We first discuss the impact of the three largest eruptions of the past eight centuries (Sigl et al., 2015): Samalas (1257) (Lavigne et al., 2013), Kuwae (1452-53) (Gao
et al., 2006), and Tambora (1815) (Stothers, 1984).

Assuming that Kuwae erupted in 1452 (consistent with tree ring records, see e.g. 443 Briffa et al. (1998)), these three eruptions saw similar streamflow patterns (Figure 5b, 444 panels 1, 4, and 8). In the eruption year t (t = 1257, 1452, 1815), large positive stream-445 flow anomalies were observed in Southeast and East Asia. The magnitude of the pos-446 itive anomalies were largest with Samalas, followed by Kuwae, and then Tambora. The 117 global radiative forcings of the Samalas, Kuwae, and Tambora events are -32.8, -20.5, 448 and -17.1 W/m^2 , respectively (Sigl et al., 2015). Thus, we observe a correspondence be-449 tween the magnitude of positive streamflow anomalies and the magnitude of radiative 450 forcings. This correspondence are also seen clearly from the distributions of streamflow 451 anomalies in the three events (Figure S10a). These results suggest a direct influence of 452 volcanic eruptions on streamflow in Southeast and East Asia. 453

Unlike East and Southeast Asia, South Asia's streamflow remained around the normal level in years t and t+1 in all three eruptions, suggesting little volcanic influence. Differently still, mixed wet and dry conditions were observed in Central Asia, and normal to wet conditions were observed in eastern China and West Asia (see also Figure S10a). Thus, the influence of volcanic eruptions on Monsoon Asia's streamflow varies spatially, ranging from strong positive, mixed, to little. Understanding the mechanism underlying this spatial variability could be an interesting research direction.

⁴⁶¹ Our results are mostly consistent with Anchukaitis et al. (2010), who used Super-⁴⁶² posed Epoch Analysis to analyze PDSI anomalies in the eruption years. The key differ-⁴⁶³ ence is in eastern China, where Anchukaitis et al. (2010) showed negative PDSI in year ⁴⁶⁴ t, while we observed normal to positive streamflow anomalies in year t, and negative stream-⁴⁶⁵ flow anomalies in year t + 1 (see also Figure S10b). The discrepancies may be due to ⁴⁶⁶ the different eruption data sets (Anchukaitis et al. (2010) demonstrated this with three



(eastern China), SEA (Southeast Asia), and SA (South Asia). b) Historic events captured in the reconstruction: (1) Samalas eruption, (2) and (3) Angkor Droughts Spatiotemporal variability of streamflow in Monsoon Asia. a) Variations over time (x-axis) and space (y-axis) of the standardized streamflow index [and II, (4) Kuwae eruption, (5) Ming Dynasty Drought, (6) Strange Parallels Drought, (7) East India Drought, (8) Tambora eruption, and (9) Victorian Great (i.e., z-score of streamflow, or z-score of log-transformed streamflow when log-transformation was used in the reconstruction). The stations are arranged approximately north to south (top down on y-axis) and divided into five regions as delineated in Figure 1: CA (Central Asia), EA (East Asia), WA (West Asia), CN Figure 5. Drought.

sets of events) and the analytical methods. It could also be because they analyzed PDSI while we analyzed streamflow. That we observed negative streamflow anomalies in year t + 1 instead of t could be due to the lagged response of streamflow in this region.

As a drought/pluvial indicator, streamflow may differ from PDSI in individual years 470 for some regions, as discussed above, but on longer terms, our reconstructed streamflow 471 agrees well with reconstructed PDSI. For example, our record fully captures the Angkor 472 Droughts (1345–1374 and 1401–1425) (Buckley et al., 2010, 2014) with prolonged low 473 flow throughout Southeast Asia, and extended as far as India (Figure 5b, panels 2 and 474 3), in agreement with speleothem records from Dandak and Jhuma Caves (Sinha et al., 475 2007, 2011). Heavy monsoon rain interrupted these megadroughts; such abrupt alter-476 ations to the flow regime proved difficult for the ancient city of Angkor (Buckley et al., 477 2014). The city once thrived thanks to an extensive network of hydraulic infrastructure 478 (Lieberman & Buckley, 2012). After the first Angkor Drought, the inflow/outflow func-479 tions of the *barays* (reservoirs) were altered in an attempt to preserve water. Heavy rains 480 and flooding subsequently destroyed the reduced-capacity hydraulic infrastructure. This 481 flood likely occurred in 1375 (Figure 5b, event 2). By the second Angkor Drought, the 482 "hydraulic city" (Groslier, 1979; Lustig & Pottier, 2007) had insufficient water storage 483 and could not recover. 484

Four more megadroughts that severely affected Asian societies (Cook et al., 2010) 485 are also captured in our reconstruction (Figure 5b, panels 5, 6, 7, and 9), along with other 486 major droughts and pluvials. For example, Central Asia observed a six-decade drought 487 between 1260–1320, and sustained pluvials during 1740–1769. Most notably, Southeast 488 Asia suffered a drought between 1225–1255 that was comparable in length to Angkor Drought 489 I, but more severe in magnitude. Following this drought was a multi-decadal pluvial in 490 1271–1307. The drought is prominent in the speleothem record of J. K. Wang et al. (2019), 491 and the pluvial can also be traced from there. 492

493

4.3 Links to Oceanic Drivers

To exemplify the spatial variation of how the oceans influence streamflow, we selected four river basins from west to east: Godavari, Chao Phraya, Mekong, and Yangtze, and selected one station from each basin. The selected stations are in the main stream and their reconstructions are statistically skillful.

We calculated the correlation between reconstructed annual streamflow at each station and the seasonal averages of global sea surface temperature (SST) for the period 1856–2012. The season definitions are: December to February (DJF), March to May (MAM), June to August (JJA), and September to November (SON). We also included JJA and SON of the prior year (JJA (-1) and SON (-1)). Correlation patterns vary both seasonally and spatially, with differences among rivers and among oceans (Figure 6).

504 4.3.1 Pacific Ocean

Tropical Pacific SST correlates significantly with streamflow at all four basins, but 505 the correlation patterns vary. For the Godavari, moderate positive correlations are seen 506 from JJA (-1) to DJF, and strong negative correlations are seen from JJA to SON. For 507 the Yangtze, the pattern is completely opposite: strong positive correlations from JJA 508 (-1) to DJF, and moderate negative correlations in JJA and SON. The location of the 509 strongest correlations suggests links to the El Niño-Southern Oscillation (ENSO, cf. McPhaden 510 et al. (2006)). We find it interesting that ENSO seems to influence the Godavari and Yangtze 511 in contrasting ways. 512

Unlike the Godavari and Yangtze, the Chao Phraya and Mekong's streamflow cor-513 relates significantly with SST over most of the Pacific Ocean, and the correlation per-514 sists across all seasons. The correlation pattern is negative in the tropical Pacific, and 515 positive in the northern and southern Pacific. This pattern and its lack of seasonality 516 suggest that, beside ENSO, there are influences from a driver at longer time scales, likely 517 the Pacific Decadal Variability (PDV)—decadal variations of Pacific SST resulted from 518 complex tropical-extratropical ocean-atmosphere interactions (Henley, 2017). The North 519 Pacific component of PDV is known as the Pacific Decadal Oscillation (PDO) (Mantua 520 & Hare, 2002), its southern counterpart the South Pacific Decadal Oscillation (Shakun 521 & Shaman, 2009); basin-wide SST variation patterns have also been termed Interdecadal 522 Pacific Oscillation (Folland et al., 1999). These modes are closely related (Henley, 2017). 523 The PDV has been shown to influence hydroclimatic variability in Monsoon Asia, in con-524 junction with ENSO (Yu et al., 2018). Specifically for the Chao Phraya, PDV also mod-525 ulates ENSO's influence on peak flow (Xu et al., 2019). 526

527

4.3.2 Indian Ocean

Correlation patterns are less prominent in the Indian Ocean compared to the Pa-528 cific. We observe basin-wide correlations in DJF for the Godavari and Yangtze; corre-529 lations bear the same sign as that in the Pacific. This is consistent with the Indo-Pacific 530 coupling: an ENSO event in the Pacific leads to SST anomalies of the same sign in the 531 Indian Ocean (Saji et al., 1999). The Godavari and Yangtze also exhibit another cor-532 relation pattern in SON (with small areas of significance): correlations bear opposite signs 533 between the tropical western Indian Ocean near the Horn of Africa and the southeast-534 ern Indian Ocean around Sumartra. This pattern and its timing suggest links to the In-535 dian Ocean Dipole (IOD) (Saji et al., 1999; Ummenhofer et al., 2017). The IOD accounts 536 for about 12% of Indian Ocean SST variability, much less than the basin-wide coupling 537 mode (30%) (Saji et al., 1999); this explains the weaker correlations of the IOD. Pos-538 itive IOD events have also been linked to droughts in Southeast Asia, but this relation-539 ship is not robust (Ummenhofer et al., 2013). In our analysis, the link between IOD and 540 Southeast Asian streamflow is not visible. Our interpretation is that ENSO and PDV 541 are the main drivers here, and they dominate any links that the IOD might have. 542



Figure 6. Correlation between reconstructed mean annual streamflow at four river basins (this work) and seasonal averages of global sea surface temperature (SST) from the NOAA_ERSST_v5 data set (Huang et al., 2017) for the period 1856–2012; significant correlations ($\alpha = 0.05$) enclosed in black boundaries. The locations of the stations are shown in the catchment maps; these are the same stations shown in Figure 3. Seasons are marked by the year in which they end. "(-1)" denotes previous year.

4.3.3 Atlantic Ocean

543

The Chao Phraya and Mekong streamflow correlates positively with tropical and northern Atlantic SST. Significant and consistent correlations are observed throughout the seasons for the Mekong, but less consistent for the Chao Phraya. The link between tropical Atlantic SST and Southeast Asian hydroclimate was also found in a Laotian cave speleothem record (J. K. Wang et al., 2019). To explain this relationship, J. K. Wang
et al. (2019) examined SST, atmospheric pressure, and zonal moisture transport from
climate model simulations, and proposed the following mechanism: increased tropical
Atlantic SST leads to changes in zonal moisture transport, causing depression over tropical Indian Ocean, reducing rainout over the basin, leaving more moisture available to
be transported to mainland Southeast Asia, ultimately strengthening Indian Monsoon
rain over the region.

We repeated the correlation analysis above for other stations in the Godavari, Mekong, and Yangtze, where additional stations with statistically skillful results are available on the main stream. Results for those stations are consistent with what we report here (Figures S11 to S13).

559

4.3.4 Temporal variability of teleconnections

The correlation analysis of Figure 6 shows the spatial variation of the streamflow-560 SST teleconnection in Monsoon Asia. This analysis was done for the common period of 561 SST and streamflow data (1856-2012). To explore whether and how the teleconnection 562 patterns changed through time, we repeated the correlation analysis using a sliding 50-563 year window with 10-year increments. We show in Figure 7 three non-overlapping win-564 dows, and present all windows in Movie S1. Results show that all correlation patterns 565 changed through time, echoing previous works that found non-stationarities in oceanic 566 teleconnection (e.g., Krishna Kumar et al. (1999); Singhrattna et al. (2005)). Correla-567 tions were much weaker in the period 1911–1960 compared to the preceding and sub-568 sequent five decades (Figure 7). Some patterns are more transient than others. The Yangtze's 569 JJA-SON pattern of negative correlations with tropical Pacific was only strong in 1921– 570 1980 (Movie S1). On the other hand, the Chao Phraya's SON positive correlations with 571 tropical Pacific persisted throughout all periods. In 1901–1950, when ENSO teleconnec-572 tion was the weakest for all rivers, tropical and northern Atlantic SST became the strongest 573 teleconnection for the Chao Phraya and Mekong (Movie S1). 574

575 5 Conclusions

In this work, we produce the first large-scale and long-term record of streamflow 576 variability for Monsoon Asia, covering 62 stations in 16 countries. In making this record, 577 we also develop a novel automated, climate-informed, and dynamic streamflow recon-578 struction framework that leverages the computational advantages offered by our climate 579 proxy—the Monsoon Asia Drought Atlas (MADA) version 2. Our framework achieves 580 good skills for most of Monsoon Asia, and skill distribution is spatially homogeneous. 581 Our results provide a synoptic understanding of Monsoon Asia's streamflow variability 582 over the past eight centuries, and reveal how the teleconnection between streamflow and 583 its oceanic drivers varied over space and time. 584

From our reconstruction, streamflow in Monsoon Asia appears coherent: high and low flows often occur simultaneously at nearby stations and adjacent basins. This coa) 1861–1910





Figure 7. Temporal variability of the streamflow-sea surface temperature correlations. The analysis here is the same as that carried out in Figure 6, but split into three 50-year periods.

herence is attributed to common oceanic drivers—the El Niño–Southern Oscillation (ENSO), 587 the Pacific Decadal Variability (PDV), and sea surface temperature variations in the In-588 dian and Atlantic Oceans. Coherence emerges even though we reconstructed each sta-589 tion individually, demonstrating the merits of Point-by-Point Regression. More impor-590 tantly, this coherence implies that large-scale infrastructure transferring water, or other 591 water-reliant commodities, across river basins could accidentally expose riparian people 592 to unforeseen risks. For example, Thailand is increasingly purchasing Mekong-generated 593 hydropower from Laos, and when that is insufficient, complements its energy needs with 594 thermal power from plants that use water from the Chao Phrava for cooling. Thailand's 595 energy system is more vulnerable when a prolonged drought occurs at both rivers (Chowdhury 596

et al., 2020)—our record shows such events have happened several times in the past. 597

We showed that the Pacific, Indian, and Atlantic Oceans influence streamflow vari-598 ability, and that the strength and spatial footprint of these teleconnections varied over 599 time. This result suggests that our understanding of how water-dependent infrastruc-600 ture could perform may be narrow, especially in South and Southeast Asia, where we 601 observe alternating periods of strong and weak teleconnections. A narrow characteriza-602 tion of climate-induced risks is likely to misguide climate change assessments, an impor-603 tant source of information for many major infrastructural decisions. Stakes are partic-604 ularly high in Monsoon Asia, whose river basins will experience further pressure in the 605 coming decades (Satoh et al., 2017; Y. Wang et al., 2019). If we can develop method-606 ologies for viewing future changes in streamflow in the context of past and present cli-607 mate, we then have a pathway for making more informed and robust decisions. The re-608 constructions developed in our study offer a first step in this direction. 609

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- and results at https://github.com/ntthung/paleo-asia (DOI: 10.5281/zenodo.3818117);
- exceptions are instrumental data of the Mekong, Yangtze, and Pearl Rivers due to re-

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Supporting Information for "Coherent streamflow variability in Monsoon Asia over the past eight centuries—links to oceanic drivers"

DOI: 10.1002/xxxx.xxxx

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Introduction

In this Supporting Information, we provide some information on previous reconstruction works in Monsoon Asia, and more details on data: streamflow station metadata, streamflow preprocessing, and MADA's starting year. We also provide a comparison of spatial coherence in the modern period, and a more in-depth analysis of the streamflow– SST teleconnection. Finally we provide additional results to support the findings in the main text.

Text S1. Previous streamflow reconstructions in Monsoon Asia

The first streamflow reconstruction in Monsoon Asia was by Davi et al. (2006). Since then, 27 reconstruction studies have appeared, more than half of which were published in the last four years (Figure S1). Each of these works studied a specific river; most of them focused on China (Table S1).

Text S2. Station selection

We obtained most of our mean annual flow data from the Global Streamflow Indices and Metadata (GSIM) Archive (Do et al., 2018; Gudmundsson et al., 2018). The GSIM authors ignored missing data when calculating mean annual flow, but provided for each station the fraction of missing days for the whole record length, and the number of missing days for each year. We first selected stations with no more than 3% of missing days over the whole record length. Then, for each of these stations, we looked at each year's number of missing days, and if this number was greater than 30, we considered that year's data as missing. We adopted these criteria to avoid the situation where the mean annual flow was calculated from too many missing data. After this second step, we counted the number of non-missing years for each station, and retain only those having at least 41 years.

For the Chao Phraya, we obtained monthly flow from the Thai Royal Irrigation Department (hydro-1.net, in Thai) for stations P.1, N.1, and C.2, and calculated the mean annual flow from the monthly flow. If there were more than one month missing for any year, that year was considered missing as well (similar to what we did with the GSIM stations).

For Mekong, Yangtze, Citarum, and Brahmaputra data, we obtained annual flow directly from our colleagues, and we did not have any information on the degree of missingness.

There were no missing data in South Korea, but the longest record was only 39 years. We wanted to have a station for this country, so we made an exception for the 41-year criterion. Similarly, we made an exception to the Yeruu River: the mean annual flow here is $49.8 \text{ m}^3/\text{s}$, slightly less than the 50 m³/s threshold, but we retain this record so as to have a station in Mongolia.

Text S3. Streamflow data preprocessing

We determined the degree of asymmetry of the streamflow data using the Hinkley's D statistic (Hinkley, 1977), formulated according to equation (1)

$$D = \frac{m - \mu}{q} \tag{1}$$

where m is the sample median, μ the sample mean, and q the sample inter-quartile range. If log-transforming reduces the absolute value of D for a station, then we will use the log-transformed flow as reconstruction target; otherwise we use the untransformed flow. We also check the densities of the transformed and untransformed flow visually (Figure S3), and found that the densities are similar for most stations.

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Figure S1. Number of Monsoon Asia streamflow reconstruction papers published each year till September 2019. The publications are listed in Table S1.



Figure S2. Distribution of the number of non-missing years of the streamflow data set.



Figure S3. Densities of the transformed and untransformed flow at each station. The densities are centralized and rescaled for comparison.



Figure S4. First year of record for each MADA grid point. 2716/2732 grid points start at or before 1200. The remaining grid points are not used.



Figure S5. Comparing the reconstructed spatiotemporal variability of streamflow in the period 1950–2012 with instrumental streamflow data. Gray areas denote no data; color scale and annotations are the same as Figure 5 in the main text. The reconstruction captures well the spatial coherence and the extreme events in this period.



Figure S6. Comparing reconstructions and observations for the instrumental period at four representative stations (those used in Figures 3 and 6 of the main text).



Figure S7. Full reconstruction time series for the same four stations shown in Figure S6. Vertical shaded areas show the megadroughts of Figure 5 in the main text (from left to right: Angkor Drought I, Angkor Drought II, Ming Dynasty Drought, Strange Parallels Drought, East India Drought, and Victorian Great Drought).



Figure S8. Composite correlation matrix of streamflow. The top half shows the correlations in the instrumental data; the bottom half the reconstruction. Stations are grouped by their region (according to Figure 1 of the main text) and follows the same order as in Figure 5 of the main text. This composite correlation matrix is close to symmetry about its diagonal; in other words, the reconstruction captures the correlation structure of the streamflow network.



Figure S9. Distribution of performance scores. As explained in Section 3.2.3 of the main text, the reconstruction is considered statistically skillful at level α with respect to a metric if the probability of that metric being worse than the benchmark is less than α . Here we used $\alpha = 0.1$. The benchmark, shown as maroon horizontal line, equals zero for RE and CE, and equals $1 - \sqrt{2}$ for KGE. "Robust mean" refers to the Tukey's biweight robust mean (Mosteller & Tukey, 1977; Cook & Kairiukstis, 1990). July 21, 2020, 9:43am



Figure S10. Distribution of standardized streamflow index in three volcanic eruptions. The widths of the box plots are proportional to their sample sizes.













Figure S13. Same as Figure 6 in the main text, but for the Yangtze River.

	1 1		
Reference	Proxy	River	Country
Davi et al. (2006)	Tree ring	Selenge	Mongolia
Yuan et al. (2007)	Tree ring	Manasi	China
X. Gou et al. (2007)	Tree ring	Yellow	China
Liu et al. (2010)	Tree ring	Heihe	China
X. H. Gou et al. (2010)	Tree ring	Yellow	China
D'Arrigo et al. (2011)	Tree ring	Citarum	Indonesia
Yang et al. (2012)	Tree ring	Heihe	China
Cook et al. (2013)	Tree ring	Indus	Pakistan
Davi et al. (2013)	Tree ring	Kherlen	Mongolia
Pederson et al. (2013)	Tree ring	Yeruu	Mongolia
Xu et al. (2015)	Stalagmite $\delta^{18}O$	Jialingjiang	China
Chen, Yuan, Davi, and Zhang (2016)	Tree ring	Irtysh	China
Chen and Yuan (2016)	Tree ring	Guxiang	China
Chen, Yuan, Zhang, et al. (2016)	Tree ring	Shiyang	China
D. Zhang et al. (2016)	Tree ring	Aksu	China
R. Zhang et al. (2016)	Tree ring	Tuoshigan	China
Chen et al. (2017)	Tree ring	Kurshab	Kyrgyzstan
Panyushkina et al. (2018)	Tree ring	Ili	Kazakhstar
T. Zhang et al. (2018)	Tree ring	Haba	China
Rao et al. (2018)	Tree ring	Indus	Pakistan
Nguyen and Galelli (2018)	$MADA^{a}$	Ping	Thailand
Li et al. (2018)	Tree ring	Yangtze	China
Chen, Shang, Panyushkina, Meko, Yu, et al. (2019)	Tree ring	Lhasa	China
Chen, Shang, Panyushkina, Meko, Li, et al. (2019)	Tree ring	Salween	China
Yang et al. (2019)	Tree ring	Lancang	China
Li et al. (2019)	Tree ring	Yellow	China
Xu et al. (2019)	Tree ring $\delta^{18}O$	Chao Phraya	Thailand

 Table S1.
 List of Monsoon Asia streamflow reconstruction papers

^a Monsoon Asia Drought Atlas (Cook et al., 2010)

Table S2. Metadata of the streamflow stations used. This large table is uploaded separatelyas "table_S2.csv"