# State-dependent effects of natural forcing on global and local climate variability

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#### Abstract

Natural forcing from solar and volcanic activity contributes significantly to climate variability. The post-eruption cooling of strong volcanic eruptions was hypothesized to have led to millennial-scale variability in the Glacial and to be weakened in warmer climate states. The underlying question is whether the climatic response to natural forcing is state-dependent. Here, we quantify the response to natural forcing under Last Glacial and Pre-Industrial conditions in an ensemble of climate model simulations. We evaluate internal and forced variability on annual to multicentennial scales. The global temperature response reveals no state dependency. Findings on the ability of models to simulate past variability could therefore translate to future climates. Small local differences result mainly from state-dependent sea ice changes. Variability in forced simulations matches paleoclimate reconstructions significantly better than in unforced scenarios. Considering natural forcing is therefore important for model-data comparison and future projections.

### State-dependent effects of natural forcing on global and local climate variability

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#### Key Points:

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11	•	We present Glacial/Interglacial climate simulations and quantify effects of time-
12		varying volcanic and solar forcing on climate variability
13	•	The mean global and local response to these forcings is similar in Glacial and In-
14		terglacial climate, suggesting a weak state dependency
15	•	In both climate states, modeled temperature variance agrees better with palaeo-
16		climate data when volcanic and solar forcing is included

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#### 17 Abstract

Natural forcing from solar and volcanic activity contributes significantly to climate vari-18 ability. The post-eruption cooling of strong volcanic eruptions was hypothesized to have 19 led to millennial-scale variability in the Glacial and to be weakened in warmer climate 20 states. The underlying question is whether the climatic response to natural forcing is state-21 dependent. Here, we quantify the response to natural forcing under Last Glacial and Pre-22 Industrial conditions in an ensemble of climate model simulations. We evaluate inter-23 nal and forced variability on annual to multicentennial scales. The global temperature 24 response reveals no state dependency. Findings on the ability of models to simulate past 25 variability could therefore translate to future climates. Small local differences result mainly 26 from state-dependent sea ice changes. Variability in forced simulations matches paleo-27 climate reconstructions significantly better than in unforced scenarios. Considering nat-28 ural forcing is therefore important for model-data comparison and future projections. 29

#### <sup>30</sup> Plain Language Summary

Climate variability describes the spatial and temporal variations of Earth's climate. 31 It is a key factor influencing extreme weather events. Yet, it is unclear whether these vari-32 ations depend on the mean surface temperature of the Earth or not. Here, we investi-33 gate the effects of natural forcing from volcanic eruptions and solar activity changes on 34 climate variability. We compare simulations of a past (cold) and present (warm) climate 35 with and without volcanism and solar changes. We find that overall, the climate system 36 responds similarly to natural forcing in the cold and warm state. Small local differences 37 mainly occur where ice can form. To evaluate the simulated variability, we use data from 38 paleoclimate archives, including trees, ice-cores, and marine sediments. Climate variabil-39 ity from forced simulations agrees better with the temperature variability obtained from 40 data. Natural forcing is therefore critical for reliable simulation of variability in past and 41 future climates. 42

#### 43 1 Introduction

Climate variability, that is variations in the statistics of climate parameters, char-44 acterizes Earth's dynamical system and is the primary influence on extreme events (Katz 45 & Brown, 1992). Variability arises from unforced processes, internal to the climate sys-46 tem, and from forced processes, caused by external natural and anthropogenic drivers. 47 Natural drivers include volcanic and solar forcing, contributing significantly to climate 48 variability (Crowley, 2000). Due to anthropogenic activities, the recent trend of global 49 mean surface temperature (GMST) and other variables has clearly emerged beyond the 50 range of natural variability (Bindoff et al., 2013; Hasselmann, 1997; Marcott et al., 2013; 51 Sippel et al., 2020). 52

Global warming also affects climate variability (Bathiany et al., 2018; Olonscheck 53 et al., 2021). The underlying mechanisms remain poorly understood. There is conflict-54 ing and incomplete evidence on the spatio-temporal patterns of change (Brown et al., 55 2017; Holmes et al., 2016; Rehfeld et al., 2020; Pendergrass et al., 2017; Huntingford et 56 al., 2013). This is a major source of uncertainty for regional climate projections. The 57 abilities of models to accurately simulate climate variability requires that they resolve 58 internal variability and the response to natural forcing across scales and mean climate 59 states (Rehfeld et al., 2018). 60

Large explosive volcanic eruptions are suggested to have driven millennial-scale climate variations during glacial periods (Baldini et al., 2015). The largest eruption was hypothesized to have caused a human population bottleneck (Ambrose, 1998). The extent and impact of this event remains unclear (Timmreck et al., 2010; Svensson et al., 2013). Strong tropical volcanic eruptions have also been shown to influence daily temperature and precipitation extremes (T. Wang et al., 2021). These eruptions are hypoth esized to induce a somewhat weaker response in warmer climates (Hopcroft et al., 2018),
 but volcanism will continue to play an important role in future variability (Bethke et al.,
 2017). These studies, however, do not examine the dependency of forced variability on
 the mean climate because they rely on future projections or the responses to large erup tions.

The paleoclimate record is crucial to assess whether a colder planet is more sen-72 sitive to natural forcing than a warmer one. Yet, temperature variability shows a mis-73 74 match between paleoclimate simulations and proxy data on the decadal-to-multicentennial scale (Laepple & Huybers, 2014a; Ellerhoff & Rehfeld, 2021). Paleoclimate simulations 75 for the Last Glacial Maximum (LGM) or Pre-Industrial (PI) have mostly been performed 76 without high frequency solar and volcanic forcing (Braconnot et al., 2012; Kageyama et 77 al., 2018). This lack could potentially explain the mismatch between reconstructed and 78 simulated variability. Additional uncertainty remains about the mechanisms of local, long-79 term variability (Franzke et al., 2020; Huybers & Curry, 2006; Fredriksen & Rypdal, 2017). 80

Separating internal and external variability has improved the understanding of cli-81 mate dynamics and its underlying mechanisms (Schurer et al., 2013; Haustein et al., 2019; 82 Frankcombe et al., 2015; Mann et al., 2022). Such an approach could also allow to iden-83 tify drivers of local, decadal-to-multicentennial variability in cold and warm climates. 84 This requires the comparison of unforced and forced climate simulations under Glacial 85 and Interglacial conditions, and their validation against paleoclimate data over a wide 86 range of timescales. There is also a need to study contributions to surface climate vari-87 ability of system components that bridge internal and external factors. Sea ice, for ex-88 ample, follows in extent the mean state. Natural forcing could, however, also drive the 89 multidecadal variability of sea ice extent via modulation of the Atlantic Meridional Over-90 turning Circulation (AMOC) (Halloran et al., 2020). This highlights the need to study 91 the contribution to variability from climate components and mechanisms that bridge in-92 trinsic and external factors. 93

Here, we contrast unforced and naturally forced simulations under LGM and PI 94 conditions in an ensemble using the Hadley Centre Coupled Model Version 3.4 (HadCM3; 95 (Gordon et al., 2000; Pope et al., 2000; Stott et al., 2000; Reichler & Kim, 2008)). We 96 examine the mean local response of the surface climate to volcanism in the two climate 97 states (section 3.1). Spectral analysis (section 3.2) further quantifies the state- and timescaledependent effects of natural forcing on local, zonal, and global scales. It confirms a ro-99 bust response to natural forcing across climate states, but a mean decline in local tem-100 perature variability with warming. To aid interpretation of the spectra, we investigate 101 sea ice dynamics as it appears a main contributor to local, long-term variability. We val-102 idate simulated variances using proxy data (section 3.3) to confirm that the addition of 103 natural forcing significantly reduces the model-data mismatch on multidecadal and longer 104 timescales. Thus, the inclusion of natural forcing provides a more accurate representa-105 tion of climate variability, needed for climate simulations. 106

#### <sup>107</sup> 2 Data and Methods

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#### 2.1 Model Setup

Our simulation ensemble consists of 12 unforced and forced runs using LGM or PI boundary conditions (Table S1, Figure S1 in Supporting Information S1). We performed the simulations using HadCM3, a three-dimensional, coupled atmosphere-ocean general circulation model (AOGCM) that has been widely used for paleoclimate study (Valdes et al., 2017; Tindall et al., 2009; Flato et al., 2014; Reichler & Kim, 2008; Collins et al., 2001; Armstrong et al., 2022; Bühler et al., 2021). Despite its comparatively low resolution, HadCM3's simulated climate is comparable to other AOGCMs and observations



Figure 1. Distribution of simulated yearly GMST anomalies from all Pre-Industrial (PI) and Last Glacial Maximum (LGM) runs. Forced scenarios are marked with a (\*). The ratio of the distributions' standard deviations is given by  $r_{\sigma}$ .

(Gordon et al., 2000; Jackson & Vellinga, 2013). The computational efficiency of HadCM3
 allows for longterm integrations and ensemble comparisons.

The simulations are monthly resolved and of millennial length. The boundary con-118 ditions (orography, orbital parameters, greenhouse gas concentrations) define the mean 119 state and are held constant over these runs. All runs start from the same LGM/PI spin-120 up simulation at consecutive years. Temperature, precipitation, sea level pressure, and 121 wind fields are shown in Figure S2. The Last Glacial GMST is decidedly colder  $(9.5\pm$ 122 1.4) °C and the global mean precipitation rate (GMPR) is lower (935  $\pm$  20) mm yr<sup>-1</sup>, 123 with a steeper equator-to-pole temperature gradient than the Pre-Industrial with  $(15.1\pm$ 124 1.3) °C and  $(1048 \pm 21) \text{ mm yr}^{-1}$ , respectively. 125

To facilitate comparison between climate variability in the LGM and PI, we ap-126 ply the same transient volcanic and solar forcing (Figure S1), following the PMIP3 pro-127 tocol (Schmidt et al., 2012). The forcing is updated every ten days in the model sim-128 ulation. The time series prescribing the total solar irradiance consists of data from Steinhilber 129 et al. (2009) and Y. Wang et al. (2005), with a superposed 11-year cycle (Schmidt et al., 130 2012). For volcanic forcing, we use the eruption reconstruction from Crowley and Un-131 terman (2013). We supply the Aerosol Optical Depth (AOD) time series defined at a wave-132 length of  $0.55\mu m$  which is converted into an aerosol mass loading factor (Crowley & Un-133 terman, 2013; Schmidt et al., 2012). Three runs exist for each state and each forcing sce-134 nario (Table S2). Unless otherwise specified, our results represent average values of these 135 sub-ensembles. 136

Figure 1 shows the distribution of simulated global mean surface temperature anomalies for the Last Glacial and Pre-Industrial. Forced scenarios are marked with a star (\*) and exhibit larger fluctuations. The GMST standard deviation is increased by a factor of approximately 1.65 compared to unforced runs. By contrast, there is no major difference in the GMST distribution attributable to the mean climate.

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#### 2.2 Observations and Paleoclimate Reconstructions

We use observations and paleoclimate reconstructions to validate the variance from model simulation on interannual to multicentennial scales (2-5, 5-50, 50-200, and 200-500 years). We consider proxy records from Rehfeld et al. (2018), and the PAGES2k-Consortium (2017), and observations from the Met Office Hadley Centre's sea surface

temperature dataset (HadISST downloaded 11/2019; (Rayner et al., 2003)). We focus 147 on sea surface temperatures to facilitate comparison with proxy data, mainly stemming 148 from ocean sites. We select records that (1) are published and calibrated to tempera-149 ture, (2) consist of more than 50 data points, (3) cover at least three times the largest 150 period of interest, and (4) have a mean sampling frequency of twice the highest frequency 151 considered (Ellerhoff & Rehfeld, 2021). We exclude proxy records with gaps larger than 152 five times the required resolution. Ice core records are not considered on timescales be-153 low 50 years, where signal-to-noise ratios are low (Laepple et al., 2018; Casado et al., 2020). 154 Our ensemble consists of 41 observations and 115 proxy records from six different archives. 155 The separately uploaded dataset (supporting information S2) lists the considered data. 156 Figures S10 and S11 display their power spectra. 157

#### 158 2.3 Effect Analysis

<sup>159</sup> We analyze the global and local state-dependent effects of natural forcing in time <sup>160</sup> and spectral domain. Following Swingedouw et al. (2017), we quantify local climate ef-<sup>161</sup> fects of moderate to large-magnitude volcanic eruptions using the mean standardized anomaly <sup>162</sup> (MSA). The MSA is computed for 12-month means surrounding periods with high aerosol <sup>163</sup> imprint (AOD > 0.13, corresponding to approx. -2.6 W/m<sup>2</sup> (Forster et al., 2021)) as <sup>164</sup> follows

$$MSA = \frac{1}{j} \sum_{j} \frac{\frac{1}{12} \sum_{i \in T_j} X_i - \mu}{\sigma},$$
 (1)

with mean  $\mu = E[X]$  and standard deviation  $\sigma = \sqrt{E[(X - \mu)^2]}$  of each gridbox time series X. The index *i* specifies the 12 months of the time series X corresponding to the set of periods  $T_j$  for run *j* of each climate state. The normalization to the local variability  $\sigma$  allows detecting forced variations caused by volcanic eruptions. We test for statistical significance by bootstrapping using 400 block samples of X with a fixed length of 48 months.

We quantify the timescale-dependent variance of surface air temperature using the 171 power spectral density (PSD, denoted spectrum). We obtain the spectrum applying the 172 multitaper method (Percival & Walden, 1993) with three windows and chi-square dis-173 tributed uncertainties. The required assumption of weak stationarity (Davies & Chat-174 field, 1990) is reasonably fulfilled, given that we linearly detrend all time series (Nilsen 175 et al., 2016; Fredriksen & Rypdal, 2016; Laepple & Huybers, 2014b). We logarithmically 176 smooth the spectra using a Gaussian kernel of 0.02 decibels. Following Huybers and Curry 177 (2006), we compute mean spectra after interpolation to the lowest resolution and bin-178 ning into equally spaced log-frequency intervals. 179

We use variance ratios, as in Laepple and Huybers (2014b), Rehfeld et al. (2018) 180 and Ellerhoff and Rehfeld (2021), to compare the variance between model simulations 181 and observational data. We first interpolate the observation and proxy data onto an equidis-182 tant time axis, using the same mean resolution as the raw signal. We compute the spec-183 trum and obtain the variance by integration over the considered timescale (2-5, 5-20, 50-184 200, 200-500 years). Finally, we calculate the variance ratio by dividing the simulated 185 by the reconstructed variance. Confidence intervals are obtained from a F-distribution, 186 based on the degrees of freedom of the variance estimates. For the longest timescale (200-187 500 years), the "lgm3" and "pi2" run (Table S2) are excluded due to their comparatively 188 short coverage. The change in variance ratios between forced and unforced runs is quan-189 tified by the area-weighted mean of the improvement factor (Appendix A). 190

#### <sup>191</sup> 3 Results

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#### 3.1 Mean Response to Volcanic Forcing

Volcanic eruptions cause mean temperature decline at almost every location (Fig. 2 193 (a) and (b)) as expected (Robock, 2000). The mean response, quantified by MSA, is weaker 194 over the oceans than over land. Moreover, the response is stronger between  $30^{\circ}$ N and 195 30°S than in high-latitude regions, largely following the mean AOD imprint (Fig. 2 (c)). 196 The strongest cooling (up to three standard deviations) occurs over the Southeast Asian 197 Archipelago (Fig. 2 (b)). These patterns are largely robust against changes in the mean 198 climate. This also applies to precipitation, sea level pressure, and 500mbar wind speed 199 (Figure S3). 200



Figure 2. a Mean standardized anomalies (MSA) of surface air temperature in the LGM\* **b** and the PI\* state after volcanic eruptions. Dots indicate insignificant anomalies within the 99% quantile range of local variability. Grey shaded crosses show land ice. Hatched areas indicate areas with >50% yearly sea ice coverage. **c** Zonally averaged MSA and Aerosol Optical Depth (AOD) (black dashed).

The zonally averaged MSA (Fig. 2 (c)) reveals small differences between the states 201 during LGM<sup>\*</sup> and PI<sup>\*</sup> around the equator,  $60^{\circ}$ S,  $50^{\circ}$ N, and towards the North Pole. We identify corresponding differences in Southeast Asia, the Antarctic Ocean, over the North-203 ern Hemisphere (NH) ice sheets, and the Barents Sea (Fig. 2 (a) and (b)). In Southeast 204 Asia, the enhanced PI\* surface climate response could be linked to the high AOD im-205 print from strong tropical volcanic eruptions (Fasullo et al., 2017), such as the 1257 Samalas 206 eruption. This region also features significant changes in the land-sea mask, which al-207 ter the local coupling between ocean and surface climate. In the Last Glacial, the cool-208 ing in response to volcanism is enhanced at the Antarctic sea ice edge and in the Bar-209 ents Sea. Both regions feature a much higher amount of sea ice cover during the Last 210 Glacial. The variations in MSA extend towards the Arctic Ocean and Northern North 211 Atlantic. Differences between the states could therefore be related to the potential for 212 sea ice formation, likely amplifying the local response to volcanic eruptions (Timmreck, 213 2012). Remaining small differences are found in regions with state-dependent changes 214 of Northern Hemisphere (NH) ice sheets, with a tendency towards enhanced cooling over 215 NH land masses in the Pre-Industrial. 216

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#### 3.2 Spectral Response at the Global and Local Scale

Examining power spectra for the global and local scale highlights the timescaledependent impact of natural forcing. Global mean spectra of simulated temperatures (Fig. 3 (a)) are predominately determined by natural forcing. Including the forcing increases
the power, and thus variance, on all timescales. At multidecadal scales, the forced GMST
shows approximately five times more variance than unforced runs. State-dependent effects of the forced response are not discernible in these spectra.

Local mean spectra (Fig. 3 (a)) are characteristic for the mean state and less af-224 fected by natural forcing. They point to a greater temperature variance during the Last 225 Glacial. Differences between the states are the strongest on interannual scales, where  $LGM^{(*)}$ 226 variance is increased by a factor of approximately two compared to  $PI^{(*)}$ . Zonal mean 227 spectra (Fig. 3 (b) and (c)) reveal that the decrease in variability with warming is great-228 est at mid-, and especially high-latitudes, supporting a potential link to sea ice dynam-229 ics. The tropical variability widely agrees across states. Differences between forced and 230 unforced local and zonal mean spectra are within uncertainties, but most pronounced 231 for high-latitude, long-term variability. 232



Figure 3. a Local (top) and global (bottom) PSD for simulated temperature using HadCM3. Global spectra are computed from the global mean surface temperature. Local refers to the area-weighted average of all local spectra. **b** and **c** Area-weighted average of local spectra by climate zone, given by the tropics (-23.5 to 23.5 °N), mid (23.5 to 66.5°), and high latitudes (>66.5°) for LGM and PI. Lines show the logarithmically smoothed mean spectrum, with shaded 95% confidence intervals.

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#### 3.3 Comparison of Observed and Modeled Variability

We validate the simulated variability against observational and paleoclimate data and revisit the local, long-term variability mismatch (Laepple & Huybers, 2014a; Rehfeld et al., 2018; Ellerhoff & Rehfeld, 2021) using variance ratios. Figure 4 shows the modeldata mismatch as variance ratios. The variance obtained from proxies is increasingly larger on longer timescales compared to that from simulated time series.

There is no major difference in the variance ratios between unforced and naturally forced runs on short timescales (2-5 and 5-50 years) (Fig. 3 (a) and (b)). This can be explained by internal processes dominating simulated local variability at these scales. The PI simulation slightly overestimate interannual variability in the mid and high latitudes compared to sea surface temperature observations of the last century.

Beyond periods of 50 years (Fig. 3 (c)-(e)), the simulated local variance is consis-244 tently smaller than proxy-based reconstructions. Inclusion of natural forcing in simu-245 lations decreases the mismatch for the majority of proxy sample sites. On periods of 50 246 to 200 years, the ratio bias is decreased by a factor (local mean improvement, Appendix 247 A) of f=1.38 (1.12, 1.71, 90% confidence interval). The local mean improvement increases 248 towards multicentennial scales, reducing the discrepancy. On periods of 200 to 500 years, 249 the mismatch is reduced by a factor of 2.22 (1.75, 2.81) and 1.54 (1.27, 1.87) for the Last 250 Glacial and Pre-Industrial, respectively. Although the inclusion of natural forcing is not 251 sufficient to achieve consistency between modeled and proxy variance, it significantly re-252 duces the mismatch. 253



Figure 4. Ratio r(sim./obs.) of simulated to observed variance over latitude for unforced (black) and naturally forced (green) HadCM3 simulations. Model data is bilinearly interpolated to the location of the observation. We show the ratio of simulated PI temperature to observations for periods of 2-5 years (**a**), and to proxies spanning the last 8000 years on interannual to decadal (**b**), multidecadal (**c**), and multicentennial (**d**) timescales. Symbols indicate the variance ratio and vertical lines their 90% confidence interval. Panel **e** is the same as **d** for proxies spanning the last 19000 to 27000 years. The local mean improvement f of the variance ratio is given in the lower left of each panel, with confidence intervals in parentheses (Text Appendix A).

#### $_{254}$ 4 Discussion

We confirm that including natural forcing promotes temperature variability in model simulations across a range of timescales. In contrast to some experiments in the literature, we find that the modeled response of global mean surface temperature does not strongly depend on the mean climate (Fig. 1 and 3). Locally, weak state-dependent effects occur (Fig. 2 and 3). Considering natural forcing significantly increases global mean temperature variability and reduces the model-data mismatch on local temperature variability, in particular on multidecadal and multicentennial scales (Fig. 4).

Previous studies suggested state-dependent effects of volcanic forcing on global and 262 hemispheric climate (Berdahl & Robock, 2013; Muthers et al., 2015; Swingedouw et al., 263 2017; Zanchettin et al., 2016). These results were obtained using ensembles of large vol-264 canic eruptions. The dependency in these has been primarily linked to nonlinear pro-265 cesses, sensitive to the initial state (Zanchettin et al., 2013). We argue that the response 266 to individual volcanic eruptions may well depend on the climate state. However, glob-267 ally averaged effects from changes in response mechanisms are small when considering 268 more realistic forcing scenarios. A linear relation between GMST and external forcing 269 has been found at various timescales (Geoffroy et al., 2013; MacMynowski et al., 2011; 270

Fredriksen & Rypdal, 2017). In our ensemble, the GMST response to the large-magnitude 271 1257 Samalas eruption shows no difference between LGM<sup>\*</sup> and PI<sup>\*</sup> (Figure S8 (a)). Global 272 precipitation and sea ice concentration is only slightly enhanced in the LGM<sup>\*</sup> (Figure S8 (b) 273 and (c)). The mean climate also predominately determines the AMOC variability (Fig-274 ure S9), which is smaller in the Last Glacial on multidecadal and multicentennial scales 275 than in the PI (Jackson & Vellinga, 2013). However, under Last Glacial conditions, the 276 AMOC strength and correlation length is increased by natural forcing (Figure S9). While 277 the potential mechanisms of the intensification are still debated (Iwi et al., 2012; Mignot 278 et al., 2011), they could lead to state-dependent modifications of long-term regional vari-279 ability through natural forcing. 280

The question of state-dependent local variability has long motivated studies of past 281 (Ditlevsen et al., 1996; Shao & Ditlevsen, 2016; Rehfeld et al., 2018) and future (Huntingford 282 et al., 2013; Rehfeld et al., 2020; Olonscheck et al., 2021) climate. Our results reveal a 283 decrease in mean local variability with warming (Fig. 3 (a)). Decreasing sea ice dynam-284 ics and a smaller meridional temperature gradient are suggested as major causes (Berdahl 285 & Robock, 2013; Bethke et al., 2017; Bathiany et al., 2018; Olonscheck et al., 2021; Re-286 hfeld et al., 2018; Brown et al., 2017). In line with these studies, we find a clear zonal 287 pattern, with greater reduction of variability in the mid and high latitudes (Fig. 3 (b) 288 and (c)). This is corroborated by the small discrepancy between short-term variability 289 from observations and simulations in the mid and high latitudes (Fig. 4(a)). In contrast 290 to our PI simulations, the sea surface temperature observations are affected by the re-291 cent global warming trend and sea ice retreat, potentially leading to the observed de-292 crease in local, high-latitude variability. 293

Consistent across our experiments, we find regions with varying sea ice extent, pri-294 marily the Southern Oceans and Barents Sea, to be most affected by the effects of nat-295 ural forcing. This is further supported by mean standardized anomalies of precipitation, 296 sea level pressure, and wind speed over the North American ice sheet, the North Atlantic 297 Ocean, Antarctica, and the Southern Oceans (Figure S3). Moreover, the variability of 298 global sea ice concentration is higher in forced compared to unforced scenarios (Figure S5) 299 A comparison to simulations with the two-dimensional energy balance model (TransEBM 300 (Ziegler & Rehfeld, 2021)) (Figure S6) adds support to the role of sea ice in forced tem-301 perature variability. As TransEBM is a fairly linear model with no atmospheric and oceanic 302 dynamics, it can be used to differentiate the contribution from deterministic forcing and 303 sea ice to the variance. We modified TransEBM to incorporate sea ice changes follow-304 ing the HadCM3 output. Forming the ratio of the local mean TransEBM and HadCM3 305 (Figure S7) reveals a strong sea ice contribution to interannual variability in line with 306 Fig. 3 (a). The contribution remains significant on decadal and longer timescales, pro-307 moting sea ice variations as a key mechanism of local, long-term variability. 308

Our results provide crucial insights into the discrepancy between modeled and re-309 constructed local, long-term variability (Laepple & Huybers, 2014a; Ellerhoff & Rehfeld, 310 2021). While internal variability dominates the local temperature variance on annual to 311 decadal scales (Goosse et al., 2005), we demonstrate contributions from natural forcing 312 beyond decadal timescales (Fig. 3). This is supported by increased scaling coefficients 313 (Figure S4) of forced temperatures on periods of 50 to 500 years, and implies an increase 314 in variance on longer timescales. Including natural forcing in model simulations reveals 315 a better model-data agreement of local variability on multidecadal and multicentennial 316 scales (Fig. 4). This is perhaps surprising given that the forcing has no centennial scale 317 variability (Ellerhoff & Rehfeld, 2021). There is no change in agreement from interan-318 nual to decadal timescales, implying that the gain from forcing on local temperatures 319 is small on these short timescales. This suggests that not only the integrated response 320 to strong (Timmreck, 2012) but also to weak natural forcing contributes to long-term 321 variability. Time-varying forcing appears thus beneficial for reliable simulations of global 322 mean (Fig. 3) and local, long-term variability. Consistent with previous arguments (Bethke 323

et al., 2017), our results challenge the common usage of external forcing that is either constant or shows no time-varying changes besides a global trend (O'Neill et al., 2016).

We may miss feedback processes in our model simulations, that are relevant for lo-326 cal climate variability. This could explain the underestimation of local variability com-327 pared to proxy data (Fig. 4(a)). Sea ice dynamics, stratospheric and cloud-related feed-328 backs are key nonlinear mechanisms that can alter the response to volcanic forcing in 329 a warmer climate (Hopcroft et al., 2018; Fasullo et al., 2017; Aubry et al., 2021). Pro-330 jections for tropical volcanism showed enhanced radiative forcing from strong eruptions 331 332 and a damping of the response to moderate eruptions (Aubry et al., 2021). The cloudrelated feedback, likely to be underestimated in HadCM3, is generally weaker than that 333 from sea ice, but may be enhanced in warmer climates (Hopcroft et al., 2018). While our 334 results suggest that sea ice indeed is critical, it also highlights the role of the cryosphere 335 response in setting climate variability. Future work could therefore examine the response 336 in simulations with models that show a higher equilibrium climate sensitivity (Wu et al., 337 2019; Tatebe et al., 2019; Voldoire et al., 2019; Gettelman et al., 2019) and show more 338 sensitive sea ice changes (Guarino et al., 2020). The absence of sea ice and changes in 339 vegetation cover may significantly alter the response in extreme warming scenarios. In 340 our long transient simulations, only one possible realization of the forcing history was 341 considered. Future studies could therefore apply probabilistic representations (Bethke 342 et al., 2017) to replicate results in larger ensembles (Zanchettin et al., 2016). This will 343 also aid understanding of the state-dependent response of multidecadal modes to nat-344 ural forcing (Swingedouw et al., 2017). 345

#### 346 5 Conclusion

Presenting the first millennial-length, naturally forced simulation for the LGM, we 347 investigated state-dependent effects of volcanic and solar forcing on global and local cli-348 mate variability. The modeled global temperature response shows no dependency on the 349 mean climate. Weak local differences resulted primarily from sea ice dynamics, provid-350 ing a key mechanism of long-term variability. Including natural forcing in climate model 351 simulations improved the agreement between modeled and observed variability and, thus, 352 calls into question constant volcanic forcing in climate model simulations used for pro-353 jections and model-data comparison. The robust temperature response suggests that find-354 ings on the ability of models to simulate past variability should translate to future cli-355 mates; and can help constrain forced variability across spatial and temporal scales. 356

#### 357 Appendix A Variance Ratio Improvement

We quantify the change in variance ratio r from unforced and naturally forced sim-358 ulations to proxy records using the logarithmic measure  $l(x) = |\log_{10}(x)|$ . Let  $r_i^{(*)} = var(S_i^{(*)}) / var(S_i')$  be the variance ratio obtained from the simulated  $S_i^{(*)}$  and proxy spec-359 360 trum  $S'_i$  at the site *i*, with (\*) denoting the climate state. The distance  $l_i = l(r_i^*) - l(r_i)$ 361 denotes the change of the variance ratio bias between the forced and unforced simula-362 tion. For a set of N sites, we quantify the mean change from  $\Delta l = \frac{1}{N} \sum_{i}^{N} l_i w_i$  with lo-cal area weights  $w_i$  derived from the HadCM3 grid where  $\sum_{i}^{N} w_i = 1$ . We convert the logarithmic distance to the factor  $f = 10^{\Delta l}$ , called the variance ratio improvement. Sim-363 364 365 ilarly, we estimate the confidence ranges using area-weighted mean of the error propa-366 gation 367

$$\delta l_i = \sqrt{\left(\frac{\delta r_i^*}{r_i^* \ln(10)}\right)^2 + \left(\frac{\delta r_i}{r_i \ln(10)}\right)^2}.$$
(A1)

We ensure a conservative coverage of the confidence intervals by using the upper limit

on  $\delta r_i^{(*)}$  from the F-distributed uncertainties of the variance ratio estimate.

#### 370 Open Research

The presented model simulations are available at Zenodo via 10.5281/zenodo.6074747 371 with CC-BY-SA 4.0 license. They were carried out using version 3 of the Hadley Cen-372 ter Coupled Model, HadCM3, are described in Valdes et al. (2017) and Tindall et al. (2009). 373 The HadCM3 simulation ensemble was created using the Archer UK National Supercom-374 puting Services. Paleoclimate and observation datasets for this research are included in 375 Rehfeld et al. (2018); PAGES2k-Consortium (2017) and Rayner et al. (2003). Supple-376 mental analysis was conducted using the two-dimensional TransEBM model as described 377 by Ziegler and Rehfeld (2021) which is based on Zhuang et al. (2017). Code and data 378 to reproduce all figures is available at https://github.com/paleovar/StateDependency, 379 this will be deposited on Zenodo after peer review. 380

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## Supporting Information for "State-dependent effects of natural forcing on global and regional climate variability"

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#### Contents of this file

- 1. Figures S1 to S11  $\,$
- 2. Tables S1 and S2

#### Additional Supporting Information (Files uploaded separately)

1. Captions for Datasets S1

**Introduction** This supporting material provides additional information on boundary conditions, surface climate, and spectral properties of the HadCM3 simulation. We show

the power spectra of all simulated and reconstructed time series, used for variance ratio estimates. The separately uploaded dataset S1 contains detailed information about the considered paleoclimate records from Rehfeld, Münch, Ho, and Laepple (2018), Rayner et al. (2003), and the PAGES2k-Consortium (2017). We provide a supporting analysis on the contribution of sea ice dynamics to variability using the two-dimensional TransEBM model (Ziegler & Rehfeld, 2021).

**Data Set S1.** Key specification of proxy records used to estimate local temperature variance ratios. The records were collected from Rehfeld et al. (2018), Rayner et al. (2003) and the PAGES2k-Consortium (2017). The first six columns denote the reconstruction name, assigned ID, location (Latitude, Longitude, Elevation), archive type, and proxy used. The last column denotes the climate state ("LGM" or "PI") for which the proxy reconstruction was considered. Surface temperature observations were taken from the location closest to the proxy location and specified by "HadISST@...".

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Figure S1. a Simulated PI\* and LGM\* global mean surface temperature (GMST) averaged over all runs in a state, total solar irradiance (Steinhilber et al., 2009), and aerosol optical depth (Crowley & Unterman, 2013). The solar forcing was kept constant the first 50 years due to missing reconstructions. b LGM over LGM\* GMST anomalies from HadCM3 after linear detrending and subtracting the mean of the full time series. c As b, with PI\* over LGM\* GMST anomalies.



Figure S2. Surface temperature (a-c), precipitation rate (d-f), sea level pressure (g-i), and wind fields at 500mbar (j-l) as simulated by HadCM3 for the LGM\* and PI\*. Means over latitude intervals are displayed in the right-hand panels. Global mean values and their standard deviation are given above the maps.



Figure S3. Mean standardized anomalies (MSA), as Figure 2 of the main manuscript, for precipitation rate  $(\mathbf{a-c})$ , sea level pressure  $(\mathbf{d-f})$ , and wind fields at 500mbar  $(\mathbf{g-i})$  from HadCM3. Dots indicate insignificant anomalies within the 99% quantile range of local variability. Grey shaded crosses and lines show land and sea ice, respectively. Mean anomalies over latitude intervals are displayed on the right-hand panels. The black dashed line shows the mean zonal Aerosol Optical Depth (AOD) imprint.



Figure S4. Scaling coefficient  $\beta$  of forced and unforced surface air temperature on the multidecadal-to-multicentennial scale (50-500yrs) as simulated by HadCM3 for the Last Glacial and Pre-Industrial. Surface air temperature variability was approximated by power-laws of the spectrum  $S(\tau) \sim \tau^{\beta}$  with  $50 \leq \tau \leq 500$  years and scaling coefficient  $\beta$  (Huybers & Curry, 2006; Fredriksen & Rypdal, 2017; Lovejoy & Varotsos, 2016). The area-weighted mean scaling coefficient is denoted by  $\hat{\beta}$ . Following Huybers and Curry (2006), we estimate  $\beta$  by linear regression after log-binning to prevent low-frequency biases.



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**Figure S5.** Power spectral density (PSD) of naturally forced and unforced global mean sea ice concentration as simulated by HadCM3 using Last Glacial and Pre-Industrial boundary conditions. The global mean sea ice concentration is defined as the percentage of the globe covered in sea ice.



Figure S6. Global and local mean spectra of naturally forced surface air temperature as simulated by TransEBM with (solid lines) and without (dotted lines) time-varying sea ice dynamics (SID). TransEBM is a two-dimensional energy balance model with T42 resolution, as described by Ziegler and Rehfeld (2021) which draws on Zhuang et al. (2017). We run TransEBM with the same boundary conditions and time-varying forcing time series as the HadCM3 simulations, including the latitudinal-dependent volcanic forcing. Without loss of generality, we used the same constant CO2 values as in HadCM3 and neglected minor impacts from other greenhouse gases. The EBM is driven by yearly averaged solar and volcanic forcing. Dotted lines show the global and local mean spectra of the simulated temperature when sea ice extent is fixed. To mimic the sea ice dynamics in the two-dimensional model, we update the EBM's land-sea mask yearly based on the sea ice output from HadCM3 and repeat the simulations.



Figure S7. Ratio of HadCM3 (Figure 3) to TransEBM (Figure S6) local mean spectra (PSD) of naturally forced surface air temperature. LGM\* / LGM\* and PI\* / PI\* denote the ratios obtained from dividing the local mean spectrum of the naturally forced HadCM3 temperature by the one obtained from TransEBM with fixed sea ice. For the ratios of LGM\* / LGM\* (SID) and PI\* / PI\* (SID), time-varying sea ice dynamics in TransEBM was prescribed using the HadCM3 output. Hence, forming the ratio largely removes the linear response to naturally forcing and, for (SID), the contribution to variability from sea ice. The ratios therefore indicate the timescaledependency of local variance simulated by HadCM3 that can be mainly attributed to internal dynamics excluding (solid lines) and including (dotted lines) sea ice dynamics. Shaded confidence intervals are computed from the F-distribution, based on the degrees of freedom of the spectral estimates.



**Figure S8.** Superposed epoch analysis (see e.g., Sear et al. (1987); Brad Adams et al. (2003)) of globally averaged surface temperature (GMST, **a**), precipitation rate (GMPR, **b**), and sea ice concentration (GMICE, **c**) as simulated by HadCM3 using the reconstructed 1257 Samalas eruption. The lines represent the average value over all simulations in the LGM\* and PI\* state, and the shaded areas their respective ranges. The volcanic forcing from the Samalas eruption is shown in black. Anomalies are calculated against the three-year period before the eruption using the deseasonalized, detrended HadCM3 model output.



Figure S9. a Power spectral density (PSD) of the Atlantic Meridional Overturning Circulation (AMOC) strength from control and forced LGM and PI simulations using HadCM3. b Correlation length, defined as the lag at which the autocorrelation function first drops below 1/e and its standard error. Following Danabasoglu et al. (2012), we compute the AMOC strength as the maximum of the meridional ocean velocity field between 450 m and 2100 m depth and  $20^{\circ}$ N to 62.5°N at every timestep. Accordingly, the AMOC strength is given in Sv =  $10^{6}$  m<sup>3</sup> s<sup>-1</sup>. The correlation length is an average of 3000 randomly sampled 100 year time slices of each state (1000 slices per run).



**Figure S10.** Temperature spectra from observations and proxy records (orange), and from HadCM3 simulations (grey) for the Pre-Industrial state, used for variance ratio estimates (Figure 4 of the main manuscript). The x-axis labels and background of each panel highlights the period (2-5 and 5-50 years) considered for timescale-dependent variance estimates. The y-axis denotes the power spectral density. Solid and dashed lines indicate forced and unforced runs. The title denotes the IDs from the separately uploaded dataset S1.



Figure S11. Same as Figure S10 but for multidecadal (50-200 years) and multicentennial (200-500 years) timescales. HadCM3 simulations under Last Glacial boundary conditions are shown in magenta.

**Table S1.** Boundary conditions of the HadCM3 simulation ensemble. Orbital parameters are internally calculated following (Berger, 1978) and Orography is taken from Singarayer and Valdes (2010) for 21 ka BP and 1850 CE. Greenhouse gas concentrations are taken from the protocols of the PMIP3 21ka and PI experiments (Schmidt et al., 2012). Vegetation is modeled with a 30-year timestep (Cox, 2001). Forced runs are driven by time-varying volcanic and solar (volc + sol) forcing as described in Table S2.

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State	Orography, Orb. Param.	$\mathbf{CO}_2,\mathbf{CH}_4,\mathbf{N}_2\mathbf{O}$	Forcing	$\#\mathbf{Runs}$
Last Glacial Maximum (LGM)	21  ka BP	185ppm, 350ppb, 200ppb	_	3
Forced LGM (LGM*)	21  ka BP	185ppm, 350ppb, 200ppb	$\operatorname{volc} + \operatorname{sol}$	3
Pre-Industrial (PI)	$1850 \ CE$	280ppm, 650ppb, 270ppb	-	3
Forced PI (PI*)	1850 CE	280ppm, 650ppb, 270ppb	$\operatorname{volc} + \operatorname{sol}$	3

Table S2.	Key specifications of the HadCM3 simulation ensemble. We provide the main references of the solar and
volcanic forci	ing, whereby "-" indicates no forcing at all. The climate state defines the orography, orbital parameters, and
greenhouse g	as concentrations according to Table S1. The temporal resolution of each run is one month. The final column
denotes the r	number of simulated years.

d	ID Clir	nate state	Solar Forcing	Volcanic Forcing	Duration (yrs)
I N	ka	LGM	$1365~{ m W/m^2}$	I	1117
Z	kd	LGM	$1365~{ m W/m^2}$	1	1066
nz	iki	LGM	$1365~{ m W/m^2}$	1	523
nz	ke	LGM*	Steinhilber et al. (2009); Wang, Lean, and Jr. (2005)	Crowley and Unterman (2013)	1064
nz	kg	LGM*	Steinhilber et al. (2009); Wang et al. (2005)	Crowley and Unterman (2013)	1058
nz	kh	LGM*	Steinhilber et al. (2009); Wang et al. (2005)	Crowley and Unterman (2013)	931
na	ge	Id	$1365 \ \mathrm{W/m^2}$	1	1055
1a,	gh	Id	$1365~{ m W/m^2}$	1	560
na	gb	Id	$1365~{ m W/m^2}$	1	1124
1a,	gd	PI*	Steinhilber et al. (2009); Wang et al. (2005)	Crowley and Unterman (2013)	1062
na	gf	PI*	Steinhilber et al. (2009); Wang et al. (2005)	Crowley and Unterman (2013)	1095
Ja	00 00	$\mathrm{PI}^*$	Steinhilber et al. (2009); Wang et al. (2005)	Crowley and Unterman (2013)	1150

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