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1	ClimEx project: a 50-member ensemble of climate change projections at
2	12-km resolution over Europe and northeastern North America with the
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ABSTRACT

The Canadian Regional Climate Model (CRCM5) Large Ensemble 32 (CRCM5-LE) consists of a dynamically downscaled version of the CanESM2 33 50-member initial-conditions ensemble (CanESM2-LE). The downscaling 34 was performed at 12-km resolution over two domains, Europe (EU) and north-35 eastern North America (NNA), and the simulations extend from 1950 to 2099, 36 following the RCP8.5 scenario. In terms of validation, warm biases are found 37 over the EU and NNA domains during summer, while during winter, cold 38 and warm biases appear over EU and NNA respectively. For precipitation, 39 simulations are generally wetter than the observations but slight dry biases 40 also occur in summer. Climate-change projections for 2080-2099 (relative to 4 2000-2019) show temperature changes reaching 8°C in summer over some 42 parts of Europe, while exceeding 12°C in northern Québec during winter. 43 For precipitation, central Europe will become much dryer during summer (-44 2 mm/day) and wetter during winter (>1.2 mm/day). Similar changes are 45 observed over NNA although summer drying is not as prominent. Projected 46 changes in temperature interannual variability were also investigated, gener-47 ally showing increasing and decreasing variability during summer and win-48 ter respectively. Temperature variability is found to increase by more than 49 70% in some parts of central Europe during summer, and to increase by 80%50 in the northernmost part of Québec during the month of May as the snow 5 cover becomes subject to high year-to-year variability in the future. Finally, 52 CanESM2-LE and CRCM5-LE are compared with respect to extreme precip-53 itation, showing evidence that the higher resolution of CRCM5-LE allows a 54 more realistic representation of local extremes, and especially over coastal 55 and mountainous regions. 56

57 1. Introduction

As the latest phase of the Bavaria-Québec long-term collaboration on climate change, the ClimEx (Climate change and hydrological Extremes) project investigates the implications of extreme hydrometeorological events on water management in Bavaria and Québec. In order to assess future hydrological impacts from climate change, a complex chain of interlinked processes needs to be taken into account, from how anthropogenic greenhouse gases and aerosols emissions affect the global climate, to the local impacts of climate variability on hydrological processes.

In practice, local hydrological impacts of climate change are studied using a variety of impact 64 models, which use state-of-the-art climate model simulations for inputs. For instance, Global Cli-65 mate Models (GCMs) (Earth System Models in their current generation) are commonly used to 66 generate large scale climate-change projections over periods from decades to centuries (Collins 67 et al. 2013). However, since GCMs are computationally expensive to run due to their high com-68 plexity, they typically use rather coarse spatial resolutions –ranging from 100 to 450 km in the 69 Coupled Model Intercomparison Project Phase 5 (CMIP5) ensemble. These resolutions are of-70 ten too coarse for hydrological applications (Fatichi et al. 2014; Fowler et al. 2007; Wigley et al. 71 1990). To fill the gap between GCMs and local scales, downscaling methods have been developed 72 to refine GCM output before driving the hydrological model over a region of interest (Xu 1999; 73 Fowler et al. 2007). 74

Regional Climate Models (RCMs) offer a convenient approach to downscale GCM output at sufficiently high resolutions for impact modeling. RCMs represent an intermediate step that enables the concentration of computational power on a limited area (rather than on the entire globe as with a GCM) to obtain downscaled climate projections at spatial resolutions typically ranging from 12 to 50 km (Giorgi and Gutowski 2015). RCMs are essentially built as GCMs in terms of

dynamical core and parameterizations of sub-grid processes, but must be driven by either GCMs 80 or reanalyses through their lateral and surface boundaries. With their higher resolution, RCMs 81 provide a much better representation of the heterogeneity in surface forcings (e.g., land-sea con-82 trasts, orography, distribution of lakes and rivers, canopy types from vegetation to urban surfaces 83 and soil properties), and an extended range of resolved atmospheric spatio-temporal scales toward 84 finer processes (Lucas-Picher et al. 2016). For all these reasons, RCMs are excellent candidates for 85 driving hydrological models since, compared to coarse-resolution GCMs, they can better account 86 for processes relevant to the scale of many hydrological applications. 87

Since they provide hydrologically relevant output variables such as precipitation, runoff and 88 evapotranspiration, RCMs can already be used to assess some hydrological impacts from climate 89 change without the need to run a hydrological model (e.g., Music et al. 2012). At the basin 90 scale, however –where complex topography and heterogeneity in soil characteristics are impor-91 tant factors – applications using RCM-driven hydrological models are increasingly popular in the 92 assessment of the hydrological impacts of climate change. It is a common practice to bias cor-93 rect RCM data to ensure that calibrated hydrological models are driven by realistic meteorological 94 conditions (Muerth et al. 2013). However, there is some debate as to whether an RCM output 95 should be, or not be, bias-corrected prior to drive a hydrological model, as bias correction may 96 introduce further uncertainty into future hydrological simulations (Chen et al. 2017; Clark et al. 97 2016). Therefore, raw RCM outputs may be preferred to drive hydrological models for some ap-98 plications, as when Lucas-Picher et al. (2015) reconstructed the Richelieu River flooding of spring 99 2011, one of the most important flood that occurred in Québec over the last years. 100

The use of a hydro-modelling chain including a GCM, an RCM and a hydrological model appears to be necessary for the proper assessment of hydrological impacts driven by climate change. This approach, however, requires the various sources of uncertainty that may affect climate-change

projections be considered. The World Climate Research Programme's (WCRP) Coupled Model 104 Intercomparison Project (CMIP) multi-model datasets CMIP3 (Meehl et al. 2007), CMIP5 (Taylor 105 et al. 2012) and the upcoming CMIP6 (O'Neill et al. 2016) are vast multi-model ensembles that 106 allow to sample the three main sources of uncertainty: 1) future pathway (scenario) of greenhouse-107 gas and aerosol (GHGA) emissions; 2) climate sensitivity (structural uncertainty) to fixed GHGA 108 emissions scenario; 3) natural climate variability. These uncertainties are sampled using an "en-109 semble of opportunity" framework: modelling centres around the world voluntarily generate simu-110 lations (based on their own resources and interests) using different GHGA-emission scenarios and 111 GCM models. Some modelling centres also generate multiple realizations of the same experiment 112 (i.e. a specific GCM model driven by a specific GHGA scenario), by adding slight perturbations to 113 the model's initial conditions to sample the effect of natural climate variability (Deser et al. 2014) 114 -an approach that reflects the intrinsic chaotic nature of the climate system. Ensembles involving 115 multiple RCMs are also increasingly common, as they are built upon CMIP-like ensembles of 116 GCMs, such as the CORDEX-coordinated project (Giorgi and Gutowski 2015), which consists of 117 a multi-scenario, multi-GCM, multi-RCM ensemble. 118

Given the large amount of resources involved in the production of climate model simulations, 119 the multi-model ensemble framework does not generally provide every possible combination of 120 scenarios and models. In addition, models are often represented by a single realization, leading 121 to a weak sampling of natural climate variability. In this sense, it is important to note that, for 122 short-term climate projections, the contribution from natural climate variability to uncertainties 123 is often more important than the contributions from the other factors (Hawkins and Sutton 2009, 124 2011). Moreover, as extreme events are by definition rare, multiple realizations from one model are 125 important to more robustly assess how climate change may affect their occurrence and intensity. 126

For extremes floods, for instance, short-term data records translate into large uncertainties for 100-year return-level estimates (Schulz and Bernhardt 2016).

To better understand the role of natural variability and extreme events in current climate pro-129 jections, it has become increasingly popular in recent years to use the large-ensemble framework, 130 consisting of using a single GCM to generate several realizations of a same experiment. Re-131 cent examples are the Community Earth System Model Large Ensemble (CESM-LE) (Kay et al. 132 2015), which now contains at least 40 members of transient climate-change projections under the 133 RCP8.5 emissions scenario, or its 15-member RCP4.5 version (Sanderson et al. 2015). Similarly, 134 the CanESM2 Large Ensemble (CanESM2-LE) (Fyfe et al. 2017) was produced by the Canadian 135 Centre for Climate Modelling and Analysis (CCCma) at Environment and Climate Change Canada 136 (ECCC), and consists of 50 members under the RCP8.5 scenario. Two 40-member ensembles use 137 the CESM model driven by historical radiative forcing, one using a dynamical ocean model, and 138 the other one observed sea-surface temperatures (Mudryk et al. 2013). The Dutch Challenge 139 Project produced another ensemble, consisting of 62 members from the Community Climate Sys-140 tem Model (CCSM1) driven by a business-as-usual scenario (Selten et al. 2004). Also worth 141 noting is the "Essence" project (Sterl et al. 2008), a 17-member ensemble of climate-change sim-142 ulations using the ECHAM5/MPI-OM climate model forced by the "Special report on Emissions 143 Scenarios" (SRES) A1B pathway. All of these large ensemble projects use many initial-condition 144 members to filter the effects of internal variability to better detect the climate-change signal re-145 lated to a phenomenon of interest and to estimate the ranges of natural variability, an important 146 information for impacts and adaptations studies. 147

As natural climate variability can highly depend on the spatial scale under consideration (Giorgi 2002), a better assessment of local climate-change impacts from natural variability and extreme events implies that the regional climate modelling community also began to follow the large-

ensemble framework (Deser et al. 2014). An important recent example is "Database for Policy 151 Decision-Making for Future Climate Change" (d4PDF) (Mizuta et al. 2016), which involved the 152 dynamical downscaling of a GCM large ensemble at a spatial resolution of 20 km over Japan. Also, 153 the Canadian Regional Climate Model version 4 (CanRCM4) was used to perform a 35-member 154 ensemble over North America on a 50-km grid mesh (Fyfe et al. 2017). Another example is the 155 16-member ensemble performed over western Europe and the Alps using the Royal Netherlands 156 Meteorological Institute's regional model KNMI-RACMO2 at 12-km resolution driven by the EC-157 EARTH global model (Aalbers et al. 2017). 158

In the scope of the ClimEx project, a 50-member ensemble of climate-change projections at 159 12-km resolution was produced to assess hydrological impacts from climate change in Bavaria 160 and Québec. This paper presents initial results from this new dataset -the Canadian Regional Cli-161 mate Model (CRCM5) Large Ensemble (CRCM5-LE; Ouranos 2017, unpublished data)- which 162 is characterized by continuous simulations from 1950 to 2099 under the RCP8.5 GHGA emission 163 scenario and was produced over two domains, Europe and northeastern North America. CRCM5-164 LE consists of a dynamically downscaled version of CanESM2-LE, which was used to drive the 165 CRCM5 through its boundary conditions. 166

This paper is organized as follows. Section 2 describes the experimental framework of CRCM5-LE, which builds on CanESM2-LE. In section 3a, a preliminary analysis of the CanESM2-LE initialization is proposed. Sections 3b to e present the main results for CRCM5-LE as follows: model validation with observations (section 3b) and climate-change projections of mean climate (section 3c) and natural variability (section 3d). In section 3e, CRCM5-LE is compared with its driving ensemble (CanESM2-LE) regarding the representation of precipitation extremes. Finally, Section 4 provides a discussion and conclusions.

174 2. The ClimEx experimental framework

Figure 1 shows the general framework of the ClimEx experiment. The Canadian Earth System 175 Model version 2 (CanESM2; Arora et al. 2011), developed at the CCCma, was used to generate 176 a large initial-condition ensemble of climate-change projections at 2.8° resolution. This dataset, 177 namely the CanESM2 Large Ensemble (CanESM2-LE; Sigmond et al. 2018; Fyfe et al. 2017), 178 is based on a 1,000 years equilibrium simulation (CMIP5 piControl run) forced by pre-industrial 179 conditions (i.e. constant 284.7 ppm atmospheric CO2 concentration). Random atmospheric per-180 turbations (in the cloud-overlap value) were then applied to this simulation to obtain five historical 181 runs starting on 1 January 1850. Applying new random atmospheric perturbations in 1950, each 182 historical run was used to generate ten members, resulting into 50 members from five "families", 183 which differ by a 100-year spin-up from 1850 to 1949. All members were forced with observed 184 emissions (CO2 and non-CO2 GHGs, aerosols and land use) including observed explosive volca-185 noes and solar-cycle forcings during the historical period up to year 2005, while simulations were 186 extended from 2006 to 2099 following radiative forcing from the representative concentration 187 pathway RCP8.5. From 2006, simulations are forced by a repetition of roughly the last observed 188 solar cycle (prior to 2006) without volcanic aerosol forcing. As will be shown in section 3a, this 189 approach leads to 50 simulations that can be assumed as independent realizations of the modelled 190 climate system after a few years from their initialization in 1950. 191

¹⁹² The Canadian Regional Climate Model version 5 (CRCM5; Martynov et al. 2013; Separovic ¹⁹³ et al. 2013) is developed by the ESCER Centre (*Centre pour l'Étude et la Simulation du Climat à* ¹⁹⁴ *l'Échelle Régionale*) of l'Université du Québec à Montréal in collaboration with Environment and ¹⁹⁵ Climate Change Canada. This RCM was used by the Ouranos Consortium on Regional Climatol-¹⁹⁶ ogy and Adaptation to Climate Change to dynamically downscale CanESM2-LE from 2.8° (\approx 310 ¹⁹⁷ km) to 0.11° (≈ 12 km) resolution over the 1950-2099 period. The downscaling experiment was ¹⁹⁸ performed for two domains, Europe (EU) and northeastern North America (NNA), both using an ¹⁹⁹ integration domain of 380 x 380 grid points (Figure 2). In order to validate the performance of the ²⁰⁰ CanESM2 driven CRCM5, ERA-Interim driven runs covering the period from 1979 to 2013 were ²⁰¹ also performed over both domains and at the same resolution (12 km).

CRCM5 lateral boundary conditions are updated every six hours and linearly interpolated to the 202 five-minute time step of the model. GCM output fields of temperature, surface pressure, specific 203 humidity and horizontal wind components are used to drive the RCM with a one-way nesting 204 procedure over a 10 grid points surrounding blending zone (Davies 1976). A smooth spectral 205 nudging of large scales (Riette and Caya 2002; Separovic et al. 2012) was applied to the horizontal 206 wind component within the RCM domain interior. The spectral nudging configuration consists of 207 large-scale features being defined with a half-response wavelength of 3,113 km and a relaxation 208 time of 13.34 hours. These large scales are imposed inside the RCM domain and vary along the 209 vertical: the nudging strength is set to zero from the surface to a height of 500 hPa and increases 210 linearly onward to the top of the model's simulated atmosphere (10 hPa). In the ERA-Interim 211 driven run, the cut-off length was set slightly shorter due to the higher spatial resolution of ERA-212 Interim compared to CanESM2. In comparison, the current spectral nudging configuration was 213 much weaker than that used in Liu et al. (2016), where the nudging was applied to all geopotential, 214 horizontal wind, and temperature fields, with shorter relaxation time, and linearly increasing from 215 the top of the planetary boundary layer to a full strength fifth level above. At the bottom boundary, 216 the sea surface temperature and sea ice fraction are prescribed from the driving dataset (CanESM2 217 or ERA-Interim). 218

Removing both the 10 grid point wide Davies' blending zone and the 10 point halo (which provides upstream data in the semi-Lagrangian interpolation) included in the periphery of the

integration domain results into a 340 x 340 "free domain", where the model is technically free 221 from direct imposition of lateral boundary conditions. However, RCM applications are known 222 to suffer from boundary effects inside their free domain because small-scale features –which are 223 absent from the lateral boundary conditions- need space (Leduc and Laprise 2009; Leduc et al. 224 2011; Matte et al. 2016) and time (de Elía et al. 2002) to develop from the coarse-resolution 225 boundary conditions. For this reason, an additional 30 grid point wide security zone was removed 226 within the free domain to favour the development of fine-scale features over the region of interest, 227 corresponding to a 280 x 280 grid points analysis domain (Figure 2) over which all CRCM5 228 outputs were archived. 229

The CRCM5 Large Ensemble (CRCM5-LE) dataset will be made available to the scientific community. More information about data access and the complete list of archived variables with corresponding time frequencies (e.g., one hour for precipitation, three hours for surface-air temperature) are posted at www.climex-project.org.

234 3. Results

²³⁵ a. Spin-up time from initial conditions in CanESM2-LE

The fact that large ensembles allow to thoroughly quantify natural climate variability relies on the assumption that the ensemble members consist of independent realizations of the model's climate system. While climate models are expected to forget their initial conditions after some spin-up time from the beginning of a simulation, it is not clear how much time is required before all members from the five families (see Figure 1) become completely independent. This question is important since a longer spin-up time means a shorter simulated period available for climate analysis. In addition, a lack of independence between ensemble members could undermine further statistical assessments (e.g., extreme values) from both CanESM2-LE and CRCM5-LE by
 reducing the effective number of independent members.

In order to assess the length of the spin-up time in the current experiment, the time evolution of the inter-member spread is analyzed using various five-member ensemble combinations that may belong to one of the following two categories: 1) runs sharing the Same Ocean Initial Conditions (SOIC) in 1950 (i.e. five members from a same ocean family); 2) runs with Mixed Ocean IC (MOIC) (i.e. five members, one from each ocean family). Ten five-run ensembles were constructed for each category.

The Inter-Member Standard Deviation (IMSD) was calculated for each five-member ensembles 251 and averaged over either land or ocean grid points for various time period. Figure 3a presents the 252 ranges of land-averaged IMSD obtained for the SOIC and MOIC categories respectively during 253 the first year of simulation. It can be seen that after about 100 days, the surface-air temperature 254 over land appears to become independent from its initial conditions in the SOIC ensembles, as 255 seen by the overlap with the MOIC distribution. However, over ocean (Figure 3b, first 1100 days 256 shown), the SOIC ensembles completely overlap the MOIC distribution after a much longer period 257 of time, namely around 800 days of simulation. In comparison, the spin-up period obtained for 258 precipitation (Figure 3c and d) is around 25 and 150 days over land and ocean grid points respec-259 tively. It is clear that for slowly evolving processes such as the deep-ocean circulation, the spin-up 260 period would range from hundreds to thousands years (Stouffer 2004) although these time scales 261 are beyond the scope of the ClimEx ensemble framework. For the time scales, regions and vari-262 ables of interest here, it is reasonable to assume that the CanESM2-LE members are independent 263 a few years after initialization, and therefore that they consist of independent boundary conditions 264 for driving CRCM5-LE. 265

266 *b. Validation of the historical climate*

In this section, the CRCM5 is evaluated in terms of its performance to reproduce the historical 267 climatology. Since biases in the output of an RCM can originate both from inaccurate driving data, 268 or due to the RCM itself, the performance of the ERA-Interim driven run is first compared with 269 that driven by the first CanESM2 member to investigate the possible sources of bias. Here, only 270 one member of the large ensemble (e.g., rather than the ensemble mean) is used to make a proper 271 comparison with the single realization of the ERA-Interim run. Using a 32-year climate period 272 for validation, the climates of the different members slightly differ due to internal variability, but 273 the general conclusions drawn from this validation hold across the ensemble. While the following 274 discussion focusses on the differences between CRCM5 output and the observed climatology, 275 the simulated climatology of the different variables and domains can be found in Supplementary 276 Figures S1 to S4. 277

Figure 4 presents the seasonal mean surface-air temperature averaged over the 1980-2012 period 278 from the E-OBS observational gridded dataset (0.22° resolution; Haylock et al. 2008) for the 279 EU domain (first column), the difference between the ERA-Interim driven CRCM5 and E-OBS 280 (second column) and the difference between the CanESM2 driven CRCM5 and E-OBS (third 281 column). All data are linearly interpolated onto the CRCM5 grid for comparison purpose. It can 282 first be seen that CRCM5 bias depends on geographical location and season, but systematic warm 283 biases (especially in winter) appear over mountainous regions such as the Alps, Pyrenees, Balkans 284 and the Carpathians (see also the CRCM5 topography in Figure 2). During winter, the reanalysis 285 driven run (second column) shows a systematic cold bias larger than -1°C over most regions and 286 exceeding -3° C in central Europe, while for the CanESM2 driven run, the bias is not systematically 287 negative (generally between $-1^{\circ}C$ and $1^{\circ}C$). The fact that the CRCM5 winter bias is larger when 288

driven by ERA-Interim may appear counterintuitive, as a reanalysis is expected to provide a better 289 representation of the observed climate than a GCM. While the cold bias is likely partly attributable 290 to the CRCM5 itself, the improvement observed when the CRCM5 is driven by the GCM may be 291 due to some sort of bias cancellations between these two models. For the other seasons, biases are 292 relatively insensitive to the nature of the driving data, although as expected, the CanESM2 driven 293 run always shows a slightly higher RMSD than the ERA-Interim driven run. The generalized 294 cold bias also appears during fall and spring, although with about half of the magnitude of the 295 winter bias obtained from the CanESM2 driven run. During summer, a warm bias exceeding 2° C 296 is observed for the eastern part of the domain. 297

Figure 5 shows corresponding results for precipitation over the EU domain. Throughout the year, there is a wet bias appearing over most parts of Europe. During winter, the bias is relatively large for the CanESM2 driven run, exceeding 3 mm/day in western Europe. In comparison, bias from the ERA-Interim run are generally smaller than 2 mm/day over the same region. The wet biases during spring and fall are as well less important for the ERA-Interim driven run. The CanESM2 driven run shows a marked dry bias exceeding -1 mm/day in the eastern part of the domain during summer.

Figure 6 presents the CRCM5 evaluation for surface-air temperature over the NNA domain using the Climatic Research Unit dataset (CRU; 0.5° resolution; Harris et al. 2013). The bias obtained for the ERA-Interim driven run generally ranges between -2°C and 2°C. RMSD values are approximately two times larger for the CanESM2 driven run than for ERA-Interim driven run. This is especially due to the important warm bias detected over most parts of the domain throughout the year for the CanESM2 driven run, which exceeds 4°C in western regions during summer and in the central part of the domain during winter. The cold bias occurring during winter and spring over northern Québec persists independently of the lateral boundary conditions, which suggests that the bias may originate from the CRCM5 itself.

Figure 7 shows the same analysis for precipitation over the NNA domain. A systematic wet bias around 1-2 mm/day exists for most parts of the domain and through the year for the ERA-Interim driven run. Biases are quite similar to those detected from the CanESM2 driven run for winter and spring, but for summer and fall, the CanESM2 driven run is characterized by a dry bias in the western (-2 mm/day) and southern (-1 mm/day) parts of the domain respectively.

Finally, to place these results into a more general context, it is worth recalling that the performance of the CRCM5 in terms of reproducing the current climate when driven by the ERA-Interim reanalysis is comparable to other state-of-the-arts RCMs over Europe and North America (Kotlarski et al. 2014; Martynov et al. 2013; Diaconescu et al. 2016).

³²³ c. Projected changes in climatological means

Figure 8 presents the short-term projected changes (2020-2039 versus 2000-2019) in precipita-324 tion for December estimated from ensemble members 1 to 24 over both domains. Reminding that 325 the ensemble members differ only by slight random perturbations in their initial conditions, these 326 results clearly show how natural variability can lead to very different projections. Some regions 327 with strong precipitation changes may even show opposite signs for different members (e.g., mem-328 bers 4 and 6 over both domains). This also demonstrates how the practical use of single-member 329 ensembles of regional climate projections may lead to misleading recommendations for planning 330 short-term adaptation strategies to climate change. To focus on climate-change features that are 331 robust across the ensemble, the ensemble mean signal is analyzed in the following. The statis-332 tical significance of the signal will be quantified by applying a Student's t test on the difference 333

³³⁴ between future and historical ensemble-mean climates, and the dependence of this measure to the ³³⁵ time horizon and the ensemble size will be assessed.

Ensemble mean climate-change signal between the 2000-2019 and 2080-2099 periods for the monthly mean surface-air temperature over the EU domain is first analyzed (Figure 9). The signal is stronger from June to September, with August showing temperature increases exceeding 8°C in western and southeastern Europe. There is also an enhanced warming in the northeastern part of the domain during winter, partly attributable to the decreasing snow cover-albedo feedback (Fischer et al. 2010).

Figure 10 shows the ensemble mean climate-change signal for monthly mean precipitation over 342 the EU domain (2080-2099 versus 2000-2019). These simulations show that the climate in Europe 343 will become dryer in summer and wetter in winter. Precipitation increase in December is as large 344 as 2 mm/day on the west side of the Alps and along the west coast of the Balkan Peninsula. A large 345 decrease of 2 mm/day in summer precipitation is detected during July and August on both the north 346 and south sides of the Alps. However, the projected changes in precipitation are not significant 347 everywhere, even for such a far horizon, as can be seen from the hatched regions, where the signal 348 is not statistically significant. Notably, precipitation changes in winter over the Mediterranean Sea 349 and the Iberian Peninsula are too weak to emerge from the noise of natural climate variability. 350

In order to investigate the relative contribution of natural variability and climate-change signal, changes in temperature and precipitation over different future periods were estimated and compared to the ensemble mean of the 50 members and to the first five members ensemble mean. Figures 11a, b and c show the 50-member ensemble mean temperature change (for December only) for three different time horizons; 2020-2039 (short term), 2040-2059 (mid-term) and 2080-2099 (long term; as in Figure 9) respectively. Similarly, Figure 11d, e, and f show the five-member ensemble mean temperature over the same three future periods. The five-member mean results are very similar to those of the full ensemble and the signal remains statistically significant everywhere in the domain for both mid-term (2040-2059) and long-term (2080-2099) projections.
However, when considering short-term projections (2020-2039), the 50-member ensemble still
shows statistically significant changes (Figure 11a), while the signal has not emerged from natural
variability over most land areas for the five-member ensemble (Figure 11d). Similar conclusions
hold for other months (see Supplementary Figures S5, S9 and S10).

Comparing the 50- and five-member ensemble mean precipitation change for July (Figure 11)g 364 to l), the general features seen for the 50-member ensemble are still present for the five-member 365 ensemble. Particularly, for long-term projections, the decrease in precipitation is statistically sig-366 nificant, although the intensity of the change is greater for this particular five-member ensemble. 367 For short-term projections (2020-2039), the 50-member ensemble allows to detect small signifi-368 cant decreases in precipitation for western and southwestern Europe (Figure 11g), while the five-369 member ensemble mean displays practically no region with statistical significance changes in the 370 short term, and very few statistically significant areas in the mid-term (Figure 11j). It is interest-371 ing to note that larger parts of the domain with statistically significant changes for the short-term 372 period are reported for the 50-member ensemble than for the mid-term period for the five-member 373 ensemble. These conclusions generally hold for the other months (see also Supplementary Figures 374 S6, S11 and S12), and in several cases, even the long-term projections show very low statistical 375 significance for the five-member ensemble while the 50-member ensemble generally allows to 376 detect a signal over an appreciable fraction of the domain. 377

Repeating the previous analysis for the NNA domain, the climate-change signal in 2080-2099 for the monthly mean temperature is shown in Figure 12 based on the 50-member ensemble. A prominent maximum increase of temperature appears over the Hudson Bay. It exceeds 14°C from January through March and attenuates in April. It is worth noting that this regional feature is mostly inherited from the CanESM2 driving model, because its sea-surface temperature and seaice values are prescribed to the CRCM5. The positive ice-albedo feedback occurs as Hudson Bay becomes partially covered, instead of completely covered, by sea ice during winter by the end of the 21st century in the CanESM2 simulations (not shown). The important temperature change in winter extends into northern Québec and is influenced by the feedback from Hudson Bay sea ice, and by snow-albedo feedback as snow cover decreases.

Figure 13 shows the projected changes in precipitation over the NNA domain. From Novem-388 ber through May, precipitation increases over land regions (exceeding 0.8 mm/day in northern 389 Québec), Hudson Bay and Atlantic Ocean. In June, precipitation decreases by more than 0.4 390 mm/day over most land regions with the exception of northern Québec, and this drying pattern 391 slowly decays until August, when only a small drying area remains over Ontario. Over the At-392 lantic, minimal change is observed during December, while precipitation decreases slightly during 393 April/May, to reach values exceeding -1.8 mm/day in July/August. The important decrease in 394 summer precipitation occurs in the area of the North Atlantic storm track and might be related to 395 the poleward shift of mid-latitude storm tracks (Woollings et al. 2012), as well as to the weaken-396 ing of the North Atlantic Meridional Overturning Circulation (Brayshaw et al. 2009) in CanESM2 397 simulations. 398

As for the EU domain, reducing the ensemble from 50 to 5 members does not significantly modify the patterns in temperature change (Figures 14a to f, results shown for December only). Short-term projections are also statistically significant for the 50-member ensemble (Figure 14a) while for the five-member ensemble (Figure14d) the southern half of the domain shows practically no statistically significant change during winter. Similar conclusions are obtained for the other months, namely that statistically significant changes are observed everywhere with the exception ⁴⁰⁵ of some regions in the short-term projection for the five-member ensemble (see also Supplemen-⁴⁰⁶ tary Figures S7, S13 and S14).

Comparing the 50-member ensemble with a five-member ensemble for precipitation over the 407 NNA domain (for July only), Figures 14 to 1 show that the fraction of the domain with statisti-408 cally significant changes is very small for the five-member ensemble. For short-term projections, 409 however, the 50-member ensemble (Figure 14g) already shows a significant, though small, de-410 crease in precipitation in the western part of the domain, which progressively extends in size for 411 the mid-term and long term projections. Similar results are obtained for the other months, that 412 is, no statistically significant changes over the largest fraction of the domain for the five-member 413 ensemble, even in long-term projections are observed, while the 50-member ensemble generally 414 allows to detect such changes (see also Supplementary Figures S8, S15 and S16). But it is also 415 important to note that precipitation change remains a challenging variable even with the full en-416 semble, as the signal is generally weak while the variability is high. 417

d. Projected changes in temperature interannual variability

Here the large ensemble is used to assess the effect of climate change on temperature interannual variability, which can be defined as follows. Given a time window extending from year *a* to *b* inclusively, the overall variance calculated over this period of P = b - a + 1 years at a given gridpoint can be written as

$$\sigma_{a,b}^2 = \frac{1}{P(N-1)} \sum_{t=a}^{b} \sum_{i=1}^{N} (X_{it} - \bar{X}_{ot})^2, \tag{1}$$

where *N* is the ensemble size (N = 50), X_{it} the monthly mean temperature over the given time period for member *i* and year *t*, and \bar{X}_{ot} the ensemble mean (average over all members) at year *t*. Assuming ergodicity between temporal and inter-member variances (Nikiéma et al. 2017), $\sigma_{a,b}$ (i.e. the square root of equation 1) can be interpreted as an estimate of the interannual variability for this specific time period. In the case of a climate system under transient forcing, the use of equation 1 to assess temporal variability using the inter-member spread involves weaker assumptions than calculating the residual temporal variability from detrended time series. The latter approach is nevertheless popular when assessing natural variability using small ensembles (Hawkins and Sutton 2009, 2011; Leduc et al. 2016a,b; Räisänen 2002).

Figure 15 shows the monthly patterns of interannual variability of surface-air temperature cal-432 culated over the 2000-2019 period for the EU domain. These patterns show a marked annual cycle 433 reaching a maximum of around 4°C during winter in the northern regions, while the variability 434 generally remains below 2.5°C for the rest of the year. The relative changes in interannual vari-435 ability from 2000-2019 to 2080-2099 are presented in Figure 16, where the statistical significance 436 is assessed using the F-test with a 99% confidence level. A large increase in interannual variability 437 occurs from May through September over most of western and central Europe, and extending into 438 the Scandinavian Peninsula. The maximum change is reached in August, when interannual vari-439 ability increases by more than 70% (approximately 1° C), compared to the 2000-2019 period for 440 which interannual variability is around $1.5^{\circ}C$ (Figure 15). In addition to the mean surface-air tem-441 perature increase of around 7°C over this area and month in 2080-2099 (Figure 9), this highlights 442 the importance of considering the effect of climate change on both mean climate and interannual 443 variability when investigating the effect of climate change on heat waves, for instance (Schär et al. 444 2004). 445

The important projected decrease in mean precipitation during summer (see Figure 10) leads to a decrease in soil-moisture content (not shown) over a large part of Europe. The heat capacity of the land surface thus decreases, strengthening land-atmosphere coupling. As described in Seneviratne et al. (2006), the enhancement of the land-atmosphere coupling over Europe is an important contributor to the projected increase in temperature interannual variability. For instance, the surface-air temperature becomes more strongly influenced by variations in incident solar radiation, which is converted into sensible rather than latent heat flux (Brown et al. 2017). This suggests that local temperature variability could highly depend on geophysical characteristics in this case. It is also worth noting that the increase in summer temperature interannual variability is known to relate to both land-atmosphere interactions and projected changes in global atmospheric circulation patterns (e.g., Meehl and Tebaldi 2004).

For the rest of the year (i.e. October through April), Figure 16 shows that interannual variability 457 tends to decrease throughout the 21st century. Several physical mechanisms support this result. 458 Sea-ice retreat in the North Atlantic plays a role as westerly circulation becomes less affected by 459 sea-ice albedo variability, but also as the atmosphere is no more isolated from the ocean which has 460 a much greater heat capacity (Stouffer and Wetherald 2007). As another key physical mechanism 461 that could explain this decreasing variability, it is known that sub-seasonal temperature variability 462 is strongly affected by Arctic amplification. As shown by Screen (2014), rapid warming in the 463 Arctic translates into a warming of cold air advected by northerly winds, which decreases sub-464 seasonal variability of surface-air temperature. 465

Figure 17 shows the annual cycle of interannual variability over the NNA domain for the period 466 2000-2019. Variability is much larger during the cold season in the northern part of the domain, 467 which is in general agreement with observations (see Figure 1 in de Elía et al. 2013). From January 468 through March, interannual variability exceeds 3°C for Hudson Bay and most of Québec. High 469 values persist into April and May in a narrow region of maximum temperature variability that 470 extends from the south shore of Hudson Bay and across Québec. It is worth noting that these 471 regions are also characterized by a high level of interannual variability in snow-cover fraction 472 (not shown). This corresponds with the transition zone separating permanent snow cover in the 473 north and rare spring snow in the lower latitudes (Krasting et al. 2013). This link between high 474

temperature variability and the edges of snow-covered regions is consistent with the results of
Fischer et al. (2010), and as well as with Lehner et al. (2017) who showed the evidence of an
existing thermodynamical link between snow cover and surface air temperature variability.

Figure 18 shows changes in monthly mean temperature interannual variability over the NNA domain from 2000-2019 to 2080-2099. There is a systematic decrease in interannual variability during winter over a dominant fraction of the domain and an increase during summer for the southern regions. This is in agreement with the relationship between temperature variability and thermal advection (Holmes et al. 2016), based on the fact that land-sea temperature contrasts will tend to increase during summer and decrease during winter, while the temperature gradient from pole to equator decreases mostly during winter due to Arctic amplification.

The northernmost part of Québec experiences a 80% increase (corresponding to about 1°C) 485 in interannual temperature variability in May. This can be partly explained by the northward 486 migration of the snow transition zone, which is located in the northernmost part of Québec in 487 2080-2090 while being around 10° further south in the reference period. In other words, the snow 488 cover in a specific year may completely disappear in May in the northernmost region for some 489 ensemble members while persisting in others. So interannual variability increases in a region when 490 persistent snow cover transforms into a new transition region (northernmost region of Québec), 491 while inversely, a transition region that becomes permanently without snow will rather experience 492 a decrease in interannual variability. This may also explains the narrow east-west band in northern 493 Québec where variability decreases by 30% during May. 494

While a rich literature describes the physical mechanisms underlying changes in temperature variability, the patterns of these changes are often difficult to assess with a high degree of confidence when using smaller ensembles. Similarly to what was done in Section c, it can be shown that using only the first five members of the ensemble leads to much less regions where changes in temperature interannual variability are statistically significant. Nevertheless, it is worth noting that
some general features can still be detected with the smaller ensemble, such as the general decrease
in variability over the northern regions during winter, or the increasing variability that is specific
to central Europe during summer. More details about these results can be found in Supplementary
Figures S17 and S18.

e. CRCM5-LE added value for extreme precipitations

A fundamental reason for producing large initial-condition ensembles is to obtain a satisfac-505 tory sampling of extreme events, these being poorly characterized in a single-member framework. 506 In addition, it has been widely shown in the literature that RCMs have potential to add value 507 compared to GCMs due to their higher spatial resolution, and especially over regions with spe-508 cific heterogeneous features that can have an impact on surface forcings such as vegetation, lakes, 509 orography, land-sea contrasts (e.g., Lucas-Picher et al. 2016; Prein et al. 2015; Di Luca et al. 2011; 510 Kanamitsu and DeHaan 2011). To extend the concept of RCM added value to the case of large 511 ensembles, the two large ensemble involved in the ClimEx project (CanESM-LE and CRCM5-512 LE) are compared in terms of the 20-year daily Annual Maximum Precipitation (AMP). For both 513 ensembles, this climate extreme index was calculated by first extracting the daily annual maxima 514 precipitation series at each grid point over the 2000-2019 period for each member (20 years x 50 515 members), from which the 95th percentile empirical quantile (20-year return level) was estimated. 516 Figure 19a and b show the daily AMP over the EU domain as calculated from CanESM2-LE 517 and CRCM5-LE respectively. The largest fraction of grid points have daily AMP values rang-518 ing between 20-60 mm/day for CanESM2-LE while corresponding values for CRCM5-LE are 519 mostly around 40-80 mm/day. In terms of the spatial distribution of the daily AMP, it is clear 520 that the effect of orography on extreme precipitation patterns is more realistic for CRCM5-LE 521

than CanESM2. Maximum values of about 60-80 mm/day occur over a few grid points in central 522 Europe for CanESM2-LE, which correspond to the Alps region as seen from the CanESM2 topog-523 raphy (Figure 2d). Due to its coarse resolution, CanESM2 topography barely represents the Alps, 524 as compared with CRCM5 topography (Figure 2b) where they are more realistically represented 525 in terms of both height and spatial extent. This necessarily has an effect on the spatial structure 526 of the AMP maximum over this region in CanESM2. For CRCM5-LE, coastal regions and ar-527 eas with complex orography such as the southwest part of Scandinavian Mountains, the Atlantic 528 coast of the Iberian Peninsula, the Alps and Dinaric Alps, the Pyrenees, are characterized by high 529 precipitation extremes that are often around 120 mm/day, and even exceed 200 mm/day in some 530 localized areas. Similar features were also detected from observations by Nikulin et al. (2011), 531 although the reported AMP values were generally smaller. 532

For the NNA domain (Figure 19b), there is a north-south gradient from 30 mm/day in northern Québec to values around 100 mm/day in the southern part of the domain for CanESM2-LE. For CRCM5, this gradient ranges from about 40 mm/day in the north to about 160 mm/day in the south. This gradient, as well as the area of higher values detected along the east coast of United-States, is better represented in CRCM5-LE in terms of spatial distribution as compared with Gervais et al. (2014b,a) who have analyzed the 97th percentile of the observed daily precipitation.

As for the mean precipitation climatology (Section b), CRCM5-LE likely has some biases in extreme values. Nevertheless, this analysis shows that CRCM5-LE provides a much better representation of local extremes as compared with its driving model. In addition to its more detailed representation of surface forcings, a 12-km resolution model is generally more suitable for resolving extreme values at short time scales such as the daily AMP, as also shown by Innocenti et al. (2018).

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4. Discussion and conclusions

The series of extreme flood events that occurred in Bavaria and Québec in recent decades has 546 been of great concern to local governments, and has led to the development of the ClimEx project, 547 which builds on the longstanding collaboration between Bavaria and Québec. The main goal 548 of ClimEx is to help decision makers to implement robust climate-change adaptation strategies 549 regarding flood risk, and more particularly, to better understand the role of natural climate vari-550 ability and extreme meteorological events in the quantification of risk. This project is structured as 551 a hydro-modelling chain: a Global Climate Model (GCM) large ensemble is dynamically down-552 scaled with a Regional Climate Model (RCM), whose outputs will serve as input to hydrological 553 model simulations over Bavaria and Québec. In this context, the current paper introduced the 554 dynamical downscaling phase of ClimEx (i.e. the CRCM5 Large Ensemble) to the scientific com-555 munity and was framed with the aim of facilitating the use of this unique dataset in future climate 556 applications and research. The CRCM5 Large Ensemble (CRCM5-LE) consists in the dynam-557 ically downscaled version of the CanESM2 large initial-conditions ensemble from 2.8° (≈ 310 558 km) to 0.11° (≈ 12 km) resolution using the CRCM5 regional model over two regions of interest: 559 Europe (EU) and northeastern North America (NNA). 560

In a preliminary analysis, the initial spin-up period of CanESM2-LE was analyzed in order to assess the time from which CRCM5-LE is driven by independent climate realizations, and therefore to ensure that the simulated natural variability can be assumed as physically consistent in future applications. For surface-air temperature, spin-up times of 100 and 800 days were found over land and ocean regions respectively, while for precipitation much shorter periods were found (25 and 150 days respectively). Therefore, an 800-day spin-up is the characteristic time after which the boundary conditions of CRCM5-LE can be assumed as independent realizations from ⁵⁶⁸ CanESM2, given the time scales of interest in the ClimEx project. In the light of these results, and ⁵⁶⁹ since the CRCM5 also needs some time to become independent from its own initial conditions ⁵⁷⁰ (not shown), it is reasonable to define the 1955-2099 period as the one where climate analysis ⁵⁷¹ could be performed.

A climatological validation of CRCM5-LE was performed for monthly mean surface-air tem-572 perature and precipitation. As for other climate models, CRCM5 reproduces the historical climate 573 with biases that can be related to two main sources: the RCM model itself (e.g., domain config-574 uration, spatial resolution, parameterization packages, land-surface scheme) and the nature of the 575 boundary conditions (e.g., GCMs or reanalyses). For the analyzed variables, it was shown that 576 biases of CanESM2 driven simulations are generally larger than those from the reanalysis-driven 577 run, with the exception of a cold bias occurring during winter over Europe. These results suggest 578 that a significant part of the total bias in CRCM5-LE may originate from both the CanESM2 and 579 CRCM5 models. This climatological validation step should provide guidance to future users to 580 select the most suitable bias-correction methods when using CRCM5-LE as an input for impact 581 models (e.g., Muerth et al. 2013). 582

Climate-change projections of the monthly mean variables were next analyzed. The added-value 583 of the large ensemble was investigated by comparing two ensemble sizes (5 vs 50 members) and 584 three time horizons for the projections (short term 2020-2039, mid-term 2040-2059 and long-term 585 2080-2099 relative to 2000-2019) with regard to the spatial extent of the statistically significant 586 climate-change signal. As expected, the highest extent of statistical significance was obtained 587 using the full ensemble, and for long-term projections when the signal is large relative to the noise. 588 While for temperature, a five-member ensemble was generally enough to detect short-term signals, 589 for precipitation the 50-member short-term projection was often needed for long-term projection 590 of the fraction of the domain with statistically significant signal. An interesting finding was that 591

the 5-member ensemble displayed large scale patterns of the climate response often very similar to the 50-member ensemble, although the local climatic response –investigated through grid-point series– was generally not statistically significant. This suggests, as previously reported for instance by Deser et al. (2012), that natural variability plays a major role at local scales. Averaging over a larger ensemble improves our ability to detect local climatic response changes by 'filtering out the local internal variability noise', but it is worth noting that the actual future local response could be very different from the ensemble mean estimate because of internal variability.

Similarly, the projected changes in interannual variability of monthly mean surface-air temper-599 ature were investigated. Such analysis is possible when using a large ensemble while it remains 600 very difficult to assess changes in interannual variability based on a single or few simulations. The 601 patterns of change in temperature variability generally showed an increase during summer and a 602 decrease during winter, which is in agreement with previous studies using GCM initial-conditions 603 ensembles (e.g., Holmes et al. 2016). The current results however provided a more detailed char-604 acterization of temperature variability at the regional scale, as compared with the previous studies 605 based on GCMs. A striking result is the dipole of decreasing/increasing variability that was found 606 in northern part Québec during May, which was mostly attributable to the northward progression 607 of the transition zone in the snow cover as the mean surface-air temperature increases. 608

Finally, the potential added-value of CRCM5-LE compared to CanESM2-LE was investigated by comparing 20-year daily AMP. While both ensembles allow empirical estimations of high AMP quantiles because to the large number of members –hence bypassing assumptions made in a parametric analysis–, CRCM5-LE allowed a much more realistic representation of important regional features regarding extreme precipitation over both domains, and especially over regions characterized by contrasting land-sea interfaces and complex topography such as in the southwest part of

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Scandinavian, the Iberian Peninsula, the Alps and Dinaric Alps, the Pyrenees and along the east
 coast of United-States.

It is worth reminding that the CRCM5-LE framework does not address neither the model nor 617 the scenario uncertainties, since it uses only one combination of global (CanESM2) and regional 618 climate models (CRCM5), along with a single future pathway of GHGA emissions (RCP8.5). 619 CRCM5-LE rather samples the internal variability of the CanESM2 model, which is downscaled at 620 the regional scale using the CRCM5 that also adds its own internal variability (although generally 621 smaller than that of a GCM). But despite not spanning the full range of uncertainty, the natural 622 climate variability of this high-resolution regional climate system was assessed at a degree of detail 623 never reached before. 624

In this context, an important strength of CRCM5-LE resides in short-term climate-change pro-625 jections, which is supported by the previous conclusion that a large number of members is neces-626 sary to obtain statistically significant signals for short-term projections. This is also in agreement 627 with Hawkins and Sutton (2009, 2011) who have shown that natural climate variability is a ma-628 jor contributor (especially for precipitation) to the total uncertainty of climate-change projections 629 on short lead times at the regional scale. This important characteristic of single-model large en-630 sembles should always be taken into account through the diversity of new applications that could 631 emerge from CRCM5-LE, including the analysis of extreme compound events (e.g. heat waves, 632 floods, droughts, forest fires), or the development of innovative techniques involving machine-633 learning algorithms to link meteorological patterns with high-impact events, among others. For 634 long-term projections toward the end of the 21st century, CRCM5-LE results become increasingly 635 dependent on the CRCM5 and CanESM2 models and the RCP8.5 scenario, which implies either 636 to assume a storyline approach, or the include other models/ensembles in the analysis. 637

From this wider perspective, as more single-RCM large ensembles will become available in 638 the future using other models and scenarios, inter-comparison of these datasets will be critical 639 to better cope with the uncertainty related to future GHGA emissions, climate sensitivity (i.e. 640 structural uncertainty) and natural variability within a common framework, at spatial and temporal 641 scales suitable for climate-change impact applications. It is therefore necessary that future single-642 GCM large ensemble projects plan to provide all the necessary fields to drive RCMs. For instance, 643 in the current experiment, CanESM2-LE was the only GCM allowing to drive an RCM with 50 644 continuous climate simulations from 1950 to 2099, whereas the CESM large ensemble (Kay et al. 645 2015) was also providing the necessary output but for a limited number of 10-year periods. 646

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