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Do climate models reproduce complexity of observed sea level changes ?

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Abstract

The ability of Atmosphere–Ocean General Circulation Models (AOGCMs) to capture the statistical behavior of sea level (SL) fluctuations has been assessed at the local scale. To do so, we have compared scaling behavior of the SL fluctuations simulated in the historical runs of 36 CMIP5 AOGCMs to that in the longest (>100 years) SL records from 23 tide gauges around the globe. The observed SL fluctuations are known to manifest a power-law scaling. We have checked if the SL changes simulated in the AOGCM exhibit the same scaling properties and the long-term correlations as observed in the tide gauge records. We find that the majority of AOGCMs overestimates the scaling of SL fluctuations, particularly in the North Atlantic. Consequently, AOGCMs, routinely used to project regional SL rise, may underestimate the part of the externally driven SL rise, in particular the anthropogenic footprint, in the projections for the 21st century.

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Key Points: (<80 characters)

- AOGCMs overestimate long-term correlations in sea level fluctuations in the North Atlantic
- The NCAR CESM1-CAM5-historical run gives the best fit to observed sea level scaling
- CMIP5 AOGCM can mask the part of sea level trend driven by external forcings

Keywords: CMIP5; AOGCM skill; Sea level; Long-term correlation; tide gauge.

1. Introduction

Assessing the rate of current mean sea level rise (SLR) and projecting its future changes is an issue of growing practical significance in climate studies given its broad impact on coastal regions. Globally, SLR is driven by changes of ocean water volume due to ocean-mass addition (land water, glaciers and ice sheets), oceanic warming, and by the deformation of the solid Earth changing the shape of oceanic basins [Mitchum *et al.*, 2010]. At the regional scale, SLR can significantly differ from the global average not only on the short-term but also on the interannual to decadal time scales. This pronounced regional sea level variability is a consequence of changing ocean-atmosphere circulation as well as of local solid-Earth processes such as sediment compaction and tectonics [Church *et al.*, 2004; Jevrejeva *et al.*, 2006; Cazenave and Llovel, 2010; Nerem *et al.*, 2010; Becker *et al.*, 2012; Stammer *et al.*, 2013]. The diversity and complexity of processes driving regional SLR makes it challenging to approach the understanding and projections of sea level in a comprehensive and coherent manner. The Atmosphere–Ocean General Circulation Models (AOGCMs) are one of the main tools currently used for forecasting SLR at global and regional scales. These models provide, on one hand, the “dynamical ocean component”, i.e. changes in local sea surface heights (SSH) resulting from temperature and salinity variations and momentum fluxes and,

on the other hand, the global mean of steric sea level change that must be added to SSH, as the AOGCMs are volume conserving models [Griffies and Greatbatch, 2012]. The Coupled Model Intercomparison Project (CMIP) under the World Climate Research Program (WCRP) undertakes regular inter-comparisons of the AOGCM outputs. A reasonable approach for assessing the AOGCM performances is to compare the modeled SSH to observations from sea level stations and satellite altimetry. In comparing the AOGCM CMIP5 outputs to the available 20-year long satellite altimetry observations, Landerer et al., [2014] noticed that most CMIP5 models overestimated the observed standard deviation of SSH fluctuations; likewise, Bilbao et al., [2015] revealed regional inconsistencies between the AOGCMs and the altimetry data due to inadequate modeling of internal sea level variability. However, a period of only 20 years is too short for evaluating the AOGCM performance on a longer time scale. Alternatively, historical tide gauge (TG) records provide a unique set of sea level measurements over the past centuries. Comparing them with the AOGCMs outputs can therefore shed some light on the performance of models over a longer term, at decadal and centennial time scales.

Sea level fluctuations result from complex interactions between diverse physical processes and, as many other geophysical signals, exhibit long-term correlations (LTC), also called long-term memory or long-term persistence [Agnew, 1992], that can be effectively modeled as outcomes of stochastic power law process with a Hurst exponent $H > 0.5$ [Beretta et al., 2005; Barbosa et al., 2008; Bos et al., 2013]. The Hurst exponent $0.5 < H < 1$ indicates the presence of LTC that manifest themselves as persistent low-frequency oscillations [Feder, 1988; Beran, 1994; Rybski and Bunde, 2009]. The interplay of long-term correlated fluctuations results in a power-law increase of sea level spectral energy towards low frequencies. This power-law behavior is fundamental for realistic simulation of natural sea

level variability, accurate modeling of energy distribution in the sea level spectrum and for detecting an anthropogenic impact as well as for estimating uncertainties in the predicted sea level trends [Hughes and Williams, 2010]. In the LTC records, large events well above the average are more likely to be followed by large events, and small events well below the average by small events [Hurst *et al.*, 1965; Mandelbrot and Wallis, 1968, 1969]. In other words, a period of a low stand of the sea level is more likely to be followed by a low sea level whereas a high sea level is more probably followed by a high one. These LTC hold, in theory, on over all time scales and may look like positive or negative trends in the sea level data. To illustrate this point we show in Fig. 1 an uncorrelated (fig.1a) and two long-term correlated 1200-month times series. For the uncorrelated data (1.a), the moving average (full bold line) is close to zero, while for the LTC data (1.b and 1.c), the moving average can have large deviations from the mean, forming some kind of mountain-valley structure. The LTC lead to periods of apparent drift in sea level variations, which is random in nature, but may be incorrectly interpreted as a trend driven by external forcing. To illustrate this point, we have computed a cumulative distribution function (CDF) of 10000 surrogate data sets of centennial LTC time series trends with prescribed Hurst exponent H (Fig. 1.d) and with a standard deviation of 100 mm that is characteristic for monthly TG records. Fig. 1.d shows, for example, that there is a 90% chance of finding an apparent sea level trend of ± 1.5 mm/year in the record with $H = 0.9$ and ± 0.5 mm/year in that with $H = 0.7$. In the uncorrelated data, ($H = 0.5$) this stochastic trend is much smaller and varies between ± 0.1 mm/year (90% confidence).

Thus, adequate modeling of the observed sea level power-law behavior is crucial for distinguishing externally driven trends from natural climate variability [Lennartz and Bunde, 2009, 2012; Bunde and Lennartz, 2012]. Inspection of the longest TG records worldwide demonstrated that the power-law scaling exponent is a useful metric to characterize the sea level regional variability [Beretta *et al.*, 2005; Barbosa *et al.*, 2006, 2008; Bos *et al.*, 2013; Becker *et al.*, 2014; Dangendorf *et al.*, 2014a, 2015]. Moreover, several studies have previously demonstrated through other parameters (temperature, precipitation, water discharge...) the ability of this metric to characterize the stochastic variability of climate and to provide an important test of the validity of AOGCMs [Bunde *et al.*, 2001; Govindan *et al.*, 2001, 2002; Vjushin *et al.*, 2002; Blender and Fraedrich, 2003; Blender *et al.*, 2006; Koutsoyiannis *et al.*, 2008; Rybski *et al.*, 2008; Kumar *et al.*, 2013; Bordbar *et al.*, 2015]. By consequence, the main question that motivated this study: Is the power-law behavior observed in the tidal records also identifiable in the AOGCMs?

2. Data and Methods

We analyze 23 long-term monthly mean sea level TG records included in the Revised Local Reference (RLR) dataset of the Permanent Service for Mean Sea Level database [PSMSL, 2014; Holgate *et al.*, 2013]. We select TG records with at least 100 years of data, with exception of the Newlyn and Brest records (98 and 94 years respectively), and with small gaps (≤ 4 consecutive years). We excluded all TGs from the semi-enclosed seas, which are not properly represented in the coarse resolution global climate models. This selection finally gives 23 TGs listed in Table SM1 in the Supplementary Material and shown in Fig. 2. The AOGCMs do not account for the direct effect of atmospheric pressure on sea level (the inverted barometer effect). Therefore, we have corrected all tide-gauge time series for the inverted barometer effect using the Hadley Center mean sea level pressure dataset ($4^\circ \times 4^\circ$

1850-2014, HadSLP2r, *Allan and Ansell*, [2006]) and selecting the closest grid point to each TG station. Finally, for all considered time series, the seasonal variations have been removed by subtracting the mean values for each calendar month.

We analyze the sea level variations from historical experiments driven by natural and anthropogenic forcings in 36 models contributed to the CMIP5 [*Taylor et al.*, 2012]. A single realization was selected in the models providing multiple realizations. The model variable used here is the SSH (CMIP5 variable *zos*). To obtain total sea level, SSH must be combined with global average thermosteric sea level change (CMIP5 variable *zostoga*). However, many models (15 among 36 models) do not include the *zostoga* variable to the CMIP5 archive. Therefore, in order to consider a maximum number of models, we have evaluated the relevance of adding the slowly varying global ocean thermal expansion to local sea level changes. The scaling exponents estimated from *zos+zostoga* data have been compared against those obtained only from *zos* data and no significant difference was found (see Fig. SM2). The presence of LTC seemed to occur mainly in SSH, which include the regional variability of dynamic topography changes than in global average thermosteric component. For the purpose of the present work, we consider more relevant to include the highest number of models and we analyze below only the SSH variations stored as the *zos* variable. We analyze the modeled SSH from: (1) The historical experiments (called historical runs hereinafter) driven by both time-dependent anthropogenic (greenhouse gas concentrations, aerosols and ozone) and natural (solar and volcanic) forcings and (2) the experiments for the same period (called historicalNat runs) with only the time-dependent natural forcings corresponding to the Earth's climate without anthropogenic influences. Monthly SSH data from historical and historicalNat runs from climate models (listed SM3) were first interpolated bi-linearly onto the same regular $1^\circ \times 1^\circ$ grid. The closest grid point at each TG

site was selected for comparison. These series were deseasonalized in the same way as the TGs and then used to estimate the scaling exponent over the TG time period.

In the following, we are interested in the dimensionless « relative » sea level trend defined as the ratio of Δ/σ_t , where Δ is the total sea level rise over the considered period and σ_t is the standard deviation around the regression line [Lennartz and Bunde, 2012]. For determining the scaling exponent α , we use the Detrended Fluctuation Analysis of order 2 (DFA2). DFA2 is a widely used approach for capturing the presence of LTC [Peng et al., 1994; Kantelhardt et al., 2001]. This method removes the influence of all linear trends. Therefore, the glacial isostatic adjustment effect on TG records and the possible drift in *zos* data [Gupta et al., 2013] are directly removed by this method. In the following, we present briefly the main steps of the n-order DFA procedure for a record $X(i), i = 1 \dots L$. First, we determine the number of intervals of equal length $L_s = \lfloor L/s \rfloor$ and integrate the record: $y(k) = \sum_{k=1}^L X_k - \langle X \rangle$, where $\langle X \rangle$ is the data mean. Next, we divide the integrated time series into L_s non-overlapping intervals. In each interval, we fit the integrated time series by using a n-order polynomial function, $p_v(k)$ in the v -th window of size s ($v = 1, \dots, L_s$), which is regarded as the local trend. In each interval, we subtract it to get the detrended fluctuations: $y_v(k) = y(k) - p_v(k)$. The variance of this integrated and detrended time series is calculated as: $F_v^2(s) = \frac{1}{s} \sum_{k(v)=1}^s y_v(k)^2$. This computation is repeated over all time scales to provide the fluctuation function: $F(s) = \sqrt{\frac{1}{L_s} \sum_{v=1}^{L_s} F_v^2(s)}$. The scaling exponent α is calculated as the slope of a straight line relating $\ln(F(s))$ to $\ln(s)$. A suitable 95% confidence interval for the scaling exponent α is given by two-tailed Student's t test. The exponent α corresponds to the Hurst exponent H when $0 < \alpha < 1$ [Hurst et al., 1965; Feder, 1988]. Some TG records

manifest, however, a scaling with $\alpha > 1$ [Becker et al., 2014] indicating non-stationary long-term memory processes [Beran, 1994].

In our analysis, we chose sea level records longer than $L > 1200$ months because the error in estimation of α by DFA2 gets larger in the shorter series [Kantelhardt et al., 2001]. Here, we fitted α between scales $s=60$ and $s=180$ months. We skipped fitting at shorter scales to avoid the influence of short-range memory and the larger scales because of statistical fluctuations of the detrended fluctuation function on these scales.

3. Results

In order to compare scaling in the modeled and observed sea level variations, we used a simple binary score: If, at a 99% confidence level, the scaling exponent of the modeled sea level series is not statistically different from that of the tidal record, then the score is set to 1 (a successful model); otherwise it is set to zero. We employed Welch's t-test, two-sample t-test for unequal variance [Welch, 1938], to identify the significant differences between the scaling exponents α (see section 2). Fig. 3 presents the AOGCM scores for the 99% confidence interval: Colored squares correspond to successful matches, i.e. the scaling exponents in the modeled and observed sea level fluctuations are statistically undistinguishable, and white squares indicate the cases when the scaling exponents in model simulations are statistically different from the observations. The colors of Fig. 3 columns vary to highlight different oceanic regions. A row with no white squares in Fig. 3 would represent a model with good performance, while an “easy-to-predict” TG record, i.e. one whose scaling is reproduced successfully by all models would be recognizable as a fully colored column. The histogram on the right in Fig. 3 displays, for each model, the number of TGs where the observed and modeled scaling exponents α are equal at a 99% significance

level. The histogram at bottom of Fig. 3 quantifies how many models correctly estimate the scaling exponent α at each TG. An overall view of Fig. 3 shows no perfect model, neither an “easy-to-predict” TG record: Although some models perform certainly better than others, their skill varies from one region to another. The first result, after examining the distribution of the scores, is that there is no systematic difference between the results obtained with the historicalNat forcing and those from the historical runs. We cannot conclude, however, that the impact of anthropogenic forcing on the scaling exponent is negligible: perhaps, It is hidden by other sources of model uncertainties.

Fig. 3 provides insights into models accuracy but cannot tell whether the spread in the modeled scaling exponent α is symmetric or there are some biases due to systematic errors/inadequate parameterizations in the climate models. To evaluate the possible biases, Fig. 4 assembles, for every tidal station, scaling exponents obtained from all the models versus the observed one (indicated by a red line). Strikingly, the scaling exponents of the Newlyn, Brest and Cascais tidal records (~ 0.9), all from the Eastern North Atlantic coast, are significantly overestimated by the AOGCMs. The bias is less evident in the North Sea, at Aberdeen, Esbjerg and North Shields as well as at Delfzijl and Den Helder and it even changes the sign at Vlissingen where the models underestimate the scaling exponent α . However, some caution is required in interpreting the TG record at Vlissingen as its trend is not in agreement with that in the neighboring TG records [Wahl *et al.*, 2013]. It is instructive to look at the long-term correlations predicted by the AOGCMs at the Western coast of the North Atlantic, where at all TGs, except Portland, the scaling exponent is significantly overestimated as well (see New York, Philadelphia and Baltimore). The magnitude of the scaling exponent in the Portland tidal record is about 0.9, larger than that at New York, Philadelphia and Baltimore where it is about 0.7. The bias between the predicted and

observed scaling exponent is less evident in the Gulf of Mexico although a slight overprediction can be evoked at Key West and Galveston. Inspecting the North Pacific, tidal records do not show a regular overestimation of the scaling exponents as in the North Atlantic, although, at San Diego the scaling exponent is clearly overestimated by the AOGCMs. A striking misfit is detected at Balboa where 25 AOGCMs among 36 (70%) predict white-noise or even anti-persistent ($0 < \alpha < 0.5$) sea level fluctuations. The Balboa TG is situated on the west coast of Panama and its monthly data were shown to agree with those from the neighboring stations (http://store.pangaea.de/Projects/WOCE/SeaLevel_rqds/Balboa.txt). However, some differences with the open-ocean sea level were recently pointed through comparison of the Balboa TG to the satellite altimetry measurements [Etcheverry *et al.*, 2015]. We suppose that underestimation of scaling exponent at Balboa is due mostly to the coarse resolution of the AOGCMs that cannot resolve the particularities of the coastal sea level changes. By consequence, the modeled sea level at Balboa is dominated by the oceanic signal that is, in turn, affected by the El Nino/Southern Oscillation events. As the El Nino/Southern Oscillation event was reported to manifest an anti-persistent behavior ($\alpha < 0.5$) [Ausloos and Ivanova, 2001], the modeled scaling exponent at Balboa is lower than the observed one. It is worthy of noting that if the models cannot resolve the sea level variability induced by the shelf waves the sea level variations can be significantly mispredicted over long distances on the continental shelf [Clarke, 1977; Calafat *et al.*, 2012; Andres *et al.*, 2013; Dangendorf *et al.*, 2014b]

It is interesting; that there is no noticeable bias between the observed and predicted scaling exponents at Honolulu although the inter-model spread is still large. The AOGCMs show rather different performances in predicting two Australian records. The majority of models match quite closely the observed scaling exponent (0.9) at Sydney but there are just several models that succeed to approach the observed scaling exponent (0.8) at Fremantle. And, finally, the scaling in the single historical sea level record in the Indian Ocean, at Mumbai (0.7), seems, again, to be overestimated by the AOGCMs ensemble. In addition, it is important to note that many AOGCMs predict scaling exponents superior to 1 that implies non-stationary behavior of the SSH fluctuations. This is especially remarkable in the Eastern North Atlantic where 70% of the predicted scaling exponents are larger than 1. Similarly, on average, 35% of predicted scaling exponents are larger than 1 along the Atlantic coast of North America (Baltimore is not included) and as well as 35% of scaling exponents in the Eastern North Pacific (Balboa and Honolulu are not included). Looking overall, the long-term correlations seem to be overestimated by the AOGCMs across all oceans and particularly, in the North Atlantic. There are multiple reasons for systematic differences across the CMIP5 models in their representation of North Atlantic decadal variability [Menary *et al.*, 2015]. An enhanced spatial resolution seems to be crucial for the next generations of the AOGCMs as it is necessary both for resolving the shelf processes and the deep ocean internal variability [Penduff *et al.*, 2011; Sérazin *et al.*, 2015].

What the consequences can overestimating of scaling exponents have for climate predictions? In order to illustrate this point let us consider, for example, sea level fluctuations at the New York City. The New York TG record is characterized by $\alpha_{TG} = 0.7$ while the modeled sea level has $\alpha_{Model} > 0.9$. Little *et al.* (2015) discussed the sea level change projections from CMIP5 AOGCMs at New York City in 2090. These projections give a sea level rise between

33 cm and 56 cm in 2090 (see Fig. 10. from *Little et al.*, 2015 for more details). We can apply Lennartz-Bunde statistics (see Fig. 8.b from *Lennartz and Bunde*, 2012) to estimate the consequences of overpredicting the scaling exponent in New York. Over the century-long period, the sea level fluctuations observed from the TG record at New York have $\alpha_{TG}=0.7$ and a standard deviation of $\sigma_{TG}=57$ mm. If these parameters stay unchanged till 2090, it means that, with 95% confidence, the sea level can drift away from its *externally driven* rise by up to 5 cm (15% or 9% of 33 or 56 cm, respectively, due to the total sea level change at the end of 2090). This drift is solely due to the natural sea level variability, not to the presence of externally driven sea level trend. In contrast, the naturally driven sea level change for example can reach 19 cm (95% confidence) in 2090 in CESM1-WACCM because its modeled sea level fluctuations in New York have $\alpha_{Model}=1.3$ and a standard deviation of $\sigma_{Model}=25$ mm. The natural variability in this model is about 58% or 34% of 33 or 56 cm, respectively, corresponding to the total sea level change at the end of 2090. As a consequence, a sea level change between 5 cm and 19 cm is unlikely of natural origin in the first case ($\alpha=0.7$), while in the second case ($\alpha=1.3$) a natural origin cannot be excluded. Thus, overestimating the scaling exponents can mask the part of the externally driven relative sea level trend, in particular the anthropogenic footprint, in the sea level projections for the 21st century.

Fig. 3 and 4 show also that the best performance was obtained in the NCAR Community Earth System Model CESM1-CAM5-historical that simulated successfully the scaling exponent in 18 TG records among the 23. A second group including the CNRM-CM5 historical and CNRM-CM5-2 historical [*Voldoire et al.*, 2012] successfully provided the scaling exponent in 14 and 13 TG records out of 23, respectively. Both models performed very well in The North Sea, the Eastern North Pacific and the Gulf of Mexico. Nevertheless,

the models performance is not as good in the North Atlantic. By overestimating the long-term persistence, the AOGCMs introduce more substantial long-term variations that can mask relative the external trends and, by consequence, underestimate sea level change due to external forcing in the 21st century projections. It is interesting to note that the 3 best-performing models have the highest spatial resolution: $< 1.5^\circ$ in the atmospheric model (AGCM) and $\leq 1^\circ$ in the oceanic model (OGCM) (see table SM3 in the supplementary material).

4. Conclusions

We employed a scaling exponent as a metric for assessing the performance of AOGCM in modeling the complexity of sea level fluctuations. Comparison of the scaling behavior measured in the century-long TG records with that in modeled SSH variations showed a large spread in performance among the 36 CMIP5 AOGCM models. The best-fitting simulation of the SSH scaling was provided by CESM1-CAM5 driven by historical forcing: It reproduced the observed scaling at 18 tidal stations among 23. No systematic difference in predicting skills was found between the AOGCM runs driven by historical or natural-only forcing. There is apparently a tendency in the ensemble of the CMIP5 models to overestimate the scaling of sea level fluctuations especially in the North Atlantic, both in the East (Newlyn, Brest, Cascais) and in the West (New York, Baltimore, Philadelphia). By consequence, much care should be taken in applying the regional projections issued by an AOGCM that fails to reproduce the observed sea level scaling in the past.

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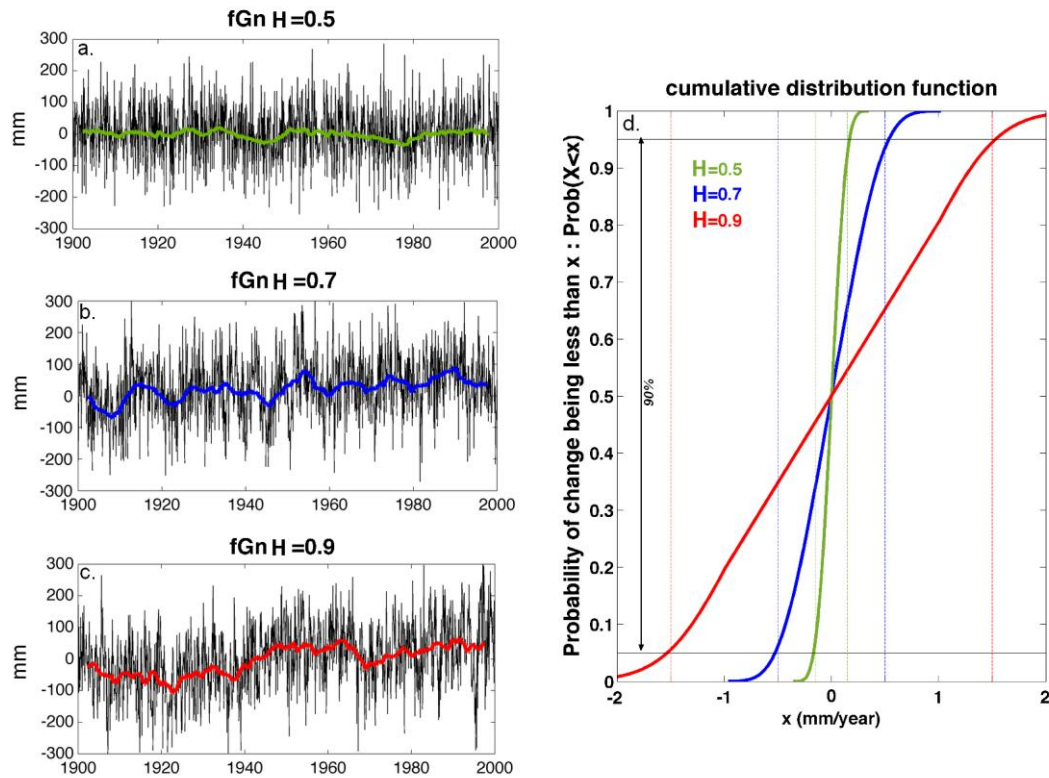


Fig. 1: Schematic illustration of the long-term correlation (LTC) impact on sea level variability. Left: Centennial LTC time series (black line) of length 1200 months with a standard deviation of 100 mm and prescribed Hurst exponent H , obtained from fractional Gaussian noise (fGn) a) $H=0.5$ (uncorrelated), b) $H=0.7$ (LTC) and c) $H=0.9$ (LTC). The full line shows the moving average over 60 months. Right: Cumulative distribution function of 10000 surrogate data sets of centennial LTC time series trends with prescribed H .

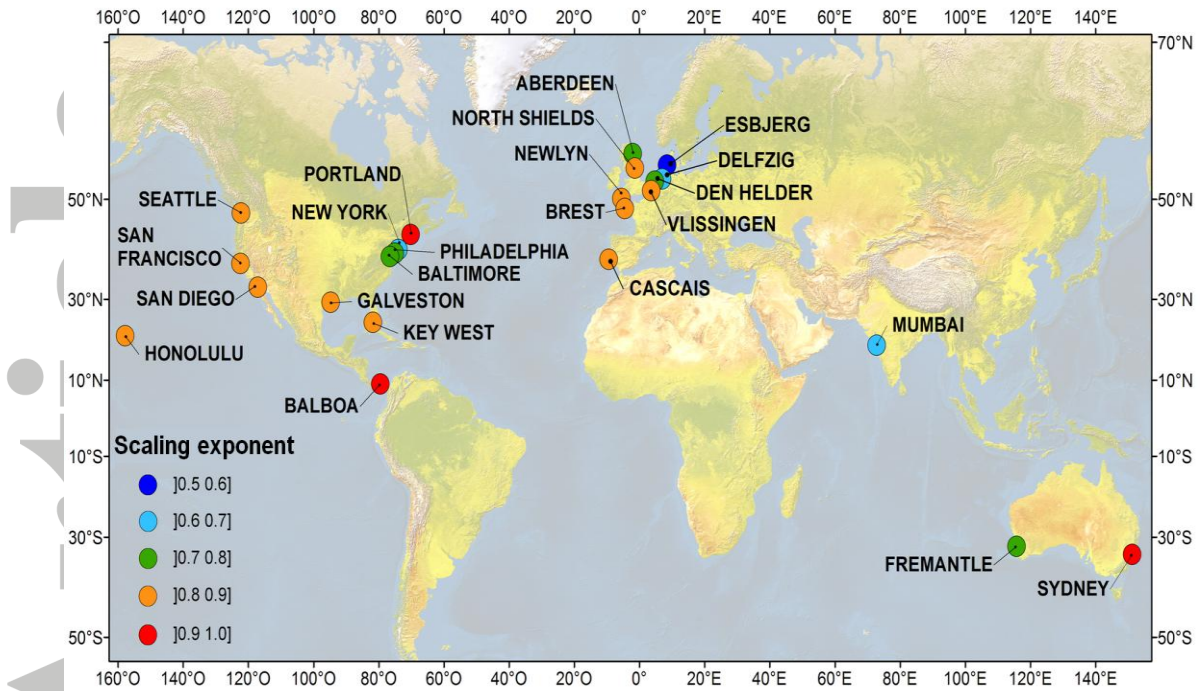


Fig. 2. Location of the 23 historic tidal records and magnitude of the observed scaling exponent.

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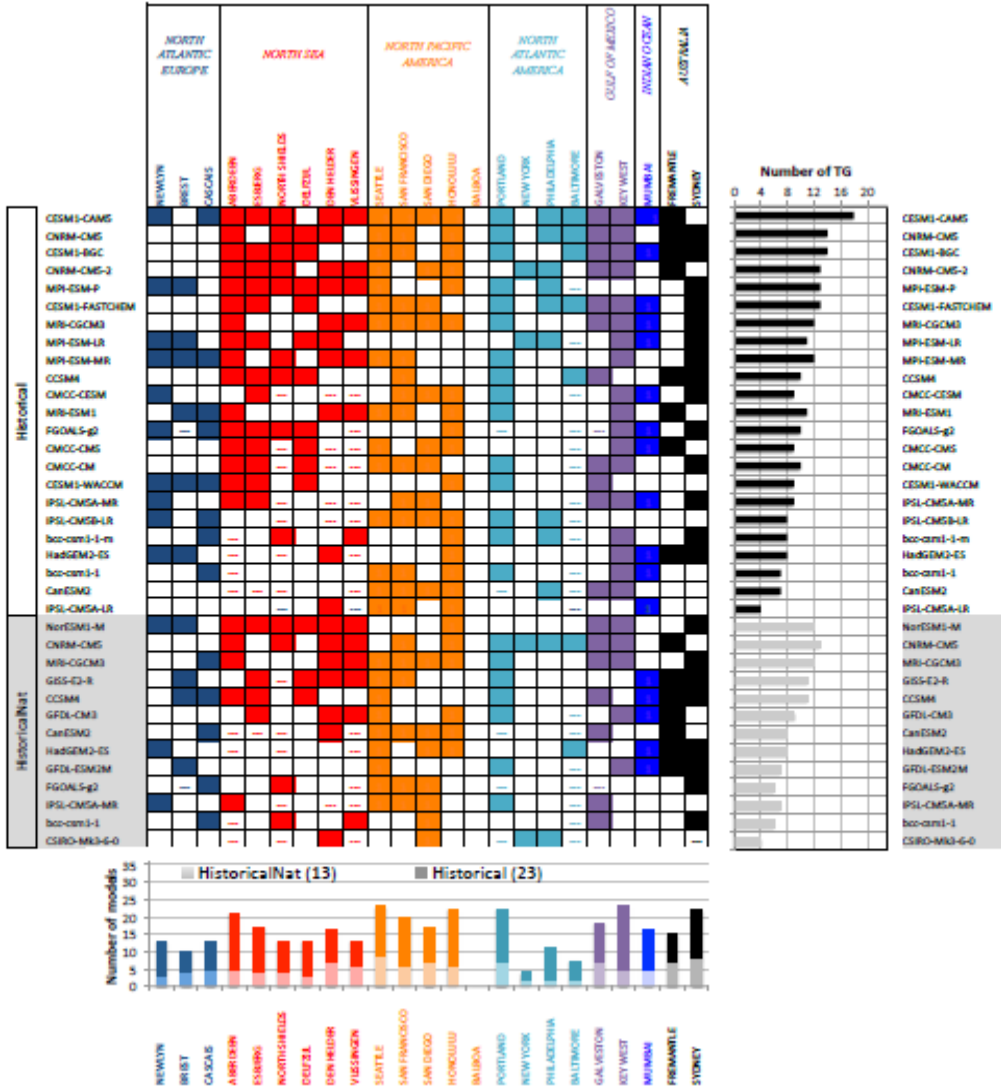


Fig. 3. Comparison of observed and model scaling exponents. Colored squares mark statistically undistinguishable (at 99%) scaling exponents in the modeled and observed sea level fluctuations and white squares to the scaling exponents statistically different between observations and models. A hyphen (---) means that comparison is not possible.

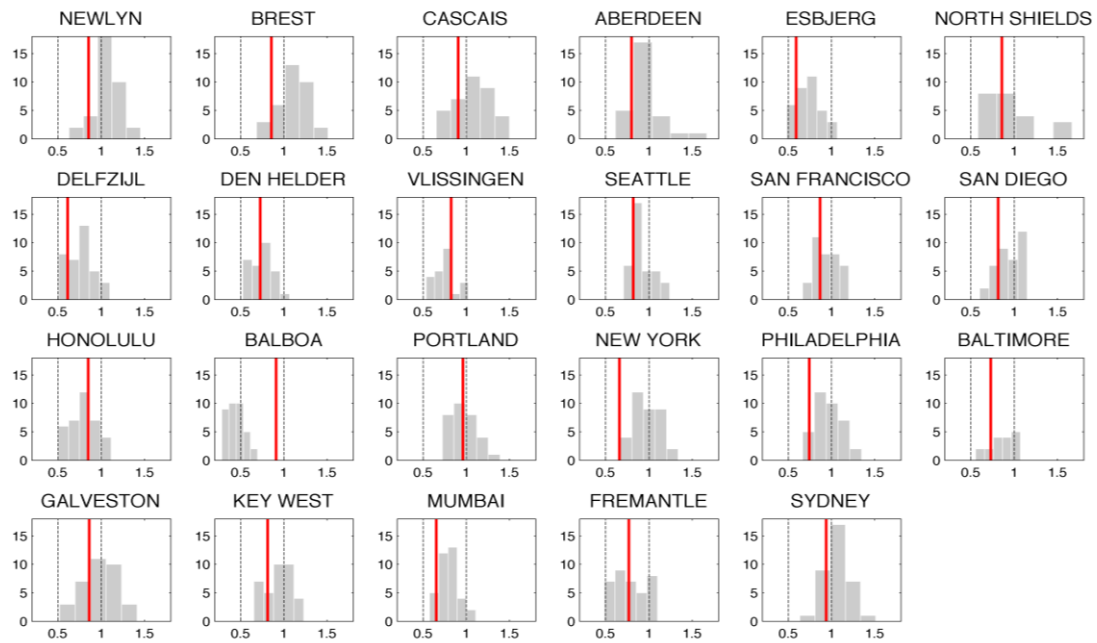


Fig. 4. Estimate of the scaling exponent by the models. The grey bars are the scaling exponents predicted by the AOGCMs and the red line is the scaling exponent observed in TG record.