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1	Describing the relationship between a weather event and climate change: a
2	new statistical approach
3	Aurélien Ribes*
4	CNRM, Météo France - CNRS, Toulouse, France
5	Soulivanh Thao
6	LSCE, IPSL, Gif-sur-Yvette, France
7	Julien Cattiaux
8	CNRM, Météo France - CNRS, Toulouse, France

<sup>9</sup> \*Corresponding author address: Aurélien Ribes, CNRM, Météo France - CNRS, 42 Avenue Gas-

<sup>10</sup> pard Coriolis, Toulouse, France

<sup>11</sup> E-mail: aurelien.ribes@meteo.fr

# ABSTRACT

Describing the relationship between a weather event and climate change – 12 a science usually termed *event attribution* – involves quantifying the extent 13 to which human influence has affected the frequency or the strength of an 14 observed event. In this study we show how event attribution can be imple-15 mented through the application of non-stationary statistics to transient simu-16 lations, typically covering the 1850-2100 period. The use of existing CMIP-17 style simulations has many advantages, including their availability for a large 18 range of coupled models, and the fact that they are not conditional to a given 19 oceanic state. We develop a technique for providing a multi-model synthe-20 sis, consistent with the uncertainty analysis of long-term changes. Lastly, we 21 describe how model estimates can be combined with historical observations 22 to provide a single diagnosis accounting for both sources of information. The 23 potential of this new method is illustrated using the 2003 European Heat Wave 24 and under a Gaussian assumption. Results suggest that (i) it is feasible to per-25 form event attribution using transient simulations and non-stationary statis-26 tics, even for a single model, (ii) the use of multi-model synthesis in event 27 attribution is highly desirable given the spread in single model estimates, and 28 (iii) merging models and observations substantially reduces uncertainties in 29 human-induced changes. Investigating transient simulations also enables us 30 to derive insightful diagnoses of how the targeted event will be affected by 31 climate change in the future. 32

# 33 1. Introduction

<sup>34</sup> Describing the relationship between a given weather or climate event and anthropogenic climate <sup>35</sup> change is a growing area of activity in the field of climate science (National Academies of Sciences <sup>36</sup> and Medicine 2016). Since the pioneering studies of (Allen 2003; Stott et al. 2004), the concept of <sup>37</sup> event attribution has been applied to a wide variety of events, as synthesized in the annual special <sup>38</sup> issues of BAMS "Explaining extreme events in a climate perspective" (Peterson et al. 2012, and <sup>39</sup> subsequent issues<sup>1</sup>).

Multiple approaches have been introduced to address this question. Beyond issues related to the 40 definition of the event of interest, the most commonly used approach is probabilistic, and involves 41 a comparison of the distributions of extreme events in the factual vs counterfactual worlds (Stott 42 et al. 2004; Pall et al. 2011, e.g.,). Particular attention is paid to changes in probability of the event 43 associated with human influence. Various alternatives have been proposed in the literature; one 44 of these involves focusing on the thermodynamic component of human influence (Trenberth et al. 45 2015; Cattiaux et al. 2010, e.g.,). However, this study will focus on the probabilistic approach 46 and its statistical implementation, i.e. how estimating changes in occurrence frequency and the 47 corresponding uncertainty. 48

<sup>49</sup> At least two methods are commonly used to derive such probabilities.

First, large ensembles of simulations are used to sample the factual and counter-factual statistical distributions (Pall et al. 2011; Massey et al. 2015; Christidis et al. 2013; Ciavarella et al. 2018; Wehner et al. 2018). Such ensembles are typically produced with atmospheric-only models forced by prescribed sea surface temperatures (SSTs); factual SSTs are usually taken from observations, while counterfactual SSTs are derived by subtracting an estimate of the anthropogenic influence. Such ensembles can be very large, typically from a few hundred to more than 10.000 simulations

<sup>&</sup>lt;sup>1</sup>see https://www.ametsoc.org/index.cfm/ams/publications/bulletin-of-the-american-meteorological-society-bams/explaining-

of one year or one season. One important advantage of using such large ensembles is that the sig-56 nal to noise ratio is increased (sampling noise is reduced), and probabilities can be estimated very 57 straightforwardly by counting exceedances, i.e. using a minimal statistical inference – although 58 more complex treatments have also been proposed (Paciorek et al. 2018). Several disadvantages 59 should also be mentioned: the computational cost is relatively high (large number of simulations, 60 which have to be redone on an annual basis at least), processes involving ocean-atmosphere cou-61 pling are missing (Dong et al. 2017), results are conditional on the particular pattern of SSTs 62 considered (Risser et al. 2017), model bias or reliability issues can affect results (Bellprat and 63 Doblas-Reyes 2016), and lastly, modelling uncertainty is usually not assessed comprehensively 64 due to the lack of coordinated exercise (Wehner et al. 2018, is a noticeable exception). 65

Second, occurrence probabilities can be inferred from observations and observed trends, assum-66 ing that the trends are entirely related to human influence on climate (van Oldenborgh et al. 2015; 67 Vautard et al. 2015, e.g.,). This approach eliminates all concerns related to model bias and/or error 68 in representing climate change. However, one strong limitation is that the signal to noise ratio 69 is usually limited in observations – climate change to date might be relatively small compared to 70 internal variability. In many cases, observations do not provide evidence for any significant trend, 71 while models do suggest sensitivity to anthropogenic forcings. Even if a significant trend is found, 72 uncertainty in the trend estimate might lead to very wide uncertainty in the risk ratio or other di-73 agnoses of the human influence. Further, this techinque is highly dependent on the availability of 74 a long, homogeneous historical record – and such data are not always available. 75

A few attempts have been made to consider these two approaches simultaneously (Uhe et al. 2016; Eden et al. 2016; Hauser et al. 2017). These studies provide very helpful comparisons of methods for selected case studies. However, to the best of our knowledge, there has been <sup>79</sup> no real attempt to combine the two available sources of information together (i.e. models and
<sup>80</sup> observations) in order to provide one single estimate of human influence.

In this paper, we tackle several of these issues. First, we propose to base event attribution on 81 transient CMIP-style simulations – typically a combination of historical and RCP scenarios. This 82 is done through the use of non-stationary statistics (Section 3). Second, we propose a statistical 83 procedure to create a rigorous multi-model synthesis. This question has not been fully addressed in 84 previous event attribution literature, primarily because no large multi-model ensemble was avail-85 able. We show that, if such an ensemble were available, the assumptions and techniques used 86 to construct multi-model syntheses for large scale mean variables could be extended to event at-87 tribution (Section 4). Third, we introduce a statistical framework for merging information from 88 models and observations. The proposed method is essentially Bayesian, in the sense that available 89 observations are used to constrain the model range further (Section 5). 90

Using transient CMIP-style simulations for event attribution is not a new idea (Lewis and Karoly 91 2013; King et al. 2015). The main issue with such simulations is that the sample size is limited 92 – usually to no more than 10 members. This is at least partly compensated by the fact that these 93 simulations include a period of time (near the end of the 21st century) in which the human influ-94 ence is much more pronounced than in the current climate, resulting in a higher signal to noise 95 ratio. Another potential concern is related to the capacity of CMIP models to simulate extreme 96 events adequately – a point that we carefully discuss below. Regardless, there are tremenduous 97 advantages in using such simulations: they are already available (dragging the computational cost 98 down to almost zero), performed with fully-coupled models (i.e. accounting for coupled processes, 99 and also not conditional on a specific oceanic state), and available for many models (allowing the 100 possibility to account for modelling uncertainty in a comprehensive way, consistent with IPCC 101 practice). 102

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In addition to the statistical inference itself, we promote the use of two additional diagnoses in 103 describing the relationship between a particular event and climate change. First, the human influ-104 ence is quantified both in terms of probability and intensity of the event. Although highlighting 105 this duality is not new, using one point of view or the other may have contributed to past controver-106 sies (Otto et al. 2012; Trenberth et al. 2015), although both quantities can be derived from the same 107 statistical analysis. Second, we describe how the characteristics of the event (frequency, intensity) 108 evolve with time. This allows us to describe not only the human influence to date – the main 109 diagnosis of event attribution studies – but also how a similar event will be affected by climate 110 change in the future (Christidis et al. 2015, took a first step in this direction). This type of outcome 111 is another benefit of using transient simulations, and might be very helpful for communicating the 112 relationship between an event and climate change in a comprehensive way. 113

The main goal of this paper is to describe the entire proposed statistical method, and to provide a first illustration of its potential. The proposed algorithm is flexible and could be improved in several ways, without significantly affecting its general structure. Such improvements could be considered in future work.

# **118 2. Framing and data**

#### a. Event definition and indicators of the human influence

Although a relatively wide biodiversity of events (or classes of events) has been considered in event attribution, in this study we focus on simple events such as

$$E = \{ y > s \},\tag{1}$$

where y is a univariate random climate variable – typically temperature, rainfall or wind speed, averaged over a given time window and spatial domain – and s a predetermined threshold. We assume that this event has happened at a time  $t_e$  in the factual (F) world<sup>2</sup>. The attribution analysis involves describing the characteristics of a *similar* event happening in the counterfactual (C) world<sup>3</sup>. As we consider transient simulations where climate changes with time, describing how the characteristics of the event vary with time, e.g. in the factual world, is also of interest.

<sup>128</sup> Changes in occurrence frequency / probability can be assessed by comparing the probability <sup>129</sup> of the event *E* happening in (F) vs (C), considering the same threshold *s*. Denoting  $F_{F,t}$  and <sup>130</sup>  $F_{C,t}$  the cumulative distribution functions of *y* at time *t* in the factual and counterfactual worlds, <sup>131</sup> respectively, we define

$$p_F(t) = \mathbb{P}_{F,t}(E) = 1 - F_{F,t}(s), \qquad p_C(t) = \mathbb{P}_{C,t}(E) = 1 - F_{C,t}(s).$$
 (2)

Human influence is then typically characterized through the risk-ratio (RR) and the fraction of attributable risk (FAR, Stott et al. 2004)

$$RR(t) = \frac{p_F(t)}{p_C(t)}, \qquad FAR(t) = \frac{p_F(t) - p_C(t)}{p_F(t)} = 1 - \frac{1}{RR(t)}.$$
(3)

As they are of critical importance, we will denote  $p_F = p_F(t_e)$ , and  $p_C = p_C(t_e)$  the probabilities at time  $t_e$ .

<sup>136</sup> Changes in intensity are assessed by comparing the magnitude of events with the same occur-<sup>137</sup> rence probability; this value is set to  $p_F$ , consistent with the observed event:

$$i_C(t) = F_{F,t}^{-1}(1-p_F), \quad i_C(t) = F_{C,t}^{-1}(1-p_F), \quad \text{then} \quad \delta i(t) = i_F(t) - i_C(t).$$
 (4)

In other words,  $i_F$  and  $i_C$  are the quantiles of order  $p_F$  of  $F_{F,t}$  and  $F_{C,t}$ , respectively. The definition of  $p_F$  implies that  $i_F(t_e) = s$ .  $\delta i$  tells how much more/less intense the event with exactly the same frequency would have been in the counterfactual world. Note that, according to the climate

vary through time.

<sup>&</sup>lt;sup>2</sup>The factual world, or *world as it is*, is the world where all external forcings, including the anthropogenic ones, have influenced climate.

<sup>&</sup>lt;sup>3</sup>The counterfactual world, or world that might have been, is the world where anthropogenic influence is removed, while natural forcings still

variable considered, using a relative difference, rather than absolute difference, in  $\delta i$  might be appropriate.

<sup>143</sup> Two important remarks can be added. First, conventional attribution studies only calculate *RR*, <sup>144</sup> *FAR* or  $\delta i$  at time  $t_e$ , i.e. the exact date at which the event was observed. Calculation of *RR*, *FAR* <sup>145</sup> or  $\delta i$  at a different date allows us to quantify the human influence, had the event occurred at that <sup>146</sup> date. Second, describing how the characteristics of the event are changing through time, e.g. in <sup>147</sup> the factual world, is also helpful (see e.g. Christidis et al. 2015). This can be done using relative <sup>148</sup> indices, e.g.

$$RR_{rel}(t) = \frac{p_F(t)}{p_F(t_e)}, \quad \text{or} \quad \delta i_{rel}(t) = i_F(t) - i_F(t_e).$$
(5)

All these diagnoses are calculated and illustrated subsequently.

# 150 b. Case study: 2003 European Heatwave

In order to illustrate the method presented in this paper, we focus on the 2003 European Heat-151 Wave (EHW03), an event which has long been scrutinized in event attribution studies (Stott et al. 152 2004; Schär et al. 2004; Christidis et al. 2015). We define EHW03 (variable y) as a 1-month 153 event occurring in August 2003 near Paris, France. The spatial domain considered is a  $5^{\circ} \times 5^{\circ}$ 154 square surrounding Paris, i.e. [45N-50N] and [0E-5E]. The choice of this space-time window is 155 debatable (see e.g. Cattiaux and Ribes 2018). A monthly value was considered - a convenient 156 choice in order to involve as many CMIP5 models as possible, and illustrate their (dis-)agreement. 157 The threshold used, s, corresponds to a 5°C anomaly with respect to the 1961-1990 mean. This 158 temperature anomaly was effectively exceeded in 2003 ( $+5.38^{\circ}$ C), but not overtaken in any other 159 year in the instrumental record. 160

As further discussed below, our technique also requires the use of a covariate x, which is assumed to be representative of climate change magnitude over time. We consider the summer mean tempreature over Western Europe ([35N-70N] and [10W–30E]) in this respect.

164 *c. Data* 

We use data from a collection of climate models from the 5<sup>th</sup> Coupled Model Intercomparison Project (CMIP5) – all 24 models considered are listed in Figure 5. For each model, we combine historical simulations (1850–2005) and RCP8.5 simulations (2006–2100). We use all available runs in cases where ensembles have been performed – using a different number of historical and RCP8.5 simulations is not problematic. Pre-industrial control simulations are also used at some point to quantify internal variability and derive confidence intervals.

Our method also requires using observed data. We use HadCRUT4 (Morice et al. 2012, https://crudata.uea.ac.uk/cru/data/temperature/) to provide historical summer mean temperatures over Western Europe (1850–2016, [10W,30E]x[35N,70N]), and August mean temperatures in the vicinity of Paris, France (1850–2016, [0E,5E]x[45N,50N]).

# **3.** Statistical analysis of transient simulations

In this section, we consider data from one single climate model, and describe how changes in risk can be calculated from such data. By construction, transient simulations exhibit a non-stationary climate, so using non-stationary statistics is a key component of our approach. Therefore, we consider a covariate x which is assumed to be representative of climate change magnitude over time. The covariate will typically be a temperature, averaged either globally or over a large region, on a seasonal or annual basis. Several studies already used the global mean temperature as such a covariate (van Oldenborgh et al. 2015; van der Wiel et al. 2017). Here we use summer mean European average temperature, and refer to 6 for further discussion on this choice. Once this covariate x has been selected, our procedure is as follows.

#### *a. ANT and NAT contributions to changes in x*

As a first step, we need to estimate the forced responses in the covariate *x*, and in particular the contributions of natural vs anthropogenic forcings to changes in *x*. This is typically the purpose of detection and attribution techniques. However, these techniques are not usually designed to provide smooth time-series as a result. We therefore propose a hybrid approach using Generalised Additive Models (GAM).

<sup>191</sup> We assume that

$$x_t = \mu_x + \beta e_t + f(t) + \varepsilon_t, \qquad (6)$$

$$= x_t^{nat} + x_t^{ant} + \varepsilon_t, \qquad (7)$$

where  $\mu_x$  is a constant,  $e_t$  is an EBM (Energy Balance Model, see Held et al. 2010) response to natural forcings only at the global scale,  $\beta$  is an unknown scaling factor, f(t) is a smooth temporal function, and  $\varepsilon_t$  is a random term describing internal variability.

Within this framework, estimation of the response to natural forcing is quite consistent with 195 usual D&A practice, as it involves the estimation of an unknown scaling factor  $\beta$ . The main inno-196 vation is the consideration of the response  $e_t$  derived from an EBM, rather than a more complex 197 model. In doing this, we take advantage of the information provided by forcing time-series, and 198 avoid involving additional noise (i.e. internal variability) from a climate model run. As a result, 199 the estimated response to natural forcings is much more constrained; for instance, the impact of 200 major volcanic eruptions is clearly noticeable. A similar variant was previously used by Huber 201 and Knutti (2012). In practice, we calculate the EBM solution following Geoffroy et al. (2013). 202

<sup>203</sup> Our best estimate is derived using a multi-model mean of EBM parameters. Other combinations <sup>204</sup> of these parameters are used to quantify uncertainty in a resampling approach.

Estimation of the response to anthropogenic forcing relies on the assumption that the time re-205 sponse to anthropogenic forcing is smooth over time. This can be regarded as a sensible assump-206 tion, as greenhouse gas and aerosols, i.e. the two dominant drivers, vary quite slowly over time. 207 In addition, anthropogenic influence has been shown to be largely dominant on mean temperature 208 changes over recent decades (Bindoff et al. 2013). Anthropogenically induced changes are com-209 puted with respect to a reference date  $t_{ref}$ , implying that  $f(t_{ref}) = 0$ ; we consider  $t_{ref} = 1850$ , 210 consistent with CMIP protocol, but another reference could be used. As the shape of f is not 211 further constrained, our estimate might be influenced by low-frequency internal variability; it will 212 be necessary to account for this component in the uncertainty analysis. 213

Estimation within model (6) can be made using standard GAM tools. Here we chose to estimate f using smoothing splines with 6 equivalent degrees of freedom – this number was tuned using cross-validation.

Quantifying uncertainty in this decomposition is more difficult, since it is important to account for dependencies in  $\varepsilon_t$ . It is assumed that  $\varepsilon_t \sim N(0, \Sigma)$ , where  $\Sigma$  is known (derived from preindustrial control simulations, as usual in D&A) but not equal to identity. Uncertainties on  $x_t^{nat}$ and  $x_t^{ant}$  are assessed by using (i) perturbed values of  $e_t$  (using EBM parameters fitted to individual CMIP models), and (ii) parametric uncertainty on  $\beta$  (resp. f()) given  $(f(), e_t)$  (resp.  $(\beta, e_t)$ ).

This decomposition procedure is illustrated in Figure 1 for one particular CMIP5 model (CNRM-CM5). Response to major volcanic eruptions can be easily identified in both the factual world (all forcings combined) and the counter-factual world (natural forcings only). The human influence emerges from noise near 1970 in this model. This is not necessarily contradictory with the fact that human influence is not attributable at that date in the instrumental record – 10 model runs are used, while only one observed realization is available, implying different signal to noiseratios.

This decomposition produces two major outputs: the estimated response to natural forcings only,  $x_t^{nat}$ , corresponding to the expected value of x in the counterfactual world, and  $x_t^{all} = x_t^{ant} + x_t^{nat}$ , describing the state of x in the factual world.

# $_{232}$ b. Fitting a non-stationary distribution to $y_t$

As a second step, a non-stationary distribution is fitted to the variable of interest *y*.  $x_t^{all}$  is used as a covariate in this non-stationary fit. Two types of distributions are considered:

• Gaussian distribution:

$$y_t \sim N\big(\mu_0 + \mu_1 x_t^{all}, \, \sigma_0(1 + \sigma_1 x_t^{all})\big). \tag{8}$$

The parameters  $\gamma = (\mu_0, \mu_1, \sigma_0, \sigma_1)$  can be estimated via maximum likelihood. However, no closed formula is available in this case, and an optimization algorithm is needed. We used the nlminb R routine, chosen from other possible options. Confidence regions on  $\gamma$  can be derived by bootstrapping  $(x_t^{all}, y_t)$  and simultaneously considering uncertainty on  $x_t^{all}$ , derived from the previous step.

• Non-parametric distributions, assuming that the quantile of order  $\alpha$  at time t,  $q_t^{\alpha}$ , satisfies:

$$q_t^{\alpha} = \mu_0^{\alpha} + \mu_1^{\alpha} x_t^{all}.$$
(9)

In this case, the parameters  $\gamma = (\mu_0^{\alpha}, \mu_1^{\alpha})$  can be estimated, for a collection of  $\alpha$ , using quantile regression (Koenker and Bassett Jr 1978; Koenker and Hallock 2001). Given typical sample sizes (a few hundreds to thousands of data) and the computational cost of resampling, a fast algorithm is needed, and we used the Frisch-Newton approach after preprocessing (see Portnoy et al. 1997, implemented in R under "pfn"). Another potential issue comes from

247	the use of quantile regression for a set of values of $\alpha$ . Quantile regression is done separately
248	for each $\alpha$ , and there is no guarantee that the obtained quantiles are properly sorted over the
249	entire considered range of $x_t^{all}$ . We deal with this issue by re-arranging the obtained quantiles
250	(Dette and Volgushev 2008). Searching for a regularised quantile regression able to cope with
251	this issue, e.g. where $\mu_0^{\alpha}$ and $\mu_1^{\alpha}$ are smooth functions of $\alpha$ , would be very attractive but is
252	beyond the scope of this paper. As in the Gaussian case, uncertainty on $(\mu_0^{\alpha}, \mu_1^{\alpha})$ is assessed
253	through a bootstrap procedure.

This list of distributions is obviously not exhaustive, and other families might be used. For in-254 stance, Generalized Extreme Value (GEV) distributions could be of interest when the focus is on 255 annual maxima. The use of non-parametric distribution still offers a lot of flexibility. As an ex-256 ample, Generalized Pareto Distribution (GPD) can be adjusted to the tails of such distributions 257 in order to improve estimation of rare values<sup>4</sup>. In the remainder of this paper, we focus on non-258 stationnary Gaussian distribution only for illustrating our method. Non-parametric distributions 259 were also used with success to analyze transient simulations, and they provided results consistent 260 with the Gaussian case for our case study. However, their use in subsequent steps (such as multi-261 model synthesis and observational constraints, see Sections 4 and 5) is beyond the scope of this 262 paper. 263

The fit of a non-stationary Gaussian distribution is illustrated in Figure 2. This figure suggests that  $x_t^{all}$  is an appropriate covariate for  $y_t$ , as the linear relationship is well-supported by the data. More generally, this type of diagnosis can be used to check if the choice of the covariate is appro-

<sup>&</sup>lt;sup>4</sup>Non-stationary GPD-distribution could be used as such to modelize threshold exceedances. However, in many practical situations, it might be useful to obtain an estimate of the entire distribution, not only the tail. In particular, in the case of temperature, an event in the tail of the distribution in the counter-factual world can become quite common in the course of the 21st century, requiring an estimation of the entire distribution in order to derive standard attribution statistics.

priate. The fact that the three regression lines (corresponding to mean and quantiles) are almost
 parallel indicates that there is almost no changes in variance for these particular model and variable.

In the following,  $\gamma$  will be split into  $(\gamma_0, \gamma_1)$ , where  $\gamma_0$  are parameters describing the distribution of *y* at a reference time (or in a stationary climate), while  $\gamma_1$  are parameters describing how *y* is sensitive to changes in *x*. For instance, in the Gaussian case,  $\gamma_0 = (\mu_0, \sigma_0)$  and  $\gamma_1 = (\mu_1, \sigma_1)$ .

# 273 c. Estimating changes in probability / intensity

Once a non-stationary distribution has been fitted on *y*, all attribution diagnoses introduced in Section 2 can be derived easily. In particular, frequency (i.e. probability) and intensity can be calculated in the factual and counterfactual world at time  $t_e$ , and *RR* and  $\delta i$  can be derived from there.

Changes in frequency and intensity, as estimated from one particular CMIP5 model, are illus-278 trated in Figures 3 and 4, respectively. The event frequency moves from about  $10^{-4}$  in 1850 to 279 more than 1/2 in 2100 in the factual world. These numbers differ, but are not inconsistent with 280 Stott et al. (2004), as we consider a smaller space-time domain, implying a much smaller signal-to-281 noise ratio. Over the same period, the magnitude of the event increases by about  $6^{\circ}C$  in response 282 to human influence. Frequency and intensity diagnoses complement each other well, and show 283 that recent changes are large in terms of risk ratios (RR near 10 in 2003) while remaining lim-284 ited in terms of magnitude (near 1°C in 2003) in that model. The influence of natural forcings 285 is clearly discernible, and mainly driven by large volcanic eruptions. Consistent with Figure 1, 286 both frequency and intensity exhibit a discernible human influence as early as 1970 in this model. 287 Human influence becomes huge during the 21st century, with RR higher than 10<sup>4</sup> in 2100. Over-288 all, confidence intervals might be found to be relatively narrow, but they are consistent with the 289

estimated changes in x (which exibits limited uncertainty, Figure 1), and the fact that there is a clear relationship between x and y (Figure 2). The latter implies that any significant change in xtranslates into a significant change in y.

# **4.** Multi-model perspective and synthesis

### *a. Results from CMIP5 models*

In order to give a broader picture, this procedure can then be applied to other CMIP models (Figure 5). This reveals that model uncertainty is large – unlike estimation (or sampling) uncertainty which remains very limited. Models' best estimates of RR vary from 1.8 to more than 400 at the date of the event. The lower bound goes down to 1 considering estimation uncertainty (i.e. confidence intervals). Discrepancies among models are also very large in terms of  $\delta i$ , from .2 to 3°C in 2003. Similar findings are made on the other parameters involved:  $p_C, p_F, i_C, i_F$  – keeping in mind that model biases contribute substantially to discrepancies in  $i_C, i_F$ .

Unlike CNRM-CM5, some individual models exhibit a singificant cooling trend (e.g. FGOALS-302 g2, ACCESS1-3, all versions of MIROC and CMCC) or warming trend (e.g. BCC-CSM1-1-M, 303 INMCM4, GISS-E2-R) in  $x_t^{all}$  prior to 1950 (Figure 6a) – a period over which the anthropogenic 304 forcings are limited. Most of this trend is interpreted as resulting from human influence (i.e., falls 305 into  $x_t^{ant}$ ) according to the simple decomposition described in Sub-section 3a. Such trends typ-306 ically result in RR (resp.  $\delta i$ ) becoming significantly different from 1 (resp. 0) soon after 1850 307 (Figure 6d,g). At this stage it is unclear whether these trends (i) are related to low frequency 308 internal variability inappropriately taken into account, (ii) can be explained by a long-term re-309 gional drift in (imbalanced) pre-industrial control simulations, or (iii) highlight an early onset of 310 the anthropogenic influence (i.e. appropriately taken into account), either dominated by aerosols 311

<sup>312</sup> (inducing a cooling) or GHG (inducing a warming) at the regional scale. This will require further <sup>313</sup> investigations which go beyond the methodological scope of this paper.

Though large, discrepancies among models, e.g. in terms of RR and  $\delta i$  estimates in 2003, can be easily understood. Models disagree on the magnitude of the changes in the covariate *x* (different global or local sensitivity), the variance of *y* (which strongly influences the probability to exceed a high threshold), and the strength of the relationship between *y* and *x*. Each model exhibits some bias in one of these characteristics. This highlights the need for a multi-model synthesis.

#### 319 b. Building a multi-model synthesis

Techniques for building a multi-model synthesis have received much attention in both the litera-320 ture and IPCC review, due to their importance in providing climate change projections for the next 321 century, including an assessment of uncertainty (Collins et al. 2013). Literature on the subject of 322 how to use an ensemble of opportunity such as the CMIP ensemble, i.e. where no particular design 323 effort is made to cover the range of uncertainty (Tebaldi and Knutti 2007; Knutti et al. 2010a,b), 324 is particularly abundant. These attempts to combine several models into one single uncertainty 325 range have not been translated into event attribution thus far. In this section we introduce one pos-326 sible method for conducting such a synthesis in the context of the statistical framework described 327 above. The proposed technique is similar to that outlined in Ribes et al. (2017); we review the 328 main concepts here, but refer to that publication for a more detailed discussion. 329

Following Section 3, the parameters describing the response of one single model are:  $\theta = (x_t^{all}, x_t^{nat}, \gamma)$  – all diagnoses can be derived from  $\theta$ . The key idea behind the multi-model synthesis is to assume that  $(\theta_i)_{i=1,...,m}$  (where *m* is the number of models) are realizations of one *multi-model* distribution. Then, it is further assumed that the truth, say  $\theta^*$ , is also a realization of this multi-model distribution – a paradigm known as *models are statistically indistinguishable*  *from the truth* (Annan and Hargreaves 2010). It is necessary to estimate this distribution in order
 to derive multi-model statistics such as confidence regions. In the following, this distribution is
 assumed to be Gaussian, but the procedure could be extended to other types of distributions.

<sup>338</sup> In more detail, we assume that:

$$\theta_i \sim N(\mu, \Sigma_m), \quad \text{and} \quad \widehat{\theta_i} | \theta_i \sim N(\theta_i, \Sigma_{\theta, i}),$$
(10)

<sup>339</sup> leading to:

$$\widehat{\theta}_i \sim N(\mu, \Sigma_m + \Sigma_{\theta, i}), \tag{11}$$

where  $\theta_i$  is the value of  $\theta$  for model *i*,  $\hat{\theta}_i$  its estimate,  $\mu$  and  $\Sigma_m$  are the mean and variance of the 340 multi-model population (i.e.  $\Sigma_m$  respresents modelling uncertainty on  $\theta$ ), and  $\Sigma_{\theta,i}$  describes the 341 uncertainty related to internal variability in the estimation of  $\theta_i$ . For each model,  $\hat{\theta}_i$  can be derived 342 from the estimation procedure described in Section 3. Estimates of  $\Sigma_{\theta,i}$  can also be derived from 343 the uncertainty analysis conducted there – the resampling was intended to explore uncertainty re-344 lated to internal variability. It is important to account for this uncertainty component because, for 345 some class of extreme events, the signal-to-noise ratio is low, which makes the estimate  $\hat{\theta}_i$  rela-346 tively inaccurate. In such a case, the estimation uncertainty (i.e.  $\Sigma_{\theta,i}$ ) can substantially contribute 347 to the spread in the estimated values  $\hat{\theta}_i$  (in addition to the spread in  $\theta_i$ ). The next step is to esti-348 mate  $\mu$ ,  $\Sigma_m$  from the available sample of  $\theta_i$  – we refer to (Ribes et al. 2017) for this technical step. 349 Lastly, confidence regions for the truth  $\theta^*$  can be derived from  $\mu, \Sigma_m$ . 350

Given a collection of CMIP models such as in Figure 5, our procedure can be used to derive multi-model statistics and confidence regions (Figure 6, and 'MULTI' confidence ranges in Figure 5). The fitted multi-model distribution can also be used to sample new realizations (using Monte-Carlo simulations) corresponding to virtual climate models (Figure 6) – this is a way to check that the fitted distribution is consistent with the model sample.

Multi-model uncertainty is found to be much larger than the sampling uncertainty related to 356 internal variability in one given model. This is not surprising for a month-long temperature event 357 such as the one investigated here, and is consistent with many other studies (e.g. Hawkins and 358 Sutton 2009). The multi-model confidence range for RR is about [1.4, 230] in 2003, which better 359 reflects the overall uncertainty than single model estimates. It is worth noting that the reported 360 multi-model confidence regions are not equal to the range of single model results. Some models 361 can be excluded from the final confidence region if they are outliers in terms of  $\theta$ . And, in the 362 presence of a very large sample of models, the bounds of the multi-model confidence region would 363 converge to the corresponding quantiles of the model sample. 364

The uncertainties reported above appear larger than in previous studies. In particular, our confi-365 dence range for RR is larger than reported by (Stott et al. 2004). Discrepancies in the methods and 366 event definitions can explain or contribute to this gap. Among these, two important features of our 367 approaches should be highlighted. First, the ensemble of models considered here is larger than in 368 any other attribution study, enabling a more comprehensive exploration of uncertainties. Second, 369 the attribution performed here is less constrained than other approaches. The most widespread 370 event attribution procedure relies on prescribed SSTs where an estimate of the anthropogenic in-371 fluence is removed (Pall et al. 2011). The latter usually involves observations to some extent, 372 leading to a climate change signal in SSTs which is more constrained than that simulated by (un-373 constrained) coupled models. This highlights the benefit of incorporating observed information in 374 our procedure – a path explored in the next section. However, a large part of the model spread 375 shown in Figure 5 cannot be explained by the use of coupled rather than atmospheric-only mod-376 els. For instance, the reported spread in  $p_F$  is almost entirely related to spread in the variance 377 of y, which also strongly contributes to the spread in RR. Therefore, our results suggest that it is 378

critical to consider a large ensemble of models, with a careful assessment of uncertainty, for event
 attribution – as for assessing many other features of climate change.

### **5.** Merging models and observations

In this section we introduce two options which can be used to combine observations and information provided by climate models, using the multi-model synthesis as a starting point. Among other possible approaches, we focus on using observations to constrain changes in x and estimate the distribution of y. Other options are briefly discussed in Section 6.

# a. Observed changes in x

Detection and attribution studies have long illustrated that observations might be used to derive 387 information on, e.g., human induced warming to date (Bindoff et al. 2013), in particular in cases 388 where the investigated variable exhibits a high signal to noise ratio (SNR, i.e. response to anthro-389 pogenic forcings with respect to the magnitude of internal variability). As the selected covariate x 390 typically exhibits high SNR, historical records of x are likely to be insightful with respect to both 391 past and future changes in x. Taking our case study as an example, in Figure 6a-b, models exhibit 392 large differences in the simulated regional warming to date (0.5 to 2°C in 2015). Observations 393 available over the same period of time suggest that the uncertainty range in the past warming is 394 in fact much smaller (Figure 7). It is thus natural to investigate which changes in x are consistent 395 with available observations. 396

In mathematical terms, real observations of covariable x, say  $\tilde{x}$ , can be written as

$$\widetilde{x}_t = x_t^{all^*} + \varepsilon_t, \tag{12}$$

<sup>398</sup> where  $x_t^{all^*}$  is the real world response to external forcings and  $\varepsilon_t$  is the contribution of internal vari-<sup>399</sup> ability, considered to be random. Using a Bayesian perspective, multi-model uncertainty on  $x^{all}$ 

(derived from the multi-model synthesis, e.g., Figure 6b) can be considered as a prior distribution 400 for  $x_t^{all^*}$ , say  $\pi(x_t^{all^*})$ . If both this prior distribution and the distribution of  $\varepsilon_t$  are known (sensible 401 assumption), then it is possible to derive the posterior distribution of  $x_{t}^{all^*}|\tilde{x}$ , using a conventional 402 Bayesian technique. This derivation is particularly easy under the assumption made in Section 4, 403 as all distributions involved (i.e.  $\pi(x_t^{all^*})$  and the distribution of  $\varepsilon$ ) are assumed to be Gaussian. 404 In fact the same technique can be employed to derive the distribution of  $\theta^* | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* \text{ is the value of } \theta^* | \tilde{x}) | \tilde{x} (\theta^* | \tilde{x}) | \tilde{x}$ 405  $\theta$  in the real world;  $\theta^*$  contains  $x^{all^*}$  but is larger). Then, this distribution (i.e. constrained by 406 observations) can be used instead of that of  $\theta^*$  (unconstrained) to derive all results, following the 407 same procedure as in Section 4. 408

Application of this procedure to summer mean temperature over Europe (i.e. our covariate 409 x) suggests that some model responses to historical forcings are inconsistent with observations 410 (Figure 7). This phenomenon can be explained as follows. Intuitively,  $x_t^{all^*}$  is the expectation of  $\tilde{x}_t$ 411 at time t, so observed values  $\tilde{x}_t$  should be distributed around  $x_t^{all^*}$ . An  $x_t^{all^*}$  is not quite plausible 412 if it lies far away from most observed values  $\tilde{x}_t$ . In Figure 7, the upper and lower bounds of 413 the multi-model distribution  $\pi(x_t^{all^*})$  fall almost outside the set of observations over the beginning 414 (before 1900) or the end (after 2000) of the observed period, suggesting some inconsistency. Using 415 observational information therefore leads to a substantial reduction of the multi-model uncertainty 416 in changes in x. This reduction is particularly clear over the historical period: the multi-model 417 5–95% confidence range of total 1850–2015 warming is [0.50°C, 2.00°C] without the use of any 418 observations (i.e. in  $\pi(x_t^{all^*})$ ), but shrinks to [0.87°C, 1.41°C] after applying the observational 419 constraint (i.e. in  $x_t^{all^*}|\tilde{x}$ ). But the spread in future warming is also substantially reduced – [3.82°C, 420 7.69°C] and [4.41°C, 6.88°C] for the corresponding 5–95% confidence ranges before and after 421 applying the observational constraint, respectively. 422

The impact on event attribution dignoses is also very clear, with a sharp reduction of uncertain-423 ties in RR or  $\delta i$  (Figure 9). The lower bound of RR is particularly affected (3.1 after accounting for 424 observations, as opposed to 1.4 without), because some model responses exhibit almost no human-425 induced warming in 2003, while observations suggest that such weak responses are unlikely. The 426 effect on  $\delta i$  is even bigger: uncertainty reduces from [+0.1°C,+2.3°C] before accounting for ob-427 servations to  $[+0.5^{\circ}C, +1.5^{\circ}C]$  after. Overall, these results suggest that taking observational in-428 formation into account is very helpful, even if done only through the covariate x, i.e. at a large 429 spatio-temporal scale. 430

## 431 *b. Observed distribution of* y

Another way of merging climate models outputs with real world observations is to estimate the 432 distribution of y, e.g., at the time of the event. Climate models exhibit all sorts of biases (e.g. biases 433 in the mean climate, biases in the variability, other biases affecting the tails of the distribution, 434 etc), which can make the simulated  $p_F$  (and, more generally, the entire probability distribution) 435 erroneous (Bellprat and Doblas-Reyes 2016). Figure 5 shows that estimates of  $p_F$  vary widely, 436 and are inconsistent among models. In many cases, even a limited observational record can be 437 sufficient to estimate  $p_F$  more accurately than using the multimodel synthesis. In practice, most 438 national weather services do rely on observations rather than climate model simulations in order 439 to estimate the return period of a specific event (and return periods in general, see e.g. Tank et al. 440 2009). 441

Here, we illustrate how observations of the investigated variable *y*, say  $\tilde{y}$ , can be used to infer  $p_F$  and, more generally, the distribution of *y* at time  $t_e$ . We assume that both changes in the covariate *x* and the non-stationary coefficients  $\gamma_1$  are known from climate models, with some uncertainty. Observations are therefore only used to estimate  $\gamma_0$ , taking into account the influence of climate change on the observational record. Note that this treatment is distinct from (and potentially more appropriate than) a common practice in which occurrence probability is estimated using observations, but ignoring their climate change component. In the proposed procedure,  $\gamma_0$ is fully determined by observations, i.e. there is no use of models' prior distribution of  $\gamma_0$ ; in this respect, the proposed treatment cannot be considerd as an observational constraint. But this is still a combination of models and observations, as models are used to estimate some parameters ( $x^{all}$ and  $\gamma_1$ ) while observations are used to estimate others ( $\gamma_0$ ).

<sup>453</sup> Under the Gaussian assumption, the parameters  $(\mu_0, \sigma_0)$  of Eq. (8) have to be estimated. Given <sup>454</sup> estimates of  $\gamma_1$  and  $x_t^{all}$ ,  $\mu_0$  can be naturally estimated by

$$\widehat{\mu}_0 = \widetilde{y}_t - \mu_1 x_t^{all},\tag{13}$$

where  $\overline{z}$  denotes the average of z,  $\widetilde{y}_t$  are the available observations of y, and  $\widetilde{y}_t$ ,  $\mu_1$  and  $x_t^{all}$  are all known. Then,  $\sigma_0$  can be estimated by

$$\widehat{\sigma}_0 = \operatorname{sd}\left(\frac{\widetilde{y}_t - \mu_1 x_t^{all} - \widehat{\mu}_0}{1 + \sigma_1 x_t^{all}}\right),\tag{14}$$

where sd is the sample standard deviation, denoting again that every term in the right hand side is known, and that  $(\tilde{y}_t - \mu_1 x_t^{all} - \hat{\mu}_0) \sim N(0, \sigma_0(1 + \sigma_1 x_t^{all}))$ . Note that these estimators  $(\hat{\mu}_0, \hat{\sigma}_0)$  do not necessarily coincide with the Maximum Likelihood Estimators, but are however quite natural and attractive for computational reasons. Uncertainty on these parameters can be assessed by extending the bootstrap procedure to  $\tilde{y}_t$  (i.e. resampling observations  $\tilde{y}_t$ , as would be done in a stationary context), and considering simultaneously uncertainty in  $\mu_1, \sigma_1$  and  $x_t^{all}$ , as derived from the multimodel synthesis.

<sup>464</sup> Our procedure is illustrated in Figure 8. As the CanESM2 model simulates a larger change  $\mu_1 x_t^{all}$ <sup>465</sup> than CNRM-CM5, the 2003 event is relatively less abnormal according to that model, resulting <sup>466</sup> in a much larger estimate of  $p_F$ . Note that changes in variance are small and do not substantially <sup>467</sup> influence the results in this particular example. Model discrepancies in estimating  $p_A$  are therefore <sup>468</sup> largely related to spread in the non-stationary term  $\mu_1 x_t^{all}$  in this approach.

<sup>469</sup> Applying this procedure to all single models and/or to the multi-model synthesis leads to much <sup>470</sup> reduced uncertainties in the estimate of  $p_F$ , which might be attractive for several purposes (Figure <sup>471</sup> 9). This makes sense, as  $\gamma_0$  contains the key parameters of the distribution of y, and  $p_F$  is just <sup>472</sup> one feature of that distribution. Estimates of  $p_C$  are similarly improved. However, the impact on <sup>473</sup> attribution diagnoses, i.e. RR and  $\delta i$ , is very limited. In fact, the proposed procedure refines <sup>474</sup> the estimation of the y-distribution, but does not affect the estimation of human influence, and so <sup>475</sup> coefficients measuring that influence are only marginally impacted.

# 476 c. Applying the two constraints together

The two constraints presented above can also be applied simultaneously. If so, observations are used to constrain changes in *x* first; then parameters  $\gamma_0$  are estimated using observations of *y*, given (*x*,  $\gamma_1$ ). Therefore, observed information is used in both *x* and  $\gamma_0$ , in addition to model information. As they combine all sources of information, results obtained in this way can be considered as the final results of the attribution procedure described in this paper (Figures 9 and 10 for the multimodel synthesis only; results obtained applying these constraints with single-model estimates of *x* and/or  $\gamma_1$  are shown in Supplementary Material).

Applying the two constraints simultaneously leads to a real narrowing of uncertainties in estimating probabilities  $p_F$  or  $p_C$  (where estimation of  $\gamma_0$  is critical), but also the standard human influence diagnoses RR and  $\delta i$  (where constraining *x* is critical), if compared to the unconstrained multi-model estimates (Figure 9). In terms of attribution diagnoses, uncertainty in RR shrinks from [1.4, 230] (multimode synthesis, no use of observations) to [4,95] (applying the two constraints). Uncertainty in  $\delta i$  is also strongly reduced, from [+0.1°C,+2.3°C] to [+0.5°C,+1.5°C] (i.e. roughly by a factor of 2). Similar findings are made for  $p_c$  and  $p_F$ . In all cases considered, applying the two constraints together reduces model spread further than using one single constraint or no observations at all.

Remarkably, time series of attribution dignoses, RR and  $\delta i$ , can still be derived after applying 493 these constraints (Figure 10). Beyond estimates of RR and  $\delta i$  in 2003, several conclusions can 494 be derived from there. First, human influence on an event like EWH03 has been significant since 495 the mid 1980's (Figure 10a,c). Second, the odds of observing an event such as EWV03 (in the 496 sense of the same magnitude) have strongly increased since 2003; they were 3 to 9 times larger in 497 2018 than in 2003 (qualitatively consistent with Christidis et al. 2015). Third, an event similar to 498 EHW03 (in the sense of the same frequency) occurring in 2100 under an RCP8.5 scenario would 499 imply a human contribution as large as  $+7.7^{\circ}C$  [+4.7, +11.1] (Figure 10c). Lastly, a very large 500 fraction of this human-induced warming is expected to take place after 2003: +6.8°C [+4, +9.8]. 501 Overall, these results suggest that our approach, in addition to covering a wide range of uncer-502 tainties through the use of a large ensemble of models, can lead to relatively constrained attribution 503 results. They also suggest that, in the particular case under consideration, the unconstrained pa-504

#### 506 6. Discussion

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<sup>507</sup> In this section we reivew several aspects of our proposed method which deserve particular at-<sup>508</sup> tention.

rameters  $\gamma_1$  do not exhibit a large spread among models.

 $_{509}$  (*i*) *Choice of the covariate x* Selecting an appropriate covariate *x* is a key step in our method. Ob- $_{510}$  viously, the choice of this covariate is at least partly subjective, and can impact the final results. In  $_{511}$  our view, using a global or regional temperature may be appropriate, as changes in many variables  $_{512}$  have been described to scale with temperature (e.g. Collins et al. 2013; Tebaldi and Arblaster

24

2014). Pattern scaling, however, works better if only the GHG forcing is playing. In practice, 513 other forcings, and anthropogenic aerosols in particular, also contributed to recent changes. As the 514 strength of the aerosols forcing varies considerably over space, using a regional temperature as a 515 covariate might better reflect the regional balance between various external forcings. In any case, 516 relying on a covariate x is a strong assumption of our method, which much be properly acknowl-517 edged. Replicating the analysis with a different covariate might be one way to explore sensitivity 518 to this choice. Incorporating a covariate uncertainty to the overall algorithm might be attractive as 519 well, but goes beyond the scope of this paper. 520

*(ii) Limitations in using non-stationary statistics* The use of non-stationary statistics is central in 521 this approach, and some limitations must be pointed out. First, a sufficiently large SNR is needed 522 in model data in order to allow fitting of the non-stationary model. The entire procedure can 523 fail if non-stationnary coefficients cannot be estimated properly. In this respect, the temperature 524 event considered in this study was an easy one. The method will have to be tested on other 525 events / variables (e.g. precipitation, wind), to determine the extent of its field of application. 526 Second, further statistical developments might improve the fit of the statistical model. In the 527 current analysis, y-data were limited to a specific space-time domain – we ignore any information 528 available outside this domain. Using further spatial (e.g. a borader region than that of the event) or 529 temporal (e.g. modelling the an entire seasonal cycle) information might be particularly attractive, 530 but would involve a sharp increase in the complexity of the statistical model and inference. 531

(*iii*) Climate model evaluation and reliability Using CMIP models, the resolution of which is
 typically limited, brings into question the model's reliability in simulating events comparable to
 the one under scrutiny – given that model biases do impact event attribution results (Bellprat and
 Doblas-Reyes 2016). The model reliability issue has sometimes been tackled through implement-

<sup>536</sup> ing model selection (e.g. King et al. 2015) – an approach which could become ineffective for
<sup>537</sup> non-temperature small-scale events. A common and more general recommendation is to use high<sup>538</sup> resolution models (National Academies of Sciences and Medicine 2016, and references therein).
<sup>539</sup> However, in both cases, limiting the analysis to a small number of models can have undesirable
<sup>540</sup> effects on the uncertainty analysis.

In our study, we did not perform any model evaluation nor selection. However, at least two options 541 can be mentioned to cope with this issue. First, our method could be easily applied to Cordex-style 542 experiments, offering the possibility of exploring the modelling uncertainty using higher-resolution 543 models. Second, bias correction techniques could be applied to model outputs before implement-544 ing the statistical analysis. Some very simple bias correction is in fact already applied in our 545 method – although not explicitly stated – through defining the event as an anomaly with respect 546 to a given reference period. In our view, using more formal bias correction techniques might 547 reconcile event attribution with the use of coarse resolution CMIP-style models. 548

(iv) Uncertainty quantification and modelling uncertainty One key outcome of our analysis is 549 that considering modelling uncertainty is critical in event attribution. Uncertainty ranges vary 550 greatly in size if derived using one model only vs a multi-model ensemble, with ranges far too 551 narrow in the former case. The technique used to build the multi-model synthesis is very simple 552 and could be improved in many ways, e.g. by using a link function for some parameters in  $\theta$ , a 553 non-Gaussian dependence structure, another paradigm than the model truth exchangeability, etc. 554 In the current form, the uncertainty derived from the multi-model synthesis is typically relatively 555 large, but it might still be necessary to check that it is consistent with observations – no such check 556 was implemented here. 557

<sup>558</sup> (*v*) *Role of observations* In the case of the EHW03, observations are found to substantially re-<sup>559</sup> duce uncertainties in RR and  $\delta i$  estimates (Section 5). However, this case might be quite unusual <sup>560</sup> because (i) a long observational record is available, and (ii) SNR is relatively large. In many other <sup>561</sup> cases, observational constraints will have much less impact on the final results. Attribution re-<sup>562</sup> sults might even be made artificially sensitive to the region where the event occurred through the <sup>563</sup> influence of the length of the historical record.

(vi) Additional observational constraints Section 5 explored two possible ways to use observations to constrain attribution results. With respect to y, observations are only used to estimate the *stationary* parameters  $\gamma_0$ . A natural extension of this work would be to constrain both  $\gamma_0$  and  $\gamma_1$ , i.e. to use observational information to constrain the magnitude of changes in y. Among other possible implementations, this could be done using a Bayesian approach, in which the mutli-model uncertainty on  $\gamma$  is used as a prior distribution. Other strategies for blending model information with observations could also be valid.

(vii) Consistency with other approaches Assessing the consistency of our results with previous 571 studies which also focused on the EWH03 event is not easy, primarily because variations in the 572 event definition can contribute to discrepancies in the results (Cattiaux and Ribes 2018). Roughly 573 speaking, our results in terms of RR lie somewhere between Stott et al. (2004) and Christidis et al. 574 (2015) – two studies which used similar methods but led to quite different results. Results in terms 575 of  $\delta i$  seems consistent with the figures in Christidis et al. (2015), although this diagnosis was not 576 given explicitly. Providing closer comparisons between our approach and other event attribution 577 methods, potentially single model results, will be of primary interest in the future. 578

(viii) Consistency with IPCC reports Several similarities between our approach and typical IPCC
 practice can be noted. Indeed, our results are based on a collection of CMIP models, and the treat-

<sup>581</sup> ment of modelling uncertainty is consistent with Collins et al. (2013). Furthermore, uncertainty <sup>582</sup> plumes describing future changes under a given emission scenario, such as shown in Figure 6h, <sup>583</sup> are qualitatively similar to typical IPCC projections. In this respect, this approach could be con-<sup>584</sup> sidered to be an adaptation of IPCC projections for a singular weather or climate event. It is also <sup>585</sup> important to note that the model information used after applying observational constraints, i.e.  $\gamma_1$ , <sup>586</sup> is very similar to that used in Collins et al. (2013, see, e.g., their Figure 12.27 for precipitation <sup>587</sup> extremes) to describe long-term changes in extremes.

#### 588 7. Conclusion

This study describes and illustrates a new statistical method for event attribution which can be 589 decomposed into three steps. First, event attribution diagnoses are derived from transient CMIP-590 style experiments using non-stationary statistics and an approriate covariate. Single model results 591 derived from this step typically exhibit large discrepancies. Second, a multi-model synthesis is 592 performed, assuming model / truth exchangeability. Evidence suggests that this synthesis might 593 represent uncertainty better than single model analyses. Third, multi-model information is com-594 bined with historical observations in order to account for all sources of information available. This 595 blending typically reduces uncertainty in the final attribution diagnoses, while providing a more 596 comprehensive description of the event and human influence on it. 597

This study illustrates that it is possible to perform event attribution using available CMIP-style simulations, although this goal might have been considered challenging at first glance. This is an important result because the use of such experiments offers several advantages. In particular, it offers the possiblity of characterizing the human influence on a singular event in a way that is consistent with long-term projections, i.e. using the same data and a similar quantification of uncertainty. The calculation of uncertainty plumes covering both the past and future also provides a new perspective on the human influence on a singular event. And, obviously, re-using available simulations could save much of computation time and efforts.

Overall, this method could facilitate communication about the human influence on a particular event, as the diagnoses it provides are, by construction, consistent with other long-term indicators of climate change. The method is also promising in that it allows a rapid analysis of events, as all input data are already available. Testing this approach on a broad range of event types and scales will be necessary before any systematic application.

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# 737 LIST OF FIGURES

738 739 740 741 742	Fig. 1.	<b>ANT and NAT influences in covariate</b> $x$ . Changes in covariate $x$ (raw data are shown as black points) are decomposed into changes related to all forcings combined (top, red), an-thropogenic forcings only (middle, green), and natural forcings only (bottom, blue). Shaded area corresponds to 5–95% confidence regions. All data are from CNRM-CM5, including all runs available from this model (10 historical, 5 RCP8.5).		38
743 744 745 746 747 748 749	Fig. 2.	<b>Fit of a non-stationnary Gaussian distribution.</b> Illustration of the non-stationnary fit for data from the CNRM-CM5 model, assuming Gaussian distribution. Black points: data $(x_t^{all}, y_t)$ , where $x_t^{all}$ has been estimated following Section a, and $y_t$ is the raw y data. Several simulations are considered, leading to several values of $y_t$ at each time t. Many points lie in the bottom-left corner, corresponding to the quasi-stationnary climate of the period before 1980. Red lines: change in the mean of $y_t$ (solid) or 5% - 95% quantiles (dashed lines) as estimated from the non-stationary fit.		39
750 751 752 753	Fig. 3.	<b>Changes in Frequency.</b> Changes in the frequency of the event, as diagnosed from the analysis of transient historical and RCP8.5 scenarios, in terms of occurrence probability in the factual world ( $p_F$ , top panel), occurrence probability in the counter-factual world ( $p_C$ , middle top), RR/FAR ( $RR = \frac{p_F}{p_C}$ , middle bottom), and RR relative to year 2003 ( $RR_{rel} = \frac{p_F(t)}{p_C}$ ) i.e. the year on which the event occurred (vertical bar). Shaded areas correspond to		
755		$p_F(t_e)$ , not the year on when the event occurred (vertical bar). Shaded areas correspond to 5%–95% confidence regions. All results are for the CNRM-CM5 model only		40
756 757 758 759 760 761 762	Fig. 4.	<b>Changes in Intensity.</b> Changes in the intensity of the event, as diagnosed from the analysis of transient historical and RCP8.5 scenarios, in terms of intensity in the factual world $(i_F, \text{top panel})$ , intensity in the counter-factual world $(i_C, \text{middle top})$ , difference between these two $(\delta i = i_F(t) - i_C(t), \text{middle bottom})$ , or difference in the factual world with respect to year 2003 ( $\delta i_{\text{rel}} = i(t) - i(t_e)$ , bottom), i.e. the year on which the event occurred (vertical bar). Shaded areas correspond to 5%–95% confidence regions. All results are for the CNRM-CM5 model only.		41
763	Fig. 5.	Diagnoses in year 2003		42
764 765 766 767 768 769 770	Fig. 6.	<b>Multi-model statistics and synthesis.</b> Results for the 23 individual CMIP5 models considered (left) are shown in terms of changes in covariate $x$ (degrees with respect to the reference year 2003, top), risk ratio (RR, middle), and $\delta i$ (bottom). The multimodel distribution estimated from this sample of models is illustrated through: the mean and 90% confidence region (i.e. confidence region of $\theta^*$ , or resulting diagnoses, using the "models are statistically indistinguishable from the truth" paradigm; center), or new realisations drawn from that distribution (which can be interpreted as virtual climate models; right).		43
771 772 773 774 775 776 777 779	Fig. 7.	<b>Observational constraint on covariate</b> <i>x</i> <b>.</b> Observation of covariate <i>x</i> (here European summer mean temperature since 1850, black points), are compared to the multi-model distribution of externally forced changes in <i>x</i> , i.e. $\pi(x_t^{all^*})$ (light pink, 5–95% confidence region, identical to Figure 6b). Uncertainty in changes in <i>x</i> decreases after applying the observational constraint, i.e. $x_t^{all^*} \tilde{x}$ (dark pink, 5–95% confidence region). Best estimates before (light brown) and after (brown) applying the observational constraint are almost indistinguishable in this case, as observations are consistent with the multi-model mean estimate. All values are temperature anomalies with respect to the 1961-1990 period		44
118		An values are competature anomanes with respect to the 1901-1990 period.	•	+

779 780 781 782 783 784 785 786	Fig. 8.	Use of corrected observations to estimate $p_F$ . Top panel: observed record $y_t$ (black line) is compared to the changes in $y$ (i.e. $\mu_1 x_t^{all}$ ) as simulated by two climate models (CNRM-CM5 and CanESM2, color lines). Temperatures are anomalies with respect to the 1961-1990 average. Other panels: Observed time-series after correction for the mean change simulated by the models, i.e. $y_t - \mu_1 x_t$ . Correction is made such that the 2003 value is unchanged. $p_F$ denotes the probability of exceeding the threshold (dotted line), as estimated from these corrected records. Uncertainty analysis and correction for changes in variance are not represented.	. 45
787 788 789 790 791 792	Fig. 9.	<b>Impact of (combined) constraints on <math>\mathbf{p}_{C}</math> (a), <math>\mathbf{p}_{F}</math> (b), <b>RR/FAR (c) and</b> <math>\delta \mathbf{i}</math> (d). All results correspond to the multi-model synthesis (Section 4). NO OBS: only model outputs (no observations) are used; results are identical to those presented in Figure 5 for the MULTI synthesis. C0: <math>\gamma_{0}</math> is estimated from observations <math>y</math> (see subsection 5.b). CX: Estimates of changes in <math>x</math> are constrained by observation <math>x</math> (see subsection 5.a). CX+CO: the two constraints are applied simultaneously.</b>	. 46
793 794 795 796 797 798	Fig. 10.	Attribution diagnoses as estimated after applying observational constraints CX and C0. Changes in frequency (RR and RR <sub>rel</sub> , left) and intensity ( $\delta i$ and $\delta i_{rel}$ , right) are used to quantify the human influence on an EHW03-like event. All results are shown as a function of time, had the event occurred at that time. The vertical bar indicates the year 2003. Results are for the multimodel synthesis only, after applying the two observational constraints CX and C0 simultaneously.	. 47



**CNRM-CM5** 

FIG. 1. **ANT and NAT influences in covariate** *x*. Changes in covariate *x* (raw data are shown as black points) are decomposed into changes related to all forcings combined (top, red), anthropogenic forcings only (middle, green), and natural forcings only (bottom, blue). Shaded area corresponds to 5–95% confidence regions. All data are from CNRM-CM5, including all runs available from this model (10 historical, 5 RCP8.5).



**CNRM-CM5** 

FIG. 2. Fit of a non-stationnary Gaussian distribution. Illustration of the non-stationnary fit for data from the CNRM-CM5 model, assuming Gaussian distribution. Black points: data  $(x_t^{all}, y_t)$ , where  $x_t^{all}$  has been estimated following Section a, and  $y_t$  is the raw y data. Several simulations are considered, leading to several values of  $y_t$  at each time t. Many points lie in the bottom-left corner, corresponding to the quasi-stationnary climate of the period before 1980. Red lines: change in the mean of  $y_t$  (solid) or 5% - 95% quantiles (dashed lines) as estimated from the non-stationary fit.



FIG. 3. Changes in Frequency. Changes in the frequency of the event, as diagnosed from the analysis of transient historical and RCP8.5 scenarios, in terms of occurrence probability in the factual world ( $p_F$ , top panel), occurrence probability in the counter-factual world ( $p_C$ , middle top), RR/FAR ( $RR = \frac{p_F}{p_C}$ , middle bottom), and RR relative to year 2003 ( $RR_{rel} = \frac{p_F(t)}{p_F(t_e)}$ ), i.e. the year on which the event occurred (vertical bar). Shaded areas correspond to 5%–95% confidence regions. All results are for the CNRM-CM5 model only.



FIG. 4. Changes in Intensity. Changes in the intensity of the event, as diagnosed from the analysis of transient historical and RCP8.5 scenarios, in terms of intenisty in the factual world ( $i_F$ , top panel), intensity in the counter-factual world ( $i_C$ , middle top), difference between these two ( $\delta i = i_F(t) - i_C(t)$ , middle bottom), or difference in the factual world with respect to year 2003 ( $\delta i_{rel} = i(t) - i(t_e)$ , bottom), i.e. the year on which the event occurred (vertical bar). Shaded areas correspond to 5%–95% confidence regions. All results are for the CNRM-CM5 model only.



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FIG. 9. Impact of (combined) constraints on  $\mathbf{p}_{c}$  (a),  $\mathbf{p}_{F}$  (b), RR/FAR (c) and  $\delta \mathbf{i}$  (d). All results correspond to the multi-model synthesis (Section 4). NO OBS: only model outputs (no observations) are used; results are identical to those presented in Figure 5 for the MULTI synthesis. C0:  $\gamma_{0}$  is estimated from observations  $\tilde{y}$  (see subsection 5.b). CX: Estimates of changes in *x* are constrained by observation  $\tilde{x}$  (see subsection 5.a). CX+C0: the two constraints are applied simultaneously.



FIG. 10. Attribution diagnoses as estimated after applying observational constraints CX and C0. Changes in frequency (RR and RR<sub>*rel*</sub>, left) and intensity ( $\delta i$  and  $\delta i_{rel}$ , right) are used to quantify the human influence on an EHW03-like event. All results are shown as a function of time, had the event occurred at that time. The vertical bar indicates the year 2003. Results are for the multimodel synthesis only, after applying the two observational constraints CX and C0 simultaneously.