

# Influence of low-frequency variability on groundwater level trends

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10

### 11 Abstract

12 Estimating groundwater level evolution is a major issue in the context of climate change. Groundwater 13 is a key resource and can even account in some countries for more than half of the water supply. 14 Groundwater trend estimates are often used for describing this evolution. However, the estimated trend 15 obviously strongly depends on available time series length, which may be caused by the existence of 16 long-term variability of groundwater resources. In this paper, using a groundwater level database in 17 Metropolitan France as an example, we address this issue by exploring how much trend estimates are 18 sensitive to low-frequency variability of groundwater levels. Database consists of relatively undisturbed 19 groundwater level time series regarding anthropogenic influence (water abstraction by either continuous 20 or periodic pumping). Frequent changes in trend direction and magnitude are detected according to time 21 series length, which can eventually lead to contradictory interpretations of the groundwater resource 22 evolution, as presented in first part of this article. To assess whether low-frequency variability - known 23 to originate from climate variability – can induce such modifications of trends, we explored in a second 24 step the multi-time scale variability of groundwater levels using a methodology based on discrete 25 wavelet transform. Most of the time series displaying changing trends depending on time series length 26 corresponded to aquifers with high-amplitude low-frequency variability of groundwater levels. Two 27 predominant low-frequency components were detected: multi-annual (~7 years) and decadal (~17 28 years). We finally examined how much those two low-frequency components may affect trend estimates 29 on the longer time period available. For this purpose, we individually removed each of both components 30 from the original times series by discrete wavelet filtering and re-estimated trends in the filtered 31 groundwater level time series. The results showed that the groundwater level trends were highly 32 sensitive to the presence of any of these low-frequency components, which may then strongly influence 33 the estimated trends either by exaggerating or mitigating them. These results emphasize that i) 34 attributing the estimated trends only to climate change would be hazardous given the large influence of 35 low-frequency variability on groundwater level trends, ii) estimation of trends in hydrological 36 projections resulting from GCM outputs in which low-frequency variability is not well represented 37 would be subject to strong uncertainty, iii) a potential change in the amplitude of internal climate 38 variability - e.g. increasing or decreasing low-frequency variability - in the next decades may lead to 39 substantial changes in groundwater level trends.

40

### 41 Keywords

Low-frequency variability; Groundwater level trends; Metropolitan France; Maximum overlap discrete
 wavelet transform

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### 45 **1. Introduction**

According to Iliopoulou and Koutsoyiannis (2020), the number of scientific publications using the word "trend" has steadily increased over the past two decades, especially in relation to hydroclimatological variables. Various scientific questions and aims can lead scientists to search for trends in hydrological processes. The assessment or forecasting of the qualitative and quantitative evolution of environmental variables – such as detecting short- to long-term increases or decreases – are part of this (Visser et al., 2009; Giuntoli et al., 2013; Sakizadeh et al., 2019; Caporali et al., 2020; Dudley et al., 2020). These questions are related to resource preservation issues in the context of global change. For instance, the European Union's Water Framework Directive is based on this philosophy: detect negative trends in
water resources (streamflow and groundwater levels) with the aim of their protection (European
Commission, 2009); deterioration of a resource can cause restrictions on freshwater withdrawals.

56

57 In the context of climate change, assessing the long-term evolution of hydrological variables and 58 associated extremes is a major issue, particularly for identifying which parts of this evolution can be 59 attributed to climate change and to anthropogenic forcing (Massei et al., 2020). For groundwater, this 60 issue is even more relevant when considering pumping; for instance, groundwater provides 65% of the 61 water supply in France (Chataigner et al., 2019). Hence, the study of long-term groundwater level 62 evolution is especially relevant for management purposes and the knowledge of groundwater resource 63 capacity. Methods for identifying linear or monotonic trends are commonly used for describing changes 64 in hydrological variables (Stahl et al., 2010; Lorenzo-Lacruz et al., 2012; Blöschl et al., 2019; Pathak 65 and Dodamani, 2019; Vicente-Serrano et al., 2019; Mohanavelu et al., 2020; Peña-Angulo et al., 2020).

66

67 Although the detection of monotonic trends is a widely used tool for quantifying evolution of 68 hydrological variables, its use may still raise questions. First, they cannot be extrapolated to other study 69 periods, and longer or shorter periods, regardless of the type of variable considered (Koutsoyiannis, 70 2006; Burn and Whitfield, 2018). For a given region, authors commonly find contradictory or varying 71 results as trends are often not estimated over the same periods, a point that is often discussed as a major 72 issue (Hannaford et al., 2013; Degefu et al., 2019). Therefore, their "non-extrapolability" makes them 73 poor predictors and unsuitable for forecasting (Iliopoulou and Koutsoyiannis, 2020). Second, trends 74 commonly reflect long-range dependence/autocorrelations, because of low-frequency variability in the 75 hydroclimatic variables of interest (Iliopoulou and Koutsoyiannis, 2020). Such variability generated by 76 large-scale atmospheric and oceanic circulation patterns is the primary source of a "misperceived" trend, 77 as short-term periods affected by a trend may actually be part of longer-term fluctuations. Multi-78 temporal trend-definition methods have been developed to highlight this dependence of trend 79 assessment on low-frequency variability (multi-annual-multidecadal) in hydroclimatic variables and to avoid trend "misperceptions" (McCabe and Wolock, 2002; Schmocker-Fackel and Naef, 2010;
Hannaford et al., 2013; Stojković et al., 2014; Peña-Angulo et al., 2020). For instance, Hannaford et al.
(2013) demonstrated that trend direction and magnitude are highly influenced by interdecadal
variability.

84

85 Given the influence of interdecadal variability, and more generally low-frequency variability, on the 86 hydrological trends, it is crucial to better understand the large-scale origin of these fluctuations and how 87 catchments can filter and modify them. In this regard, Gudmunsson et al. (2011) indicated that the low-88 frequency variability of runoff directly originates from the large-scale atmospheric circulation, while 89 the catchments properties control the proportion of variance of low-frequency variability in hydrological 90 variables. Simultaneously, a large amount of studies addressed the large-scale origins of such 91 variabilities in hydroclimatic variables (streamflow, precipitation, groundwater, temperature), using 92 climate indices and atmospheric fields (Massei et al., 2010; Boé and Habets, 2014; Dieppois et al., 2013; 93 Dieppois et al., 2016; Massei et al., 2017; Neves et al., 2019; Liesch and Wunsch, 2019).

94

95 Across the whole metropolitan France area, Fossa et al. (2021) detected ~3-yr and ~7-yr variabilities in 96 streamflow, precipitation and temperature but with fluctuating amplitudes depending on the region. At 97 a smaller regional scale, particularly in the Seine watershed, many studies previously highlighted these 98 same two low-frequency variabilities in precipitation and streamflow as well as a ~17-yr variability 99 (Massei et al., 2007; Massei et al., 2010; Fritier et al., 2012; Massei and Fournier, 2012; Dieppois et al., 100 2013; Massei et al., 2017). The North Atlantic Oscillation (NAO) was described as one significant driver 101 of such temporal signature (~7-yr and ~17-yr) in precipitation and streamflow (Massei et al., 2007; 102 Massei et al., 2010). Later, Massei et al. (2017) highlighted using a composite analysis with Sea Level 103 Pressure (SLP) that the atmospheric pattern associated to the ~7-yr variability was not exactly 104 reminiscent of the NAO, with centers of action actually shifted to the North. Similarly, the pattern 105 associated to ~17-yr variability was a spatially extended pattern across the Atlantic ocean with lower 106 SLP roughly following the Gulf Stream front. This result highlighted that atmospheric patterns associated to ~7-yr and ~17-yr variabilities are not similar and these atmospheric patterns exhibit centers
of action that are not necessarily corresponding to those of established climate indices such as the NAO.

110 Aquifers very often act as rather strong low-pass filters, leading to high-amplitude low-frequency 111 variability in groundwater levels. In other words, aquifers filter out high-frequency (short-term) 112 variations of the precipitation input more or less significantly, letting only low-frequency (longer-term) 113 variations dominate the overall variability of the groundwater level signal. Some studies also 114 investigated the role played by geological characteristics in controlling the magnitude of these 115 fluctuations in groundwater levels: thickness of superficial formations, of the vadose zone, hydraulic 116 properties of aquifers (Slimani et al., 2009; El Janyani et al., 2012; Velasco et al., 2017). In Normandy, 117 Slimani et al. (2009) and El Janyani et al. (2012) identified a significant ~7-yr variability in groundwater 118 levels of chalk aquifer consistent with many previous works that had already documented the presence 119 of both ~7-yr and ~17-yr variabilities, and their link to the NAO in northern France on precipitation 120 (Massei et al., 2007) or river flow (Massei et al., 2010, 2012, 2017). Later, the exact same multi-annual 121 and decadal fluctuations were also identified in groundwater levels in Great Britain (Rust et al., 2019) 122 and on the western European continent (Liesch and Wunsch, 2019; Neves et al., 2019).

123

124 In this article, we specifically addressed the issue of the influence of low-frequency variability on 125 groundwater level trend estimates. In metropolitan France, for instance, many changes in trend direction 126 and magnitude were observed depending on the length of time series considered, thus leading to 127 completely contradictory conclusions on groundwater level evolutions, as exposed in section 3.1. In 128 some surface hydrology studies (e.g. Hannaford et al., 2013, as mentioned previously), such 129 contradictory conclusions were related to low-frequency variability. Therefore as a second step, we 130 aimed to determine whether French aquifers concerned by these regular changes in trend direction and 131 magnitude, exhibited a significant low-frequency variability in groundwater levels. In section 3.2., we 132 thus broke down groundwater level signals using discrete wavelet transform and quantified the variance 133 percentage of total signal explained by each time scale of variability. Finally, in a third step, we 134 examined if and how low-frequency variability influenced trend estimates by filtering out each lowfrequency component from the original time series using discrete wavelet transform and re-estimating trends on filtered time series (Section 3.3.). This last point is particularly important because if the lowfrequency variability significantly influences the estimated groundwater level trends, this has several implications:

- (i) First, regarding the identification of traces of climate change in groundwater levels. Indeed,
  if the low-frequency variability in groundwater levels significantly affects trend estimates,
  it is hazardous to conclude that, for instance, a decreasing evolution of groundwater levels
  is directly the result of climate change. Indeed, such trends would then be primarily the
  result of internal climate variability instead of anthropogenic climate change.
- 144 (ii) Second, regarding future projections. Indeed, trend estimates in hydrological projections
  145 resulting from GCM outputs in which low-frequency variability is not well represented
  146 would be subject to strong uncertainty.
- 147 (iii) Third, regarding future evolutions. Indeed, a potential change in the amplitude of internal
  148 climate variability e.g. increasing or decreasing low-frequency variability in the next
  149 decades may lead to substantial changes in groundwater level trends.

150

### 151 **2. Data and methods**

- 152 2.1. Data
- 153 2.1.1. Groundwater data

154 For this study, we used 215 boreholes in continental France, with groundwater level time series being

155 little or not affected by pumping (Fig. 1). They were selected from a BRGM database on boreholes not

- 156 influenced by human activities (Baulon et al., 2020) that was constituted in three steps:
- 157 (i) a selection of boreholes with time series satisfying criteria of duration, minimum amount of
  158 data per month, maximum length of gaps;
- (ii) the crossing of pre-selected boreholes with other BRGM databases on known anthropogenic
  influences;

161	(iii) numerous visualisations of time series with the hydrogeologists responsible for piezometric
162	networks, in order to retain only non-influenced boreholes.
163	Time series of boreholes in this database were initially gathered in the ADES database that contains a
164	groundwater data (quantity and quality) across continental France ( <u>https://ades.eaufrance.fr/</u> ).
165	
166	Figure 1. Spatial distribution of the 215 little- or non-influenced groundwater boreholes in
167	continental France
168	
169	The criteria satisfied for selecting groundwater level time series in the database, and thus for the present
170	study, were:
171	• The duration of the groundwater level time series must be >30 yr for regions where monitoring
172	history is sufficiently long, and >20 yr for regions where monitoring history is shorter.
173	• The time series must contain a minimum amount of data in a month. This minimum amount
174	divided into two parts. A date of sampling-frequency change is identified in each time serie
175	and the minimum sampling frequency must be at least one datum per month before this dat
176	and three data per month after this date.
177	• The length of consecutive gaps must be $<3$ yr for time series starting after 1950 and $<10$ yr for
178	time series starting before 1950. This allows time series in the new database to preserve low
179	frequency variability in the data. Several gaps in the time series can be allowed if these criter
180	are respected, and if the number of gaps and their lengths are small.
181	Before data analysis, a visual check of the groundwater level time series served to remove or corre-
182	erroneous data. Wishing to qualify the behaviour of water tables by including annual variability, w
183	decided to work on monthly averages. Any missing months in these time series were then filled by linear
184	interpolation, before spectral analyses.
185	
186	In continental France, groundwater level time series in some regions span on a limited historical time
187	period, especially in western and southern France. Hence, we decided to focus on two different time

188 spans: 1996–2019 and 1976–2019. For all French aquifers, the analyses cover the 1996–2019 period,

ensuring a good trade-off between time series length and spatial coverage (215 time series available).
The longer period, spanning 43 years between 1976 and 2019, covered 102 time series in northern
France. These two periods are referred to as "reference periods".

192

In our study, the selected wells are representative of the various French hydrogeological contexts: alluvial, sedimentary, volcanic, and bedrock aquifers, but most wells are in sedimentary aquifers, primarily in the Paris Basin, and some in the Aquitaine Basin. Each well is attached to a hydrogeological area based on the groundwater bodies.

197

In the resulting database, the Seno–Turonian chalk aquifer of the Paris Basin is the best represented (60 boreholes), followed by Jurassic limestone aquifers in Lorraine, Berry, and Poitou on the rim of the Paris Basin (19 boreholes), and the Eocene Beauce limestones aquifer (8 boreholes). Wells in the Aquitaine Basin mainly capture the Jurassic limestone aquifer of the northern part of the Basin (7 boreholes) and multiple sedimentary hydrogeological formations in the southern part (sand, limestone: 10 boreholes). Finally, most of the wells selected in the Rhône valley monitor alluvial and fluvio-glacial formations (11 boreholes).

205

Alluvial aquifers are also well represented in the dataset, especially the Rhine/Vosges alluvium (18 boreholes) in Alsace, the Garonne alluvium in the Toulouse region (3 boreholes), and recent alluvium in the Mediterranean region (11 boreholes).

Some wells in the Central Massif are located in volcanic aquifers in various formations with different
behaviour of groundwater levels (5 boreholes). Finally, bedrock aquifers are monitored by a few selected
wells in the Armorican Massif (10 boreholes).

212

213 2.1.2. Precipitation data

Precipitation data used in this study come from the SAFRAN reanalysis (Vidal et al., 2010), which
provides daily data on an 8×8 km<sup>2</sup> mesh covering France from 1958 to 2019. In addition, based on

216 meteorological data (precipitation (P), snow, temperature, and Penman-Monteith potential 217 evapotranspiration (PET)) from the SAFRAN reanalysis, effective precipitation (EP = P - PET) data 218 were computed using a gridded water-budget model with 8 km resolution at a daily time step, relying 219 on the water-budget method of Edijatno and Michel (1989). The water-bugdet method considers that 220 in the water cycle, the soil acts as a reservoir caracterized by its water storage capacity. Edijatno and 221 Michel (1989) introduced a quadratic law to progressively empty the soil water reserves and to distribute 222 the positive difference between P and PET between EP and soil storage. In the present study, the 223 temporal resolution of both precipitation and effective precipitation was set at a monthly time step by 224 using monthly cumulated data.

225

226 2.2. Methods

227 2.2.1. Trends over multiple time series lengths

228 We first estimated groundwater level trends over multiple time series lengths. We then determined 229 whether changes in the length of time series affected trend estimates, by assessing the stability of trends 230 when comparing the direction and magnitude of trends over decreasing periods. The procedure is 231 illustrated in Fig. 2a. As explained above, we split the trend stability analysis into two reference periods, 232 1976–2019 and 1996–2019, corresponding to the best agreements between the spatial distribution of 233 wells and groundwater level time series lengths over northern aquifers (102 boreholes) and all of 234 continental France (215 boreholes), respectively. The 1996–2019 reference period provided an image 235 of the stability of groundwater level trends through whole continental France, though over a relatively 236 short period. To improve the consistency of the study, the 1976–2019 reference period was used for 237 obtaining a longer historical hindsight, but covering only northern aquifers due to the data availability. 238

Figure 2. Workflow of (a) trend stability analysis over decreasing time periods and (b) assessment of
 groundwater low-frequency influence on trend direction and magnitude. "WLF" is "water level
 fluctuation".

242

243 To complete the stability analysis, we first evaluated the magnitude of trends and their statistical 244 significance over different study periods (Fig. 2a; Step 1). Within the 1976–2019 reference period, 245 trends were estimated for all groundwater level time series over six periods: 1976–2019, 1981–2019, 246 1986-2019, 1991-2019, 1996-2019 and 2000-2019. Within the 1996-2019 reference period, 247 groundwater level trends were estimated over two study periods: 1996-2019 and 2000-2019. The 248 significance of monotonic trends was determined with a modified Mann-Kendall trend test for 249 autocorrelated data (Hamed and Ramachandra Rao, 1998). Compared to the well-known Mann-Kendall 250 trend test (Mann, 1945; Kendall et al., 1987), the modified Mann-Kendall trend test considers 251 autocorrelation by correcting probability values (p-values) after accounting for autocorrelation. The 252 threshold for statistical significance was set at 5%. As we primarily aimed at quantifying changes in 253 groundwater level trends in relation to groundwater stock variation over decreasing time periods – which 254 cannot be estimated by the significance value of the modified Mann-Kendall trend test - we developed 255 an indicator describing this phenomenon. Therefore, although the statistical significance of trends was 256 also tested in the present study, we decided to present only the afore-mentioned indicator.

257

To develop this indicator, we first assessed the magnitude of trends by estimating Sen's slope (Sen, 1968), this method was selected as it is less sensitive to outliers than linear regression. The slope is defined as the median of the set of slopes calculated between pairs of points. To evaluate the relative importance of trends, compared to the groundwater stock variation, the percentage of decrease or increase in groundwater levels compared to the maximum water level fluctuation (WLF) was calculated using the following equation:

264

Percentage of maximum WLF = 
$$\left(\frac{Sen's \ slope*duration}{Maximum \ WLF}\right) * 100 (1)$$

where maximum WLF is the difference between the highest and the lowest groundwater levels measured for a given time series. This normalisation of Sen's slope by the maximum WLF allowed comparing the magnitude of groundwater trends between aquifers with various water table behaviours and significant differences in their water stock variations.

269

The percentages of groundwater level loss/gain against maximum WLF were split into five classesaccording to their magnitude:

- Negligible trends between -1% and +1% of maximum WLF;
- Moderate upward or downward trends between +1% and +10%, or -1% and -10%, of the
   maximum WLF, respectively;
- Strong upward or downward trends between +10% and +100%, or -10% and -100%, of the
  maximum WLF, respectively.

This normalisation was applied to every well for each period analysed. The maximum WLF adopted, i.e. that of the two reference periods, remained constant from one period to the next, as it is a parameter that we used for characterising the groundwater stock variation.

280

281 For each well, the trend stability was evaluated by comparing the trend direction and belonging to the 282 above classification for all studied periods (Fig. 2a; Step 2). For a given borehole, the groundwater trend 283 can be stable or unstable in direction. We considered a trend direction "stable" if its direction was 284 constantly upward, downward, or negligible from one period to another. Conversely, a trend was 285 "unstable" when its direction fluctuated depending on the study period, or whether a trend emerged, 286 such as a negligible trend for a given period followed by an upward or downward trend for the next 287 period. Moreover, a "direction-stable" trend can be stable or unstable in magnitude; it is stable when the 288 magnitude class does not change between periods and unstable if it does change.

289

290 2.2.2. Groundwater multi-timescale variability analysis

To determine the importance of low-frequency variability in groundwater levels, we identified and extracted high- to low-frequency wavelet components by multiresolution analysis, using the maximum overlap discrete wavelet transform (MODWT) algorithm. Like the more common discrete wavelet transform (DWT) method, MODWT is an iterative filtering of time series using a series of low- and high-pass filters, producing one high-frequency component, or "wavelet detail", and one lower frequency component called "approximation" or "smooth" at each scale. The smooth component is then further decomposed into a wavelet detail and a smooth component, the latter being decomposed again until it can no longer be decomposed. The original signal can be reconstructed by summing up all the wavelet details and the last smooth. The original signal is then separated into a relatively small number of wavelet components from high to low frequencies, which together explain the total variability of the signal. For this study, the maximum decomposition level used in the MODWT was log2(N) where N is the length of the time series. The least-asymmetric (symmlet) wavelet "s20" was used in order to better capture variability at all time scales of sometimes relatively smooth groundwater level time series.

304

305 However, unlike DWT, MODWT was essentially designed to prevent phase shifts in the transform 306 coefficients at all scales by avoiding downsampling – reducing by a factor 2 the number of coefficients 307 - the signal with increasing scales. It results that the computed wavelet and scaling coefficients at each 308 scale remain aligned with the original time series; that is, the variance explained by these coefficients is 309 located where it truly lies in the time series analysed (Percival and Walden, 2000; Cornish et al., 2003; 310 Cornish et al., 2006). While not necessarily essential for signal or image processing or numerical 311 compression, this property is fundamental for physical interpretation of the wavelet details in 312 multiresolution analysis, and has already been used to that purpose in several studies such as Percival 313 and Mofjeld (1997), Massei et al. (2017) and Pérez Ciria et al. (2019).

314

The dominant frequency associated with each MODWT wavelet detail was calculated by Fourier transform of each wavelet detail. The MODWT also provides the amount of variance (or energy) explained by each wavelet detail and frequency level. The energy percentage of a given wavelet detail expresses the relative importance of this variability in the total signal variability. As a result, the energy distribution between wavelet details for each well in the database can be extracted and mapped.

320

321 Continuous global wavelet spectra were also calculated by averaging the spectral power from the 322 continuous wavelet spectra over time (Torrence and Compo, 1998). These analyses used R packages 323 wmtsa (Constantine and Percival, 2016) and biwavelet (Gouhier and Grinsted, 2012). They were 324 conducted for both reference periods: 1976–2019 and 1996–2019. 325

326 2.2.3. Influence of low-frequency variability of groundwater levels on trend direction and327 magnitude

328 The influence of groundwater low-frequency variabilities on the trend direction and magnitude was 329 estimated using the MODWT method. As described in Section 2.2.2., summing up all wavelet details 330 and the last smooth rebuilds the original signal. Based on this assessment, we first subtracted the wavelet 331 detail of interest (or component) corresponding to a specific variability from the original signal (i.e., 332 groundwater level monthly averages) (Fig. 2b; Step 1). We then calculated the Sen's slope (Section 333 2.2.1.) of the filtered signal and normalised it to the maximum WLF of the original signal (i.e., without 334 filtering) (Fig. 2b; Step 2). The interest in keeping a fixed maximum WLF to normalise Sen's slopes is 335 to assess only the influence of the removal of the component on the slope, and not to assess the influence 336 of the removal of the component combined to variance modification linked to the removal of the 337 component. Finally, we compared the magnitude and direction of the trends between the original and 338 filtered signals to assess the influence of the component on the trend of the original signal. This analysis 339 covered both reference periods: 1976–2019 and 1996–2019.

340

### 341 **3. Results**

342 3.1. Stability of trend directions and magnitudes of groundwater levels

In this section, we investigate the stability of groundwater level trends, that is, we aim at determining if trend direction and magnitude change according to the length of time series used for the trend analysis. To this end, we introduce the notions of "trend stability" (no change in direction or magnitude) and "instability" (changes in direction or magnitude) over decreasing time periods. If trend direction is stable, we consider that the length of time series has a minor influence on trend estimate, then a conclusion about groundwater level evolution may be drawn. Conversely, if it is unstable, the time series length has a significant influence on such estimate, then any conclusion regarding groundwater level evolution may not be drawn. The trend-stability maps for the reference periods (1976–2019 and 1996–
2019) used to verify this hypothesis, are shown on Figure 3.

352

353 Figure 3. Trend-stability maps from the two reference periods (a) 1976–2019 to 2000–2019 and (b) 354 1996–2019 to 2000–2019. These maps show for a given reference period to what extent groundwater 355 level trends are susceptible to changes of direction and magnitude according to the time series length. 356 If the change of time series length does not affect trend direction (stable trend in direction), a triangle 357 or a square is drawn for the borehole. If the change of time series length affects trend direction 358 (unstable trend in direction), a diamond or a crossed-out circle is drawn according the type of trend 359 instability. Finally, if the change of time series length does not affect trend magnitude (stable trend in 360 magnitude), a dot is added in the symbol. 361

362 From the 1996–2019 reference period, some hydrogeological formations show an instability in trend 363 direction (positive and negative trend; Fig. 3b). These instabilities in trend direction are represented on 364 maps either with a diamond in case of change of sign from a period to another period (alterning positive 365 and negative trend) or a crossed-out circle in case of emerging trend (insignificant trend and positive or 366 negative trend). These entities are the Eocene Beauce limestones, the Seno-Turonian chalk of Artois-367 Picardy (Fig. 4; Beauval), and the Jurassic limestones from Sarthe to Bessin. For these entities, no 368 conclusions regarding the evolution of groundwater levels can be drawn, given the reccurrent change in 369 trend direction according to the length of time series taken into account for the trend analysis.

370

371 *Figure 4.* Example of trends over multiple time series lengths (1996–2019 and 2000–2019) on

- 372 monthly groundwater levels at Beauval (Seno-Turonian chalk of Artois-Picardy), Goupillières (Seno-
- 373 Turonian chalk of Normandy/Picardy) and Penol (fluvio-glacial formations in Rhône valley).

374

375 Conversely, the Seno–Turonian chalk of Normandy/Picardy (Fig. 4; Goupillières), the Jurassic
376 limestones of Poitou and Berry, the fluvio-glacial formations of the Rhône valley (Fig. 4; Penol), the
377 Brittany bedrock, Champagne and Bourgogne chalk exhibit stable trend directions (Fig. 3b). For these

entities, conclusions regarding groundwater level evolution may be drawn: they are still downwardregardless the study period.

380

381 However, if the analysis is conducted over longer periods for hydrogeological entities of northern France 382 (particularly for the Normandy/Picardy, Champagne and Bourgogne chalk), changes in trend direction 383 or a trend emergence can be detected when changing the time series length (Fig. 3a). Consequently, 384 conclusions regarding the groundwater level evolution drawn for the 1996–2019 reference period are 385 no longer valid for the 1976–2019 reference period since instabilities in trend direction are detected. 386 Naturally, boreholes with trend direction instability between 1996–2019 and 2000–2019 periods are also 387 subject to this instability over longer periods. Overall, the result is not homogeneous within the same 388 hydrogeological unit as we can detect both boreholes with stable and unstable trend directions.

389

Most boreholes with stable (upward or downward) trend directions from the shorter reference period (1996–2019) are also stable in magnitude, meaning that the importance of slope in relation to groundwater level amplitude does not change class (Fig. 3b – dot in the symbol). This is the same for the longer reference period (1976–2019) in the western Seno-Turonian chalk of Normandy and the Lutetian/Ypresian sands of the Paris Basin (Fig. 3a).

395

Overall, when stable trend directions are detected, from the reference period 1976–2019 for northern France and 1996–2019 for the other regions of France, and that conclusions on groundwater level evolutions can be drawn, the levels are in the majority decreasing (Fig. 3). The existence of unstable trend directions raises the following question: are there low-frequency variabilities in groundwater levels that could induce these changes in trend directions and thus influence the trend estimates? Consequently, next section aims to identify the existence and significance of low-frequency variability in groundwater level signals.

403

# 404 3.2. Groundwater level fluctuations across multiple timescales: significance and spatial 405 distribution over France

406 In this section, we assess the existence, significance and spatial distribution of low-frequency variability 407 in groundwater level signals over France. We aim at determining if the unstable trend directions 408 previously identified, could be potentially induced by the existence of low-frequency variability in 409 groundwater level signals.

410

411 The energy percentage (i.e., the proportion of the total variance) at each timescale of variability can be 412 extracted via MODWT and mapped for each groundwater time series. Figure 5 shows the spatial 413 distribution of the energy contained in each spectral component, as a function of the hydrogeological 414 entity. Multi-annual (5–12 yr) and decadal (12–24 yr) variabilities dominate over much of the Paris 415 Basin (from Beauce limestones to the Seno-Turonian chalk farther north). Elsewhere, low-frequency 416 variability can also prevail over a short period (1996–2019), such as in the fluvio-glacial formations of 417 the Rhône basin, the Jurassic limestones of Poitou, and the alluvial formations of the Garonne River. 418 Increasing the length of the studied period (1976–2019) highlights the prevalence of decadal variability 419 (12–24 yr) in groundwater levels in the Beauce limestones and in the southern Seno–Turonian chalk of 420 Normandy. This decadal variability also occurs in significant proportions farther north in the Seno-421 Turonian chalk of Normandy, but there its proportion is rather similar to that of the multi-annual 422 variability (5–12 yr). These observations highlight the inertial nature of water tables in Normandy chalk 423 and Beauce limestones aquifers (Fig. 6a and 6b) due to their highly capacitive nature, particularly in 424 plateau areas (Roux, 2006). In these hydrogeological units, groundwater levels depend essentially on 425 recharge from past winters. They are particularly sensitive to a succession of dry or wet winters, due to 426 the memory effect linked to the regulation power of the water table. Regeneration of the water table 427 stock spans several successive years with excess winter recharges.

428

- 429 Figure 5. Proportion of the total variance explained by each timescale of variability (energy
  430 associated to each timescale, expressed as the percentage of total energy of each groundwater time
  431 series).
  432
  433 Figure 6. Examples of groundwater level time series representative of each major water tables
- 434

### behaviour.

435

436 Although these low-frequency variabilities (multi-annual and decadal) are substantial components of 437 the total groundwater variability in the Seno-Turonian chalk of the Artois-Picardy region, the annual 438 variability explains a larger part of the total groundwater variability than in Normandy and Picardy (Fig. 439 5). The groundwater levels on the borders of the Seno-Turonian chalk (Champagne and Bourgogne) 440 also display this type of variability, but here the annual variability dominates. Jurassic limestones on the 441 edge of the Paris Basin from the Lorraine region to the Berry region also show this predominant annual 442 variability with only a small part of the total variability explained by multi-annual and decadal 443 variabilities. Overall, the water tables in these hydrogeological units show a combined behaviour: 444 variously significant multi-annual to decadal variability is superimposed by prominent annual variability 445 (Fig. 6c and 6d). In these aquifers, the annual variability is all the more important as their storage 446 capacity decreases, with increasing fracturing, permeability, and proximity to the outlet (Roux, 2006). 447 Here, groundwater levels strongly depend on infiltrated rainfall during the previous winter, while having 448 a memory effect linked to the regulation power of water table.

449

Annual variability generally becomes predominant in compact highly fractured and low capacitive
sedimentary aquifers (Roux, 2006), such as the fissured Jurassic limestones of the northern Aquitaine
Basin or in fractured bedrock of Brittany (Fig. 5b and 6e). In such settings, groundwater levels rapidly
rise in response to winter rainfall, but drop as rapidly as soon as water input stops.

454

455 No typical pattern in the energy distribution is noticeable for alluvial aquifers in France, and the 456 dominance of one variability compared to another strongly depends upon the local geological and 457 hydrological context (Fig. 5). Boreholes monitoring alluvial formations commonly also monitor the
458 underlying water body in the absence of an impermeable layer. Consequently, the borehole captures the
459 behaviours exhibited by both groundwater bodies. Hence, water tables in alluvial formations can exhibit
460 either an annual, multi-annual, or combined behaviour.

461

462 Hydrogeological entities previously described as susceptible to trend direction instabilities, are 463 essentially entities for which the water tables display inertial or combined behaviour, which means that 464 the existence of a low-frequency variability in groundwater levels and in significant proportions could 465 be partly responsible for these instabilities (Fig. 3 and 5). These entities are: the Normandy/Picardy 466 chalk, the Artois-Picardy chalk, the Bourgogne and Champagne chalk, the Beauce limestones, and the 467 southern Jurassic limestones from Sarthe to Bessin.

468

469 The superposition of all the global wavelet spectra calculated for each groundwater level time series 470 gives us a synthetic view of the predominant variabilities in groundwater levels of French aquifers (Fig. 471 7). The three preeminent variabilities in monthly groundwater levels are: ~1 yr, 5–8 yr (~7-yr), and >12 472 yr (~17-yr). The ~7-yr and ~17-yr variabilities show larger spectral powers and carry the largest part of 473 the low-frequency variability in monthly groundwater levels. Such characteristic variabilities are known 474 to be induced by large-scale climatic circulation, including the NAO, and was earlier observed in 475 Normandy groundwater levels by Slimani et al. (2009) and El Janvani et al. (2012), and in streamflow 476 of the Seine River (Massei et al., 2010). Later, studies highlighted these variabilities in groundwater 477 levels in other countries (Rust et al., 2019; Liesch and Wunsch, 2019; Neves et al., 2019).

478

479 Figure 7. Global wavelet spectra of (a) 102 monthly groundwater levels over 1976–2019, covering
480 northern France and (b) 215 monthly groundwater levels over 1996–2019, covering all of France.
481 Leading variabilities are highlighted.

482

483 Since the low-frequency variabilities significantly explain groundwater level variability, the next section
484 seeks to determine if, how and to what extent they influence the estimated trends on the reference

485 periods. As the ~7-yr and ~17-yr variabilities appear to be the predominant low frequencies in 486 groundwater level signals, hereafter, we provide details on the influence of these two variabilities on 487 groundwater level trends.

488

489 3.3. Influence of groundwater level low-frequency variability on trend direction and490 magnitude

- 491 In this section, we aim at determining the influence of groundwater multi-annual (~7-yr) and decadal 492 (~17-yr) variabilities on the estimated trends. In other words, we want to determine whether these low-493 frequency variabilities affect trend estimates, and if so, whether they aggravate or mitigate the estimated 494 trends on the reference periods. To this end, we individually removed the detected low-frequency 495 components corresponding to multi-annual and decadal variabilities and recomputed the trends for the 496 resulting filtered groundwater level signals, to assess the effect of such low-frequency components on 497 trend magnitude and direction. Low-frequency components to be filtered were chosen based on global 498 wavelet spectra (Fig. 7). For the 1996–2019 reference period, only the ~7-yr component was filtered 499 from monthly groundwater levels, while for the 1976–2019 reference period, both ~7-yr and ~17-yr 500 components were individually filtered (Fig. 8 and 9).
- 501
- 502 Figure 8. Comparison of groundwater trend magnitude between monthly groundwater levels and ~7503 yr filtered groundwater levels over 1996–2019.
- 504
- Figure 9. Comparison of groundwater trend magnitude between monthly groundwater levels, ~7-yr
   filtered groundwater levels, and ~17-yr filtered groundwater levels over 1976–2019. The legend of
   hydrogeological entities can be found on Fig. 8.
- 508

509 Figures 8 and 9 show the magnitude of the trend (Sen's slope/maximum WLF ratio) of each groundwater 510 time series analysed. Monthly groundwater levels are in red, the ~7-yr filtered monthly groundwater 511 levels in grey, and the ~17-yr filtered groundwater levels in blue (only for the 1976–2019 period). Both figures show the impact of removing a given variability (~7-yr or ~17-yr) on the trend, compared to the unfiltered groundwater levels; they also show the influence of a given low-frequency variability on unfiltered groundwater level trends by considering the sign of the subtraction between unfiltered (red) and filtered (grey or blue) groundwater levels. Nevertheless, quantifying the exact contribution of a given variability to unfiltered groundwater level trends is difficult because other (low- or highfrequency) variabilities can modulate this contribution.

518

519 For the shorter period (1996–2019), the effect of the ~7-yr variability on trends shows a well-established 520 spatial pattern throughout France (Fig. 8). In the North, for aquifers with inertial or combined behaviour 521 of water tables, the ~7-yr variability drives levels up. In contrast, in various southern French aquifers, 522 this variability drives groundwater levels down.

523

524 In northern France in chalk, sands, and Eocene limestones of the Paris Basin, we see an accentuation of 525 downward trends (Fig. 10b; Goupillières), a mitigation of upward trends, and reversals in direction from 526 upward to downward trends when the ~7-yr variability is filtered from monthly groundwater levels (Fig. 527 8b1). This effect of removing the ~7-yr variability means that in unfiltered original groundwater levels, 528 this variability drives groundwater levels upward. In other words, the ~7-yr variability mitigates 529 downward trends and accentuates upward trends. The Seno-Turonian chalk of Champagne is the only 530 one not displaying this phenomenon. Around the hydrogeological entities of the Paris Basin, the effect 531 of the ~7-yr variability on groundwater levels is more sporadic.

532

Figure 10. Typical patterns of low-frequency variability removal influence on groundwater level trend
estimates: (a) Analysis of the 1976–2019 period at Goupillières (Seno-Turonian chalk of Normandy

- 535 and Picardy) and Beauval (Seno-Turonian chalk of Artois-Picardy) both in northern France; (b)
- 536 Analysis of the 1996–2019 period at Goupillières (northern France) and Penol (southern France –
- 537

fluvio-glacial formations of Rhône valley).

538

539 In southern France, we see a reverse pattern from that found in the North (Fig. 8). Here, removing the 540 ~7-yr variability mitigates downward trends (Fig. 10b; Penol), or results in downward trends becoming 541 upward trends (Fig. 8b2). This pattern is observed in all southern hydrogeological units analysed, even 542 if locally the removal of the ~7-yr variability may have no effect on the trends. This "non-effect" could 543 be caused either by the fact that the ~7-yr variability does not, or weakly explain, the variability of 544 monthly groundwater levels, or because this variability does not contribute to the trend at all. Overall, 545 the ~7-yr variability drives groundwater levels down in most southern hydrogeological entities. In other 546 words, the ~7-yr variability aggravates downward trends.

547

A transitional section between northern and southern patterns can be seen in the Jurassic limestones of Berry (Fig. 8). Here, the ~7-yr variability can drive groundwater levels upward or downward. This transition zone could be attributed to either a transitional climatic zone, or a high spatial variability in water table behaviour, related to a spatial discrepancy of aquifer properties.

552

The ~7-yr variability displays a similar pattern for the longer period (1976–2019) as for the shorter one in the Paris Basin (Fig. 9b). Removing this variability still results in accentuated downward or mitigated upward trends. The main discrepancy compared to the shorter period is due to the fact that, in many cases, removing the ~7-yr variability hardly affects the trend (Fig. 10a; Goupillières and Beauval). Hence, the ~7-yr variability either drives groundwater levels upward, so mitigates downward trends, or has no effect on the trend in the Paris Basin. The Seno–Turonian chalk of Champagne also displays this pattern, while the Upper Cretaceous chalk of Bourgogne does not.

560

The long reference period allows for a robust assessment of the influence of the ~17-yr variability on groundwater trends (Fig. 9), as it shows a consistent pattern in hydrogeological units of northern France, driving groundwater levels downward, so aggravating downward trends. The removal of this variability leads to mitigation of downward trends (Fig. 10a; Goupillières), accentuation of upward trends, or reversals in trend directions from downward to upward. The only hydrogeological unit where the ~17566 yr variability does not influence the trend is the Seno–Turonian chalk of Artois–Picardy (Fig. 10a;567 Beauval).

568

Figure 10a also shows the importance of the ~17-yr variability weakening since the late 2000s in carrying trend: the trend is largely mitigated when this variability is removed from the monthly groundwater levels at Goupillières. At Beauval, this is not the case, because the ~17-yr variability only accounts for a small part of total variability, and therefore has no influence on the trend.

573

574 The degree of influence of a specific variability on the trend can be related to two factors: (i) the 575 proportion of total groundwater variability explained by this variability and (ii) the length of the time 576 series. The greatest influence on trends of removing a specific variability occurs when it accounts for a 577 large part of the total groundwater variability. This phenomenon is particularly remarkable in inertial 578 formations. For instance, removing the ~7-yr variability over the 1996–2019 period strongly affects 579 groundwater level trends in Beauce limestones, Seno-Turonian chalk, and fluvio-glacial formations in 580 the Rhône valley (Fig. 8). As seen earlier, the ~7-yr variability explains much of the total groundwater 581 variability in these units over the 1996–2019 period (Fig. 5b).

582

Similarly, removing the ~17-yr variability over the 1976–2019 period strongly affects groundwater level trends in Beauce limestones and southern Seno–Turonian chalk of Normandy (south of the Seine River), while this influence weakens farther north until it no longer affects trends in the Seno–Turonian chalk of Artois–Picardy (Fig. 9). This weakening pattern corresponds to a decrease in the significance of the ~17-yr variability in monthly groundwater variability from the Beauce limestones to the Seno–Turonian chalk of the Artois–Picardy basin farther north (Fig. 5a).

589

590 In addition to the explanatory variance, the other major factor that affects the importance of a given 591 variability removal on trends magnitude and direction is the length of the time series. Thus, removing 592 the ~7-yr variability over a long period (1976–2019) has less influence on trends than over a shorter 593 period (1996–2019). We see an example of this in the northern part of the Seine River, in the Seno– Turonian chalk of Normandy. During the 1976–2019 period, the ~7-yr variability still explains half of
the groundwater level variability (Fig. 5a), but its removal from groundwater levels hardly affects trends
(Fig. 9).

597

### 598 4. Discussion

599 In this section, we discuss the different items addressed in the section 3. First, we discuss how the length 600 of groundwater time series can influence trend estimation and thus conclusions regarding groundwater 601 level evolution. We also discuss to what extent it may be related to the presence of low-frequency 602 variability in groundwater signals, and to what extent the length of groundwater time series is a key 603 parameter to determine the trend origin. By trend origin, we refer to the physical phenomenon that leads 604 to the groundwater level trend. Second, we discuss the presence of low-frequency variability in 605 groundwater levels and the relationship with aquifer and catchments properties. Finally, we discuss the 606 influence of multi-annual and decadal variabilities on groundwater trends and compare these results to 607 those obtained for (effective) precipitation with the aim to determine whether these influences originate 608 from precipitation or whether catchment and aquifer properties disrupt these influences. Furthermore, 609 we develop the implications of such results on the interpretation of estimated groundwater level trends 610 as well as on future evolutions and projections of groundwater levels.

611

4.1. Importance of time series length on trend estimates and to discuss the origin ofgroundwater trends

A few studies have previously examined the influence of time series length on the magnitude and statistical significance of hydroclimatic variable trends. It emerged that the shorter the study period, the greater its magnitude and statistical significance, which appeared to be directly linked to low-frequency variability (Hannaford et al., 2013; Peña-Angulo et al., 2020). The low-frequency variability also interferes in the statistical test results with high magnitude trends that may be statistically insignificant but may actually have important implications for water resources (Morin, 2011; Fatichi et al., 2015a). The main method for mitigating the effect of multi-annual and multidecadal variabilities on trends is to lengthen the study period as much as possible (Peña-Angulo et al., 2020). However, the main limitation to lengthen the study period comes from the existence of historical data. In our case, the French piezometric network is relatively young, which constrains trend studies to be realised on short periods. Therefore, as much studies (Burn et al., 2012), our trend study is conducted using temporal windows that provide the best compromise between time series length and the spatial coverage of *in situ* stations.

627 We showed that some aquifers exhibiting inertial or combined behaviour of water tables are particularly 628 susceptible to trend direction instabilities (alternatively upward and downward) when the length of 629 groundwater time series is modified. It is therefore difficult to draw a conclusion on the groundwater 630 level evolution. Shifting trend directions are not specifically inherent to groundwater levels but can also 631 be observed in streamflow and precipitation (Hannaford et al., 2013; Stojković et al., 2014; Espinosa 632 and Portela, 2020; Peña-Angulo et al., 2020). Such trends should be interpreted with great care, as they 633 may actually correspond to the presence of low-frequency variability, and do not represent a physically 634 meaningful trend behaviour, i.e., a change in the behaviour of the analyzed phenomenon that may 635 eventually lead to a new (yet unknown) state, for instance as a consequence of anthropogenic climate 636 change or changes in land use.

637

638 However, the existence of significant low-frequency variability in groundwater levels does not 639 necessarily induce trend direction instabilities, as it was observed for some aquifers exhibiting water 640 tables with inertial or combined behaviour. In such case with still upward or downward trends regardless 641 the time series length, conclusions about groundwater level evolution may be drawn. Nevertheless, 642 observing still upward or downward trends does not allow us to deduce the origin of the trend. For 643 instance, the detected decreasing trends may be induced either by (i) the anthropogenic climate change 644 resulting in a decrease in groundwater recharge, (ii) the internal climate variability (developed in 645 subsequent paragraphs), or (iii) anthropogenic impacts (e.g., groundwater pumping, changes in land 646 cover that may generate a decrease in groundwater recharge).

647

648 Internal climate variability (i.e. the low-frequency variability) may lead to stable trend directions in 649 different ways according our observations (not exhaustive). First, since low-frequency variability 650 displays an aperiodic behaviour with regular amplitude-modifications, consequently trends may be 651 largely guided by these amplitude-modifications of low-frequency that may lead to a trend direction still 652 upward or downward regardless the length of time series considered (developed in Section 4.3.). Second, 653 trends detected over relatively short periods may actually be only sections of slower fluctuations. 654 Consequently, the trend direction remains upward or downward regardless the time series length 655 considered, since the available length of groundwater level time series is still too short to grasp certain 656 low-frequency timescales as fluctuations, but they are grasped to be trends. So, these trends which over 657 short study periods, without caution, would be imputed easily to climate change may actually only be 658 sections of slower fluctuation (from internal climate variability) that cannot be evidenced by the length 659 of the study period. Because large-scale atmospheric and oceanic fluctuations are expressed over a wide 660 range of timescales, any groundwater trend could be the result of a slower fluctuation (Rossi et al., 661 2011). For instance, the Atlantic Multidecadal Oscillation (AMO) oscillates on ~60-yr timescales (Kerr, 662 2000; Enfield et al., 2001). As mentioned earlier, the age of French piezometric networks does not, in 663 most cases, allow us to grasp such a low-frequency timescale as a fluctuation in groundwater levels, but 664 it can be grasped to be trend. To overcome these drawbacks, some studies have used the Ensemble 665 Empirical Mode Decomposition (EEMD) method to filter out climate variability in precipitation, 666 streamflow, or meteorological drought signals and detect non-linear trends (Massei and Fournier, 2012; 667 Sang et al., 2014; Guo et al., 2016; Song et al., 2020). For instance, Massei and Fournier (2012) 668 concluded that the non-linear trend in the daily Seine River flow could be related to a larger scale NAO 669 fluctuation, indicating the reversibility of the phenomenon. Therefore, this highlights the complexity to 670 define whether the trends in hydroclimate variables can be related to climate change or are simply a 671 portion of some low-frequency fluctuations of large-scale atmospheric or oceanic circulation.

672

Without considering the anthropogenic impacts (which data are often poorly referenced), the most limiting factor for distinguishing a climate change origin of the trend from an internal climate variability origin (in particular from segments of low-frequency fluctuations that may appear as short-term trends) remains the availability of groundwater level data. Studies on groundwater level reconstruction might
overcome this constraint via, for instance, deep learning approaches or tree-ring-based reconstructions
(Vu et al., 2020; Tegel et al., 2020). However, disentangling climate change and large-scale climate
natural variability would still remain difficult, even with longer time series data, as anthropogenic
forcing may have already impacted climate variability (Dong et al., 2011; Caesar et al., 2018).

681

Disentangling the determinism of trends in terms of internal climate variability or climate change lies behind the scope of the present study. It is rather dedicated to assess how low-frequency variability can affect trend estimations. Owing to the database used, the trends possibly detected here cannot result from groundwater abstraction by pumping. However, as this database does not consider changes in land cover, some trends in groundwater levels could then result from such influence involving recharge modifications for instance.

688

689 4.2. Catchment and aquifer properties and their impact on variability time scales of690 groundwater levels

The analysis of the spatial distribution of multi-timescale variability revealed the predominance of ~1yr, ~7-yr, and ~17-yr variabilities in groundwater levels throughout Metropolitan France. The ~1-yr variability can be explained by the hydrological cycle (winter recharge and summer recession), while the ~7-yr and ~17-yr variabilities originate from climatic/oceanic large-scale variability as already demonstrated by Massei et al. (2010), Massei and Fournier (2012), El Janyani et al. (2012) or more recently Rust et al. (2019).

697

The present study showed that the significance of the low-frequency variability in groundwater levels is highly variable between French hydrogeological entities. The low-frequency variability can be either predominant in the total variance of groundwater levels or weakly depicted. These discrepancies are primarily dependent on intrinsic catchment and aquifer properties such as the permeability and thickness of the unsaturated zone, the hydrodynamic properties (transmissivity and storage coefficient), the aquifer geometry, the connection with neighbouring aquifers and river system (El Janyani et al., 2012;
Rust et al., 2018).

705

Aquifers constituted of rocks with low matrix porosity and highly fracturated such as limestones and bedrock would tend to exhibit groundwater levels dominated by an annual variability and a weak lowfrequency variability due to a high diffusivity. Conversely, aquifers with high storage capacity and thickness, low transmissivity, and significant thickness of superficial formations such as chalk aquifers tend to display groundwater levels dominated by multi-annual to decadal variabilities (Slimani et al., 2009; El Janyani et al., 2012). The exact same behaviour was also recently highlighted by Rust et al. (2019) in chalk aquifers of Great Britain.

713

714 However, the location in the regional geomorphology (valley, plateau) and hydraulic gradient would 715 exert a strong control on the significance of multi-annual and decadal variabilities in groundwater levels 716 (El Janyani et al., 2012), with high-amplitude low-frequency variations for downgradient piezometers. 717 On the contrary, piezometers with lower amplitudes of low-frequency variations and high amplitudes 718 of annual variations would be generally found at upgradient locations and then not associated to the 719 drainage of large areas of subterranean watersheds. Such boreholes would then also be located on 720 plateau areas, where superficial formations and unsaturated zone are thinner (Slimani et al., 2009). It 721 then turns out that the geomorphological context and properties such as the presence of superficial 722 formations, aquifer thickness and transmissivity, but also the location within the hydraulic gradient are 723 determinant explanatory factors.

724

Local conditions would also play a major role in defining the hydrogeological determinism of groundwater level behaviour. For instance, piezometers located downgradient would correspond to the drainage of a large volume of aquifer and would then display enhanced low-frequency behaviour, but in karst areas such boreholes are also very likely associated to highly transmissive karst zones (the socalled "output karst") that display strong and fast response to precipitation (i.e., favoring high amplitude high-frequency variations). The influence of such characteristics on the frequency behaviour of groundwater levels have been successfully put in evidence using a physics-based modeling approach in
the Seine watershed (Schuite et al., 2019).

733

On the scale of the whole Metropolitan France area, however, due to the lack of data about physical properties of aquifers and an insufficient gathering of existing data into a database, it would be hazardous to get any further into the interpretation of the impact of physical properties on the significance of lowfrequency variabilities in groundwater levels. Hence, the development of such a database gathering the physical properties of aquifers near boreholes across Metropolitan France would be useful for further investigations.

740

4.3. Influence of multi-annual and decadal variabilities on groundwater trends andcomparison with their influence on (effective) precipitation trends

743 Our analyses emphasized the need for long groundwater time series to get better insight into the 744 existence and meaning of trends regarding the presence of low-frequency variability. Extending the 745 groundwater time series period by 20 years revealed a decrease in the influence of multi-annual 746 variability (~7-yr) on trends. Thus, this component only little affected the trend. Obviously, the 747 significance of this influence also depends on the water table behaviour and thus on the relative 748 importance of multi-annual or decadal variabilities in the total variance of groundwater levels. The more 749 the considered variability (multi-annual or decadal) dominates groundwater levels, the more influence 750 it has on the trend.

751

We also noted that some trends carried by either the multi-annual or decadal variability, are caused by changes in the amplitude of the low-frequency variabilities over time. These regular changes in the variance of low-frequency variabilities have been highlighted in many precipitation and streamflow studies (Fritier et al., 2012; Dieppois et al., 2013 and 2016; Massei et al., 2010 and 2017). In the Normandy chalk, downward trends detected in groundwater levels seem to be partly related to a weakening of the low-frequency variability over time, the decadal variability appearing to be the main responsible for these downward trends. Its removal largely influenced trends (they became much smaller in magnitude), whereas that of multi-annual variability did little or not affect trend magnitude. This may also explain the stable downward trends detected in Normandy chalk and why changing the time series length has no effect on trend direction.

762

In Section 3.3., we demonstrated the significant influence of multi-annual and decadal variabilities on groundwater level trends. This large influence of such low-frequency variabilities on groundwater trends raises the following question: is this influence inherent to the aquifer systems, or does it influence trends of precipitation and effective precipitation in the same way? We thus also analysed these variables to answer this question.

768

In all hydrogeological units of the Paris Basin, the decadal variability drives groundwater levels down and thus aggravates downward trends over the 1976–2019 period (Fig. 9). Our analyses on precipitation and effective precipitation showed primarily the same influence of decadal variability on precipitation and effective precipitation trends as on groundwater levels (Fig. 11). It drives precipitation levels down, attenuating upward trends and accentuating downward trends. These consistent results indicate that this influence of decadal variability on groundwater trends is climatologically induced and is not affected by catchment and aquifer systems.

776

Figure 11. Comparison of precipitation trend magnitude between cumulated monthly precipitation,
~7-yr filtered cumulated monthly precipitation and ~17-yr filtered cumulated monthly precipitation

779

780 781

The legend of hydrogeological entities can be found on Figure 8.

over 1976–2019:

*a*) and *b*) show precipitation results, *c*) and *d*) show effective precipitation results.

782

Our study also revealed a reversal of the effect pattern of multi-annual variability on trends over the 1996–2019 period between aquifers in northern and southern France (Fig. 8). The analysis of precipitation (P) data showed that over all of France the influence of multi-annual variability on trends 786 is homogeneous: it drives precipitation levels down, attenuating upward trends and accentuating 787 downward trends (Fig. 12). Thus, the influence of multi-annual variability on trends indicates a reversed 788 pattern between precipitation and groundwater levels in northern France, particularly in the Paris Basin. 789 Either potential evapotranspiration (PET) and/or aquifer properties may affect the influence of multi-790 annual variability on trends and reverse its effect. However, we observed a similar influence of multi-791 annual variability on effective precipitation (EP) trends as on groundwater trends in the Paris Basin, 792 driving effective precipitation levels up (Fig. 13). Knowing that EP is equivalent to P-PET, this result 793 suggests that PET would be responsible for this reversal pattern between precipitation and groundwater 794 levels, rather than catchment and aquifer properties.

795

Figure 12. Comparison of precipitation trend magnitude between cumulated monthly precipitation
 and ~7-yr filtered cumulated monthly precipitation over 1996–2019.

798

Figure 13. Comparison of effective precipitation trend magnitude between cumulated monthly
 effective precipitation and ~7-yr filtered cumulated monthly effective precipitation over 1996–2019.
 801

802 In southern France, over the 1996–2019 period, the influence of multi-annual variability is the same on 803 precipitation trends, effective precipitation trends and groundwater trends (Fig. 8, 12 and 13). Only the 804 Mediterranean region shows atypical results, as the multi-annual variability drives precipitation and 805 groundwater levels down, while driving effective precipitation levels up. This indicates that, first, PET 806 would affect the influence of multi-annual variability on trends by reversing the effect between 807 precipitation and effective precipitation, and second, that catchments and aquifer properties would affect 808 this influence in turn to reverse it again between effective precipitation and groundwater levels. To better 809 understand and explain this phenomenon, further investigations will be necessary at a regional scale.

810

811 Over the longer period of 1976–2019, the influence of multi-annual variability on trends of precipitation,
812 effective precipitation and groundwater levels is heterogeneous in northern France (Fig. 9 and 11). Some
813 regions (Normandy, Champagne, and Artois-Picardy) show a rather consistent influence of multi-annual

814 variability on trends, regardless of the variable (precipitation, effective precipitation, groundwater 815 levels). For these regions, the multi-annual variability primarily drives levels up (attenuating downward 816 trends or accentuating upward trends). In other regions however, such as Bessin, Beauce and Bourgogne, 817 the available data indicate different influences of multi-annual variability on precipitation, effective 818 precipitation, and groundwater level trends. We will not extend the discussion to these regions because 819 the results showed disparities at the local scale.

820

821 Our analysis provides a first insight into the influence of multi-annual and decadal variabilities in 822 groundwater levels on estimated trends. Generally, the influence of both low-frequency variabilities is 823 also similar on precipitation and effective precipitation trends. We observe multi-annual and decadal 824 variabilities that aggravate downward trends or mitigate upward trends either in groundwater, 825 precipitation and effective precipitation. It is known that low-frequency variability (originating from 826 internal climate variability) may modulate anthropogenically-driven trends, particularly those induced 827 by climate change (Kingston et al., 2020). Our result indicates that low-frequency variabilities would be 828 able to aggravate trends (i.e., amplify downward trends) that might be induced by anthropogenic climate 829 change. For regions that are already submitted to regular meteorological and hydrological droughts, this 830 result may be particularly alarming, such as for the Mediterranean region that is defined as an 831 anthropogenic climate change "hotspot" (Diffenbaugh and Giorgi, 2012; Lionello and Scarascia, 2018; 832 Drobinski et al., 2020; Tramblay et al., 2020). However, even if it is accepted that low-frequency 833 variability may accentuate, attenuate or inverse the long-term effects of climate change on hydrological 834 processes (Fatichi et al., 2014; Gu et al., 2019; Massei et al., 2020), our methodology in this article does 835 not allow us to obtain residual trends that may be only related to climate change. Indeed, we subtracted 836 individually each low-frequency variability to assess their specific influence on trends and consequently 837 there is still some low-frequency in residual time series (filtered ones) on which the trend is re-estimated. 838 Consequently, we do not estimate directly the aggravating or mitigating potential of low-frequency 839 variability on trends that would be related only to climate change.

840

841 In some areas, however, discrepancies exist between precipitation and effective precipitation, suggesting 842 the possible influence of PET that inverses the effect of multi-annual variability on trends (over 1996-843 2019) in the Paris Basin. Locally, discrepancies can appear between effective precipitation and 844 groundwater levels, such as in the Beauce area over 1976-2019 due to aquifer properties that 845 significantly filter the multi-annual variability, which then no longer affects groundwater trends. Further 846 investigations will be necessary to better understand the processes and physical properties causing the 847 reversal of the influence of low-frequency variability on trends between precipitation and groundwater 848 levels.

849

850 The large influence of low-frequency variability on estimated groundwater level trends entails several 851 implications. First regarding conclusions about traces of climate change in groundwater levels, since 852 trends may actually correspond to the presence of low-frequency variability, and then be primarily the 853 result of internal climate variability instead of anthropogenic climate change. Second regarding future 854 evolutions of groundwater levels, since a potential change in the amplitude of internal climate variability 855 (that may also be the consequence of anthropogenic climate change) - e.g. increasing or decreasing low-856 frequency variability – in the next decades may lead to substantial changes in groundwater level trends. 857 Consequently, the extrapolation of trends estimated over the historical period seems particularly 858 hazardous, due to the stochastic and unpredictable behaviour of such low-frequency fluctuations. Third 859 regarding future projections, because internal climate variability is often improperly reproduced and is 860 a major source of uncertainties in climate and hydrological projections resulting from GCM outputs 861 (Terray and Boé, 2013; Qasmi et al., 2017). Consequently, trend estimates resulting from these 862 hydrological projections (and *in fine* resulting from recharge and groundwater level projections) would 863 be subject to strong uncertainty.

864

### 865 **5. Conclusion**

866 The analysis of groundwater level trends in France showed that a number of aquifers were susceptible867 to trend direction instabilities (i.e., changes in trend direction according to the length of time series),

868 leading to contradictory conclusions about groundwater level evolutions. This led to the question of the 869 existence, importance and spatial distribution of low-frequency variability in groundwater levels of 870 French aquifers. Groundwater levels were therefore broken down by MODWT to estimate the 871 significance of low-frequency variabilities in total groundwater level variability. It turned out that most 872 of aquifers susceptible to trend direction instabilities exhibit a hydrological variability characterized by 873 a significant low-frequency variability: they are aquifers with inertial or combined behaviour of water 874 tables. Given the significant presence of multi-annual and decadal variabilities in groundwater levels, 875 we aimed to determine if, how and to what extent each of these components could affect trend estimates. 876 To this end, MODWT filtering was performed to subtract individually the multi-annual or decadal 877 variability from the entire signal, and then trends were re-estimated on the filtered groundwater level 878 time series. The results showed that the groundwater level trends were highly sensitive to the presence 879 of any of these low-frequency components, which may then strongly influence the estimated trends. 880 Such results indicate that low-frequency variability (originating from internal climate variability) is 881 capable of attenuating or accentuating groundwater level trends, including those that might be associated 882 with climate change.

883

884 In general, trend detection is widely used as a tool for assessing changes in groundwater levels. 885 Nevertheless, our study presents features that show that this tool should be used with caution, 886 particularly for studying groundwater levels with significant low-frequency variability. We observed 887 that: (i) trends are highly dependent upon the study period and time series length, and cannot be 888 extrapolated; (ii) trends are strongly influenced and guided by low-frequency variability, and (iii) trends 889 are often only segments of larger scale fluctuations resulting from large-scale atmospheric or oceanic 890 circulation. Consequently, their interpretation and attribution to a physical phenomenon, such as climate 891 change vs. climate variability, remains complex. In addition, since low-frequency variability strongly 892 guides and influences the estimated groundwater level trends, potential changes in low-frequency 893 variability – induced by changes in internal climate variability – would necessarily lead to a change in 894 the estimated trends. In particular, this means that (i) estimation of trends in hydrological projections 895 resulting from GCM outputs in which low-frequency variability is not well respresented would be subject to strong uncertainty, (ii) a potential change in internal climate variability – e.g. increasing or
decreasing low-frequency variability – in the next decades may lead to substantial changes in estimated
groundwater level trends.

899

Consequently, future works should focus on assessing the impacts of a potential change in internal
climate variability (i.e., low-frequency variability) on groundwater level trends using different scenarios
of amplitude-modifications of low-frequency variability. In addition, a sensitivity analysis of the results
of this study to decomposition method employed (e.g. wavelets, EEMD) should be conducted.

904

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906

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914

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#### Legend

· Groundwater level observation wells

#### Aquifer group

- Bedrock
  - Chalk
- Greensands
- Limestones
  - Not studied formations
- Sand
- Sandstones
- Volcanic formations
- Alluvial formations

#### (a) <u>Step 1</u> : a. Assessment of Sen's slope; b. Normalisation by maximum WLF; c. Assignment to a magnitude class





#### Step 2 : Class comparison

Well		1976- 2019	1981- 2019	1986- 2019	1991- 2019	1996- 2019	2000- 2019	Sign stability	Class stability	Well		1996- 2019	2000- 2019	Sign stability	Class stability
Xn	Class	Strong 4	Strong	Strong	Moderate	Strong	Strong	Still 🛓	Unstable	Xn	Class	Strong	Strong	Still 🍾	Stable

#### (b)





#### Legend

#### Trend magnitude stability Aquifer group

 Stable trend class Alluvial formations Trend direction stability Bedrock Still upward trend Chalk Still insignificant trend Greensands Still downward trend Limestones Change of sign Sand Emerging trend Sandstones Volcanic formations Not studied formations

#### Hydrogeological entities

A Jurassic limestones from Sarthe to Bessin B Seno-Turonian chalk of Normandy/Picardy C Seno-Turonian chalk of Artois-Picardy D Seno-Turonian chalk of Champagne F Limestones of Reauce F Upper Eccene limestone of Paris Basin G Lutetian and Yoresian sands of Paris Basin H Upper Cretaceous chalk of Bourgoone Alluvial formations of Alsace J Bedrock of Brittany K Jurassic limestones of Lorraine LJurassic limestones of Côte-des-Bars M Jurassic limestones of Berry N Jurassic limestones of Poitou O Fractured Jurassic limestones of northern Aquitaine Basin P Plio-Quaternary sands of Aquitaine Basin Q Various calcareous formations of Aquitaine Basin R Volcanic formations of Central Massif S Tripssic sandstones and limestones of Lorraine T Fluvio-glacial formations of Rhone vallev U Alluvial formations of Mediterranean region



#### Goupillieres







Energy distribution (%) Alluvial formations < 1 year 1 year 1-5 years 5-12 years 12-24 years > 24 years Volcanic formations Not studied formations Hydrogeological entities A Jurassic limestones from Ressin to Sarthe B Seno-Turonian chalk of Normandy/Picardy C Seno-Turonian chalk of Artois-Picardy D Seno-Turonian chalk of Champagne ELimestones of Beauce F Upper Eccene limestones of Paris Basin G Lutetian and Ypresian sands of Paris Basin H Upper Cretaceous chalk of Bourgoone Alluvial formations of Alsace J Bedrock of Brittany K Jurassic limestones of Lorraine Liurassic limestones of Côte-des-Bars M Jurassic limestones of Berry N Jurassic limestones of Poitou O Fractured Jurassic limestones of northern Aquitaine Basin P Plio-Quaternary sands of Aquitaine Basin Q Various calcareous formations of Aquitaine Basin R Volcanic formations of Central Massif S Triassic sandstones and limestones of Lorraine T Fluvio-glacial formations of Rhone valley U Alluvial formations of Mediterranean region V Alluvial formations of Garonne



Jurassic limestones of northern Aquitaine Basin









"7 years timescale drives downward groundwater levels







- Volcanic formations
  - Alluvial formations

#### Hydrogeological entities

- A Jurassic limestones from Sarthe to Bessin
- B Seno-Turonian chalk of Normandy/Picardy
- C Seno-Turonian chalk of Artois-Picardy Basin
- D Chalk of Champagne
- E Upper Cretaceous chalk of Bourgogne
- F Limestones of Beauce
- G Eccene limestones of Paris Basin
- H Lutetian and Ypresian sands of Paris Basin
- I Jurassic limestones of Poitou
- J Fractured Jurassic limestones of northern Aquitaine Basin
- K Upper Cretaceous limestones of Angoumois
- L Plio-Quaternary sands of Aquitaine Basin
- M Calcareous formations of Aquitaine Basin
- N Alluvial formations of Garonne
- O Volcanic formations of Central Massif
- P Fluvio-glacial formations of Rhone valley
- Q Alluvial formations of Mediterranean region







Raw groundwater levels (monthly averages) 7yrs filtered groundwater levels 17yrs filtered groundwater levels

Aquifer group Bedrock Chalk Greensands Limestones Not studied formations Sand Sand Volcanic formations Alluvial formations





(b) 1996-2019







E C

0 20 40 80 120 160



- Greensands
- Limestones
  - Not studied formations
- Sand
- Sandstones
- Volcanic formations
- Alluvial formations













#### Hydrogeological entities

- A Jurassic limestones from Sarthe to Bessin
- B Seno-Turonian chalk of Normandy/Picardy
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- D Chalk of Champagne
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- O Volcanic formations of Central Massif
- P Fluvio-glacial formations of Rhone valley
- Q Alluvial formations of Mediterranean region