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2	Pathways to 1.5 and 2 °C warming based on observational and				
3	geological constraints				
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Restricting global warming to remain below agreed targets requires limiting carbon emissions, the principal driver of anthropogenic warming. However, there is significant uncertainty in projecting the amount of carbon that can be emitted, in part due to the limited number of Earth system model simulations and their discrepancies with present-day observations. Here, we demonstrate a novel approach to reduce the uncertainty of climate projections; using theory and geological evidence we generate a very large ensemble (3×10<sup>4</sup>) of projections that closely match records for nine key climate metrics, including warming and ocean heat content. Our analysis narrows the uncertainty in surface warming projections and reduces the range in equilibrium climate sensitivity. We find that a warming target of 1.5°C above the preindustrial requires the total emitted carbon from the start of year 2017 to be less than 195 to 205 PgC (in over 66% of simulations), while a warming target of 2 °C is only likely if the emitted carbon remains less than 395 to 455 PgC. At current emission rates, these warming targets are reached in 17 to 18 years and 35 to 41 years, respectively, so that there is a limited window to develop a more carbon-efficient future.

The Paris Climate Agreement¹ aspires to restrict the rise in global-mean surface temperature since preindustrial times to 2 °C or less for this century by reducing global carbon emissions, the principal driver of anthropogenic warming². However, there are large uncertainties in how much carbon may be emitted before meeting a warming target³. For example, a subset of 13 Earth system models⁴,⁵ (from the Climate Model Intercomparison Project phase 5; CMIP5) suggests that 2 °C warming may be met by cumulative carbon emissions ranging from 84 to 581 PgC from year 2017 following Representative Concentration Pathway (RCP)⁶ 8.5 (Fig. 1a; Supplementary Table 1). A large ensemble of simple climate model simulations⁵ obtain an even wider uncertainty range for the maximum permitted cumulative carbon emission to avoid 1.5 °C warming, ranging from at least 250 to 540 PgC from year 2015 in 33% of their simulations (and extending even further from less than 200 to more than 850 PgC in 66% of their simulations). Clearly, the large uncertainties in permitted future carbon budget to meet specific warming targets need to be reduced.

In our view, a significant part of the large uncertainties in how much carbon may be emitted is due to discrepancies between model simulations and historical data. CMIP5 models are powerful tools to explore warming projections, solving for the climate response to radiative forcing and providing

emergent properties, such as the equilibrium climate sensitivity. However, there are mismatches between the CMIP5 simulations and historical reconstructions; for example, model projections of surface temperature differ from historical records<sup>8-12</sup> (Figs. 1b & 2a, grey band) with an average model-data mismatch of 0.2 °C (for the time-averaged temperature anomaly from the latenineteenth century time-average and the period 1986 to 2005), and several models have too high a global ocean heat content from year 1980 onward compared with observational reconstructions 13-18 (Fig. 1c). Such discrepancies with observation-based reconstructions introduce uncertainty into 64 future warming projections, which could be biased towards either too much or too little warming.

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# Generating observationally-constrained warming projections

Here, we present a complementary approach to make 21<sup>st</sup> century projections of surface warming projections, which is designed to minimise the model-data mismatch for the historical record. We exploit our theory for how warming connects to carbon emissions 19,20 to drive an efficient Earth system model (the Warming, Acidification and Sea-level Projector<sup>21,22</sup>, Methods). Using geological evidence<sup>23</sup> for the equilibrium climate sensitivity, we produce an ensemble of climate simulations that spans the uncertainty in observational reconstructions of warming<sup>8-12</sup>, ocean heat uptake<sup>13-18</sup> and carbon fluxes<sup>2,24</sup>. Our approach is similar to the 'history matching' approach applied to statistical emulators of complex Earth system models<sup>25,26</sup>, except that here we use an efficient mechanistic Earth system model in place of a statistical emulator.

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Our theory 19,20 demonstrates how the global-mean surface temperature anomaly relative to the preindustrial at time t,  $\Delta T(t)$ , is related to cumulative carbon emissions,  $I_{em}(t)$  (in PgC), and the weighted sum<sup>27-29</sup> of radiative forcing from all forcing agents since preindustrial times,  $\Delta R_{total}^{weighted}(t)$ (in Wm<sup>-2</sup>), modified by the planetary heat uptake and the changes in ocean and terrestrial carbon inventories,

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$$\Delta T(t) = \frac{aS}{I_B} \left( 1 - \frac{\varepsilon_N N(t)}{\Delta R_{total}^{weighted}(t)} \right) \left( \frac{\Delta R_{total}^{weighted}(t)}{\Delta R_{CO2}(t)} \right) \left( I_{em}(t) + I_{Usat}(t) - \Delta I_{ter}(t) \right) , \tag{1}$$

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where  $a=5.35\pm0.27 \text{ Wm}^{-2}$  is the CO<sub>2</sub>-radiative forcing coefficient<sup>2</sup>, S (in K [Wm<sup>-2</sup>]<sup>-1</sup>) is an empirically-determined<sup>30</sup> climate sensitivity, N(t) (in Wm<sup>-2</sup>) is the planetary heat uptake and effectively represents ocean heat uptake,  $\Delta R_{CO2}(t)$  (in Wm<sup>-2</sup>) is the radiative forcing from CO<sub>2</sub>,  $\varepsilon_N$  is a non-dimensional weighting (referred to as the efficacy) for ocean heat uptake<sup>30</sup>,  $I_{Usat}$  (in PgC) is

the global ocean undersaturation of dissolved inorganic carbon<sup>19</sup> with respect to instantaneous 90 91 atmospheric CO<sub>2</sub>,  $\Delta I_{ter}$  (in PgC) is the cumulative change in residual terrestrial carbon storage since the preindustrial, and  $I_B$  (in PgC) is the preindustrial buffered carbon inventory of the global 92 atmosphere and ocean system<sup>19</sup> of around 3500 PgC. The climate sensitivity, S, is related to the 93 equilibrium climate sensitivity,  $\Delta T_{2xCO2}$ , defining the surface air temperature change for a sustained 94 95 doubling of atmospheric CO<sub>2</sub> by  $S=\Delta T_{2xCO2}/(a \ln 2)$ . In eq. (1), the efficacy of ocean heat uptake, 96  $\varepsilon_N$ , accounts for how the heat uptake N(t) may have a different impact upon  $\Delta T(t)$  than an 97 equivalent radiative forcing from CO<sub>2</sub>,  $\Delta R_{CO2}(t)$  (Ref. 30), while radiative forcing from aerosols and non-well mixed greenhouses gases may be weighted (with an efficacy,  $\varepsilon_i$ , differing from 1), 98 such that  $\Delta R_{total}^{weighted}(t) = \Delta R_{CO2}(t) + \sum \varepsilon_i \Delta R_i(t)$ , where *i* sums over all other forcing agents,  $\varepsilon_i = 1$  for 99 well mixed greenhouse gases and  $\varepsilon_i$  is referred to as  $\varepsilon_{aero}$  for aerosols. 100 101 Our efficient Earth system model<sup>21,22</sup> exploits our surface warming relationship (1) to make climate 102 simulations from the preindustrial and projections for the 21<sup>st</sup> century. The model assumes that the 103 empirical parameters a, S,  $I_B$ , and the non-dimensional weightings  $\varepsilon_N$  and  $\varepsilon_i$ , are constant with time, 104 105 and then applies these parameters within an 8-box representation of the atmosphere-oceanterrestrial system (see Ref. 21, Fig. 2 therein: Methods). The model solves, with time, for the global 106 surface temperature anomaly,  $\Delta T(t)$ , planetary heat uptake, N(t), carbon emissions,  $I_{em}(t)$ , ocean 107 carbon undersaturation,  $I_{Usat}(t)$ , and residual terrestrial carbon storage,  $\Delta I_{ter}(t)$ , for prescribed CO<sub>2</sub> 108 and radiative forcing pathways<sup>21,22</sup> (Methods, eqn. 1). 109 110 First, we use our efficient Earth system model to generate 10<sup>8</sup> simulations integrated from years 111 1765 to 2016, where each simulation has a unique set of 18 model parameter values that are varied 112 independently between the simulations (Methods; Supplementary Table 2). The prior choices of the 113 climate sensitivity, S, and resulting equilibrium climate sensitivity,  $\Delta T_{2xCO2}$ , are taken from a 114 frequency-density distribution of a geological reconstruction for the Cenozoic<sup>23</sup> (~the last 65 Ma), 115 with S ranging from 0.48 to 1.96 K (Wm<sup>-2</sup>)<sup>-1</sup> and  $\Delta T_{2xCO2}$  from 1.8 to 7.3 °C at 95% bounds (Fig. 3, 116 black full lines). This initial set of 10<sup>8</sup> simulations is then tested for consistency against 117 observations (Supplementary Table 3), using 9 observational constraints of historic warming<sup>8-12</sup>, 118 ocean heat content<sup>13-18</sup> (Supplementary Table 4) and carbon flux reconstructions<sup>2,24</sup>. Only 3×10<sup>4</sup> 119 120 simulations (0.03%) pass the full consistency test, and then form our 'realistic ensemble' of 121 simulations that are consistent with historical records (Supplementary Table 3) and within

122 uncertainty bounds for ocean heat uptake (Fig. 1c,d), surface warming (Figs. 1 and 2a, black line), 123 and ocean and terrestrial carbon uptake (Supplementary Fig. 1). 124 Second, the  $3\times10^4$  observation-consistent configurations of our efficient Earth system model are 125 integrated forward from the start of year 2017 to 2100 for atmospheric CO<sub>2</sub>, following standard 126 RCP scenarios and including forcing of non-CO<sub>2</sub> greenhouse gases and aerosols<sup>6</sup> (Methods: 127 Supplementary Table 3), while retaining the historic uncertainty in radiative forcing from different 128 129 sources (Supplementary Fig. 2). 130 131 Observationally-consistent pathways towards warming targets 132 The observation-consistent simulations reach a surface temperature anomaly of 2 °C above the late nineteenth century average between years 2040 and 2052 for RCP8.5 (Fig. 2d, 95% confidence 133 134 bands). Regarding other pathways, 2 °C warming is only slightly delayed to between years 2045 135 and 2076 for RCP4.5 (Fig. 2c), while most simulations (93%) remain under 2 °C warming by year 136 2100 for RCP2.6 (Fig. 2b). In comparison, the IPCC AR5 Earth system model ensemble suggests that 2 °C warming occurs within a much wider window between years 2026 to 2063 for RCP8.5; in 137 138 addition, 22% of the AR5 models suggest that RCP4.5 might be sufficient to remain below a 2 °C warming target through the 21st century (compared to less than 1% of simulations for our 139 observation-consistent ensemble). 140 141 142 Next, we assess the statistical likelihood of restricting surface warming to a maximum of 1.5 or 2.0 °C, in terms of the additional cumulative carbon emitted from the start of year 2017 (Fig. 4). For a 143 given future cumulative carbon emission, our ensemble projections indicate that warming is 'likely' 144 to be below a given target if at least 66% of simulations agree (adopting AR5 terminology<sup>2</sup>). 145 146 Surface warming of 1.5 °C remains likely until cumulative carbon emissions reach between 195 and 205 PgC from the start of year 2017 (Fig. 4a,b; Table 1). Surface warming of 2.0 °C or less 147 148 remains likely until the cumulative carbon emission reaches 395 to 455 PgC from the start of year 149 2017 (Fig. 4a,c; Table 1). By the time cumulative carbon emissions reach 540 PgC since year 2017, more than 75% of the projections have warming of 2.0 °C or more for both RCP8.5 and RCP4.5. 150 Assuming our current carbon emission rate<sup>24</sup>, the 1.5 °C warming target is likely to occur in 17 to 151 18 years and the 2 °C warming target is likely to be reached in 35 to 41 years. In comparison, by 152 153 only allowing observation-consistent ensemble simulations, our range for the maximum permitted 154 carbon emission for a 1.5 °C target is more restrictive than a recent large ensemble of climate

model simulations<sup>7</sup>, which instead suggested a higher possible permitted cumulative carbon 155 156 emission of at least 250 to 540 PgC from year 2015. 157 Reducing uncertainty in climate sensitivity and future warming 158 Our observationally-consistent projections of future surface temperature anomaly make different 159 underlying assumptions than are made for complex Earth system models<sup>2,5</sup>, and so the two 160 161 approaches are complementary. 162 The CMIP5-based projections<sup>2,5</sup>, based upon complex Earth system models, solve for the climate 163 response and their emergent properties include climate sensitivity<sup>31-35</sup> and the non-dimensional 164 weightings of radiative forcings<sup>27-29</sup> and heat imbalances<sup>30,36</sup>,  $\varepsilon_i$  and  $\varepsilon_N$  (eqn. 1). Inter-model 165 differences<sup>37</sup> in their projections arise from differences in their emergent equilibrium climate 166 sensitivity, and in how each model takes up heat and carbon, and non-CO<sub>2</sub> radiative forcing. 167 168 However, there are differences between the CMIP5-based projections over the historical record and 169 the observations (Fig. 1b,c). 170 171 In contrast, our projections are designed to lie within the uncertainty bounds of the historical 172 observations, including for warming and heat uptake. However, our projections require prior input 173 distributions for model parameters, including climate sensitivity and the non-dimensional efficacy 174 weightings,  $\varepsilon_I$  and  $\varepsilon_N$ , which are then held constant in time. 175 176 We now perform a set of perturbation experiments to test the robustness of our results with respect 177 to the prior distributions of model parameters in the initial 10<sup>8</sup> simulations, (Supplementary Table 5, Methods). These perturbation experiments use 6 alternative input distributions for model 178 parameters, including an alternative geological distribution<sup>23</sup> for climate sensitivity, S (Fig. 3, black 179 dotted lines), and alternative distributions for the efficacy of heat uptake,  $\varepsilon_N$ , the efficacy of aerosol 180 radiative forcing,  $\varepsilon_{\text{aero}}$ , and the uncertainty in the radiative forcing from aerosols. These perturbation 181 182 experiments support our inferences for projected warming from the default experiment (Fig. 4. compare grey and blue lines; Supplementary Table 6). Across all perturbation experiments for 183 RCP8.5, the maximum cumulative emission at which 66% of simulations remain under a warming 184 185 target of 1.5 °C only varied between 195 and 205 PgC and under a warming target of 2 °C only 186 varied between 395 and 405 PgC from the start of year 2017 (Table 1).

Within our ensemble of observation-consistent simulations, both the variation in warming projections and posterior equilibrium climate sensitivity are correlated to the simulated values of multiple historical constraints (Methods: Supplementary Fig. 4; Supplementary Table 8): warming projections are most correlated to historic simulated temperature change ( $R^2$ =0.2), but are also correlated to simulated historic ocean heat uptake ( $R^2$ =0.13); while the equilibrium climate sensitivity is most correlated to ocean heat uptake ( $R^2$ =0.3) and then historic temperature change ( $R^2$ =0.08). Thus, for the model projections to have any skill, reconstructions of both historic surface temperature and ocean heat uptake are needed (Fig. 1b,c).

Climate sensitivity is a key model parameter in determining the projected warming within our ensemble (Methods: Supplementary Table 9). An improved posterior estimate of the climate sensitivity is obtained from our two-stage process of assuming a prior estimate from geological reconstructions and then updating by the observational-consistent simulations (Fig. 3). This posterior estimate of equilibrium climate sensitivity lies between 2.0 to 4.3 °C based upon 95 % of the observation-consistent ensemble of simulations (Fig. 3, blue and grey lines; Supplementary Table 7). This posterior estimate is narrower than either of the prior distributions from geological evidence<sup>23</sup> (Fig. 3 black solid and dotted lines), and does not support the lowest values (from 1.5 to 2.0 °C) of the AR5 likely range<sup>2</sup> for equilibrium climate sensitivity of 1.5 to 4.5 °C. This narrowing of the geological estimate<sup>23</sup> for climate sensitivity (Fig. 3) is interpreted as the historical constraints revealing the part of the climate sensitivity range for the entire Cenozoic<sup>23</sup> that is applicable for the present day.

# **Implications for the Paris Agreement**

The Paris Agreement<sup>1</sup> aims to keep the global surface temperature anomaly within 2.0 °C of preindustrial, and preferably close to 1.5 °C. Our analysis, using an observation-consistent ensemble of projections from an efficient Earth system model, is consistent with the observed trend between additional warming and cumulative emissions continuing into the future (Fig. 4a), and with previous studies that identified a near-linear link between warming and cumulative emissions 38-40, 19 (Fig. 4a). Our projections suggest that a likely chance of meeting the 1.5 °C warming target requires that cumulative carbon emissions remain below 195 to 205 PgC from the start of 2017, while a 2 °C warming target requires that cumulative carbon emissions remain below 395 to 455 PgC. The 1.5 and 2 °C warming targets are reached in 17 to 18 years and in 35 to 41 years, respectively, if the carbon emission rate is assumed to remain at its present-day value. Hence,

immediate action is required to develop a carbon-neutral or carbon-negative future 41,42 or. 222 alternatively, prepare adaptation strategies for the effects of a warmer climate. 223 224 Acknowledgements 225 We acknowledge the World Climate Research Programme's Working Group on Coupled 226 Modelling, which is responsible for CMIP, and we thank the climate modelling groups (listed in 227 Supplementary Table 1 of this paper) for producing and making available their model output. For 228 CMIP the U.S. Department of Energy's Program for Climate Model Diagnosis and Intercomparison 229 provides coordinating support and led development of software infrastructure in partnership with 230 the Global Organization for Earth System Science Portals. This work was supported by UK NERC grants NE/P01495X/1 and NE/N009789/1. GLF acknowledges support from UK NERC grants NE/D00876X/2, NE/I005595/1 and NE/P011381/1. EJR acknowledges Australian Laureate 233 Fellowship FL120100050. 234 235 **Author contributions** 236 PG and RGW led the writing of the manuscript, with contributions from all co-authors. PG 237 conducted the numerical experiments, which were conceived by PG and GLF. EJR provided the geological climate sensitivity distribution. VMR analysed the CMIP5 Earth system model output. 238 AK and RGW analysed the ocean heat re-analysis records. 239 240

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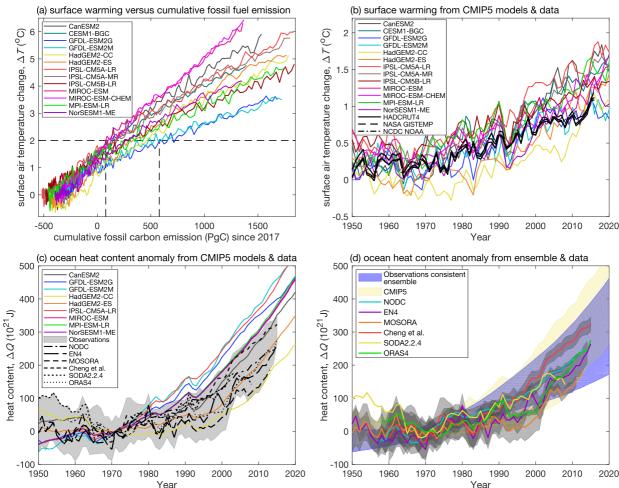
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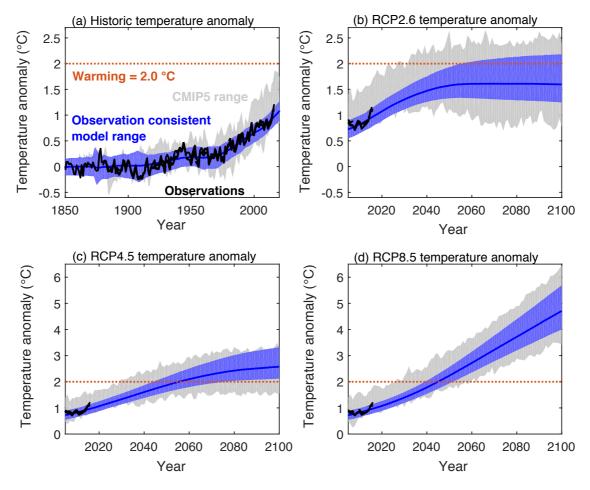
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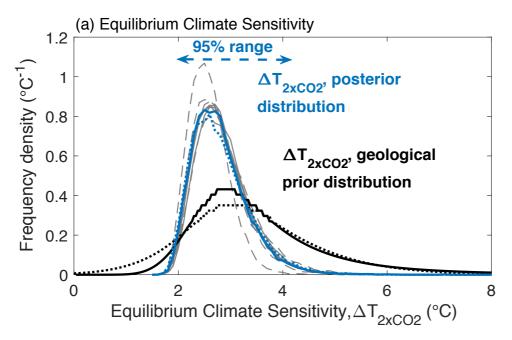
## **Figure Captions and Tables**



**Figure 1. Surface warming projections and ocean heat content anomalies.** (a) Global surface air temperature anomaly (°C) from 13 Earth system models relative to the late-nineteenth century time-average (Methods) from year 1861 to 2100 following RCP8.5 (lines) versus cumulative fossil-fuel carbon emissions (PgC) since year 2017. The grey dashed lines indicate when the projected warming exceeds 2 °C in cumulative fossil-fuel emission. (b) Global surface air temperature anomaly (°C) relative to the late nineteenth century time-average (Methods) with time from three different data-based reconstructions and 13 Earth system models from year 1950 to 2016 (observations) and to 2020 (models) following RCP8.5 (lines) (c) Historical reanalyses for global ocean heat content,  $\Delta Q$  ( $10^{21}$ J) over the full depth, relative to 1971 from available observational analyses and reanalysis products, together with 9 different CMIP5 model variants (lines). (d)  $\Delta Q$  ( $10^{21}$ J) over the full depth, relative to 1971 for 9 different CMIP5 Earth system models (yellow shading) and the observation-consistent ensemble of our conceptual Earth system model simulations (blue shaded) with projections up to year 2020; note  $\Delta Q$  for NODC and Cheng et al. are for 0-2000 m depth while others are full-depth. The grey shaded areas show the uncertainty for the heat content anomalies.



**Figure 2.** Global mean surface temperature anomaly over time from observations and model simulations. The temperature anomaly relative to the late nineteenth century time-average for three observational records (black lines as in Fig. 1b), the range of selected CMIP5 Earth system models (grey shaded area) and the observation-consistent ensemble from our efficient Earth system model (blue shaded area is 95% range; blue line is median) from: (a) year 1861 to 2020, and year 2005 to 2100 for (b) RCP2.6, (c) RCP4.5 and (d) RCP8.5. Note that the model simulations in panel (a) employ the high-end, RCP8.5, scenario to extend to year 2020.



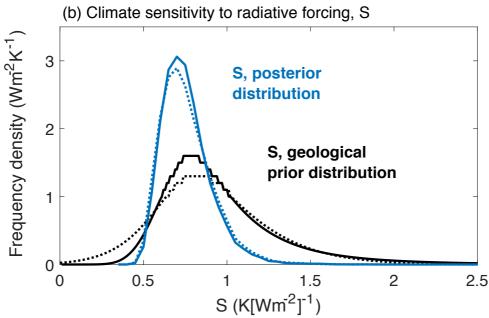
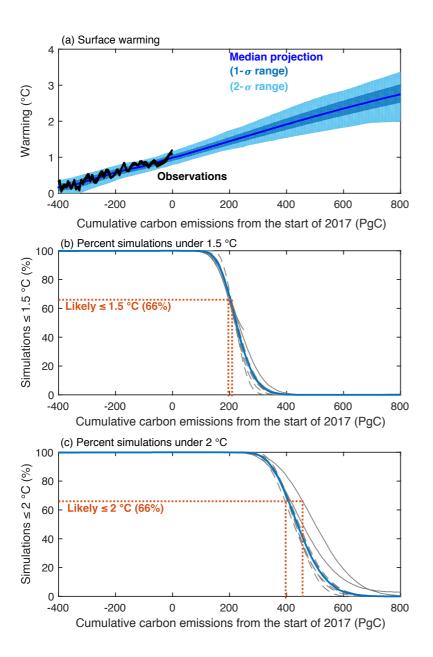


Fig. 3: Model ensemble parameter distributions for (a) equilibrium climate sensitivity and (b) climate sensitivity. Input distributions in the initial  $10^8$  efficient Earth system model simulations (black) and the final distribution in the  $10^4$  observation-consistent simulations for RCP8.5 (blue). The climate sensitivity parameter, S, where the input distribution is taken from geological evidence (black solid line) and for the final geologically and observationally-constrained ensemble (blue solid line). The different distributions are included for the alternative geological reconstruction input distribution (black dotted line) and resulting alternative observationally-constrained ensemble (blue dotted line) and the observation-constrained ensembles for the other RCP scenarios (grey solid lines) and the perturbation experiments for RCP8.5 (grey dashed lines) (Supplementary Table 5).



**Figure 4. Cumulative carbon emissions and warming projections from our observationally-consistent ensemble.** (a) Global-mean surface temperature anomaly relative to the year 1850-1900 average against cumulative carbon emitted since the start of year 2017. Shown are the observation-consistent ensemble (blue line and dark blue shaded area are the median and 66% range for the RCP8.5 standard experiment, light blue is the 95% range across all RCP scenarios for the standard experimental configuration: Methods) and observations (black lines as in Fig. 1b). For the observational reconstructions (black lines), cumulative carbon emissions prior to year 2017 are calculated from the Global Carbon Project reconstructions (Ref. 24) and warming is from the three reconstructions as in Fig. 1b. The percentage of observationally-constrained simulations that remain with warming of (b) 1.5 °C or under and (c) 2 °C or under, relative to the year 1850-1900 average against additional carbon emitted since the start of year 2017 (Solid blue line is the RCP8.5 standard experiment, grey solid lines are the standard experiments with alternative RCP scenarios, and grey dashed lines are for alternative input distribution experiments: Methods).

Experiment	Max	Max emissions	Max	Max emissions
	emissions for	for warming ≤	emissions	for warming ≤
	warming ≤	1.5 °C in 50 %	for warming	2 °C in 50 % of
	1.5 °C in	simulations	$\leq$ 2 °C in	simulations
	66 % of	(5 to 95 %)	66 % of	(5 to 95 %)
	simulations		simulations	
1. Standard	200 PgC	220 PgC	405 PgC	435 PgC
experiment		(145 to 315)		(320 to 580)
2. Perturbation	195 to 205	215 to 225 PgC	395 to 410	425 to 440 PgC
experiments for	PgC	(135 to 325)	PgC	(315 to 590)
RCP8.5				

Table 1: Cumulative emissions from year 2017 when the 1.5 and 2 °C warming targets are exceeded for the standard modelling experiment and perturbation experiments, including different choices of climate sensitivity, S,  $\varepsilon_N$ ,  $\varepsilon_{aero}$  and aerosol radiative forcing (full details in Supplementary Tables 5 and 6). All non-standard experiments follow RCP8.5.

#### 405 Methods

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## 407 The displayed CMIP5 Earth system model output

- 408 A range of Earth system CMIP5 model results are displayed in Figures 1, 2 and 4 and
- Supplementary Fig. 1, and are taken from the Earth system models in Supplementary Table 1 (Refs.
- 410 43-51). Figure 1a and Figure 4a contain all 13 Earth system models. Figure 1b, Figure 2 and Figure
- 411 4b each contain 9 of the Earth system models: CanESM2, GFDL-ESM2G, GFDL-ESM2M,
- 412 HadGEM2-CC, HadGEM2-ES, IPSL0CM5A-LR, MIROC-ESM, MPI-ESM-LR, NorESM1-ME.
- Figure 3c contains 8 of these Earth system models, excluding HadGEM2-CC.

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### The efficient Earth System Model

- 416 For our efficient Earth system model, we use the Warming Acidification and Sea level Projector
- 417 (WASP) of Refs. (21,22). This model is integrated 100-million times with alternative parameter
- 418 combinations to find simulations that agree with historic observational constraints (Supplementary
- Table 2). As configured in Refs. 21 and 22, WASP lacks stochastic behaviour in the global surface
- 420 temperature anomaly. However, the observational constraints for surface warming (Supplementary
- Table 3) represent both the underlying trends and internal stochastic variability in the climate
- system. Therefore, model simulations that accurately represent the underlying trends in historic
- surface warming but lack stochastic behaviour still may not be consistent with the observational
- 424 constraints. In order to maximise the possibility of including model simulations that both accurately
- represent the underlying trends in surface warming and agree with observations, we employ an
- 426 additional stochastic surface temperature anomaly in WASP, applied to global mean surface air
- 427 temperature, T, and global mean sea surface temperature, SST.

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- Since global temperature anomaly records are generally presented with 1-month resolution (Refs. 8-
- 430 12), we employ a monthly time-step in WASP (altered from 10-per year in Refs. 21,22). A
- 431 stochastic temperature anomaly,  $T_{stochastic}$  (in °C), is then inserted to surface air temperatures and sea
- 432 surface temperatures using a noise distribution (AR(2) noise),

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$$T_{stochastic}(t) = c_1 T_{stochastic}(t - \delta t) + c_2 T_{stochastic}(t - 2\delta t) + c_3 z_i(t),$$
 (eq. 2)

- where  $\delta t$  is the 1-month model time step,  $c_1$ ,  $c_2$  and  $c_3$  are non-dimensional tuned constants and  $z_i$  is
- a randomly assigned temperature anomaly between -1.0 and 1.0 K. The coefficients  $c_1$ ,  $c_2$  and  $c_3$  are

tuned such that the simulated monthly global surface temperature anomaly has similar amplitude and autocorrelation properties to the monthly GISTEMP record between year 1971 and 2016. This is assessed by removing the linear trend in the NASA GISTEMP (Ref. 9) monthly record from year 1971 to 2016 to reveal the autocorrelation properties and the amplitude, with the variability having a root mean square of 0.14 °C. For comparison, the first 20 simulations accepted into the standard experiment observation consistent ensemble using RCP8.5 considered from year 1971 to 2016. With the linear trends in warming removed, the 20 simulations have an average root mean square amplitude variability of 0.13 °C, with a standard deviation of 0.04 °C between simulations, when using coefficient values are tuned to  $c_1$ =0.3,  $c_2$ =0.4 and  $c_3$ =0.062. These root mean square amplitude variability values of the 20 simulations are similar to the 0.14 °C value for the GISTEMP observations, and the simulations display similar autocorrelation properties.

### Generating the observation-consistent model ensembles

A total of 10 model ensembles are constructed, each containing ~3×10<sup>4</sup> observation-consistent simulations. These 10 model ensembles comprise 4 ensembles using a standard experimental set up for each of four forcing scenarios, RCP8.5, RCP6.0, RCP4.5 and RCP2.6, and a further 6 ensembles using alternative experimental set ups all following RCP8.5 scenario.

First, an initial prior ensemble<sup>21</sup> of 10<sup>8</sup> model configurations is constructed by independently varying 18 model parameters with specified prior distributions (Supplementary Table 2 for experiment 1, and see Supplementary Table 3 for how this configuration is changed for the other experiments;). These model 18 varied model parameters represent the physical, chemical and biological properties of our efficient Earth system model. Each model configuration is then forced with historic CO<sub>2</sub> and radiative forcing followed by RCP scenarios from Ref. (6). In each of the initial 108 simulations the three raditvie forcing terms, from CO2, other Kyoto agents (comprising well mixed greenhouse gasses other than CO<sub>2</sub> and CFCs) and non-Kyoto agents (principally aerosols) respectively (see Ref. 6), are independently varied with normal distributions, such that the distributions in year 2011 approximate the uncertainty in the three radiative forcing terms as assessed in Ref. (2) (Supplementary Table 2). The radiative forcing from well-mixed greenhouse gases other than CO<sub>2</sub> and aerosols (and non-Kyoto agents) are both varied using scaling coefficients that apply over all time to each property respectively (Supplementary Fig. 2). The input distribution for the initial 10<sup>8</sup> simulations for the climate sensitivity, S, is drawn from a probability distribution for the value of S in palaeoclimates assessed from a review of geological evidence over the Cenozoic (Ref. 23), using the distribution with log-normal uncertainty (Fig. 3, black solid lines).

At the end of year 2016, each of the 10<sup>8</sup> simulations are assessed using an observational-consistency test<sup>21,22</sup> that covers 9 observational constraints for surface warming<sup>8-12, 52,53</sup>, ocean heat uptake<sup>13-18,54-57</sup> and carbon cycle fluxes<sup>2,58-60</sup> (Supplementary Table 4). A simulation passes the observation-consistency test if either all 9 simulated properties lie within the observed ranges (Supplementary Table 3), or if the total fractional sum of discrepancies from the observational ranges,  $\delta_{error}$ , is less than 0.1. The fractional sum of discrepancies term,  $\delta_{error}$ , is calculated from a summation over all observational constraints for which the simulated value lies outside the observational range (Supplementary Table 4) using,

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$$\delta_{error} = \sum \left( \frac{\left| x_i - y_i \right|}{\Delta_{yi}} - 1 \right),$$
 (eq. 3)

where  $x_i$  is the simulated model value,  $y_i$  is the mid-point of the observational constraint range,  $\Delta_{yi}$  is the observation-consistent range in the observational constraint (i.e. from the minimum to maximum value in Supplementary Table 4) and  $\delta_{error}$  is summed only over those i constraints for which  $x_i$  lies outside the observational consistent region,  $y_i \pm 0.5 \Delta_{yi}$ . This inclusion of simulations in the final posterior distribution provided  $\delta_{error} < 0.1$  (eq. 3) allows some tolerance for simulations to be considered observation-consistent, removing potential bias that might arise from applying artificially narrow observational constraints when selecting the final model ensemble.

In the standard experiment, the prior input distribution for the efficacy of heat uptake  $\varepsilon_N$  is normal, with mean and standard deviation from the distribution of 16 CMIP5 models analysed by Ref. (36) (Supplementary Table 2, Supplementary Figure 3), while the prior input distribution for efficacy of aerosol radiative forcing  $\varepsilon_{aero}$  is uniform, ranging from 0.33 to 3.0 (Supplementary Table 2, Supplementary Fig. 4). Although note that the posterior distribution of  $\varepsilon_{aero}$  sees values concentrated towards 1, while the posterior distribution of  $\varepsilon_N$  stays close to the prior input distribution from CMIP5 models (Supplementary Figure 3).

Perturbation experiments are conducted with different input parameter distributions (Supplementary Table 5). For all experiments except experiment 7, only 0.03 % of the initial ensemble simulations pass the observation-consistency test, producing a final observation-consistent ensemble of  $3\times10^4$  simulations. This observation-consistent ensemble displays good agreement with the full ranges for

all the observational quantities (Supplementary Table 4), demonstrating that the  $3\times10^4$  simulations 504 have good coverage of observational parameter space. For experiment 7, 0.08 % of the initial 505 ensemble pass the observation-consistency test, thus requiring only  $4\times10^7$  initial simulations to 506 produce  $\sim 3 \times 10^4$  observation-consistent simulations. This is because any given simulation is more 507 likely to be observation-consistent when  $\varepsilon_{aero}$ =1 (Supplementary Figure 3, notice peak value in the 508 509 posterior distribution of  $\varepsilon_{aero}$  in the standard experiment). 510 511 512 Generating the observational consistency test 513 The observational constraint ranges follow the 90 to 95% confidence for each property and where a 514 single constraint is based on multiple records, the allowable range is widened to encompass the 515 confidence ranges of each observational record. The nine observational constraints in the 516 observational consistency test are listed in Supplementary Table 3. The ocean heat uptake 517 constraints are based on the observational records in Supplementary Table 4. To generate the limits 518 of the ocean heat uptake constraints, we consider the range from the minimum to maximum of the 519 individual observation reconstructions, including the 2-sigma uncertainty (Fig. 1c,d). 520 521 The surface air-temperature constraint from years 1850-1900 to 2003-2012 is the estimated 90% 522 confidence range from AR5 (Ref. 2). The surface air-temperature constraints from years 1951-1960 523 to 2007-2016 and 1971-1980 to 2007-2016 are based on the HadCRUT4, GIST 524 EMP and NCDC records (Refs. 8-12). The 2-sigma error in the decadal temperatures from the HadCRUT4 record is estimated at  $\pm 0.05$  °C from 1950 to the present (Ref. 8), while the 2-sigma 525 526 error in the annual GISTEMP record is also estimated at  $\pm 0.05$  °C (Ref. 10). Therefore, we estimate 527 a 95% confidence range in the surface air-temperature constraints from 1951-1960 to 2007-2016 528 and from 1971-1980 to 2007-2016 by allowing an additional ±0.05 °C relative to the minimum and 529 maximum of the HadCRUT4, GISTEMP and NCDC records, noting that the HadCRUT4 and 530 GISTEMP records represent the minimum and maximum values for both constraints respectively. 531 532 The sea surface temperature constraint from years 1850-1900 to 2003-2012 is based on the average 533 of the HadSST3 (accessed from https://crudata.uea.ac.uk/cru/data/temperature/ on 2017-01-19: Ref. 534 53) and NCDC ERSST (accessed from https://www.ncdc.noaa.gov/monitoring-535 references/fag/anomalies.php on 2017-01-19: Ref. 53) records, but with  $\pm 0.06$  K uncertainty to 536 mimic the 90% confidence uncertainty in global surface air-temperatures over the same period from

AR5. The ocean and terrestrial carbon uptake constraints derive from AR5 assessments (Ref. 2).

Calculation of global surface temperature anomalies The Earth system model temperature anomalies are calculated relative to the 1861-1900 period. The observational temperature anomalies are calculated relative 1850-1900 for the HadCRUT4 record. and relative to 1880-1900 for the NCDC and GISTEMP records (which begin in 1880). For the efficient Earth system model, the surface temperature anomaly is calculated relative to the simulated 1850-1900 time-average separately in each simulation, except for Supplementary Table 8 and Supplementary Figure 4 where the temperature anomaly is calculated relative the preindustrial steady state of the model before radiative forcing is imposed. Code availability: The computer code for our efficient Earth system model, the Warming Acidification and Sea-level Projector, is available within the supplementary material for this manuscript. Data availability: Data that supports this study has been deposited in British Oceanographic Data Centre published data library database (dataset title: "Observation consistent warming projections for 2081-2100 from the WASP model for the RCP4.5 scenario, and the corresponding earth system properties", by Goodwin, P. et al.). All other data supporting this study is available within the supplementary material of this manuscript. Additional references from Methods and Supplementary Information: 43. Arora, V. K. et al., Carbon emission limits required to satisfy future representative concentration pathways of greenhouse gases. Geophysical Research Letters, 38 (5), L05 805, doi:10.1029/ 2010GL046270, (2011). 44. Moore, J., K. Lindsay, S. Doney, M. Long, and K. Misumi, Marine Ecosystem Dynamics and Biogeochemical Cycling in the Community Earth System Model [CESM1(BGC)]: Comparison of the 1990s with the 2090s under the RCP4.5 and RCP8.5 Scenarios. J. Climate, 26, 9291-9312, doi: 10.1175/JCLI-D-12-00566.1, (2013).

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