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Highlights

- We compare climate variability observed in paleoclimate data to GCM simulations.
- Proxy system modeling is used to enhance this data-model comparison in the frequency domain.
- Paleoclimate records exhibit larger low-frequency variability than GCMs currently simulate.

Improved spectral comparisons of paleoclimate models and observations via proxy system modeling: implications for multi-decadal variability

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Abstract

The spectral characteristics of paleoclimate observations spanning the last millennium suggest the presence of significant low-frequency (multi-decadal to centennial) variability in the climate system. Since this low-frequency climate variability is critical for climate predictions on societally-relevant scales, it is essential to establish whether General Circulation models (GCMs) are able to simulate it faithfully. Recent studies find large discrepancies between models and paleoclimate data at low frequencies, prompting concerns surrounding the ability of GCMs to predict long term, high-magnitude variability under greenhouse forcing (Laepple and Huybers, 2014a,b). However, efforts to ground climate model simulations directly in paleoclimate observations are impeded by fundamental differences between models and the proxy data: proxy systems often record a multivariate and/or nonlinear response to climate, precluding a direct comparison to GCM output. In this paper we bridge this gap via a forward modeling approach, coupled to an isotope-enabled GCM. This allows us to disentangle the various contributions to signals embedded in ice cores, speleothem calcite, corals, tree-ring width, and tree-ring cellulose. The paper addresses the following questions: (1) do forward modeled “pseudoproxies” exhibit variability comparable to proxy data? (2) if not, which processes alter the shape of the spectrum of simulated climate variability, and are these processes broadly distinguishable from climate? We apply our method to representative case studies, and parlay these insights into an analysis of the PAGES2k database (PAGES2K Consortium, 2013). We find that current proxy system models (PSMs) can help resolve model-data discrepancies on interannual to decadal timescales, but cannot account for the mismatch in variance on multi-decadal to centennial timescales. We conclude that, specific to this set of PSMs and isotope-enabled model, the paleoclimate record may exhibit larger low-frequency variability than

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GCMs currently simulate, indicative of incomplete physics and/or forcings.

9 *Keywords:* climate variability, general circulation models, data-model comparison, paleoclimatology

10 **1. Introduction**

11 Our understanding of the complex dynamics of climate response to anthropogenic forcing rests jointly
12 upon observations over the instrumental period, general circulation models (GCMs), and paleoclimate data.
13 GCMs provide a basis for exploring the mechanisms driving forced and stochastic climate variability; how-
14 ever, improved predictions of decadal- to centennial-scale hydroclimatic variability from GCMs may depend
15 crucially on constraints from high-resolution paleoclimate observations (e.g. Mann et al., 2009; PAGES2K
16 Consortium, 2013). Such data provide much-needed statistics for climate variability and augment the rela-
17 tively short instrumental record. Thus, combining data from both models and high-resolution paleoclimate
18 records yields meaningful advances for understanding future climate.

19 Constraining climate models with paleoclimate data requires a robust method for comparing the two. Re-
20 cently, a number of studies have compared GCM simulations and paleoclimate data in the frequency domain,
21 applying spectral analysis to both the simulated and observed climate record. For temperature, precipitation,
22 or any other key indicator in a paleoclimate archive, comparing the power spectral densities (PSDs) across
23 models and data allows one to assess the dominant modes of variability in both signals (Kutzbach, 1976;
24 Hays et al., 1976; Huybers and Curry, 2006). Recently, Laepple and Huybers (2014a,b) showed that com-
25 monly employed proxies for Holocene sea surface temperature (SST) exhibit a spectrum of SST variability
26 inconsistent with GCM simulations on millennial timescales. Similarly, Ault et al. (2013) found that last-
27 millennium terrestrial records from western North American exhibit larger low-frequency variability (and
28 larger spectral slopes) when compared to the suite of CMIP5 Last-Millennium GCM simulations (Taylor
29 et al., 2012; Landrum et al., 2013). While the absolute variability simulated in climate models is different
30 from the shape of the power spectrum (which measures variability as a function of timescale), the two are
31 closely related (we evaluate both via Supplementary Information, SI hereafter); the spectrum observed in
32 these paleoclimate records implies scaling behavior originating from the climate system, and high variabil-
33 ity on longer timescales. Scaling behavior can also imply longer climate-system memory of extreme events,
34 such as megadrought (Ault et al., 2013, 2014). Thus, the mismatch in the shape of the spectrum simulated

35 by GCMs vs. that observed in paleoclimate data has been invoked as deficiencies in the ability of GCMs to
36 simulate climate with a level of realism required for predicting decadal to centennial variability (Laepple and
37 Huybers, 2014a,b). Such findings harbor important implications about risk prediction using climate models
38 (e.g. future drought in the southwest U.S.(Ault et al., 2014)).

39 The direct comparison of climate model output with paleoclimate observations involves three main chal-
40 lenges (e.g. Ault et al., 2013): (1) Internal variability in models is not directly comparable to paleoclimate
41 data in time; (2) biases in climate models limit their ability to correctly simulate extremes in hydroclimate;
42 (3) proxy archives naturally filter and distort the original climate signal, confounding direct comparisons
43 of paleoclimate data to climate model variables. To address the first two of these issues, comparing PSDs
44 removes model biases while comparing time-scale dependent variances, and ignores phase relationships
45 (which are not expected not match because of natural climate variability, *inter alia*), allowing a more robust
46 analysis of the partitioning of variance across different timescales in models vs. data (Ault et al., 2013).

47 In this study, we take additional measures to address the third challenge, which relates to the filtering
48 of the initial climate signal by proxy systems. A conversion step is needed to translate between model
49 output and the proxy signal. Accomplishing a major part of this conversion, recent advances in climate
50 modeling have allowed for the explicit incorporation of stable water isotope tracers in both the atmosphere
51 and the ocean (see Table S7, SI). For water isotope-based proxy systems, stable water isotopes translate
52 between the dynamical climate model variables (e.g. temperature and precipitation) and the geochemical
53 signal that the proxy data encode (e.g. $\delta^{18}O$ of precipitation). Adding water isotope physics to GCMs
54 provides crucial insight, helping to determine the drivers of isotopic variations observed in proxy data and
55 associated climate patterns (Sturm et al., 2010). Embedded water-isotope physics bring us closer to a direct
56 comparison between models and data, but do not account for physical processes by which proxy systems
57 alter and subsequently record the original climate signal. In an effort to avoid assumptions inherent to
58 inverse approaches (e.g. inverse-method or calibration-based reconstructions in paleoclimate), we turn to
59 proxy system modeling (for a review, see Evans et al., 2013; Dee et al., 2015a), and employ a new approach
60 using both water isotope physics and proxy system models (PSMs) as tools for simulating each individual
61 process that alters the original climate signal (be it biological, physical, or geochemical). Dynamical and
62 isotope variables are *translated to proxy units* for a direct comparison between GCM output and observations

63 (a forward approach).

64 Our study builds upon the analysis of Ault et al. (2013) and Laepple and Huybers (2013, 2014a,b) by
65 employing this forward approach for data-model comparison in the frequency domain. In general, there
66 are two methods that allow for a meaningful comparison of proxy and model spectra. One is the inverse-
67 method correction of the proxy spectra accounting for the distortion applied by the recording processes (e.g.
68 Laepple and Huybers, 2013, which essentially applies an inverted forward model of the proxy), and one
69 is the forward modeling employed in this manuscript, which in many cases efforts increased flexibility. In
70 this study, we use forward modeling to disentangle the multivariate influences on proxy data using state-of-
71 the-art PSMs for ice cores, corals, tree-ring cellulose, speleothem calcite (Dee et al., 2015a) and tree-ring
72 width (Tolwinski-Ward et al., 2010). Within this novel framework, we address the following questions: (1)
73 are there proxy system processes that alter the spectrum of simulated (hydro)climatic variability, and are the
74 impacts of these processes distinguishable from climate in spectral space? (2) accounting for these processes,
75 do GCM+PSM-driven pseudoproxies exhibit spectral characteristics comparable to proxy observations?

76 Section 2 outlines our experimental design, and Section 3 gives results showing case studies for the
77 piece-wise transformation of the climate signal down to proxy units. We extend this analysis to a global
78 scale using the PAGES2k Phase 1 Network in Section 4. Finally, we discuss the limitations and caveats of
79 our approach, and suggestions for future research, in Section 5.

80 **2. Methods**

81 *2.1. GCM & PSM-Generated Pseudoproxies*

82 To provide climate model estimates of hydroclimate variability over the last millennium, as well as
83 climate fields for the PSM-generated network, we use the water isotope enabled GCM SPEEDY-IER (Dee
84 et al., 2015b) (see SI Section S8 for details). We forced a transient simulation of SPEEDY-IER with sea
85 surface temperatures from the last millennium simulation (Landrum et al., 2013) of the CCSM4 coupled
86 model (Gent et al., 2011), spanning 850-2005 (1000-2005 considered for this study). We generate synthetic
87 proxy time series using ‘proxy system models’ (PSMs Evans et al., 2013; Dee et al., 2015a). PSMs convert
88 the simulated climate (e.g. temperature, precipitation) into a proxy time series. A given PSM includes three
89 sub-models, each of which mimics a separate modification of the original input signal as it would occur

90 in nature: (1) a *sensor* model, which describes any physical, geochemical or biological processes altering
91 the climate signal; (2) an *archive model*, which accounts for any processes that affect the emplacement of
92 the signal in the proxy medium, and (3) an *observation* model, which accounts for dating uncertainties and
93 analytical errors in the final measurement made on the paleoclimate data (Dee et al., 2015a). The sub-model
94 framework of PSMs helps to quantify changes that occur at each stage of the climate signal’s evolution
95 through the proxy system.

96 Each proxy type employs its own unique PSM. We used VS-Lite (Tolwinski-Ward et al., 2010) to gener-
97 ate tree ring width records for all of the tree proxy locations using temperature and precipitation fields from
98 the isotope-enabled model SPEEDY-IER. We model ice core, coral, speleothem, and tree cellulose records
99 using fields from CCSM4/SPEEDY-IER coupled with a synthesis of previously published models for water
100 isotopes in high-resolution proxy data (PRYSM v. 1.0, Dee et al., 2015a). We apply these models to the in-
101 dividual case study locations listed below in Section 3 and to the larger PAGES2k Phase 1 network (Section 4
102 (PAGES2K Consortium, 2013). The complicated nature of proxy data (e.g. chronological uncertainties and
103 impacts on phasing) precludes point-to-point comparisons of time series, and thus there is a strong case for
104 comparing simulated proxy to the observations in the frequency domain.

105 2.2. Data-Model Comparison in the Frequency Domain

106 To assess both models and paleoclimate data in frequency space, a power law scaling parameter β ,
107 defined as $S(f) \propto f^{-\beta}$ (where f is frequency and $S(f)$ is the power spectral density (Pelletier and Tur-
108 cotte, 1997; Huybers and Curry, 2006)) characterizes the distribution of variance in a system over a given
109 timescale, and gives some indication of the spectrum’s shape. In general, a high, positive value of β implies
110 a red spectrum, with more variance on longer timescales. A negative value of β implies a ‘blue’ spectrum,
111 with more variance on shorter timescales, and a ‘white’ spectrum ($\beta \sim 0$) implies uniform variance dis-
112 tribution across all timescales (Ault et al., 2013). We use the spectral slope (β) as the key metric in this
113 study for comparing climate model output to paleoclimate observations. We estimate power spectra of the
114 climate model data and annually-resolved paleoclimate data using Thomson’s multi-taper method (Thom-
115 son, 1982) and estimate power spectra for unevenly-spaced paleoclimate data (speleothems only) using the
116 Lomb-Scargle method (Lomb, 1975; Scargle, 1982). While both methods contain known biases (Schulz and

117 Mudelsee, 2002; Vyushin and Kushner, 2009; Rehfeld et al., 2011) the two methods yield similar results for
118 evenly spaced data (see SI Sec. S6, S7), and are necessary because the cave paleoclimate time series are not
119 annually resolved and unevenly spaced in time. We apply the same methodology to all records uniformly,
120 reducing the impacts of the methodological biases on our results. β is calculated as the least-squares regres-
121 sion of the log-log transformed spectral density and frequency. Following the methodology of Huybers
122 and Curry (2006) and Ault et al. (2013), we first bin spectral densities (at equal $0.2 \cdot \log_{10}$ intervals) to avoid
123 overemphasis of high-frequency variance in regression calculations. We calculate β according to timescale
124 of variability: β_D is the decadal to centennial variability parameter (referenced in the text as *low-frequency*
125 *variability*), and β_I is the interannual variability parameter (referenced in the text as *high-frequency variabil-*
126 *ity*). We calculated β_D and β_I with slopes restricted to periods of [20 to 200] and [2.5 to 8] years, respectively.
127 Characteristic spectral slopes for large-scale temperature fields and in GCM simulations have been quanti-
128 fied in a number of studies (Fraedrich and Blender, 2003; Huybers and Curry, 2006; Vyushin and Kushner,
129 2009; Vyushin et al., 2009; Henriksson et al., 2015; Fredriksen and Rypdal, 2015), and are summarized in
130 the SI (Section S4). Throughout the results that follow, we compare the piece-wise slopes of the PSDs across
131 the two major (interannual, decadal to centennial) timescales.

132 3. Case Studies

133 We employ high-resolution records for five major proxy types, including corals, tree-ring width, ice core
134 $\delta^{18}O$, tree ring cellulose $\delta^{18}O$, coral $\delta^{18}O$, and speleothem calcite $\delta^{18}O$ as test cases. We opted to employ
135 annually to near-annually resolved records to maximize the potential for frequency range comparison with
136 GCM data (i.e. frequencies from 1/2 years to 1/2*length of record) and to avoid the complicating effects
137 of age offsets (Comboul et al., 2014), which can ‘blur’ the precision of the spectrum (e.g., see Dee et al.,
138 2015a). Illustrative case studies spanning distinct climatic zones demonstrate the viability of our approach.
139 We collected published data for each site and then compared the spectra of each time series to a PSM-
140 generated record for the same location. Proxy data types, locations, time spans, mean resolution of data, and
141 citations are given in Table 1.

142 A preliminary model experiment using white noise climate input and five case studies demonstrate how
143 proxy system processes alter the input climate signal. For each proxy type we computed the GCM-derived

Site	Lat	Lon	Observation	Citation	Dates (CE)	Mean Resolution (yrs)
Palmyra Island	5.89	-162.1	Coral $\delta^{18}O_{\text{ARAGONITE}}$	(Cobb et al., 2003; Emile-Geay et al., 2013a)	1146-1998*	1
Palestina Cave	-5.92	-77.35	Cave $\delta^{18}O_{\text{CALCITE}}$	(Apaéstequi et al., 2014)	421-1928	4
Cascayunga Cave	-6.07	-77.18	Cave $\delta^{18}O_{\text{CALCITE}}$	(Reuter et al., 2009)	1088-1907	2
Huagapo Cave	-11.27	-75.79	Cave $\delta^{18}O_{\text{CALCITE}}$	(Kanner et al., 2013)	559-2000	5
Diva de Maura Cave	-12.37	-41.57	Cave $\delta^{18}O_{\text{CALCITE}}$	(Novello et al., 2012)	-815-1911	5
Lhamcoka, Tibet	31.817	88.1	Tree $\delta^{18}O_{\text{CELLULOSE}}$	(Wernicke et al., 2015)	1193-1996	1
Boibar, Pakistan	36.37	74.59	Tree $\delta^{18}O_{\text{CELLULOSE}}$	(Treydte et al., 2009)	1000-1998	1
Austfonna, Norway	79.8	24.02	Ice Core $\delta^{18}O$	(Isaksson et al., 2005)	1400-1953	1
Lomonosovfonna, Svalbard	78.87	17.4	Ice Core $\delta^{18}O$	(Isaksson et al., 2005)	1400-1997	1
NGRIP, Greenland	75.1	-42.32	Ice Core $\delta^{18}O$	(Vinther et al., 2010)	0-1995	1
Quelccaya, Peru	-13.93	-70.83	Ice Core $\delta^{18}O$	(Thompson et al., 2013b)	226-2009	1
Malpais, New Mexico	34.97	-108.18	Tree Ring Width	(Grissino-Mayer, 1995)	-130-1992	1
Wild Rose, Colorado	39.02	-108.23	Tree Ring Width	(Woodhouse et al., 2006)	1000-2002	1
Upper Wright Lakes, California	36.62	-118.37	Tree Ring Width	(Bunn et al., 2005)	-216-1992	1
Beef Basin, Utah	37.93	-109.8	Tree Ring Width	(Pederson et al., 2011)	350-2005	1

Table 1: List of sites forward modeled and evaluated in this study. By building a workflow connecting paleoclimate proxy data, a climate model, and proxy system models, we evaluate spectral scaling characteristics for five proxy types in four regional case studies. Corals, Ice Cores, Speleothems, Tree-Ring Width, Tree-Ring Cellulose. * Note that the Palmyra coral record is continuous in the interval 1146-1464: we use the previously published, continuous part of the record in this study. This segment has been updated since (Cobb et al., 2003).

144 spectrum for each record in a piece-wise fashion: power spectral density of GCM-simulated precipitation
145 and temperature, GCM-simulated water isotope variables, and finally the full PSM output to compare with
146 the observed spectrum. The ‘perfect model’ design tracking climate to proxy space includes assumptions
147 at each step, and identifying these uncertainties explicitly is often challenging. Here we attempt to identify
148 where discrepancies arise when comparing paleoclimate observations to climate model data.

149 In general, using a single proxy location to constrain climate models is erroneous because of disparities
150 of scale. Various approaches including downscaling or bias correction can help to minimize such problems,
151 or paleoclimate data can be aggregated to match GCM grid cell size. Here, we use single or multiple point-
152 based observations alongside a single model grid-cell simulated pseudo proxy to identify proxy processes
153 which influence the shape of the power spectrum, but we acknowledge that robust data-model comparisons
154 require the use of proxy data aggregated from a broad region (e.g. Ocean2k Tierney et al., 2015). For each
155 proxy type, we attempt to answer whether the mismatch arises from a lack of low-frequency variability
156 simulated by the GCM SPEEDY-IER, or from a data-model comparison strategy problem. Our results are
157 presented as a function of timescale: interannual (β_I) vs. decadal to centennial (β_D). For completeness, we
158 report absolute variance for all case studies and the PAGES2k data in SI Section S3.

'Spectral Fingerprints' By Proxy Type

Median and 95% CI Power Spectra, PSM forced with white noise climate input (n=10,000)

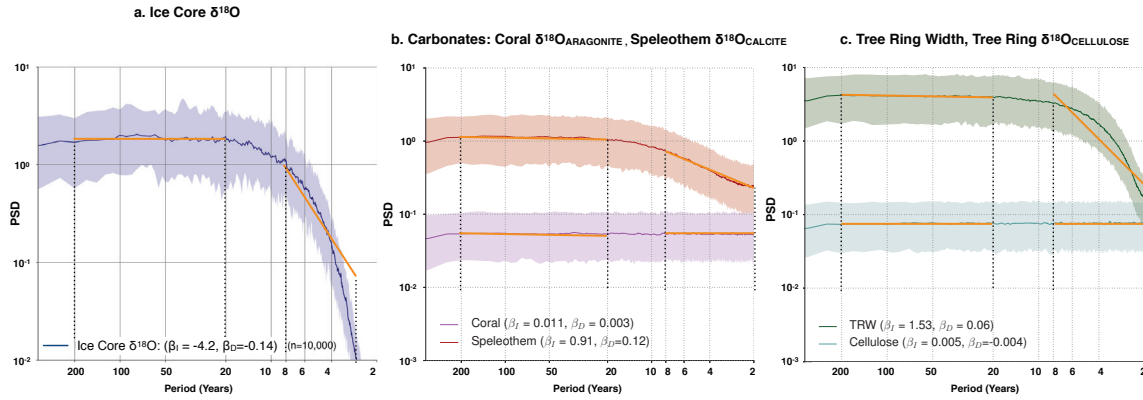


Figure 1: **Spectra and β values by proxy type and as a function of timescale.** Estimated Power Spectral Density for a purely white noise input climate signal, leaving the effects of the proxy system only. Each PSM was forced with white noise climate input 10,000 times. The median spectrum is shown as the solid line, and shading represents the 95% confidence interval. a. Ice Core $\delta^{18}O$, b. Carbonates (Coral and Speleothem $\delta^{18}O$) c. TRW, Tree Ring Cellulose $\delta^{18}O$.

159 3.1. Spectral Fingerprinting of Proxy Systems

160 As a first pass, we forced each PSM with white noise climate inputs to assess the impact of proxy system
 161 processes alone on the shape of the spectra. In contrast to studies which impose the effects of autocorrelation
 162 mathematically (or smooth the data using a Gaussian filter, for example) (e.g. Cook et al., 2004), for each
 163 proxy type, the PSMs resolve the spectrum that results from proxy system processes alone, as well as the
 164 resulting β values; we can then quantify the ‘reddening’ that occurs independently from climate due to
 165 autocorrelation processes. Fig. 1 shows the median and 95% confidence intervals of the PSDs for 1000
 166 simulations generated with randomly generated Gaussian white noise input climate (PSM parameters for
 167 the white noise exp. given in SI Table S1 and Section S2). As we will demonstrate in the case studies
 168 that follow, the effects of processes such as diffusion, karst residence time, and soil-moisture memory give
 169 rise to large positive β values over interannual timescales (Fig. 1). For ice cores, speleothems, and tree
 170 ring widths, the white noise + PSM simulations demonstrate significant autocorrelation with $\beta > 0.8$ on
 171 interannual timescales (2-8 years). Thus, *even without variable climate inputs, the proxies themselves impose*
 172 *a characteristic spectral shape at interannual timescales.* However, the cellulose oxygen isotope PSM does
 173 not impose any spectral scaling outside of the input, and returns a white spectrum. For all proxy types,

174 the spectra revert to the shape of the white input climate signal on decadal and longer timescales. Under
 175 different PSM formulations these spectra could change significantly, and this non-unicity proves a large
 176 source of uncertainty. We find that while proxy system processes modeled here may account for significant
 177 reddening at the interannual frequency band, they do not appear to impart reddening at low frequencies. We
 178 acknowledge that this lack of low frequency reddening could be alternatively regarded as a deficiency of the
 179 PSMs at lower frequencies, or poorly represented (or unknown) proxy system processes; however, the lack
 180 of low-frequency amplification is potentially an expression of reality.

181 3.2. Proxy Results

182 3.2.1. Corals

The Palmyra fossil coral record resolves ENSO variability over the last millennium at annual resolution, and captures both local and large-scale tropical Pacific SST variability (Cobb et al., 2003; Emile-Geay et al., 2013a). Coral $\delta^{18}O$ also reflects the oxygen isotope composition of seawater, which tends to closely track local changes in salinity. Our first case study concerns parametric uncertainties in coral proxy systems and their influence on spectral shape. We employ a proxy system model for oxygen isotopes in coral aragonite to convert ocean model (CCSM4) output (SST, SSS) to $\delta^{18}O$ (Thompson et al., 2011). Table 2 gives the β values for simulated vs. observed $\delta^{18}O_{CORAL}$. The coral PSM, as described in Thompson et al. (2011), is a simple bivariate linear model:

$$\delta^{18}O_{pseudocoral} = \alpha_1 \cdot SST + \alpha_2 \cdot SSS \quad (1)$$

183 where coefficient $\alpha_1 = -0.22\text{‰}/^\circ C$ is the relationship between oxygen isotopic equilibrium and formation
 184 temperature of carbonates, and α_2 is the empirical estimate for the regional SSS- $\delta^{18}O_{SW}$ slope reported
 185 by LeGrande and Schmidt (2006). To investigate the impact of parametric uncertainties on the measured
 186 signal, we changed (α_2) to alter the degree of the coral $\delta^{18}O$ sensitivity to local salinity. With $\alpha_2 = 0$, the
 187 corals become simple linear responders to temperature. As a second experiment, measured α_2 slopes were
 188 increased by 200% to mimic the case where the corals exhibit heightened salinity sensitivity. The results are
 189 shown in Fig. 2.

Coral	β_I (Obs)	β_I (Sim)	Different?	p-value	β_D (Obs)	β_D (Sim)	Different?	p-value
Palmyra	1.95	1.11			1.26	1.25		
<i>PAGES2k Corals</i>	1.36	0.88	no	0.16	1.02	0.03	yes	0.0002
Ice Core	β_I (Obs)	β_I (Sim)	Different?	p-value	β_D (Obs)	β_D (Sim)	Different?	p-value
Austfonna	1.66	0.88			0.86	0.83		
Lomonosovfonna	0.95	1.17			0.26	0.74		
NGRIP	0.99	0.73			-0.48	-0.09		
Quelccaya	0.82	1.08			-0.36	0.16		
<i>PAGES2kIce Cores</i>	1.87	1.08	yes	0.01	0.16	0.18	no	0.76
Cellulose	β_I (Obs)	β_I (Sim)	Different?	p-value	β_D (Obs)	β_D (Sim)	Different?	p-value
Lhamcoka	0.27	0.42			0.91	-0.54		
Boibar	0.88	0.41			-0.02	-0.55		
Speleothem	β_I (Obs)	β_I (Sim)	Different?	p-value	β_D (Obs)	β_D (Sim)	Different?	p-value
Palestina Cave	n/a	n/a			0.67	0.56		
Cascayunga Cave	n/a	n/a			1.41	0.60		
Huagapo Cave	n/a	n/a			-0.19	0.31		
Diva de Maura Cave	n/a	n/a			1.96	0.08		
Tree Ring Width	β_I (Obs)	β_I (Sim)	Different?	p-value	β_D (Obs)	β_D (Sim)	Different?	p-value
CA_mod_negex	-0.01	0.43			0.30	0.16		
CA_VS-Lite		0.87				0.19		
CO_mod_negex	-0.01	0.28			0.79	0.09		
CO_VS-Lite		0.85				0.52		
NM_mod_negex	0.12	-0.44			-0.18	0.68		
NM_VS-Lite		1.01				0.42		
UT_mod_negex	0.60	0.65			0.08	0.56		
UT_VS-Lite		0.71				-0.54		
<i>PAGES2k Tree Rings</i>	0.59	-0.04	yes	<0.0001	0.49	0.13	yes	<0.0001

Table 2: β_I and β_D values for coral, ice core, speleothem, and tree ring cellulose sites, simulated vs. observed for all case studies and the PAGES2k Database. β_I is calculated as the mean slope between 2 and 8 years (interannual), and β_D is the mean slope between 20 and 200 years (decadal to centennial). Mean PAGES2k vs. PSM simulated overall β values for Coral, Ice Core, and Tree Ring PAGES2k sites with test statistics for difference-of-mean Mann-Whitney/Wilcoxon Rank-Sum tests are given alongside case studies. For TRW, β values were calculated for the four tree ring width sites listed in Table 1, simulated vs. observed, using the Modified Negative Exponential (negex) detrending method and simply calculating the slope after simulating the TRW using the forward model VS-Lite (no detrending). We report difference of means test statistics for the PAGES2k data only, as we have a full distribution of values for these data as opposed to the single-point case studies, where a difference of means test is not appropriate. See SI Table S6 for a comparison of six different detrending methods including RCS, Modified Negative Exponential (negex), Linear, Spline, Hugerhoff.

190 Uncertainty in α_2 results in only minimal obfuscation of the original climate signal (SST). Regions with
191 large variability in salinity will exhibit heightened sensitivity to uncertainty in the slope of the regional re-

192 relationship between SSS and $\delta^{18}O_{SW}$, as the contribution of salinity anomalies to the total simulated coral
193 signal is amplified (Thompson et al., 2013a). However, the narrow window due to salinity variations around
194 the power spectrum shows that the corals are generally strong SST proxies (or, possibly, that the GCM com-
195 pletely underplays salinity variability). Testing the effects of parametric uncertainty for the corals provides
196 an example of how PSMs can be used to inform data-model comparison. More interestingly, discrepancies
197 exist between the simulated and observed power spectrum on decadal to centennial timescales.

198 *Interannual Scaling.* Both the simulated and observed coral time series show high variance on interannual
199 timescales, with β_I (observed) = 1.95, β_I (simulated) = 1.11. The 2-8 year interannual band cutoff captures
200 variance on ENSO timescales. However, observed β_I does significantly exceed modeled β_I values (see
201 pink curve in Fig. 2), and may suggest either (1) undersensitivity of the coral PSM to variable SSTs, (2)
202 biological or geochemical effects in the real corals that are not captured by the PSM, or (3) an erroneous
203 ENSO representation in the GCM.

204 *Decadal to Centennial Scaling.* Despite agreement in β_I , at the 20-200 year band, Fig. 2 shows a pronounced
205 difference between the observed (dotted black line) and simulated (pink line) coral $\delta^{18}O$ values. The differ-
206 ence in the the simulated vs. observed β_D for the coral case study is 1.25 vs. 1.26, indicating that simulated
207 values on decadal timescales are roughly equivalent. However, in examining the larger pool of PAGES2k
208 coral data given in Table 2, the PSM seems to vastly underestimate decadal variability. Further, if we in-
209 stead evaluate both in terms of absolute variance, the Palmyra record exhibits larger σ at the decadal band
210 as compared to the PSM-simulated data (SI Section S3). While the PSM-generated pseudo-coral captures
211 interannual SST variability similar to observations, the PSM seems not to account for the larger variance in
212 the observations on longer timescales, and this discrepancy remains even when uncertainties in the coral's
213 sensitivity to salinity and $\delta^{18}O_{SW}$ are taken into account.

214 3.2.2. Ice Cores

215 We selected ice core data from four different sites representing a wide geographic range (see Tab. 1). The
216 Quelccaya ice cores record a combination of precipitation and temperature changes driven by tropical Pacific
217 SST variability (Thompson et al., 2013b). The Greenland (NGRIP) and Svalbard ice cores (Austfonna and

218 Lomonosovfonna) also record a combination of temperature and precipitation variability (Vinther et al.,
219 2010; Isaksson et al., 2005).

220 Observed and simulated β values for ice cores are given in Table 2, and Fig. 3 shows the power spectra
221 for four well-known ice core sites with annually-resolved data spanning the last millennium. The simulated
222 ice cores illustrate the dominance of temperature vs. precipitation variability on the $\delta^{18}O_{ICE}$ signal; $\delta^{18}O_P$
223 variance closely tracks the temperature spectrum at each site. Diffusion emerges as a dominant control on
224 the spectra for ice cores at high frequencies, but as with the coral data, simulated and observed ice core data
225 tend to diverge at lower frequencies.

226 *Interannual Scaling.* Fig. 3 illustrates the comparatively larger variance loss on interannual timescales in ice
227 cores due to diffusion and compaction processes. This occurs at all sites for the simulated ice cores as well
228 as observed. The positive β_I values (see Table 2) are a result of processes that give rise to autocorrelation
229 in the proxy data. Autocorrelation due to diffusion in the firm emerges at high frequencies (especially if
230 simulated snow accumulation rates at the ice core site are too low). The temperature and precipitation data,
231 both simulated and instrumental, do not agree with the proxy data on these timescales: resultant β_I values
232 are highly influenced by proxy processes.

233 Indeed, when we discount the effects of diffusion, there is more agreement in β between the ice core
234 records and the simulated temperature, precipitation, and water isotope ratios. For example, Fig. 4 shows
235 the simulated vs. observed spectra for NGRIP varying the diffusion length (σ) in the ice core PSM in
236 1000 random simulations from $\frac{1}{2}$ to $2 \cdot \sigma$, and we find that variance loss at high frequencies increases
237 with increasing diffusion length. Conversely, when we remove the diffusion and compaction model, the
238 simulated $\delta^{18}O_{PRECIP}$ (dark blue line in Fig. 4) shows a much flatter spectral slope; the simulated $\delta^{18}O_{ICE}$
239 shows agreement with the observed spectrum for NGRIP when the diffusion and compaction processes
240 are applied (purple line). These results suggest that the diffusion model component of the ice core PSM
241 correctly estimates the effects of down-core diffusion at high-frequencies, reddening the power spectrum at
242 interannual but not at decadal timescales.

243 *Decadal to Centennial Scaling.* On decadal to centennial timescales, differences in the observed vs. sim-
244 ulated spectral slopes are more modest than for interannual, but three of the records tend to increasingly

245 diverge at low frequencies (see Fig. 3). Examining Fig. 3, the spectral characteristics of the simulated
246 $\delta^{18}O_{\text{PRECIP}}$ vs. the observed ice core values exhibit some agreement on multi-decadal frequencies, but the
247 model does not simulate comparable variance in the observations on longer (>centennial) timescales (see
248 Fig. 3). This suggests that neither the GCM, the water isotope physics in the GCM, nor the PSM can account
249 for observed low frequency variability.

250 3.2.3. *Speleothems*

251 We selected four tropical South American Speleothem Records which are sub-decadally resolved with a
252 mean resolution 2-5 years (refs: Tab. 1). These records have been interpreted as an archive of variability in
253 local precipitation amount (i.e. Diva de Maura, Novello et al. (2012)), intensity of convection, and the overall
254 strength of the South American Monsoon (Kanner et al., 2013; Reuter et al., 2009; Apaéstegui et al., 2014).
255 Hydroclimatic variability in this region closely follows both tropical Atlantic SSTs as well as tropical Pacific
256 SST variability (Yoon and Zeng, 2010; Nobre et al., 1991). We simulate cave dripwater using a conceptual
257 model which takes temperature, precipitation amount, and the $\delta^{18}O$ of weighted precipitation into account.
258 The PSM also simulates the groundwater storage (i.e. karst transit time, τ) (Partin et al., 2013; Dee et al.,
259 2015a)

260 *Interannual Scaling.* Simulated β values for $\delta^{18}O$ of speleothem calcite differ substantially from observa-
261 tions (see values in Table 2). We elected to exclude the β_I calculation from our analysis of the observations
262 because the data were not annually resolved; after binning the spectral data, there were not enough points
263 to generate meaningful values for the interannual slope (see SI Section S7). Nevertheless, to investigate the
264 impacts of the proxy system on β_I , we experiment with a range of values for karst transit time to isolate the
265 effects of parametric uncertainties in our representation of the karst system for one site (Cascayunga). For
266 the initial simulation, all site PSM-generated data assume the karst transit time (τ) is one year. However,
267 spectral characteristics of the simulated cave dripwater signal are largely dependent on groundwater storage
268 time: β_I increases sharply with longer groundwater storage time (Fig. 5). The spectrum of simulated drip
269 water values for $\tau = 2$ years most closely resembles the observed time series over interannual to decadal
270 timescales.

271 The parameter space simulation shown in Fig. 5 allows to quantify how much of the change in β is due

272 to karst processes alone (and see Fig. 1b). As with the ice core data, autocorrelation exists in karst systems
273 on interannual timescales. Mixing in the karst and soil moisture includes the isotopic memory of water
274 that enters the system from previous years, generating steeper β values. Characterizing the true spectrum of
275 climate variability for these caves is thus complicated if karst parameters are poorly constrained or unknown.

276 *Decadal to Centennial Scaling.* At Cascayunga cave, a steeper spectral slope emerges in the paleoclimate
277 observations ($\beta_D = 1.41$) compared to the GCM ($\beta_D = 0.60$) at low frequencies. Referring back to Fig. 1b.,
278 the ‘PSM+white noise’ imposed β_D for speleothems is 0.12, which is smaller than the observed data-model
279 discrepancy in β_D for all cave sites (Table 2). For speleothem data from Cascayunga and Diva de Maura,
280 observed low frequency variability greatly exceeds that simulated by the climate model, proxy system effects
281 aside (see SI Figure S3).

282 The speleothem PSM highlights the fact that on interannual to decadal timescales, we can essentially
283 obtain a β value in agreement with observations simply as a function of the karst parameters. On longer
284 timescales, the simulated spectra tend to flatten while the observed spectra continue to show increased low-
285 frequency variance, potentially indicative of climate processes resulting in a spectrum similar to what we
286 would expect from a power law system (see Fig. 5).

287 3.2.4. Tree Ring Cellulose

288 We employ two published records of Asian Tree-Ring Cellulose $\delta^{18}O$ (Table 1), both which demonstrate
289 the tree ring cellulose isotope ratios are sensitive to regional precipitation and humidity. Our proxy system
290 model for oxygen isotopes in wood cellulose converts water-isotope enabled model output to tree ring cel-
291 lulose $\delta^{18}O$ (Evans, 2007). Table 2 gives the β values for simulated vs. observed $\delta^{18}O_{\text{CELLULOSE}}$ and power
292 spectra for both simulated and observed oxygen isotopes in tree cellulose are shown in Fig. 6.

293 *Interannual Scaling.* On interannual time scales, the simulated spectral slopes vary compared to those of
294 observed Asian tree ring series. The discrepancy is particularly apparent for the Boibar site (panel 6a.),
295 where $\beta_I = 0.88$ (vs. 0.41 simulated). We hypothesized that autocorrelation due to soil water storage and
296 isotopic mixing prior to use of the water by the tree would lead to a steepening of the spectra of the GCM +
297 PSM simulated cellulose records. However, the β_I values for simulated oxygen isotopes in tree cellulose are
298 variable compared to observations.

299 In this case, it is possible that the proxy system processes that redden the signal on interannual timescales
300 are poorly represented, or not represented at all by the GCM or PSM. Potential confounding factors include
301 improper simulation of soil moisture storage and isotope ratios by the GCM, or a failure of the PSM to
302 capture secondary tree growth effects, for example.

303 *Decadal to Centennial Scaling.* The GCM+PSM simulated cellulose time series do not capture the steeper β
304 values observed in the measured data at Lhamcoka, and in fact are negative; none of the processes described
305 in the PSM contribute to scaling behavior in the simulated signal. As discussed, this could reflect gaps in
306 our understanding of the complexity of how tree cellulose oxygen isotopes operate, or indicative of a lack of
307 variability simulated by the GCM. The discrepancies worsen on longer timescales (Fig. 6), and the absolute
308 variances for Lhamcoka and Boibar are 0.46 and 0.32 (observed), respectively, as compared to 0.02 and
309 0.009 (simulated) (see SI Section S3).

310 3.2.5. *Tree Ring Width*

311 Previous work by Franke et al. (2013) suggested that biological proxies such as trees tend to add in au-
312 tocorrelation, which makes proxy records ‘redder’ than the background climate they are recording. Hydro-
313 climate tree-ring proxies often reflect soil moisture rather than temperature or precipitation, which exhibits
314 higher PSD at decadal frequencies. Since we rely on these records for reconstructions, these reconstructions
315 may tend toward more low-frequency variability compared to the input climate signal. Proxy system mod-
316 eling addresses this spectral bias: we model the growth response of trees with climate for Western North
317 America using the VS-Lite forward model (Tolwinski-Ward et al., 2010). The four sites we consider (Tab.
318 1 for references) record over 1000 years of climate and is sensitive to a combination of precipitation and
319 temperature. However, tree growth is influenced by a complex relationship with age which must be removed
320 by detrending the data before a chronology can be used as a climate proxy. Invariably, detrending either par-
321 tially removes the low-frequency climate signal from the record, or over-emphasizes some of the age-growth
322 relationship masquerading as climate (Cook et al., 1995). In order to fully mimic real tree-ring chronolo-
323 gies, we use VS-Lite to model each individual tree at the site using simulated temperature and precipitation
324 then add in the age-growth curves from the actual trees calculated using the regional curve standardization
325 method (RCS) (Briffa et al., 1992; Dupouey et al., 1992). We also incorporate a small error term to mimic

326 the natural variability within a forest, such that 60% of each tree’s variance is controlled by climate and 40%
327 is noise. As each tree is modeled individually, most of the noise is removed when we combine multiple
328 trees into a single chronology. Finally, we pre-whiten and build a chronology with the pseudoproxy trees
329 using ARSTAN (Cook, 1985) and six different detrending methods (RCS, negative exponential, modified
330 negative exponential, linear, spline, and Hegershoff) using the same methodology employed when creating
331 a real-world chronology.

332 To illustrate the effects of detrending methodology on retrieved climate spectrum, Fig. 7 shows the
333 temperature, precipitation, modified negative-exponential detrended proxy vs. pseudoproxy chronology, and
334 the associated β values are reported in Table 2, (bottom panel, and see SI Tab. S6). In addition, for each site,
335 we plot the VS-Lite-only PSM simulation without added age-growth curves or detrending to demonstrate
336 the importance of the age-growth relationship and detrending method on the power spectrum. Finally, to
337 estimate reasonable errors for our VS-Lite generated pseudoproxy data, we performed 100 Monte-Carlo
338 simulations resampling within a range of reported growth parameter errors.

339 *Interannual Scaling.* The substantial difference in β for the TRW PSM (see Fig. 1c., $\beta_I = 1.53$, $\beta_D = 0.06$)
340 stems from the seasonal growth parameterization of VS-Lite: autocorrelation arises and reddens β_I because
341 the forward model includes part of the previous year’s growth in the current season’s growth. However,
342 in the final spectrum given for the TRW time series in Fig. 7, the large positive β_I values are not readily
343 apparent. The detrending applied to each of the TRW chronologies tends toward a blue spectrum, removing
344 variance on both interannual and decadal timescales.

345 *Decadal to Centennial Scaling.* For each site, the spectrum of observed tree ring width proxy agrees well (in
346 terms of similarity of power spectra) with the pseudoproxy detrended with the same method. To illustrate
347 this fully, Figures S7 and S8 in the SI show the full spectra for five frequently used detrending options
348 used on each of our four sites. The power spectra for each of the detrending methods diverge at periods
349 greater than 200 years. We choose to cut off the calculations for β at the 200 year period, so the divergence
350 of detrending methods is relatively modest (Table 2). We find that when comparing climate models to
351 TRW data, the detrending method has a large impact on the low-frequency spectral characteristics of both:
352 aggressive detrending methods tend to remove low frequency variability (demonstrated by Table 2). Table 2

353 also illustrates the RCS method is most conservative in maintaining low-frequency TRW variability. In
354 general, using the same detrending method for both proxy and pseudoproxy is essential.

355 **4. Spectral characteristics of the PAGES2k Network**

356 We extend our analysis to a larger number and a wider geographic range of sites using the PAGES2k
357 Phase 1 Network (PAGES2K Consortium, 2013). The PAGES2k data serves as an expanded test of our
358 results in Section 3.2, and allows us to assess our interpretations of how proxy systems affect the simulated
359 spectra on a broad geographic scale. Both sets of results are summarized in Table 2, and our experimental
360 treatment of the PAGES2k data is described in detail in SI Section S9.

361 First, we compare GCM+PSM simulated proxy data (SPEEDY-IER, CCSM4) data to observed proxy
362 data from the PAGES2k network. Our analysis includes ice core $\delta^{18}O$ [$N_{OBS}=22$, $N_{PSM}=22$], coral $\delta^{18}O$
363 [$N_{OBS}=10$, $N_{PSM}=10$], and tree ring width [$N_{OBS}=407$, $N_{PSM}=116$]. Differences in site numbers reflect the
364 fact that multiple proxy sites are often collected in a single model grid cell. Raw GCM β value distributions
365 are compared to the GCM-PSM output in Fig. 8 to examine the impact of translating GCM data to proxy
366 units (i.e. what is the contribution of the PSM alone?) The figure shows climate fields (e.g. temperature,
367 precipitation, SST, SSS) from the GCM plotted alongside PSM-simulated proxy data. We find that the ice
368 core PSM β value distribution is significantly higher than both the precipitation and temperature β distribu-
369 tions due to diffusion in the PSM. The tree ring PSM (VS-lite) β distribution is slightly lower than that of
370 temperature, and quite similar to precipitation. Finally, the coral PSM β value distribution appears to be a
371 combination of SSS and SST (Fig. 8c). On decadal-centennial scales, PSM β_D value distributions appear to
372 incorporate elements of their associated climate input variables (especially for ice cores, which overlap with
373 temperature and precipitation distributions). Although interannual tree ring β_I value distributions overlap
374 with both temperature and precipitation, coral β_I value distributions are lower than SSS and higher than SST
375 (SI Fig. S5 and S6).

376 There is limited agreement in the distribution of β values in observed vs. PSM-generated ice core and
377 tree ring data, illustrated in Fig. 8. However, according to a Wilcoxon/Mann-Whitney (Rank-Sum) test,
378 the observed and simulated β values are significantly different for all three types of paleoclimate archives,
379 depending on timescale (Table 2). Simulated ice core β_I values are too large, whereas the simulated tree ring

380 width β_I values are too small compared to the PAGES2k data (Figure 8a, b). As discussed in Section 3.2.2,
381 differences between the simulated and observed differences in β are timescale-dependent. The PAGES2k and
382 PSM β_D values are not significantly different for ice cores, and β_I for both simulated and observed corals
383 are similar on interannual timescales. But, the mismatch remains in coral and tree ring width data at decadal
384 scales, and in ice core and tree ring data at interannual scales (SI Fig. S5 and S6).

385 Complementary to this analysis, we calculated the absolute variance in the modeled vs. observed data
386 for the PAGES2k sites (SI Figure S2) and find that for all proxy types, the range of absolute variance in
387 the PAGES2k observations exceeds the range of variances simulated by the GCM+PSM pseudo proxies at
388 decadal timescales. The enhanced low-frequency variability in the PAGES2k corals and TRW at decadal
389 timescales suggests agreement with the results of our case studies (see Table 2): PSMs help explain dif-
390 ferences in observed vs. simulated variance at interannual timescales, but as we increase the timescale of
391 variability to decadal and centennial periods, high-resolution archives like tree-rings and corals tend toward
392 larger variance than the GCM simulates, even with PSMs (Fig. 8e, f).

393 5. Discussion

394 We reevaluated observed disagreement between archives of past climate variability and a water isotope-
395 enabled GCM simulation by including conceptual forward models describing proxy system processes. In
396 doing so, we provided a proof of concept demonstrating the usefulness of proxy system modeling in data-
397 model comparison: without a bridge translating between GCMs and proxy data, one would be uncertain of
398 the true differences between simulated and observed decadal to centennial scale climate variability. With
399 consideration of the complex ways in which proxy systems may alter the input climate signal, PSMs allow
400 us to quantify the effects of these processes explicitly. While many previous studies have evaluated models
401 and data in the frequency domain, we extended this analysis by incorporating PSMs prior to calculating the
402 spectra of GCM data. We find that translating the GCM simulation to proxy units matters, as demonstrated
403 through several case studies. Physical processes and measurement biases exist in proxy systems that act to
404 obfuscate the original climate signal and alter the spectrum of variability on interannual timescales. How-
405 ever, these confounding factors are not directly related to the continuum of climate variability, and thus the
406 source of the discrepancy between climate model and proxy data may sometimes have origins other than a

407 shortcoming of the GCM simulations.

408 To address this, PSMs allow us to explicitly resolve and capture processes that generate emergent auto-
409 correlation at high frequencies for each proxy type (rather than accounting for it after the fact). We identified
410 processes consistent with an auto-regressive (AR1) behavior (mixing in the karst, diffusion, and seasonal
411 growth memory) that have a large impact on β_I of the simulated proxy data, but which do not reflect a true
412 climate signal. As demonstrated in Section 3.1, the magnitude of the change in β_I due to autocorrelation-
413 generating processes alone can be quantified explicitly using this framework. In Section 3.2, we showed that
414 constraining proxy system parameters may prove essential for a robust understanding of model/data discrep-
415 ancies in the frequency domain. One might conclude in error, for example, that the GCMs are ‘wrong’ if
416 they cannot replicate low frequency climate variability observed in archives for precipitation amount (e.g.
417 speleothems) when, in fact, the karst system mixing controls decadal-centennial scaling behavior in caves.
418 Caution is needed when comparing models and data when such confounding proxy system effects are poorly
419 constrained; the GCM+PSM framework narrows the gap between raw GCM data and paleoclimate data, af-
420 fording heightened awareness of confounding proxy system processes.

421 Importantly, we find that modeling proxy system processes helps resolve model-data discrepancies on
422 interannual to decadal timescales, but does not account for the mismatch in variance on longer (multi-
423 decadal to centennial) timescales. The paleoclimate archives contain more variance on longer timescales,
424 independent of known proxy processes, than Earth system models currently simulate for surface temperature
425 and precipitation. In agreement with studies such as Ault et al. (2013) and Laepple and Huybers (2014a,b)),
426 our analysis suggests that for many proxy types, our GCM simulation falls short of replicating the spectral
427 characteristics and absolute variance (SI Sec. S3, Figure S2) of the paleoclimate archives at decadal to
428 centennial timescales, even with the additional bridge provided by the water isotope physics and PSMs.
429 However, the simplified nature of both the climate and proxy system models limits what can be learned
430 from them. Some important long-term climate processes may be lacking from this last millennium simulation,
431 performed with an intermediate complexity AGCM. Additionally, proxy archives may harbor additional
432 reddening or scaling processes not included in our simplified PSMs. Nonetheless, the broader PAGES2k-
433 PSM comparison conducted in Section 4 generally suggests that greater care is needed in contrasting raw
434 GCM data directly with paleoclimate data, due to the reddening effect of many proxies on the input climate

435 signal.

436 We acknowledge a number of limitations of this work. In practice, it is difficult to diagnose how much
437 of the ‘mismatch’ between models and data is due to uncertainties in the paleoclimate data itself, PSM error,
438 GCM error, or a combination of all three. While our framework attempts to aid in these diagnostics, confir-
439 mation of error sources requires further attention. Additionally, we were restricted to a single water-isotope
440 enabled model with a long transient simulation, and as a result our ability to test the reconciliatory power
441 of PSMs with multiple models is limited. At present, a repository of publicly archived water-isotope simu-
442 lations spanning the last millennium is unavailable. In future work, we hope to strengthen our conclusions
443 using ensemble runs with multiple isotope-enabled GCMs, or by repeating our analysis using a suite of dif-
444 ferent spectral methods (Vyushin and Kushner, 2009; Rehfeld et al., 2011). Finally, variability observed in
445 paleoclimate data is not fully characterized by its spectral properties alone. Novel methods for times series
446 analysis have been explored in recent decades (e.g., techniques in nonlinear dynamics), and future work
447 using these methods may help improve our comparative data-model analyses and lend further insight toward
448 the underlying causes of the discrepancies.

449 Translating model variables to proxy space using our best understanding of the proxy system physics
450 and chemistry is useful for robust proxy-GCM data comparison. However, this conceptual bridge is far from
451 complete. While the intermediate complexity PSMs used in this study help close the gap between models
452 and data, much work remains to reduce biases in GCMs and to improve the physical representation of proxy
453 systems by PSMs, which are, at present, extremely rudimentary. This analysis includes just a few PSMs,
454 and would be enhanced through the development of additional PSMs. Further, it is unclear whether more
455 advanced PSMs would generate scaling behavior as a result of processes within the archive alone; while
456 our results suggest the opposite, this is potentially conditional on the type and complexity of PSM. With
457 forthcoming advances in PSMs, much insight stands to be gained in the realm of model validation.

458 In closing, we note that the mismatch between climate variability in GCMs and proxy archives harbors
459 implications for the predictability of extreme climate events: if GCMs fail to simulate scaling behavior in
460 the climate system, we may be underestimating statistics surrounding future temperature and precipitation
461 changes, as well as the weather phenomena that accompany these changes (e.g. Ault et al., 2014). In particu-
462 lar, we leave ourselves vulnerable to impacts of unpredicted and unexpected low-frequency climate viability.

463 Moreover, recent studies have highlighted the dependence of climate change rate estimates on measurement
464 timespan, and suggest that the real pace of abrupt climate variability in the past may be dramatically underes-
465 timated (Kemp et al., 2015). Given the growing importance of decadal climate prediction, it is important that
466 both the modeling and paleoclimate communities work together to resolve a *best estimate* of both absolute
467 low-frequency climate variability σ_D and β_D using robust methodology. We hope that the work presented in
468 this paper lays the groundwork for more advanced data-model comparison strategies and will lend further
469 insight to this important open question.

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Corals: PSM-simulated Spectrum vs. Measured Spectrum
 Varying α_2 , [$\delta^{18}\text{O}_{\text{CORAL ANOM}} = \alpha_1 \cdot \text{SST}_{\text{ANOM}} + \alpha_2 \cdot \text{SSS}_{\text{ANOM}}$]

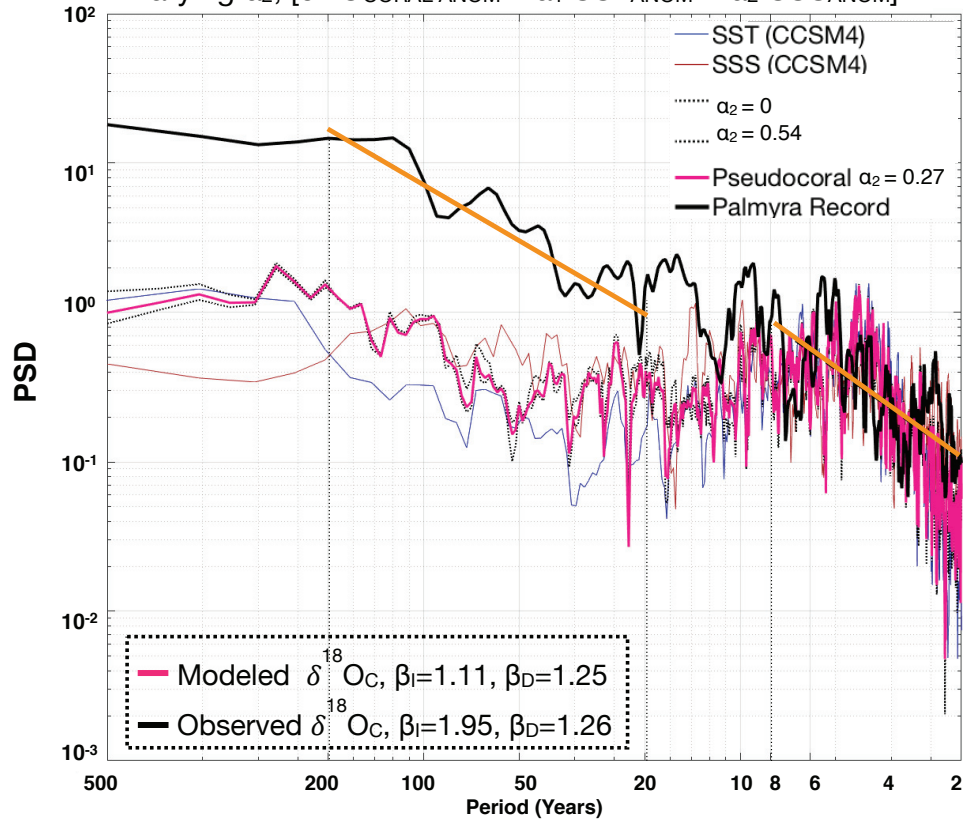


Figure 2: **Coral Aragonite Model-Data Comparison:** simulated (pink) and measured (black) spectrum for Palmyra coral data, as well as the effects of altering α_2 at Palmyra island alongside the climate inputs to the model (SST, SSS). Straight orange lines are the calculated mean slopes across both decadal to centennial (20-200, β_D) and interannual (2-8, β_I) timescales. The black-dotted envelope represents the full range of outcomes given the perturbed salinity parameter space. Low frequency variance observed in the coral data (black dashed line) greatly exceeds that of the simulated pseudo coral data (pink), and the discrepancy grows with increasing timescale. Also shown: simulated sensitivity to salinity changes and potential parameter uncertainties in the PSM (α_2), effects on β , (faint black dots), which does not help account for the model-data discrepancies. We removed the mean from all fields prior to computed the PSD.

Ice Cores: PSM-simulated Spectrum vs. Measured Spectrum

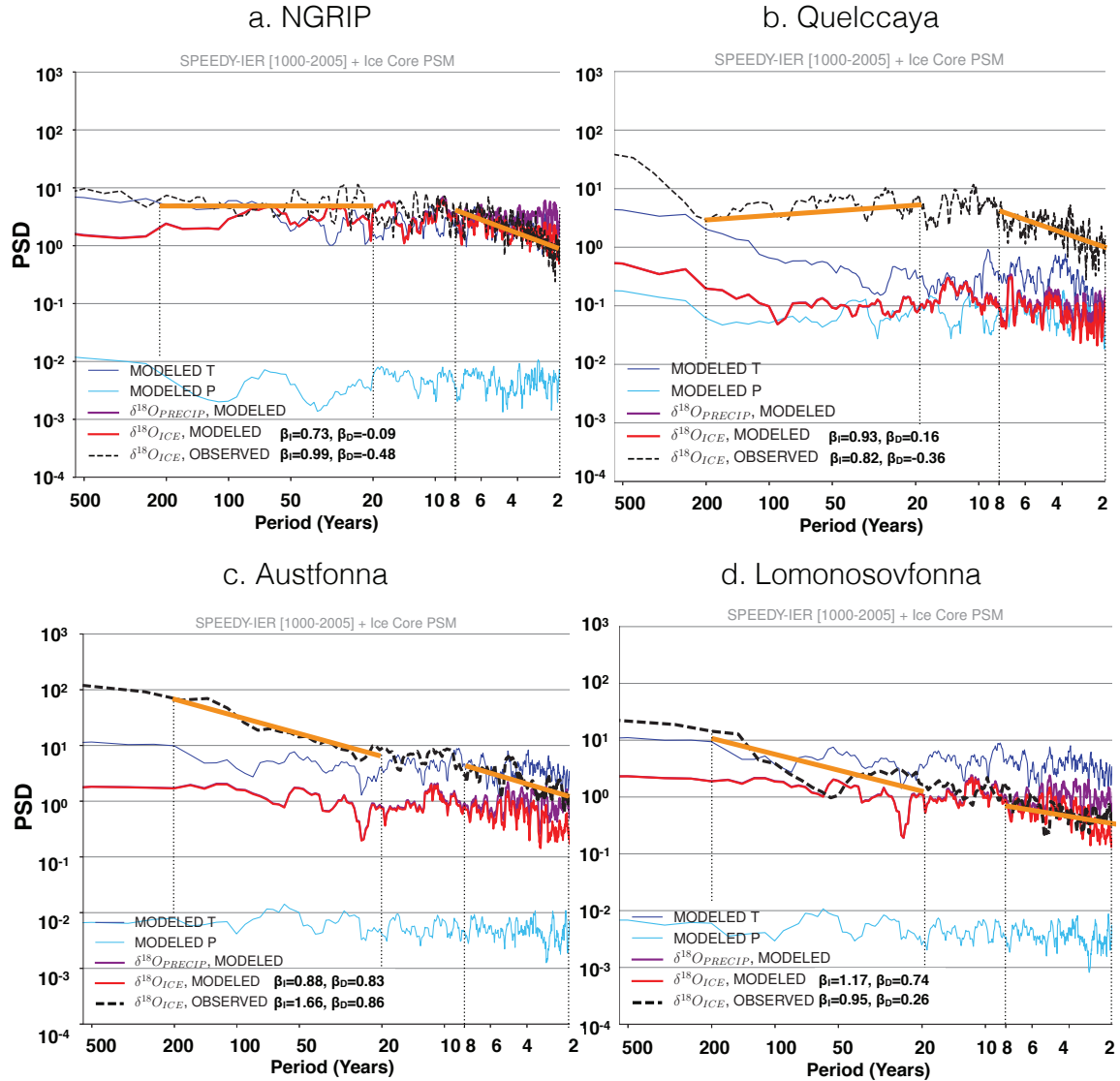


Figure 3: **Ice Core Model-Data Comparison.** Estimated Power Spectral Density for Simulated vs. Observed $\delta^{18}O$ of ice at four sites: (a) NGRIP, (b) Quelccaya, (c) Austfonna, (d) Lomonosovfonna. The PSD for each PSM-generated record is shown (red) alongside climate inputs of temperature (dark blue), precipitation (light blue), and $\delta^{18}O_P$ (purple). In all cases, the observed ice core record is plotted in black (dashed). Straight orange lines are the calculated mean slopes across both decadal to centennial (20-200, β_D) and interannual (2-8, β_I) timescales. Diffusion in the ice core PSM causes higher-than-observed spectral slopes at high frequencies, and may suggest that the simulation of diffusion and compaction is overestimated. PSM-simulated ice cores do not capture the observed higher variance at low-frequencies. We removed the mean from all fields prior to computed the PSD.

Ice Cores: PSM-simulated Spectrum vs. Measured Spectrum

Modeling the Effects of Diffusion and Compaction: NGRIP

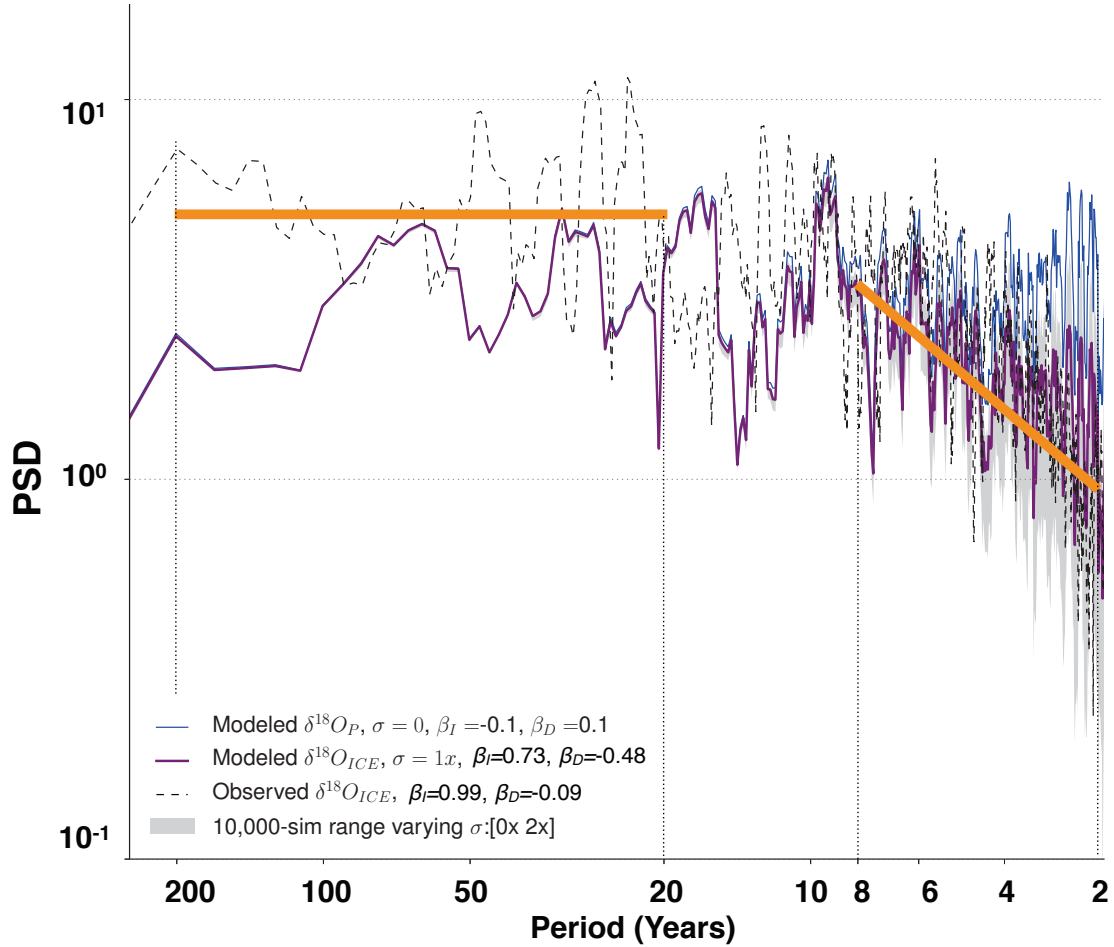


Figure 4: **Ice Core Model-Data Comparison at NGRIP: effect of diffusion length (σ) on β .** Estimated power spectral density for simulated (purple) vs. observed (black) $\delta^{18}O$ of ice and the effect of varying diffusion length parameters. The grey shaded region spans experiments resampling the data 1000 times varying the diffusion length from $\frac{1}{2} \cdot \sigma$ to $2 \cdot \sigma$. In the case where $\sigma = 0$ (the royal blue line, $\delta^{18}O_{PRECIP}$), GCM-simulated data is generally in agreement with the observations.

Speleothems: PSM-simulated Spectrum vs. Measured Spectrum

Modeling the Effects of Groundwater Transit Time: Cascayunga Cave

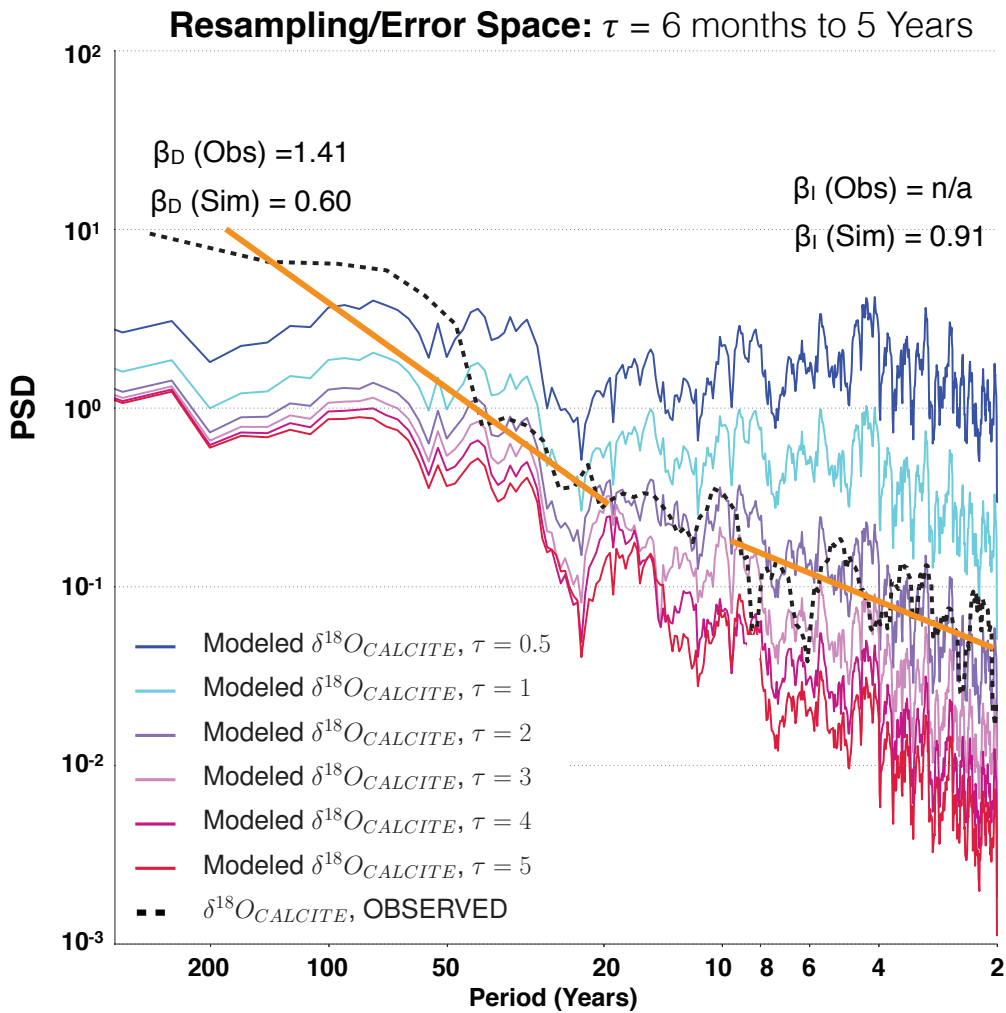
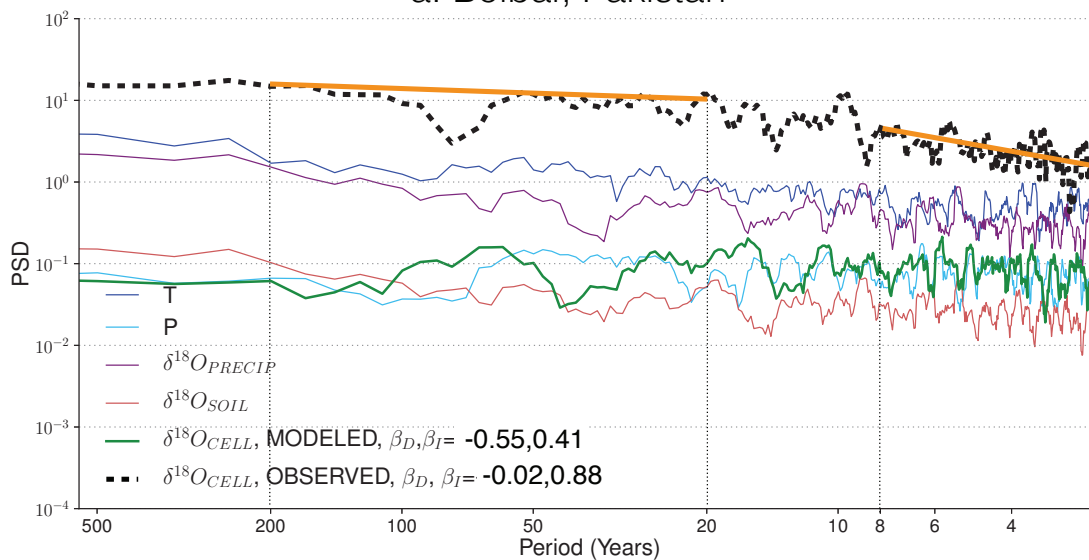


Figure 5: **Speleothem Calcite Model-Data Comparison: the effect of Karst Transit Time (τ) on β .** Simulated vs. Observed $\delta^{18}O$ of speleothem calcite at Cascayunga Cave. PSD is plotted, simulated using an ensemble of plausible values (6 months to 5 years) for the karst transit time parameter, τ . The spectrum reddens as the transit time increases. The orange solid line indicates the mean β slope for the observations. Figure illustrates broadening disagreement between simulated and observed speleothem $\delta^{18}O$ approaching decadal-centennial timescales.

Tree-Ring Cellulose: PSM-simulated vs. Measured Spectrum

a. Boibar, Pakistan



b. Lhamcoka, Tibet

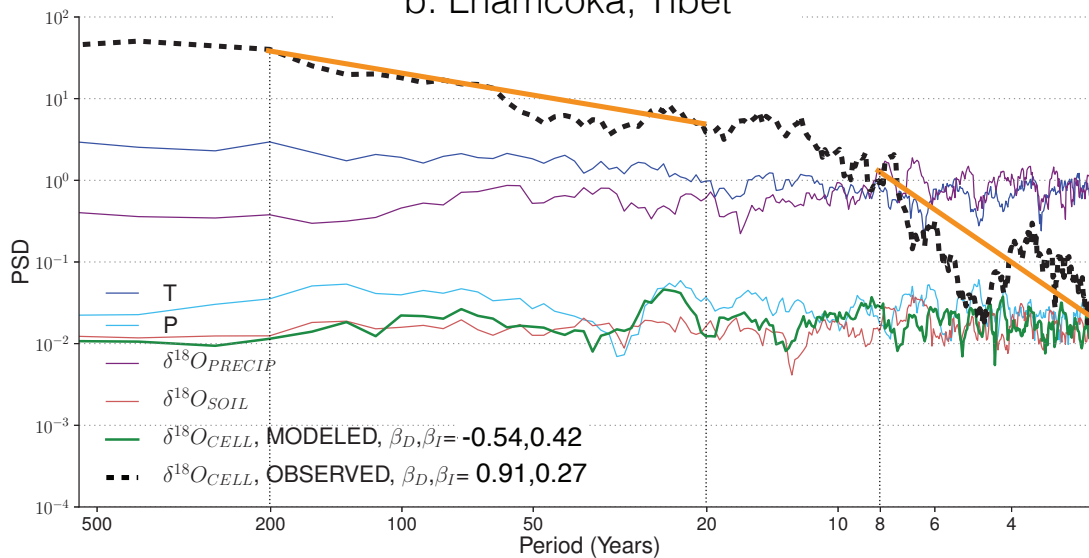


Figure 6: **Tree-Ring Cellulose Model-Data Comparison.** ³² Estimated Power Spectral Density for Simulated (green) vs. Observed (black) $\delta^{18}O$ of tree ring cellulose at (a) Boibar, Pakistan and (b) Lhamcoka, Tibet. We removed the mean from all fields prior to computed the PSD.

Tree Ring Width: PSM-simulated Spectrum vs. Measured Spectrum

SPEEDY-IER-generated TRW for Southwest US Trees

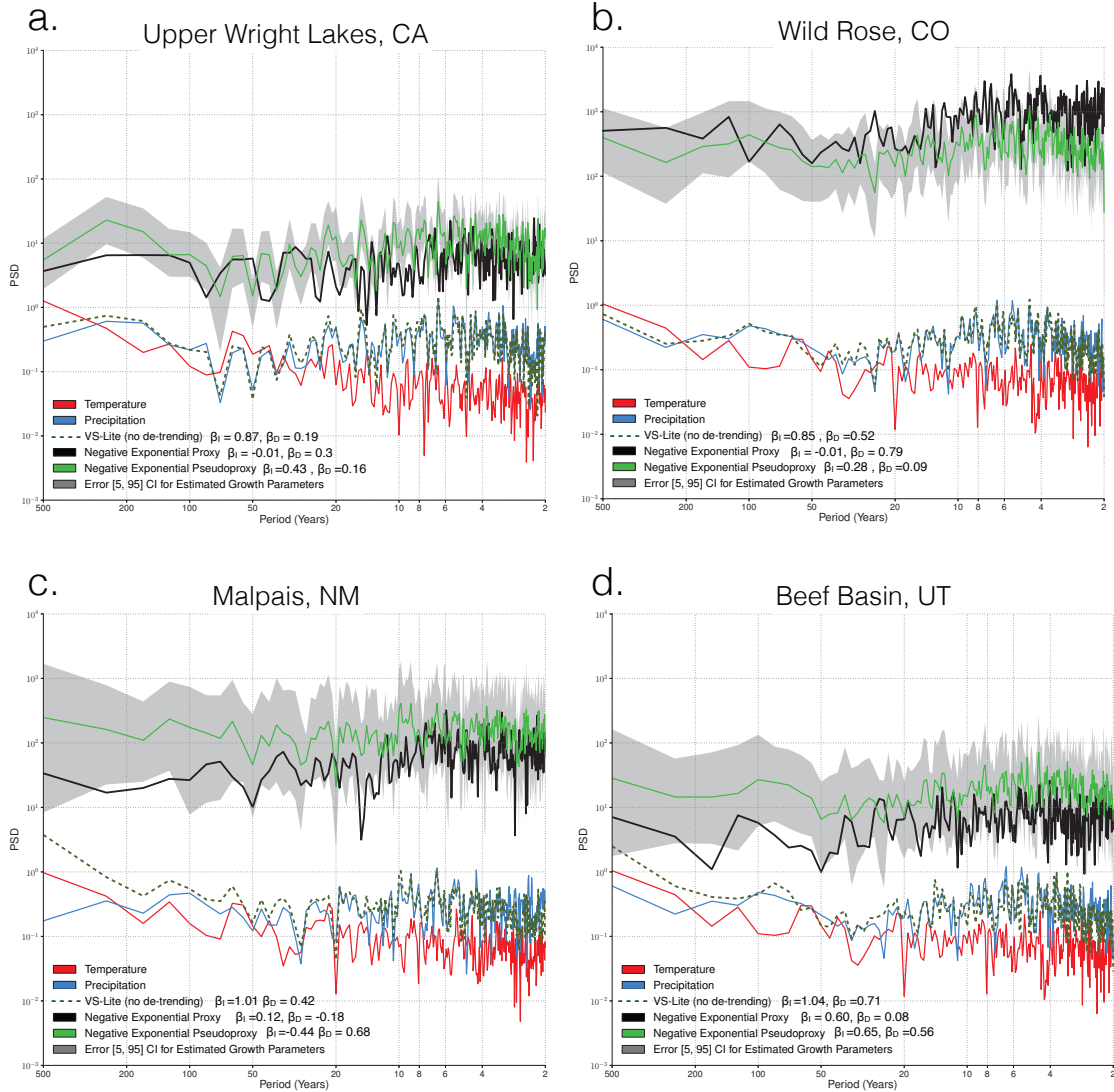


Figure 7: **Tree-Ring Width Model-Data Comparison:** the effect of detrending method on β . For each site, the original measured TRW is plotted in black, along with the PSM (VS-Lite) inputs of temperature (red), precipitation (blue), and the simple VS-Lite generated pseudoproxy data (dark green dashed), which does not include detrending or growth-curve. The negative-exponential detrending method was applied to both the real proxy data and the VS-Lite generated pseudoproxy data (bright green). To estimate reasonable errors for simulated TRW, we took reported errors for the estimated growth parameters in 100 randomized possibilities (grey).

β_I, β_D : PAGES2k Simulated vs. Observed

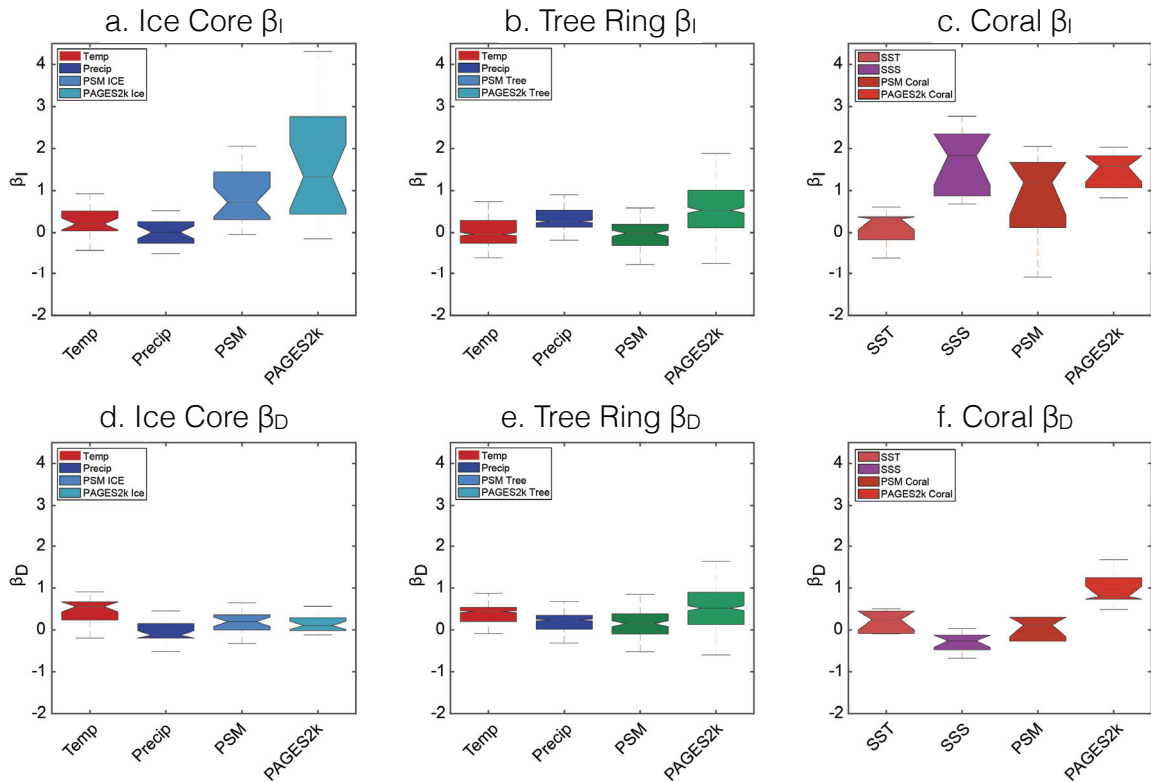


Figure 8: **Distribution of proxy β_I, β_D values, GCM+PSM vs. Observed, for the PAGES2k Phase 1 dataset:** a. ice cores (blue, left), tree-ring width (green, center), and coral data (orange, right) from PAGES2k (lighter colors) and GCM/PSM (darker colors). (a, b., d., e.): temperature (red), precipitation (dark blue) and PSM ice cores (light blue, right); SPEEDY-IER temperature (red), precipitation (dark blue), and PSM tree-ring width (green, center); and (c., f.): CCSM4 sea-surface temperature (pink), sea-surface salinity (purple), and PSM coral data (orange, right).