Response to the comments of Anonymous Referee #1

Main comments: The title describes exactly the content of the paper: describing a statistical model and evaluating the seasonal probabilistic scores over the world. When I read this title, my first mind was "Yet another comparison of seasonal hindcast scores between numerical models and statistical methods." For reasons I will not develop here, I consider this type of contest as fair as comparing a car race with a horse race. But the content and the philosophy of the manuscript are completely different. The authors reduce strongly the score overestimation by selecting individually predictors amongst a few well known indices (not trying multiple combinations). They also use a progressive learning approach, closer to what would be a true forecast. They present their product as a complement of numerical operational forecasts, not as a challenger. This convinced me to propose this manuscript as suitable for publication, with a few minor corrections:

Response: We thank the Reviewer for their comments the effort made to understand and appreciate the content of our paper. We are particularly encouraged that the emphasis placed on the avoidance of overfitting and using as few predictors as possible has been acknowledged. A full response to the Reviewer's comments is given below.

Additional comments

p2 lines 2 and 3: relies ... reliable

Response: Sentence changed to "...is dependent on the availability of reliable forecasts".

p3 line 10: of course, the model inadequacy wrt the true world induces systematic errors, but the main problem is elsewhere; if a model had just a cold bias, but would successfully predict the sequence of cold and warm seasons (which is measured by time correlation), one would be satisfied of it; conversely if a model has been carefully tuned and has a bias close to zero, but a very weak time correlation wrt observed seasons, one is not satisfied at all. So the critical point is the fact that, because a model has the wrong equations (assuming that the real world follows a small set of equations), its predictability is low. It is possible that, in addition, this model has biases, but the link bias-predictability is not very tight in practice.

Response: We have revised this sentence to avoid the ambiguity highlighted by the Reviewer. We now refer to "...errors and biases..." rather than "...systematic errors..." in order to make clear that we are describing all model errors. However, we do not feel it is appropriate here to begin a discussion on the sources of model errors. The Reviewer's point about the large portion of model skill being in its ability to simulate the correct sequence of weather events but this is largely driven by the representation of the initial conditions and the degree of data assimilation

performed during the simulation. For clarity, and in order to make our sentence applicable to all climate models, we have chosen the following revision:

"However, the development of dynamical systems is a continuous challenge; climate models are inherently complex and computationally demanding and often contain considerable errors and biases that limit model skill in particular regions and seasons."

p4 line 20: the non transferrability of empirical relations is a major criticism in the case of big climate change (e.g. 2100 RCP8.5). In the case of seasonal hindcasts spanning over the last 30 years, the stationarity hypothesis is acceptable. The major criticism is that these empirical relations could be partly based on coincidences of big events in the past which might not repeat in the future (I mean the coincidences, not the big events). There is thus a dilemma: longer time series, better robustness, lesser stationarity.

Response: In this paragraph (Section 1, paragraph 4) we seek to outline the importance of considering external forcings, not only in climate change simulations and decadal prediction, but also in seasonal forecasting. We assert that, in general, the inclusion of a predictor describing greenhouse gas forcing gives the system greater transferability to a perturbed climate.

p 10 line 16: why random sampling ? The reference forecast for calculating a skill score should be the forecast which minimizes this score in the absence of information: -average of the available past observations for RMSESS -distribution of the available past observations for CRPSSS

Response: We have chosen to sample randomly from the climatology in order to maintain an ensemble vs ensemble approach to the generation of skill scores.

Response to the comments of Anonymous Referee #2

Main comments: The manuscript describes and assesses the skill of a global empirical system for probabilistic seasonal climate prediction. The manuscript is well organized and provides an original and novel contribution for the field of seasonal prediction, being a valuable benchmark for future assessment of dynamical seasonal prediction systems. The development of empirical systems is an important and complementary contribution to dynamical prediction systems. However, I feel a number of improvements are required in order to make the manuscript ready for publication. Please see below a list of major remarks and additional remarks that I recommend to be addressed prior to publication of this manuscript.

Response: We thank the Reviewer for their comments and in particular for identifying where our manuscript is unclear in describing the methodology used. Our revision takes into account all comments and includes many changes designed to offer greater transparency and clarity to the reader. In particular, we direct the Reviewer to Section 2 in the revised manuscript, which has been restructured considerably.

Major comments:

1) Lack of methodological information to allow repeatability: The presented methodology in the manuscript is mainly descriptive. To allow repeatability of the described empirical model it is necessary to include in the manuscript the equations used to define the model, including a description of model parameters, predictor and predictand variables, and explain how model parameters were estimated. Currently the methodological description is limited to indicate that the developed global empirical system is based on multiple linear regression. A substantially improved description of the developed empirical model with the inclusion of the required equations for the production of probabilistic prediction is needed.

Response: The content of Section 2 is split into sub-sections and we now include a set of equations detailing the development of our empirical model. We begin Section 2 with equation (1) to describe the assumption that the predictand is a function of both external forcing and internal variability components. We seek to make it clear that the external forcing (represented by global CO2-equivalent) is the primary predictor in our system; the inclusion of other predictors vary according to location and season. This is made clear in equation (2). The fitting of and application of the regression model following the selection of predictors is shown in equations (5) and (6). The generation of a forecast ensemble for probabilistic prediction is shown in equation (7).

2) More precise methodological description needed: In the current model description it unclear which seasons are included in the lagged analysis. Additionally, the procedure of removing the impact of CO2 equivalent signal from modeled time series needs to be explained in details because this procedure is currently unclear. Including the equation used to perform this procedure will help this clarification.

Response: As made clear in Section 2, paragraph 2, predictor information is taken from "the previous three-month season at a lead time of one month (e.g. the forecast for the season March-April-May is estimated using predictors from November-December-January)." Section 2.2 in the revision deals specifically predictor selection and model fitting. We have chosen to define the predictor selection scheme as a two-step process, with the first step built largely on existing knowledge of physical processes. The second step is fully quantitative; we remove the linear trend associated with CO2EQV from the predictand and all other predictors passed from step one and identify the predictors that exhibit a significant correlation with the predictand following the detrending. The procedure for removing the linear CO2EQV trend is made clear in equations (3) and (4).

3) Improved figures are required: All multiple panel figures are currently excessively small in size. For this reason it is not possible to clearly see the results, particularly for the described statistical significance. All multiple panel figures need to be improved (i.e. enlarge all individual panels) to allow the reader to clearly appreciate the presented evidences.

Response: Unfortunately, the volume of plots in this manuscript necessitates the use of multi-panel figures and thus smaller plots than would be ideal. To compensate, all Figures have been changed to .pdf format in the revised manuscript. Global feature can be easily identified at real-size resolution and the .pdf format allows the online user to zoom on each plot to a much greater extent and view the necessary detail.

4) Text requires clarity improvement: The text needs to be carefully revised in order to improve clarity. Please see below a number of additional remarks indicating where clarification is required.

Response: The comments of the Reviewer specified below have been taken into account. Our revision includes a much clearer outline of the prediction system, including predictor selection and model fitting. Further details are given in the responses to the Reviewer's comments below.

Additional comments:

Abstract: The acronyms NGOs and ENSO are not defined. All acronyms need to be defined when first used. Please revise the entire manuscript to make sure all acronyms are defined when first used.

Response: Changes made in revision.

Abstract, line 17: using correlation and skill scores. Please be more precise. Correlation of what with what? Which skill scores?

Response: Sentence changed to:

"...validated against observations using deterministic (correlation of seasonal means) and probabilistic (continuous rank probability skill score) metrics."

Page 3944, line 4: by limiting the effects of model biases. What do you mean here? Do you mean empirical forecasts produced with empirical models do not have biases by construction? Please clarify.

Response: Sentence changed to:
"...by limiting the effects of dynamical model biases."

Page, 3948, line 18: during the predictor period. What is the predictor period? Please be more precise.

Response: As this section is a description of the predictors only, we agree that this sentence is slightly ambiguous. Sentence therefore changed to: "Finally, as a proxy for soil moisture, which has been shown to impact on local temperature (e.g. van den Hurk et al., 2012), we also consider accumulated rainfall (CPREC) as a potential predictor."

Page 3949, line 12: using data since 1901. A comment on data availability in the early 1900 is needed here.

Response: The following text has been added to Section 2.2, paragraph 4.

"It is also important to note that, insetting the earliest hindcast to 1961, we seek to limit the impact of poor quality available predictand and predictor data in the early 20th Century. Additionally, to ensure robustness, the multiple linear regression model requires complete predictand-predictor time series of at least thirty years in the fitting period for a forecast to be produced."

Page 3949, lines 18-20: Please provide equation to explain precisely what was the procedure implemented here to make the described removal.

Response: The original text was slightly confusing to the reader. Please see rewritten section 2.2 in which we show equations to make clear how the linear trend of CO2EQV is removed from the predictand and predictors.

Page 3949, lines 21-26: The described procedure is unclear. Is each predictor tested separately/independently? Please provide equations to show more precisely what has been done.

Response: Please see rewritten section 2. We make it clear that the regression model outlined in equation (2) is implemented independently at each grid point and for each season. In Section 2.2, we offer a clearer explanation of the selection procedure.

"This is achieved by correlating the detrended predictand with each detrended predictor and identifying those predictors that exhibit significant (at the 90% level) correlation."

Page 3949, lines 25-26: Predictor inclusion is determined independently for each hindcast. What does this precisely mean? Please rephrase and better explain.

Response: We offer better clarification on what is meant here with new text in Section 2.2.

"The predictor selection procedure, in addition to being location-specific, is also implemented independently for each hindcast. In other words, for a given grid point, a given predictor would only be included in the regression model for hindcasts with fitting periods during which it demonstrates predictive potential, allowing for the maximum value to be taken from predictor information in the fairest way."

Page 3950, line 20: We parameterize this trend. . . The described procedure is unclear. Please provide equations to show more precisely what has been done.

Response: For clarity, the first sentence in Section 3.1, paragraph has been changed:

"The surface air temperature (SAT) shows a clear trend almost everywhere, which is assumed to be proportional to the forcing of greenhouse gases, described by CO2EQV."

Page 3951, line 1: previous year CO2EQV. Why previous year if you are considering seasonal averages? Shouldn't it be previous season?

Response: Yes, this is an error. Change made in revision.

Page 3951, lines 4-5: when natural variability is small compared to the forced signal. Please further expand and explain precisely what you mean by this sentence.

Response: We offer clarification on this point in the revision (Section 4.1, paragraph 1).

"Correlation between SAT and CO2EQV is in general strongly positive across the majority of the globe, and particularly so when the response of SAT to the internal variability of the climate system is known to be small compared to the response to the signal associated with anthropogenic forcing, for example in the northern hemisphere during spring (MAM) and summer (JJA) and throughout the tropics at all times of year.:

Page 3951, line 24: PDO, IOD and AMO indices. At this point it is unclear how predictors are selected. Please further explain and provide precise information on the selection procedure.

Response: Please see revised Section 2, and particularly Section 2.2 in which a clearer explanation of the predictor selection procedure is given.

Page 3952, lines 21-23: The correlation is also strong. . . Unfortunately it is not possible to see these described features. Figure panels are too small. Please enlarge figure panels.

Response: As mentioned above, all Figures will be changed to .pdf format in the revised manuscript.

Page 3952, line 25: Lagged correlation between PREC and the predictors is shown in Fig. 2. What type of lag are you considering? Previous season predictor with next season PREC? Please be more precise.

Response: It is confusing to the reader to refer to the correlations as "lagged" when the forecast lead time time and the time difference between the predictand and predictors sets is made clear in section 2.

"In this case, this is defined as previous three-month season at a lead time of one month (e.g. the forecast for the season March-April-May is estimated using predictors from November-December-January)."

Page 3954, line 10: causal hindcast estimates. What do you mean by causal? Please rephrase of further explain.

Response: The explanation of the causal approach and the preference of this over a leave-one-out approach is made clear in Section 2.2

"The model is calibrated and validated in a hindcast framework using a causal approach: hindcasts are produced for 1961-2010 using data since 1901 prior to the hindcast start date. The causal approach was chosen instead of a leave-one-out framework in order to replicate the set of observational data that would have been available for each hindcast were it produced in real time."

Page 3954, lines 18-19: the incremental correlation attained by including additional predictors (second to eight lines). It is unclear if panels on lines 2-8 of Fig. 3 are for individual predictors or for a sequential cumulative addition of predictors. Please explain more precisely what is shown here.

Response: Revised text in Section 4.1 offers clarification.

"Hindcasts were produced with each predictor added in turn and verified against observations. Figure 3 shows the correlation between observations and a hindcast constructed using CO2-equivalent only (top line), the incremental correlation attained by including additional predictors cumulatively (second to eighth lines), and the observation-hindcast correlation following the inclusion of all predictors."

Page 3955, line 3: full correlation. What does this mean? Does it mean the correlation for the model that incorporate all predictions (i.e. bottom row in Fig. 3)? Please be more precise.

Response: Revised text in Section 4.1, paragraph 2 offer clarification.

"The correlation of observations with hindcasts estimated using CO2EQV (Figure 3, top line) only is much lower than that with hindcasts estimated using as a function of all potential predictors (Figure 3, bottom line)."

Pages 3965 and 3966, Figure 1 and 2: Figure panels are too small. It is currently difficult to appreciate the evidences presented in these figures. Please enlarge figure panels. The caption indicates one month lead time. Please be more precise in defining what is meant by one month lead time here. Does this mean the previous season predictor values are used to predict next season SAT and PREC?

Response: As mentioned above, all Figures will be changed to .pdf format in the revised manuscript. Again, in order to avoid confusing the reader, the reference to lead time is removed from the figure caption. The time difference between the predictand and predictors is made clear in Section 2.

Pages 3967 and 3968, Figures 3 and 4: For which period has this correlation been computed? Please provide this information in the figure caption. It is also unclear if the first 8 rows of this figure show the correlation skill considering only one predictor (i.e. the individual predictors indicated on the left side of each row). Please make sure the correct description is provided in the text and figure caption. Likewise, it is unclear if the last row of this figure shows the correlation skill considering all 8 predictors indicated in lines 1 to 8 above in the multiple linear regression model. Please make sure the correct description is provided in the text and figure caption. And unfortunately, because figure panels are too small, it is not possible to see the stippling indicated in the figure caption. Please enlarge figure panels to allow identification of statistically significant results. Make sure to provide references and or equations for the RMSESS and CRPSS shown in Figure 4.

Response: As mentioned above, all Figures will be changed to .pdf format in the revised manuscript. A reference for the skill scores is given in Section 2.2, paragraph 5.

Pages 3969 and 3970, Figure 5 and 6: Figure panels are too small. It is currently difficult to appreciate the evidences presented in these figures. Please enlarge figure panels. Figure 5 is apparently for SAT but caption indicates PREC. Please correct.

Response: As mentioned above, all Figures will be changed to .pdf format in the revised manuscript. Figure captions have been corrected accordingly.

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A global empirical system for probabilistic seasonal climate prediction

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Abstract

Preparing for episodes with risks of anomalous weather a month to a year ahead is an important challenge for governments, NGOs and companies and relies non-governmental organisations and privates companies is dependent on the availability of reliable forecasts. The majority of operational seasonal forecasts are made using process-based dynamical models, which are complex, computationally challenging and prone to biases. Empirical forecast approaches built on statistical models to represent physical processes offer an alternative to dynamical systems and can provide either a benchmark for comparison or independent supplementary forecasts. Here, we present a simple empirical system based on multiple linear regression for producing probabilistic forecasts of seasonal surface air temperature and precipitation across the globe. The global CO₂-equivalent concentration is taken as the primary predictor; subsequent predictors, including large-scale modes of variability in the climate system and local-scale information, are selected on the basis of their physical relationship with the predictand. The focus given to the climate change signal as a source of skill and the probabilistic nature of the forecasts produced constitute a novel approach to global empirical prediction.

Hindcasts for the period 1961-2013 are validated using correlation and skill scores against observations using deterministic (correlation of seasonal means) and probabilistic (continuous rank probability skill scores) metrics. Good skill is found in many regions, particularly for surface air temperature and most notably in much of Europe during the spring and summer seasons. For precipitation, skill is generally limited to regions with known ENSO-El Nino Southern Oscillation (ENSO) teleconnections. The system is used in a quasi-operational framework to generate empirical seasonal forecasts on a monthly basis.

1 Introduction

The provision of reliable seasonal forecasts is an important area in climate science and understanding the limitations and quantifying uncertainty remains a key challenge (Doblas-Reyes et al., 2013; Weisheimer and Palmer, 2014). Operational seasonal forecasting, although once

limited to a handful of research centres, is now a regular activity across the globe. Much recent focus has been given to the skill and reliability of seasonal climate predictions. Dynamical (process-based) forecast systems are arguably the most important tool in producing predictions of seasonal climate at continental and regional scales. Such systems are based on numerical models that represent dynamical processes in the atmospheric, ocean and land surface in addition to the linear and non-linear interactions between them. However, the development of dynamical systems is a continuous challenge; climate models are inherently complex and computationally demanding and often contain considerable systematic errors errors and biases that limit model skill in particular regions and seasons.

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As an alternative to dynamical forecast systems, empirical approaches aim to describe a known physical relationship between regional-scale anomalies in a target variable (the predictand), say, temperature or precipitation, and preceding climate phenomena (the predictors). In its simplest form, an empirical forecast may be based on persistence in which observations of the variable to be predicted a given variable at some lead time are taken as the forecast for some lead time that variable. Such forecasts have frequently performed better at short lead times than those simply prescribed by the long-term climatology, particularly so in the Tropics. More sophisticated statistical methods include analog forecasting (van den Dool, 2007; Suckling and Smith, 2013) and regression-based techniques, which may in turn take predictive information from spatial patterns using, for instance, empirical orthogonal functions (EOFs) (e.g. van Oldenborgh et al., 2005), maximum covariance analysis (MCA) (e.g. Coelho et al., 2006) and linear inverse modelling (LIM) (e.g. Penland and Matrosova, 1998). Empirical predictions for the phase and strength of the El Nino Southern Oscillation (ENSO) have historically shown comparable skill to those produced by dynamical systems (e.g. Sardeshmukh et al., 2000; Peng et al., 2000; van Oldenborgh et al., 2005). Additionally, an inherent advantage of empirical methods is the ease with which knowledge of climate variability gained from analysis of up-to-date observations can be incorporated into a prediction system (Doblas-Reyes et al., 2013), which in turn facilitates the development of new methodologies and statistical techniques (van den Dool, 2007).

Empirical forecasts serve both as a baseline for dynamical models and can be used to improve the forecasts by limiting the effects of dynamical model biases. However, differences in the development and output of dynamical and empirical-statistical approaches makes systematic comparison troublesome, and understanding the relative skill of each forecast type is challenging. Recent attempts have been made in developing empirical benchmark systems for multiple variables, such as land and sea surface temperature, on decadal time scales (e.g. Ho et al., 2013; Newman, 2013), concluding that the usefulness of such systems merits further development. While comparison of dynamical and empirical systems for seasonal forecasts is not novel, a systematic global comparison for multiple variables, including probabilistic measures, has been lacking. A key potential benefit of such comparison is the identification of regions where empirical models are skilful and may be able to provide useful forecast information to complement the output of dynamical systems. Supplementing dynamical forecasts with empirical forecasts is of great importance in situations where dynamical systems are known to have weaknesses. It has also been shown that combining the output of empirical and dynamical systems can produce marked improvement over single-system forecasts (e.g. Coelho et al., 2006; Schepen et al., 2012).

A fundamental criticism of empirical systems is the question of their applicability in a future, perturbed climate. In other words, to what extent will the predictor-predictand relationships underpinning a statistical model remain stationary under climate change? Sterl et al. (2007) noted found that within the statistical uncertainties, no changes could be detected in ENSO teleconnections. Doblas-Reyes et al. (2013) recently noted that the temporal evolution of seasonal climate should be considered as forced not only by the internal variability of the climate system but also by changes in concentrations of greenhouse gas and aerosols as a result of anthropogenic activities. Such external forcings are considered in climate change simulations, and also to an increasing extent in the field of decadal prediction (e.g. Krueger and Von Storch, 2011). Current seasonal forecast systems now include these forcings (Doblas-Reyes et al., 2006; Liniger et al., 2007), but the resulting trends are sometimes not realistic.

Here we present and validate a simple empirical system for predicting seasonal climate across the globe. The prediction system, based on multiple linear regression, produces probabilistic forecasts for temperature and precipitation using a number of predictors based on well-understood physical relationships. In all forecasts, the global equivalent CO₂ concentration is used as the primary predictor as an indicator of the climate change signal. Additional predictors describing large-scale modes of variability in the climate system, starting with ENSO, and local-scale information are subsequently selected on the basis of their potential to provide additional predictive power. The system presented will have two purposes: (a) to serve as a benchmark for assessing and comparing the skill of dynamical forecast systems; and (b) to act as an independent forecast system in combination with predictions from dynamical systems. Key to achieving these goals will be the system's implementation in a quasi-operational framework with empirical forecasts made on a monthly basis and the availability of a set of hindcasts.

The method implemented here constitutes a relatively simple approach to empirical forecasting. The global and automated nature of the prediction system calls for the underlying empirical method to be parsimonious in terms of the predictive sources used to construct it. The statistical model and the selection of predictors will thus be based on physical principles and processes to the fullest extent so as to elicit the maximum predictive power of, first of all, the long-term trend associated with the climate change signal and, secondly, as few additional predictors as is necessary in order to minimise the risk of overfitting. The final system will also be sufficiently flexible to facilitate its future development. Such development may involve inclusion of additional predictors should more complete and reliable datasets become available, or the application of the system to alternative predictands including those relating to the magnitude and frequency of extreme events.

Producing empirical forecast output in similar format to dynamical systems is crucial when designing a framework for robust comparison. A weakness of current dynamical-empirical system comparison is the general lack of a common set of validation measures. Whereas dynamical systems inherently provide output in the form of ensemble forecasts, which may be validated in probabilistic terms, validation of empirical systems does not always extend beyond deterministic measures, such as bias, RMS error and correlation (Mason and Mimmack, 2002). Here, the uncertainties are explicitly parametrised as an ensemble of forecasts and we employ a rigorous

validation framework designed to assess both the deterministic and probabilistic aspects of the forecast system.

The remainder of the paper is structured as follows. Section 2 describes the prediction system in full, including the observational data used for empirical model fitting and validation. An analysis of the potential usefulness of the predictors is given in Section 3. The skill of the prediction system is then assessed in Section 4 with a discussion and outlook given in Section 5.

2 Model fitting and validation measures Prediction system outline

Key to achieving the goals set out in Section 1 is the development of an automated forecast system that can be applied globally and, in principle, for any number of predictands. For these reasons, the regression-based prediction system developed here is relatively simple in comparison with more sophisticated statistical models, with emphasis given to a basis of physical processes and the avoidance of overfitting.

Our system incorporates a two-step-multiple linear regression approach for estimating seasonal (three-month) surface air temperature (SAT) and precipitation (PREC) as a function of global and local atmospheric and oceanic fields. The first step is to utilise the predictive information in approach used assumes the predictand time series x to consist of two components,

$$x = x^{\text{ext}} + \text{int}, \tag{1}$$

where x^{ext} is the response to externally forced low frequency variability associated with anthropogenic activity; this is represented by and x^{int} represents the internal variability independent of changes in external forcing (Krueger and Von Storch, 2011). We seek first to utilise the predictive information in x^{ext} which is assumed to be linearly dependent on the global CO₂-equivalent concentration (CO2EQV), based on historical estimates until 2005 and according to Representative Concentration Pathway (RCP) 4.5 thereafter, which constitutes the net forcing of greenhouse

gases, aerosols and other anthropogenic emissions (Meinshausen et al., 2011). The second step is to identify predictive potential Secondly, we seek to identify a set of predictors that best represents x^{int} . The predictand time series x at may be modelled as a function of a set of predictors representing internal variability following removal of the trend associated with external forcing. The final product is a season- and location-specific multiple linear regression using the selected predictors, with an thus:

$$\underbrace{x} = \underbrace{\alpha} + \underbrace{\beta}C + \sum_{i=1}^{n} (\underbrace{\Phi_{i}F_{i}}) + \epsilon \tag{2}$$

where C is CO2EQV at a given lead time and F is a set of n additional predictors at the same lead time that describes $x^{\rm int}$. The regression parameters β and Φ are those required to transform C and F respectively, α is the constant regression term and ϵ is the set of residuals specific to the model fit. In this case, predictors are taken from the previous three-month season at a lead time of one month (e.g. the forecast for the season March-April-May is estimated using predictors from November-December-January). An independent regression model is calibrated at each grid point. Analysing the degree of additional predictive skill offered by each predictor will form an important precursor to the implementation of the systemWhereas CO2EQV is included as a predictor by default, all additional predictors are included on the basis of their predictive potential, which is determined by a predictor selection procedure prior to model fitting. In the remainder of this section we (a) identify potential predictors and describe the sources of both predictor and predictand data (2.1); and (b) provide further details on the predictor selection approach, the model fitting procedure and the validation framework (2.2).

2.1 Potential predictors

As additional predictors \mathcal{F} , we consider first of all variables that describe large-scale modes of variability. ENSO is the most important of these in terms of its contribution to the skill of seasonal predictions, particularly in the tropics (van Oldenborgh et al., 2005; Balmaseda and An-

derson, 2009; Weisheimer et al., 2009; Doblas-Reyes et al., 2013). Circulation and precipitation patterns in the tropical Pacific associated with ENSO SST anomalies are subsequently linked to climate variability in other parts of the globe (Alexander et al., 2002). In addition, modes of variability in other tropical oceans, including the tropical Atlantic and Indian basins, are known to contribute substantially to variability in SAT and PREC, particularly in surrounding regions (Doblas-Reyes et al., 2013). Many such phenomena are linked in some way to ENSO, although variability in the Indian Ocean Dipole (IOD) is known to occur independently (Zhao and Hendon, 2009). Similarly, the Pacific Decadal Oscillation (PDO), defined as the leading empirical orthogonal function (EOF) of North Pacific monthly SST anomalies, is considered as a representation of variability on interdecadal time scales that is not otherwise apparent in interannual ENSO variability (Liu and Alexander, 2007). Drought occurrence in the United States is known to be linked to the phase of both PDO and the Atlantic Multidecadal Oscillation (AMO). Atmospheric anomalies, including troposhere-stratosphere interactions, are also known to have predictive potential. The Quasi-Biennial Oscillation (QBO) (Ebdon and Veryard, 1961; Baldwin et al., 2001) has recently been considered in a multiple regression model for predicting European winter climate (Folland et al., 2012). With this in mind, the following indices are considered as predictors: NINO3.4 (representative of ENSO), PDO, AMO, IOD and QBO. The system is designed to be flexible enough for the inclusion of additional predictors in the future.

External forcing and global modes of variability are not the only source of skill in seasonal forecasts. Many studies, including those based on dynamical systems, have found links between local climate and variations in preceding nearby climate phenomena (e.g. van den Hurk et al., 2012; Quesada et al., 2012). The most simple of these is persistence; that is, the value of the predictand (either SAT or PREC) for the same location at some lead time. Here, we seek to elicit predictive information from persistence (PERS) and other variables that vary from grid point to grid point in addition to the set of large-scale modes of variability described above. For coastal locations in particular, we seek to maximise the potential of short-term memory contained within neighbouring sea surface temperatures to provide greater predictability than PERS at the specified lead time. We derive a local sea surface temperature (LSST) index for each predictand grid cell, defined as the mean of the k nearest grid cells containing SST information.

Here, k=5 throughout the analysis although this value could of course be altered or optimised for region-specific analysis. Additionally, soil moisture Finally, as a proxy for soil moisture, which has been shown to impact on local temperature (e.g. van den Hurk et al., 2012). As a proxy, we consider as a predictor the, we also consider accumulated rainfall (CPREC) during the predictorperiod as a potential predictor.

Global observational datasets provide the predictand (SAT and PREC) and predictor fields required for model calibration and validation. SAT is taken from the Cowtan and Way (2014) reconstru of the Hadley Centre-Climatic Reseach Unit Version 4 (HadCRUT4) (Morice et al., 2012), which uses kriging to account for missing data in unsampled regions. PREC is taken from the Global Precipitation Climatology Centre (GPCC) Full Data Reanalysis version 6 (Schneider et al., 2012) the period 1901-2010 combined with additional data for the period 2011-2013 taken from the GPCC monitoring product following bias correction. Further details of the sources of predictor data are given in Table 1. Our list of predictors is not exhaustive. Much recent work has sought to identify predictability arising from the extent of sea ice and snow covered land, the reflective and insulative attributes of which are relevant for SAT and PREC in several regions of the extra-tropics (e.g. Shongwe et al., 2007; Dutra et al., 2011; Brands et al., 2012; Chevallier and Salas-Mélia, 2012). However, these variables are not considered for the present system due to the absence of sufficiently long and reliable datasets, although some effects are effectively captured by persistence. The design of the prediction system facilitates inclusion of additional predictors should high quality observational or reanalysis data become available.

Global-

Model fitting and validation

Global observational datasets provide the predictand (SAT and PREC) fields required for model calibration and validation. SAT is taken from the Cowtan and Way (2014) reconstruction of the Hadley Centre–Climatic Reseach Unit Version 4 (HadCRUT4) (Morice et al., 2012), which uses kriging to account for missing data in unsampled regions. PREC is taken from the Global Precipitation Climatology Centre (GPCC) Full Data Reanalysis version 6 (Schneider et al., 2011) for

the period 1901-2010 combined with additional data for the period 2011-2013 taken from the GPCC monitoring product following bias correction.

Analysing the degree of additional predictive skill offered by each predictor will form an important precursor to the implementation of the system. A two-step predictor selection procedure is used to determine the fewest numbers of predictors necessary to provide greatest predictive skill. The selection procedure may be considered 'offline' in the sense that it is implemented prior to model fitting. In the first step, global maps of linear correlation between predictandpredictor pairs form a basis for a physical understanding of the factors governing variability and provide a first step in determining predictive potential. Predictors that show good potential and do not exhibit colinearity with other predictors are included in the selection procedure for second step: the selection of predictors to be passed to the empirical forecast model itself. The model is calibrated and validated in a hindcast framework using a causal approach: hindcasts are produced for 1961-2010 using data since 1901 prior to the forecast year. The causal approach was chosen instead of a leave-one-out framework in order to replicate

To achieve this the linear trend associated with CO2EOV is first of all removed from both the predictand x and the set of observational data that would have been available for each hindeast were it produced in real time. Separate models are calibrated for each three-month season with a one month lead time (the season March-April-May is thus predicted by November-December-January) CO2EQV is included as a predictor for all seasons at all locations. In order to identify subsequent informative predictors, the linear regression onto CO2EQV is removed from the predictand predictors F by fitting the models predictand x and the set of observational data that would have been available for each hindeast

$$\underset{x=0}{\underbrace{\alpha_1+\beta_1C+\epsilon^x}}$$

and each predictor

$$F_{i} = \underbrace{\alpha_{2} + \beta_{2}C}_{\sim} + \epsilon^{F_{i}}_{\sim}$$

$$\tag{4}$$

where α_1 , β_1 and α_2 , β_2 are the respective regression parameters for each model fit and ϵ^x and e^{F_i} are the time series of residuals that equate to the detrended predictand and predictors respectively. Correlation is performed between the detrended predictand and predictor pairs. Predictor selection is season- and location-specific; for each season and grid point, the predictors that produce e^x and each of the N predictors within the set e^{F_i} (where i=1,2...N). Predictors that exhibit significant (at the 90% level) correlation with the predictand are entered into a multiple linear regression along with CO2EQV. This strategy are identified. The two-step approach is designed to avoid overfitting, which would lower skill scores, and to ensure that the empirical model is built on physical principles to the fullest extent. Predictor inclusion is determined independently for each hindeast, allowing for the maximum value to be taken from predictor information in the fairest way. The first step is to an extent qualitative and undertaken only once for each predictand, i.e. for each predictand there is an agreed set of potential predictors independent of season or location. However, the fully quantitative second step is performed independently at each grid point and for each season. Following the selection of predictors, all significant predictors are then entered into a multiple linear regression along with CO2EQV; equation (2) is thus modified:

$$\underset{i=1}{\underbrace{x} = \alpha + \beta C + \sum_{i=1}^{k} (\underbrace{\Phi_{i} F_{i}^{S}) + \epsilon}} (5)$$

where F^S is the subset of k predictors from F that meet the significance criteria outlined in the selection procedure. An estimate for the unknown predictand \hat{x} at forecast time t may be determined thus:

$$\hat{\underline{x}}_{t} = \underline{\alpha} + \underline{\beta}C_{t} + \sum_{i=1}^{k} (\underline{\Phi}_{i}F_{i_{t}}^{S}) \tag{6}$$

A key component of the empirical prediction system is the provision of probabilistic output. The residuals ϵ from the regression fit for each hindeast are in equation (5) are randomly sampled (with replacement) and subsequently used to generate an ensembleof predictions. The set of residuals is randomly sampled a forecast ensemble. The kth member of the ensemble \hat{x}^{ens} at forecast time t is thus given by

$$\hat{x}_{t,k}^{\text{ens}} = \hat{x}_t + \epsilon_k \tag{7}$$

where ϵ_k is a randomly sampled member of ϵ . Sampling of the residuals is performed 51 times(with replacement), reflecting the number of members in a typical dynamical forecast ensemble typical ensemble size in an operational dynamic forecast. The ensemble allows for the calculation of probabilistic skill scores and will provide a basis for full comparison with the output of dynamical systems. It is anticipated that future development of the system will consider more complex methods of ensemble generation.

The model is calibrated and validated in a hindcast framework using a causal approach: hindcasts are produced for 1961-2013 using data since 1901 prior to the hindcast start date. The causal approach was chosen instead of a leave-one-out framework in order to replicate the set of observational data that would have been available for each hindcast were it produced in real time. The predictor selection procedure, in addition to being location-specific, is also implemented independently for each hindcast. In other words, for a given grid point, a given predictor would only be included in the regression model for hindcasts with fitting periods during which it demonstrates predictive potential, allowing for the maximum value to be taken from predictor information in the fairest way. It is also important to note that, in setting the earliest hindcast to 1961, we seek to limit the impact of poor quality available predictand and predictor data in the early 20th Century. Additionally, to ensure robustness, the multiple linear regression model requires complete predictand-predictor time series of at least thirty years in the fitting period for a forecast to be produced.

Both the deterministic and probabilistic aspects of the prediction system must be systematically validated using a number of measures. Global maps of correlation between hindcast estimates and observations provide a view on the degree of representation of temporal variability. Verification scores originally developed in the context of numerical weather prediction, including the root mean squared error skill score (RMSESS) and the continuous rank probability skill score (CRPSS) (e.g. Ferro, 2013), provide a quantification of the degree of bias and the skill of the probability distribution produced by the ensemble respectively. Such verification measures are also used to determine skill scores that describe forecast skill against a reference ensemble forecast. The reference forecast is produced by random sampling of the climatology, i.e. the observations for each year in the fitting period.

3 Analysis of potential predictors

3.1 Surface air temperature

The surface air temperature (SAT) shows a clear trend almost everywhere. We parametrise this trend as , which is assumed to be proportional to the forcing of greenhouse gases, described by the equivalent CO₂ concentrations, which describes the global mean trend quite well ($r \sim 0.93$)CO2EQV. Separate spatially varying aerosol forcings have not yet been implemented. As mentioned in Section 2, this trend is treated differently from the other predictors in the sense it is always included in the empirical model; all other predictors are included considered only in cases where they appear to add value (following step one of the predictor selection process). Figure 1 shows seasonal correlation between SAT and the previous year's CO2EQV along the top row of panels. Subsequent rows show the correlation derived from predictor-predictand pairs (following removal of the linear trend associated with CO2EQV). Correlation between SAT and CO2EQV is in general strongly positive across the majority of the globe, and particularly so when natural variability is the response of SAT to the internal variability of the climate system is known to be small compared to the forced signal response to the signal associated with anthropogenic forcing, for example in the northern hemisphere during spring (MAM) and summer (JJA) and throughout the tropics at all times of year.

NINO3.4 shows the second strongest relationship with SAT; the importance of ENSO in governing variability in temperatures across the tropics is highlighted by correlation stronger than ± 0.5 in parts of South America, Africa and northern Australia in addition to the tropical Pacific and Indian Oceans. ENSO-based relationships in extra-tropical land regions are less apparent, although positive correlation in the northern half of the North American continent and negative ones around the Gulf of Mexico show the well-known influence on winter (DJF) and spring (MAM) SAT (Ropelewski and Halpert, 1987; Kiladis and Diaz, 1989). Very low correlations are found across Europe.

The PDO and IOD correlation patterns are very similar to those for NINO3.4. Much of the signal associated with PDO is captured by NINO3.4; additional skill is confined to the northern Pacific, which is likely to be associated with the region of enhanced cyclonic circulation around the deepened Aleutian low associated with a positive, warm PDO phase (Liu and Alexander, 2007). Other areas of stronger correlation include small areas of central North America during summer, which supports the association of PDO with multidecadal drought frequency in the United States (McCabe et al., 2004). The AMO correlation patterns clearly act independently of ENSO and feature correlations throughout the high northern latitudes and the North Atlantic, but curiously not so much in Western Europe (van Oldenborgh et al., 2009b). The PDO, IOD and AMO indices are all included for selection in the prediction system.

Correlation associated with the QBO is poor with the notable exception of northern and central Russia during the Boreal autumn. In agreement with Folland et al. (2012) we found no significant correlation for winter in Europe with a one month lead time. This is surprising given the link found in previous work between the QBO and the Arctic Oscillation (AO), and thus on European surface climate, although the authors suggest that predictability requires a shorter optimal lead time than that used here (Marshall and Scaife, 2009). We thus omit QBO from the SAT QBO is thus withdrawn and not included in the prediction system.

Persistence (PERS) shows strong correlations in some key regions and is particularly important for high latitude seas in the northern hemisphere during winter, reflecting the latent heat of melting of the sea ice. Over land however, there are relatively few regions associated with strong correlation outside of the tropics. Correlation is greater than 0.4 in parts of western Eu-

rope (MAM), south-east Europe (JJA), central North America (JJA) and parts of central Asia (JJA). However, aside from these examples, the memory of land surface temperature outside of the tropics does not appear to extend to the predictor period.

Unsurprisingly, including local SST (LSST) produces higher correlation than persistence over the oceans but offers no skill over most continental regions. However, LSST is clearly beneficial in coastal regions, including northern and western Europe. We thus make both predictors available for selection in the SAT forecast system. The relationship between antecedent precipitation (CPREC) and SAT is in general quite poor but correlation is around 0.4 in northern Europe during spring (MAM), most likely representing the connection between a mild, wet winter to a mild spring. The negative correlation during summer (JJA), significant over France, suggests that CPREC is reasonably able to represent the link between soil moisture and SAT at this time of year shown in previous work (van den Hurk et al., 2012). The correlation is also strong in parts of Australia and south-east Asia, in addition to southern Africa (MAM) and northern South America (DJF and MAM).

3.2 Precipitation

Lagged correlation Correlation between PREC and the predictors is shown in Figure 2. As expected, the response of PREC to the trend in CO2EQV is not as strong as that of global temperature. Increased PREC in northern high latitudes during the Boreal winter has a known association with global warming (Hartmann et al., 2013). However, the response of precipitation to global warming is not yet visible above the noise in much of the mid-latitudes and these regions are associated with low correlation at all times of the year.

The strong lagged correlation exhibited between NINO3.4 and PREC in many parts of the world provides the most important basis for predictability. In addition to ENSO-related changes in tropical precipitation patterns, there are a number of known links with precipitation in the extra-tropics (Alexander et al., 2002; Doblas-Reyes et al., 2013), although only a weak one in MAM is found in Europe (van Oldenborgh et al., 2000). Correlation patterns for the PDO are again similar for NINO3.4. For the IOD, correlations of around 0.5 exists in eastern Africa during autumn (SON) and winter (DJF) but again these patterns are very similar to those for

NINO3.4. Correlation of IOD and PREC following removal of the NINO3.4 signal (not shown) indicates an ENSO-independent relationship, particularly during DJF in East Africa, which is supported by the findings of previous work (Goddard and Graham, 1999), and also parts of Europe. In the absence of known links between the phase of PDO and precipitation anomalies that are independent of ENSO, PDO is omitted from not considered for inclusion in the prediction system. QBO is also omitted on the basis that there are few areas of correlation of statistical significance. AMO on the other hand produces significant correlation in regions influenced by the Atlantic where NINO3.4 does not, including the Sahel (JAS, visible in JJA and SON), eastern South America (JJA). The AMO-PREC relationship does not appear to extend to extra-tropical regions; there are no discernible areas of strong correlation in Europe or eastern North America. This contrasts with the strong link previously identified between the AMO and JJA precipitation in Europe during the 1990s (Sutton and Dong, 2012). The use of long-term time series, correlations rather than composites and an absence of temporal filtering here results in lower correlations.

For PERS, there are a number of regions, particularly in the extra-tropics, where significant correlation offer potential for predictability. The most obvious of such correlation is during DJF in the mid- to high-latitudes of the northern hemisphere; the persistence of dry (wet) conditions during autumn in much of central Eurasia is an indicator for similar conditions during winter. In Europe, significant negative correlation during summer (JJA) suggests evidence for dry (wet) springs followed by wet (dry) summers. By contrast, there are relatively few regions where LSST is significantly correlated with PREC. These include the western United States (MAM) and south-east Asia where SST has variability that is independent from ENSO and adds to the skill in dynamical systems (van Oldenborgh et al., 2005). It remains to be seen unclear to what extent LSST may offer additional value to this empirical prediction system.

4 Prediction system development and validation

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For each hindcast between 1961-20101961-2013, and for each season and grid point, predictors are selected on the basis of the significance of the (detrended) correlation with the predictand

for the fitting period. For validation, causal hindcast estimates are compared with observations to determine the skill of the deterministic and probabilistic aspects of the prediction system.

4.1 Surface air temperature

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Following the assessment of potential predictors (step one of the predictor selection process), the following were chosen in addition to CO2EQV for inclusion in the prediction system: NINO3.4, PDO, AMO, IOD, PERS, LSST and CPREC. Hindcasts were produced with each predictor added in turn and verified against observations. Figure 3 shows the correlation between observations and a hindcast constructed using CO₂-equivalent only (top line), the incremental correlation attained by including additional predictors cumulatively (second to eighth lines), and the observation-hindcast correlation following the inclusion of all predictors. Note that these are the correlations of a causal system that only uses information from before the hindcast date, the values are therefore much lower than the full correlations of Figure 1. If the correlations are spurious, i.e., there was no physical connection, but the predictor was included because the correlation exceeded the 90% significance criterion (this happens by chance on 10% of the grid points without connection), the hindcast skill is degraded by the inclusion of this predictor, visible as the light-blue background in the panels of Figure 3. We tried to minimise this by the first selection roundstep in the predictor selection process.

The skill of the trend, parametrised by correlation of observations with hindcasts estimated using CO2EQV, (Figure 3, top line) only is much lower than the full correlation that with hindcasts estimated using as a function of all potential predictors (Figure 3, bottom line). This is due to the fact that over the first half of the hindcast period the trend is not yet very strong and does not contribute to the skill. This measure therefore underestimates the skill expected in forecasts, which are made at a time that the trend plays a much larger role, although this depends also on the reference period chosen for the forecasts.

The inclusion of NINO3.4 (second line) clearly adds value across the Pacific and in the parts of the tropics. There are no land-based areas where either PDO or IOD add value, but AMO does improve correlation substantially in the North Atlantic and in parts of northern (SON) and eastern (JJA) Europe, although its inclusion degraded the hindcasts in eastern Europe in DJF.

The addition of PERS improves correlation in only a handful of locations and LSST, while important to correlation over some parts of the ocean and hence for islands and coastal regions not resolved by our coarse datasets, adds little value further from the coast. As suggested in Figure 1, CPREC adds little global value except in parts of Australia

The final model shows good skill was found in many regions of the globe (Figure 3; bottom line of panels). Key areas of high correlation include the majority of the tropics where the dominance of ENSO on interannual variability is greatest. Correlation is strong at all times of year throughout much of northern South America, Central and Southern Africa and South Asia. Strong correlation is also found in important extratropical regions, including much of Europe except during SON. Correlation is strong in much of western and Central Europe during the spring and summer (MAM until ASO). Over North America, the skill depends strongly on the season, varying from slightly negative skill (due to overfitting) during SON to good skill in large parts during MAM. Global patterns of RMSE skill scores are broadly similar; regions of strong correlation are generally associated with small differences from observations (Figure 4; left panels).

Global maps of CRPSS exhibit broad patterns of skill similar to those for correlation (Figure 4; right panels). The highest skill scores (relative to the climatology-based forecast) are found in the tropics and are evident during all seasons. In Europe, skill is again greatest during spring and summer, although some parts of eastern Europe and Scandinavia are associated with negative skill scores. Very little of North America is associated with high skill; indeed, the prediction system fails to outperform the climatology-based forecast over the majority of the eastern and southern United States. This lack of skill is known to extend to dynamical forecasts, particularly during winter (e.g. Kim et al., 2012).

4.2 Precipitation

5

In addition to CO2EQV, the The following predictors were included in the PREC prediction system: NINO3.4, AMO, PERS and LSST. Figure 5 shows total and incremental correlation results in the same format as Figure 3 for SAT. Using CO2EQV as a sole predictor fails to yield any notable regions of significant correlation, with the exception of parts of northern Eurasia

during winter (DJF). As for SAT, we would expect the forecast skill to be greater than the hindcast skill given that the a large portion of hindcasts were made before the trend becomes important. The addition of NINO3.4 increases hindcast-observation correlation in many parts of the tropics, particularly during the boreal autumn (SON) and winter (DJF). In spite of some evidence for a relationship with PREC in parts of Eurasia as shown in Figure 2, AMO fails to add any improvement to the empirical model's skill except in northeastern Brazil and to some extent the Sahel. The same is largely true for PERS and LSST, suggesting that almost all skill is captured by NINO3.4 and, to some extent, the climate change signal.

For the final model, high correlation (>0.6) is limited to south-east Asia and northern parts of South America (between ASO and JFM) (Figure 5). Another area of high correlation to north is in south-east South America during the Austral spring (SON to NDJ). However, the RMSE for the hindcast is rarely an improvement on that derived from the climatology (Figure 6; left panels). In addition, there are only a few areas where the hindcast produces a positive CRPSS, which would indicate an improvement on the ensemble forecast derived from the climatology (Figure 6; right panels). This leads us to conclude that, while the deterministic component of the system is able to reproduce some components of seasonal precipitation variability, probabilistically the system does not perform well outside limited areas in its present guise.

5 Discussion and outlook

A global empirical system for seasonal climate prediction has been developed and validated. Multiple linear regression was chosen as the basis of the system; a simple predictor selection scheme sought to maximise the predictive skill of a number of predictors describing global-scale modes of variability and local-scale information alongside that of the climate change signal. Probabilistic hindcasts of surface air temperature (SAT) and precipitation (PREC) have been produced using prediction models based on multiple linear regression and validated against observations using correlation and skill scores. The prediction system shows good skill in many regions. For SAT, the trend and interannual variability are well-represented throughout the tropics and in a number of extra-tropical regions, including parts of Europe, particularly during

spring and summer, southern Africa and eastern Australia. Skill associated with the probabilistic component of the seasonal predictions shows similar spatial patterns. For PREC, few areas of notable skill are found outside of regions with known ENSO teleconnections and, probabilistically, the system does not perform better than a climatological ensemble throughout most of the world.

As outlined in Section 1, the system presented here has been designed to serve both as a benchmark for dynamical prediction systems and as an independent forecast system to be combined with dynamical output to produce more robust forecasts. Concerning the second purpose, it is important to identify seasons and regions where dynamical systems lack skill and whether our system may potentially add value in such instances. In general, dynamical system skill is limited to regions that are strongly linked to ENSO; in extra-tropical regions, where seasonal variability in the atmospheric state is governed to a greater extent by random internal variability, skill is inevitably lower than in the tropics (Kumar et al., 2007; Arribas et al., 2011). The good skill in many parts of Europe, particularly for forecasts of SAT, is an encouraging property of our system and a detailed comparison with dynamical European forecasts is forthcoming. The inclusion of locally-varying predictors, in combination with predictors describing large-scale modes of variability provides a basis to elicit more skill than can be attained using global indices alone.

An important outcome of this work is the system's implementation in a quasi-operational framework and the provision of regular forecasts. Monthly forecasts are generated for each forthcoming three-month season and made publicly available through the KNMI Climate Explorer along with uncertainty parameters and updated hindcast validation. The system's framework permits the potential to test empirical prediction methods other than linear regression, such as neural networks that potentially capture non-linear aspects of the climate system. Additionally, as mentioned in Section 2, the current list of predictors considered for inclusion is not exhaustive and there is scope to better exploit the predictive information in other locally-varying predictors. Further avenues for system development include region-specific and case-based analysis and application to alternative predictands from century-long reanalyses or those

describing extreme events. Focus will also be given to alternative methods of ensemble generation using, for instance, derived uncertainty in regression parameters and spatial patterns.

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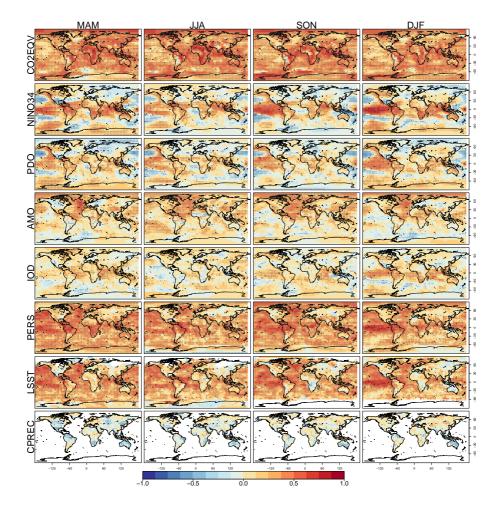


Figure 1. Correlation between seasonal SAT and the set of predictors with a one month lead time. Correlation between CO2EQV is shown in the top line; subsequent lines show correlation between predictand-predictor pairs following removal of the CO2EQV trend.

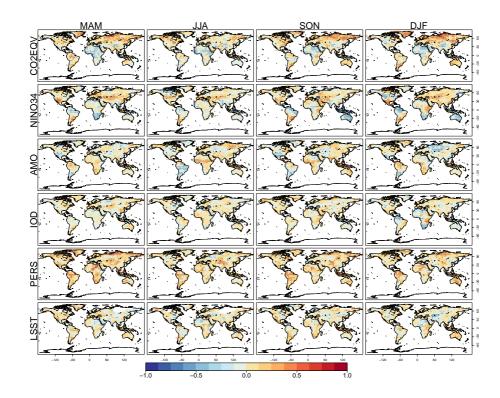


Figure 2. Correlation between seasonal PREC and the set of predictors with a one month lead time. As in Figure 1, correlation between CO2EQV is shown in the top line; subsequent lines show correlation between predictand-predictor pairs following removal of the CO2EQV trend.

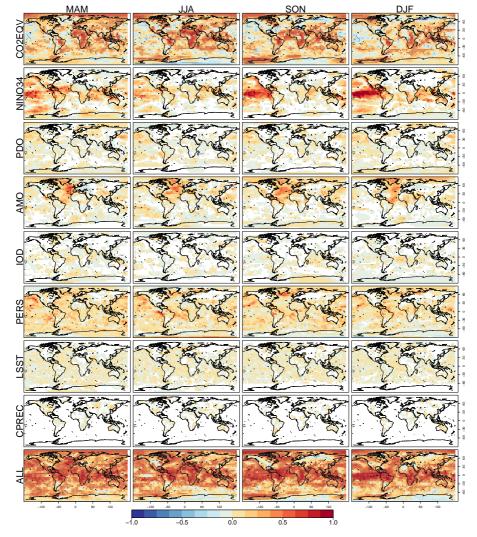


Figure 3. Correlation between SAT hindcasts and observations. The top line shows correlation bewteen observations and SAT hindcasts constructed using CO_2 -equivalent as the sole predictor. Subsequent lines show the difference in correlation following the inclusion of additional predictors. The bottom line shows the correlation for the full model. For the top and bottom lines, stippling is used to indicate significance at the 95% level.

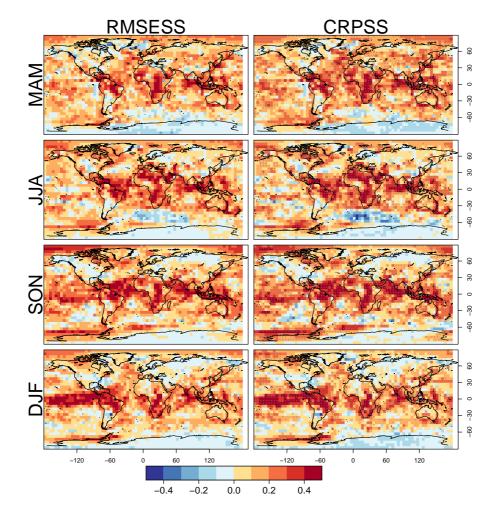


Figure 4. RMSESS and CRPSS of the SAT hindcasts expressed as a skill score against a climatology ensemble forecast. For CRPSS, stippling is used to indictate significance at the 95% level following a one sided t-test.

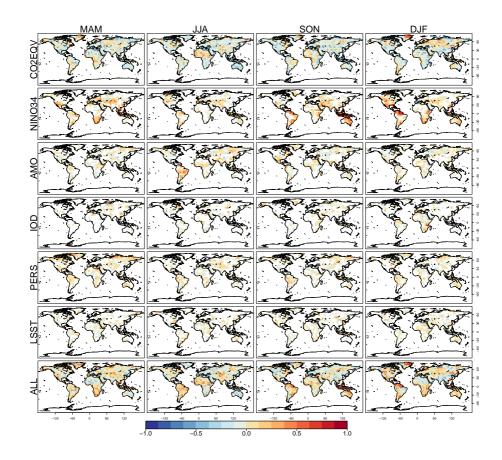


Figure 5. As Figure 3 but for PREC.

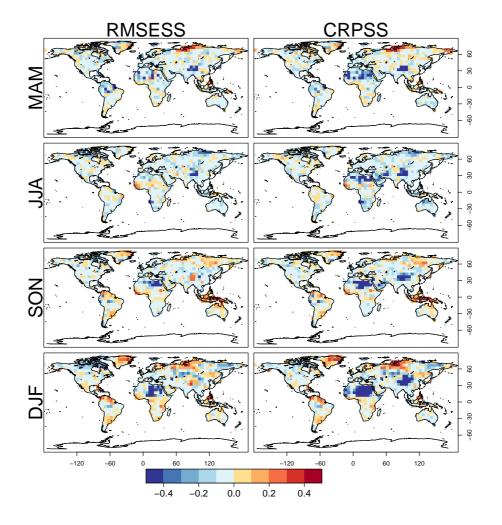


Figure 6. As Figure 4 but for PREC.

Table 1. Description of predictor variables and their sources.

Predictor	Source
CO2EQV	CO ₂ -equivalent concentrations (Meinshausen et al., 2011)
NINO3.4	Calculated from SST fields from HadISST (Rayner et al., 2003)
PDO	University of Washington (http://jisao.washington.edu/static/pdo//)
QBO	At 30hPa from the reconstruction of Brönnimann et al. (2007)
AMO	Calculated by van Oldenborgh et al. (2009a); based on HadSST (Kennedy et al., 2011a, b)
IOD	Calculated from SST fields from HadISST (Rayner et al., 2003)
LSST	HadSST3 (Kennedy et al., 2011a, b)
CPREC	GPCC Full Data Reanalysis version 6 (Schneider et al., 2011)