

**Supplementary materials for the article**  
**“R<sup>2</sup>D<sup>2</sup>: Accounting for temporal dependences in multivariate bias correction via analogue ranks resampling”**

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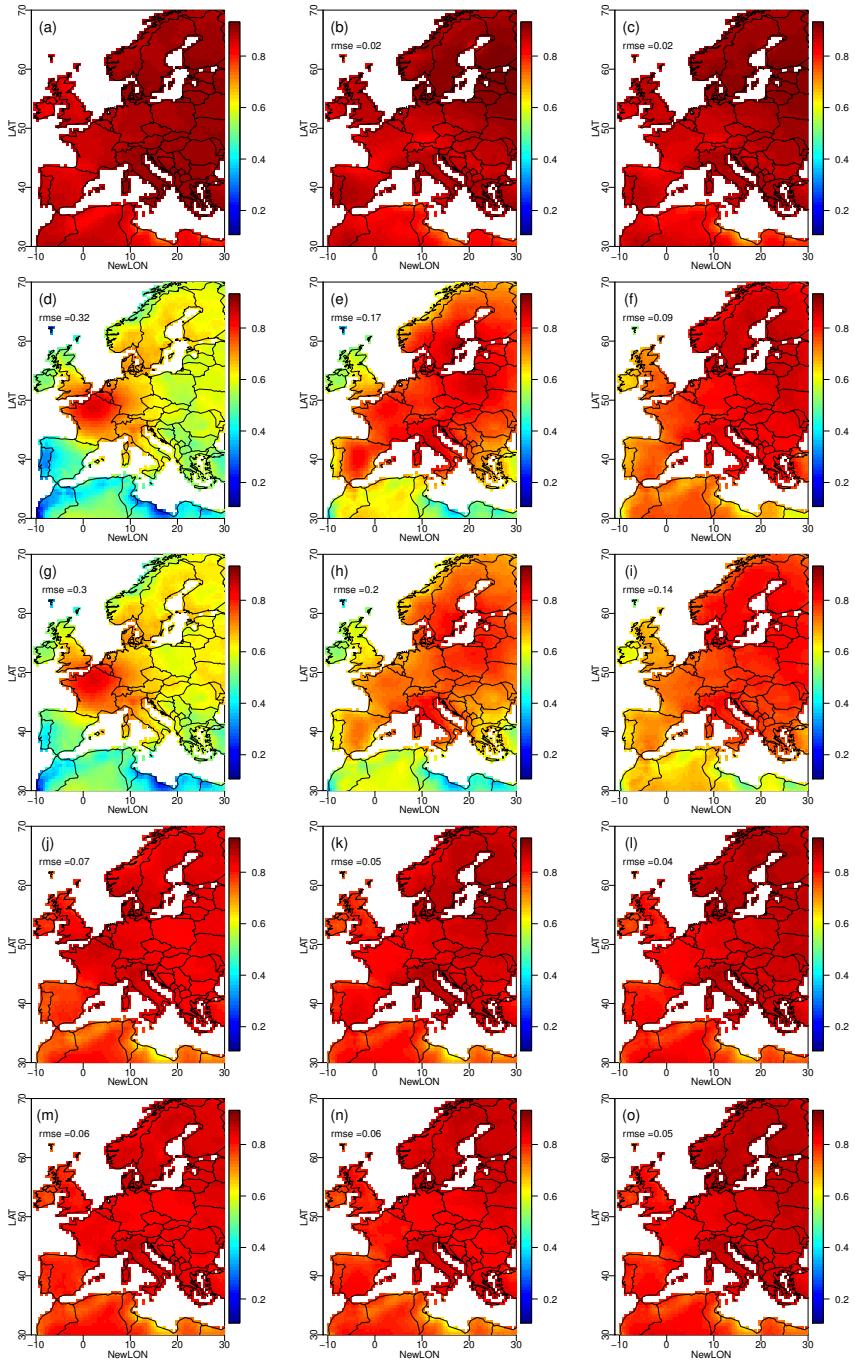
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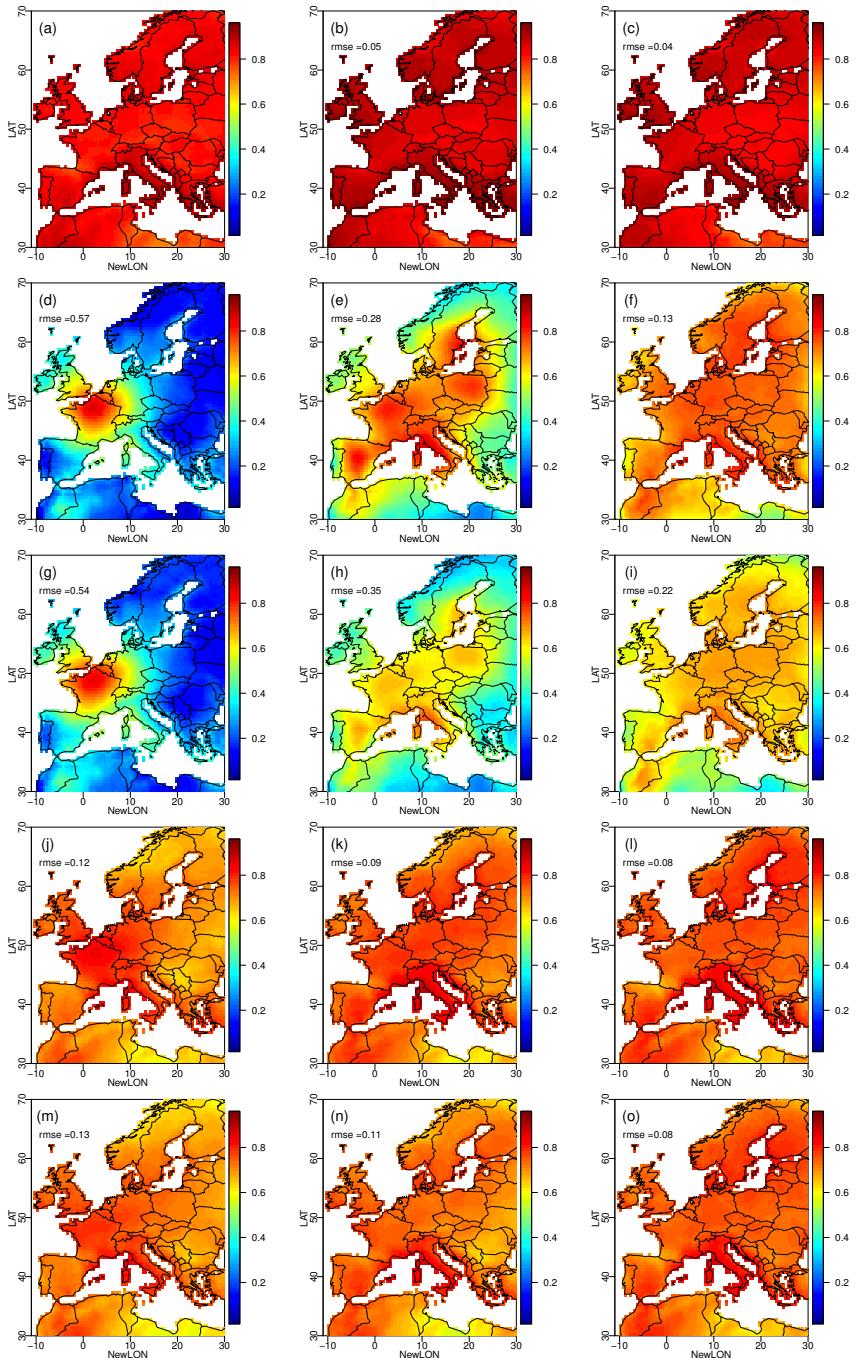
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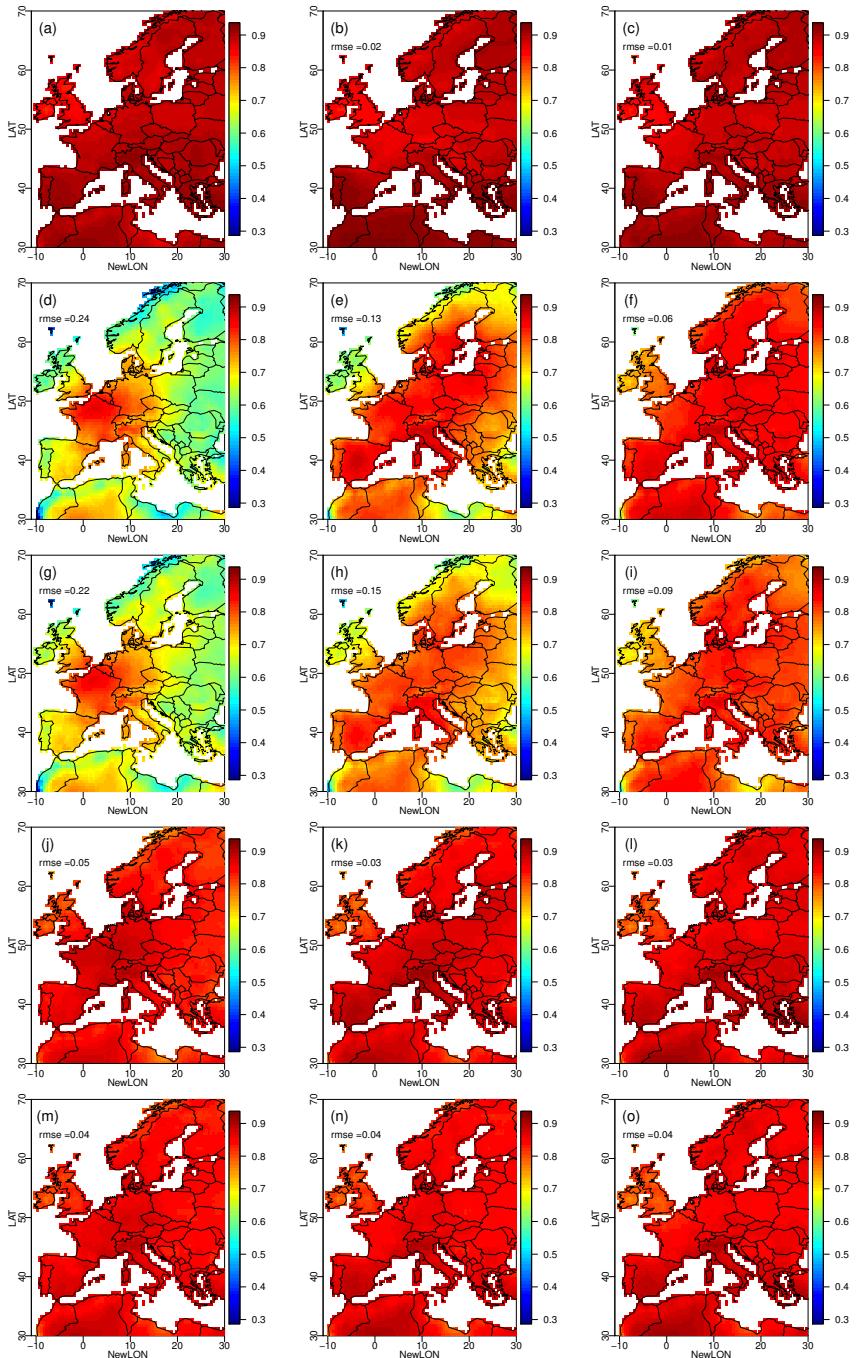
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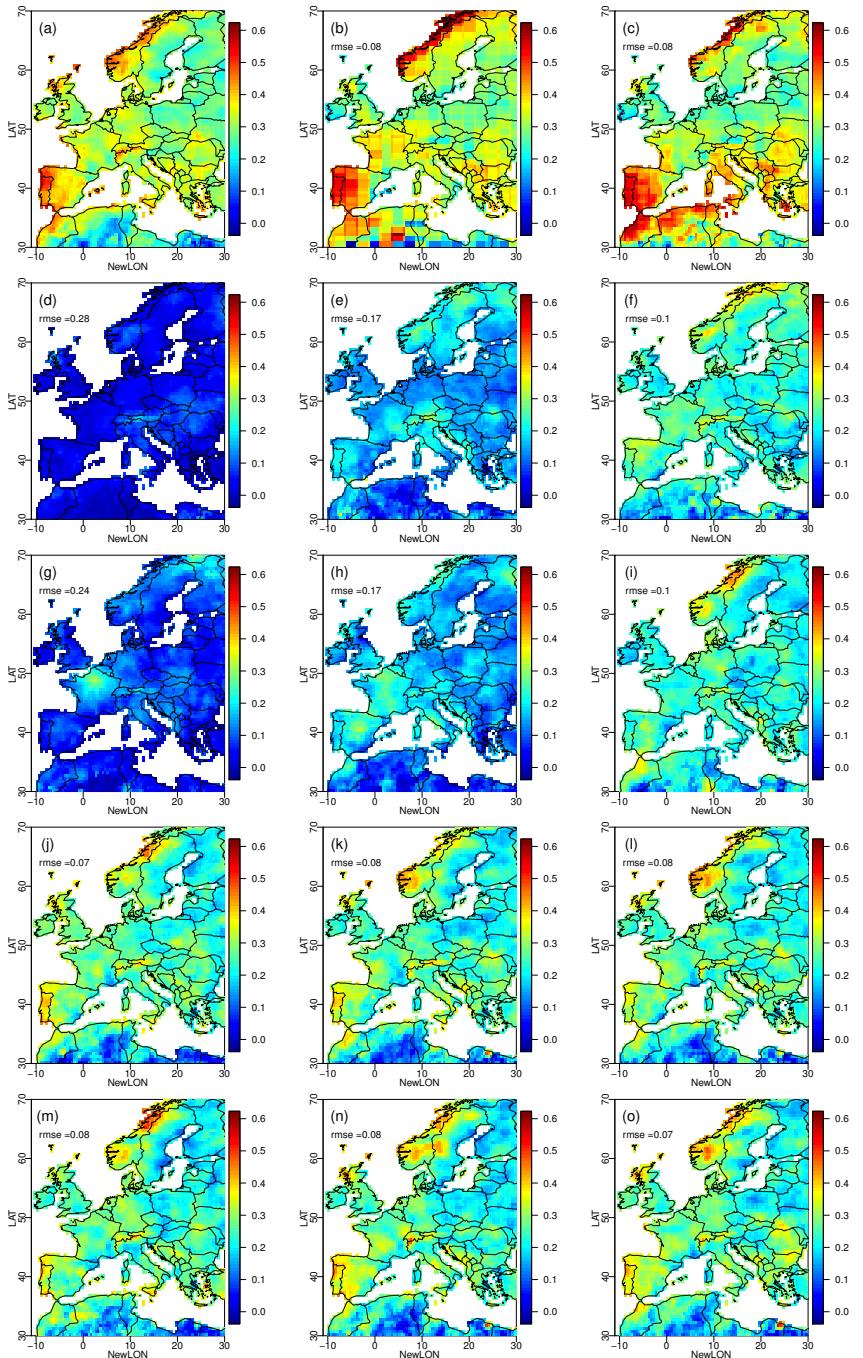
**Figure 1.** Maps of order 1-day temperature autocorrelations for Spring over the 1979-2016 period, for (a) WFDEI, (b) IPSL raw simulations, (c) 1d-bias correction (CDF-t), (d) R.1.1.0, (e) R.5.1.0, (f) R.100.1.0, (g) R.1.2.0, (h) R.5.2.0, (i) R.100.2.0, (j) R.1.1.1, (k) R.5.1.1, (l) R.100.1.1, (m) R.1.2.1, (n) R.5.2.1, (o) R.100.2.1. In other words, 2nd row: results for temperature as reference variable (for different numbers of locations) and with no lags accounted for; 3rd row: same but for temperature and precipitation together as reference variable; 4th and 5th rows: same as 2nd and 3rd but with lags accounted for. For (b-o), the RMSE value, computed over the whole domain between WFDEI autocorrelations and those from the model or corrected data, is indicated.



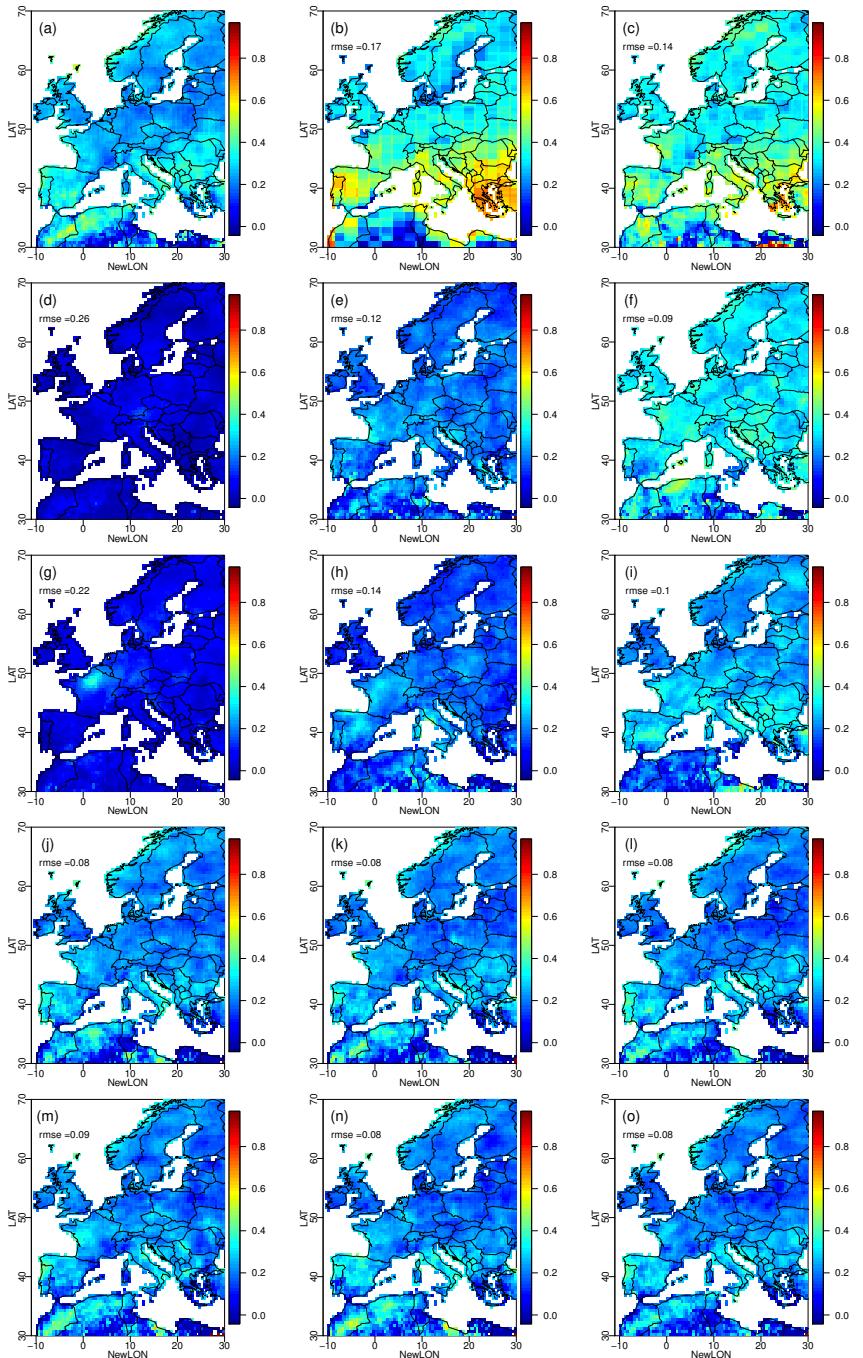
**Figure 2.** Same as Figure SM1 but for Summer temperature autocorrelations.



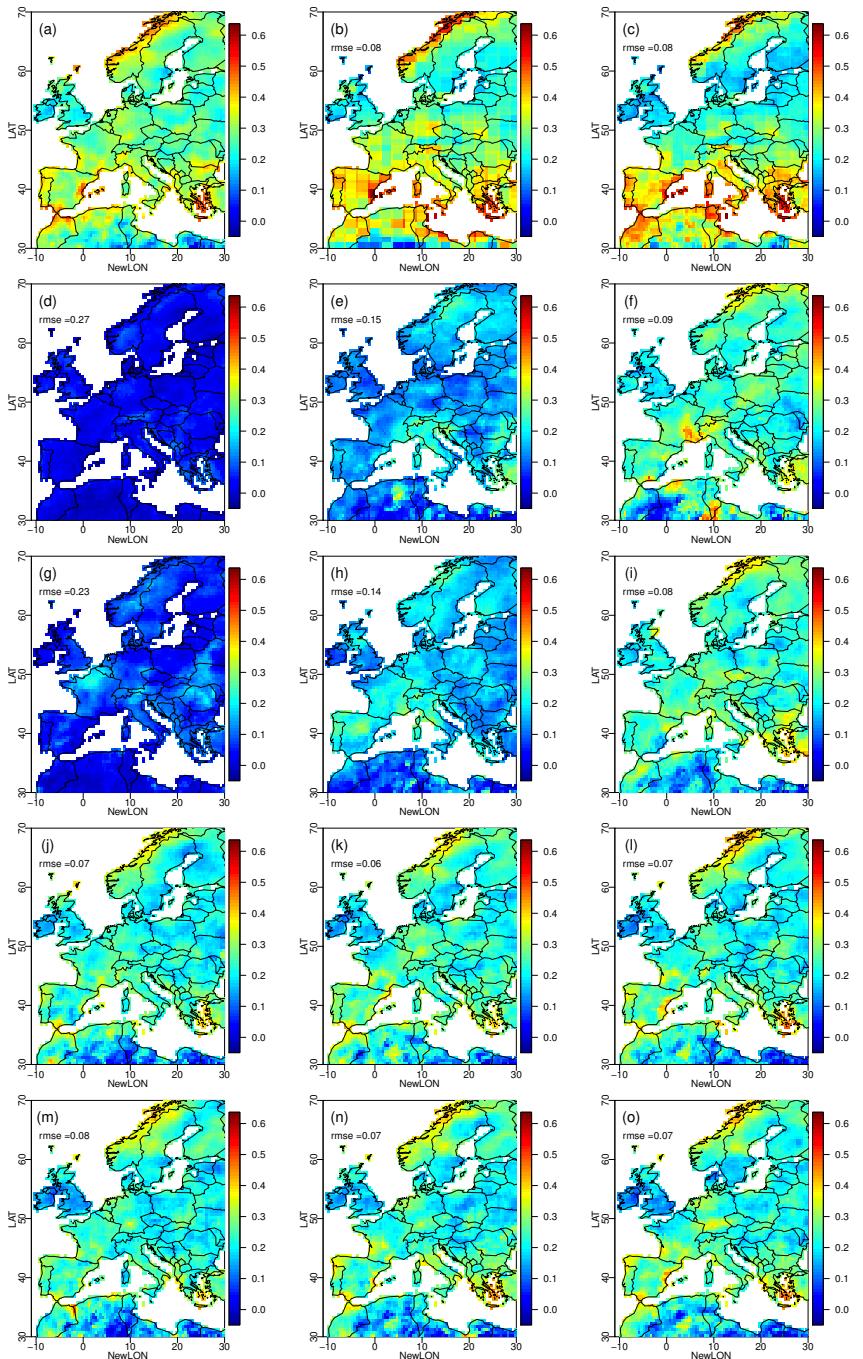
**Figure 3.** Same as Figure SM1 but for fall temperature autocorrelations.



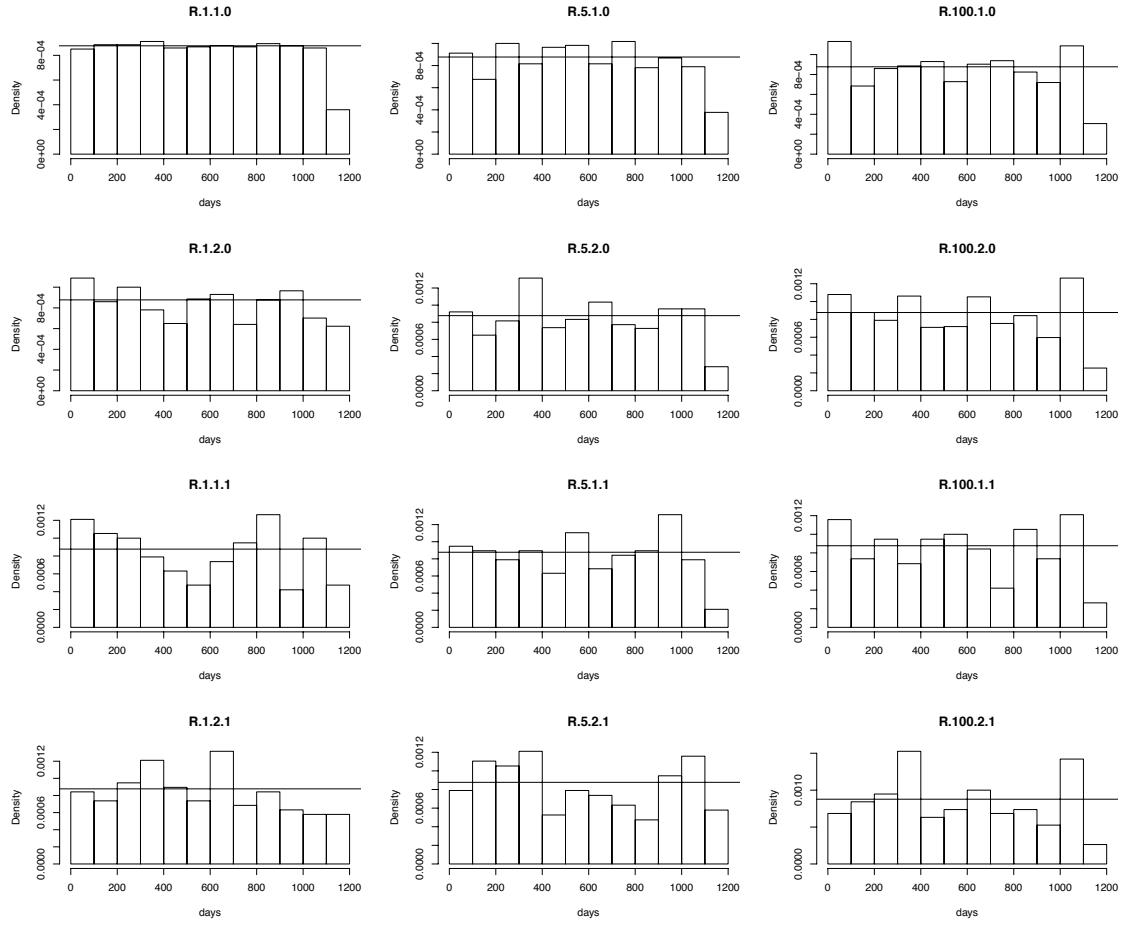
**Figure 4.** Same as Figure SM1 but for Spring precipitation autocorrelations.



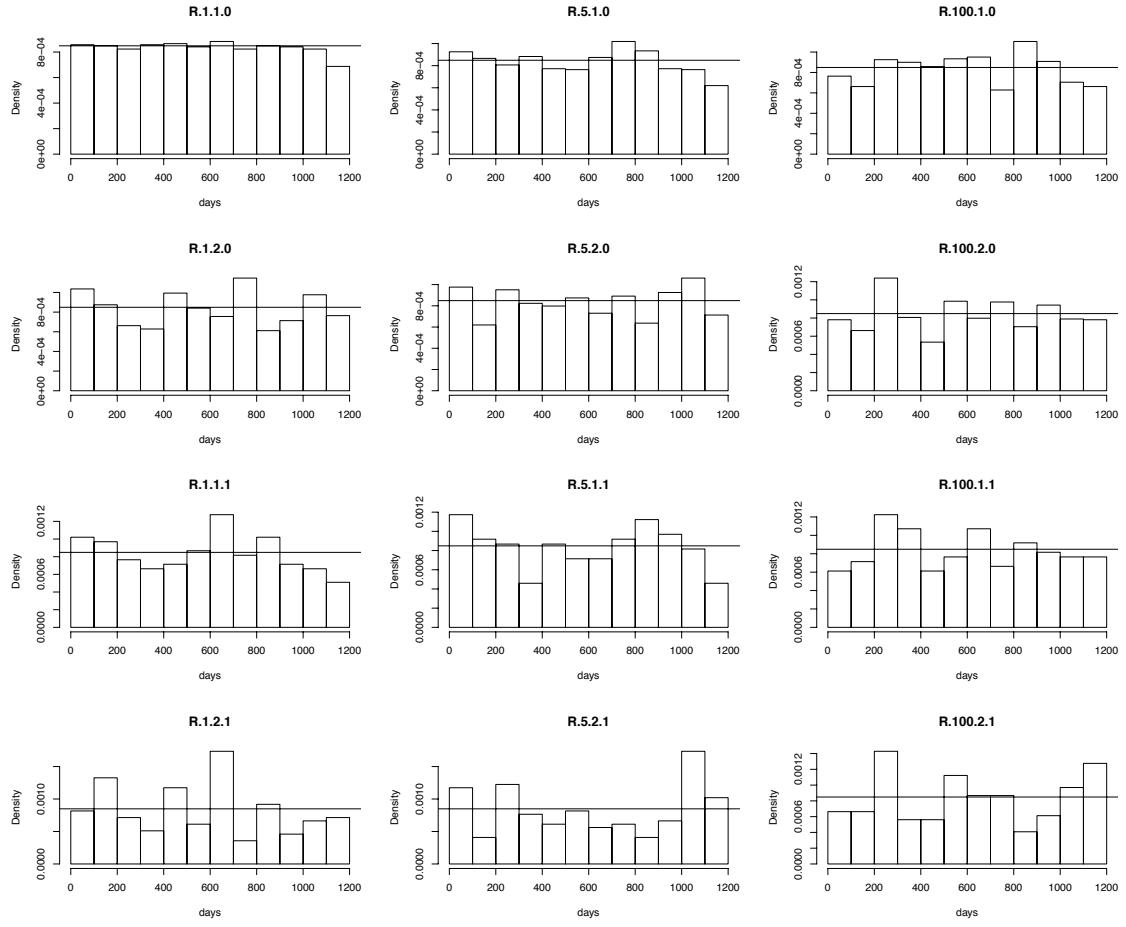
**Figure 5.** Same as Figure SM1 but for Summer precipitation autocorrelations.



**Figure 6.** Same as Figure SM1 but for Fall precipitation autocorrelations.



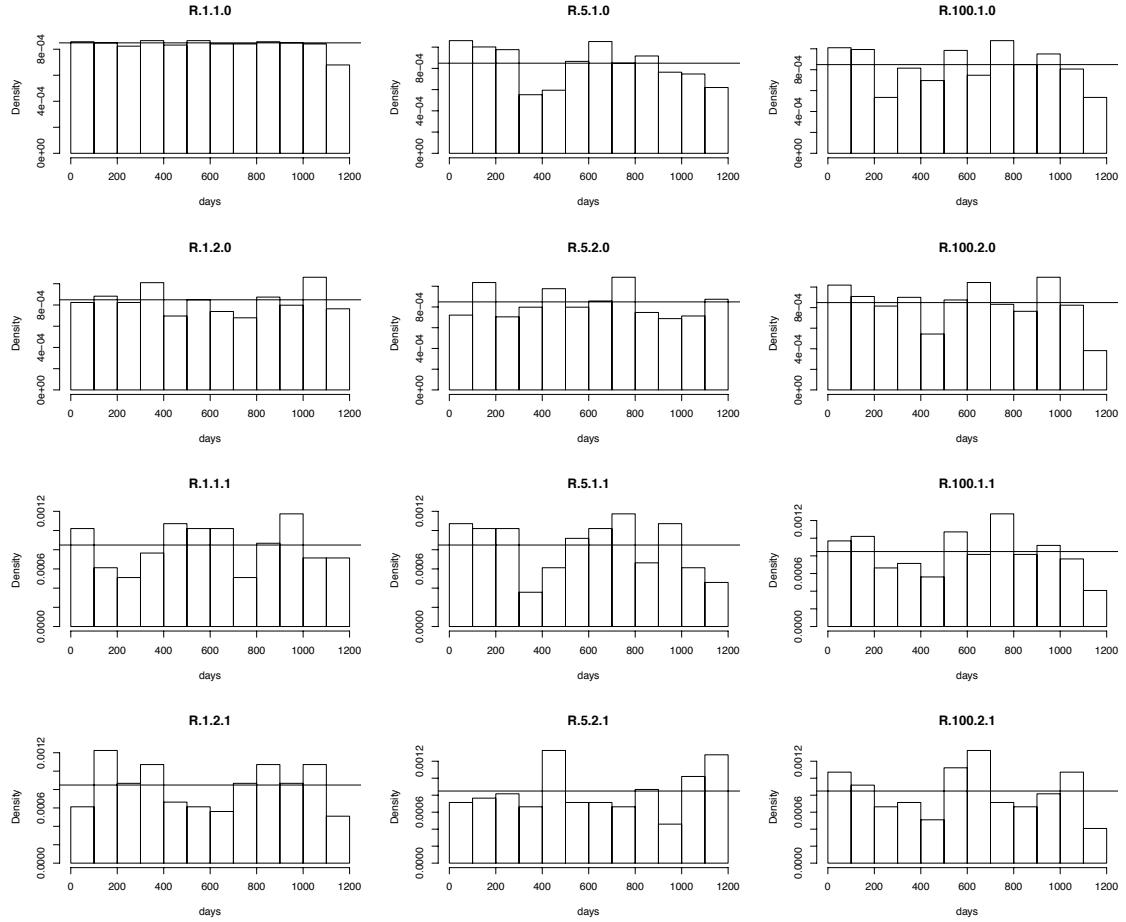
**Figure 7.** Distributions of time steps selected in the reference dataset in April by the different  $R^2D^2$  configurations.



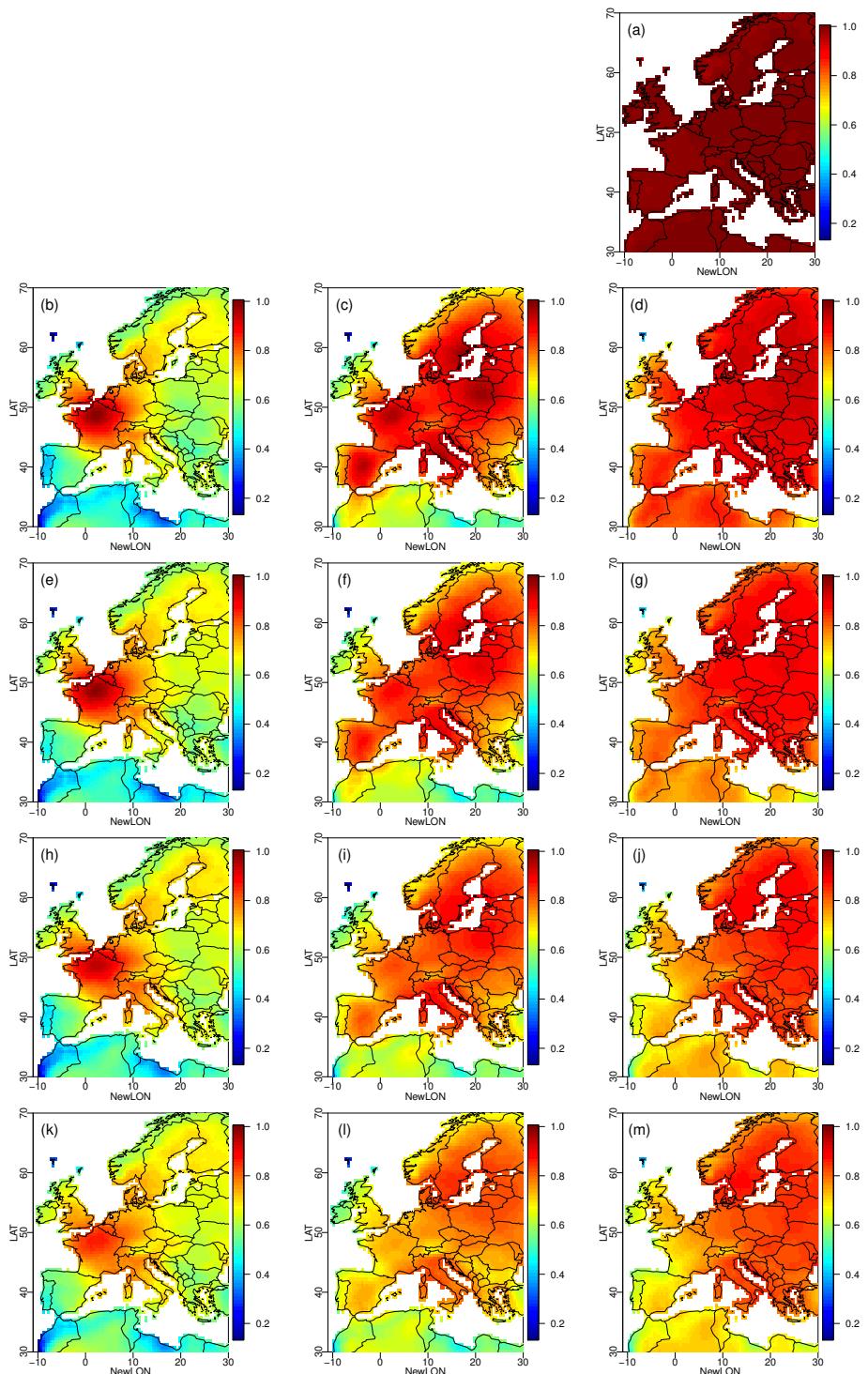
**Figure 8.** Same as Figure SM7 but for July.

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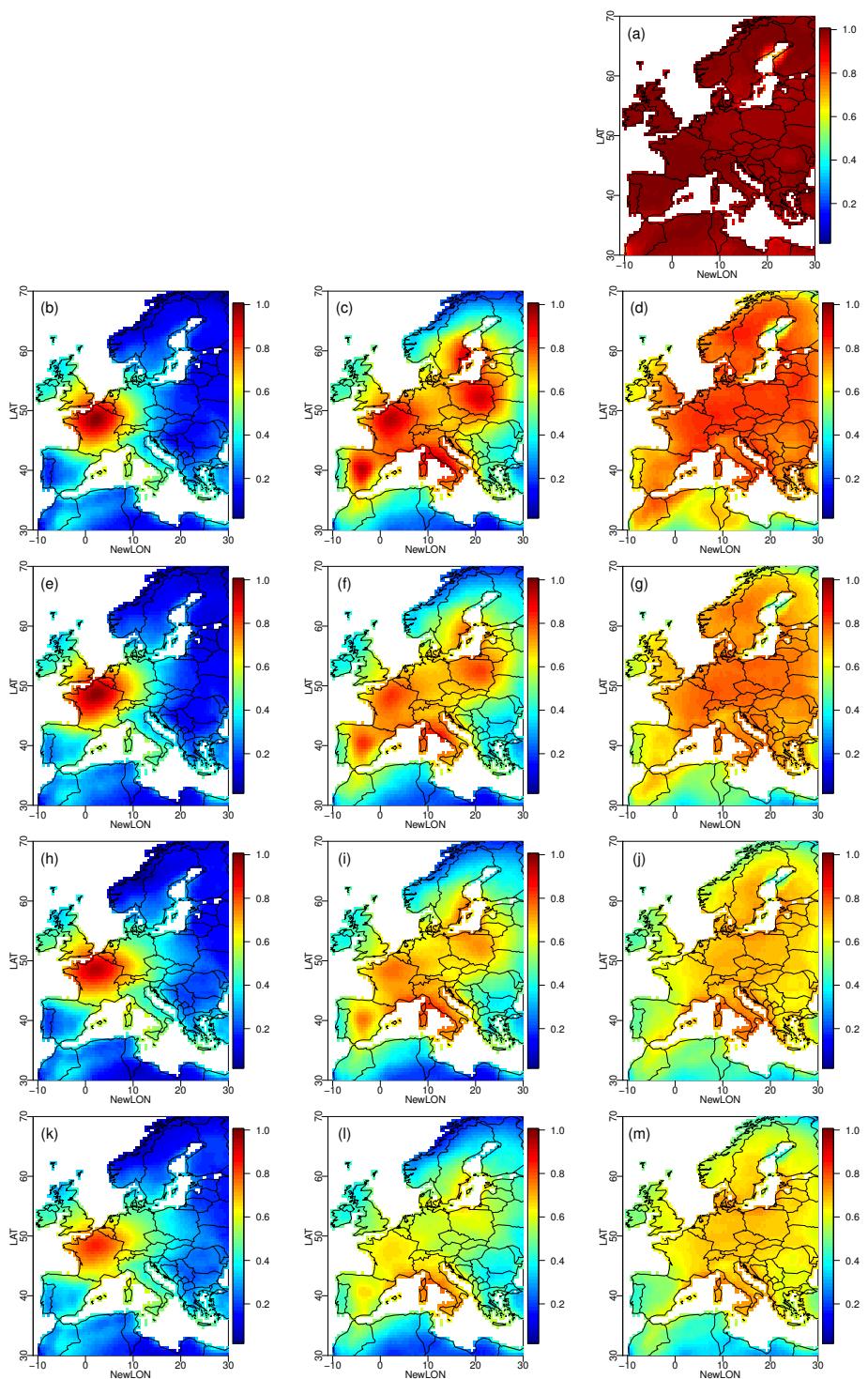
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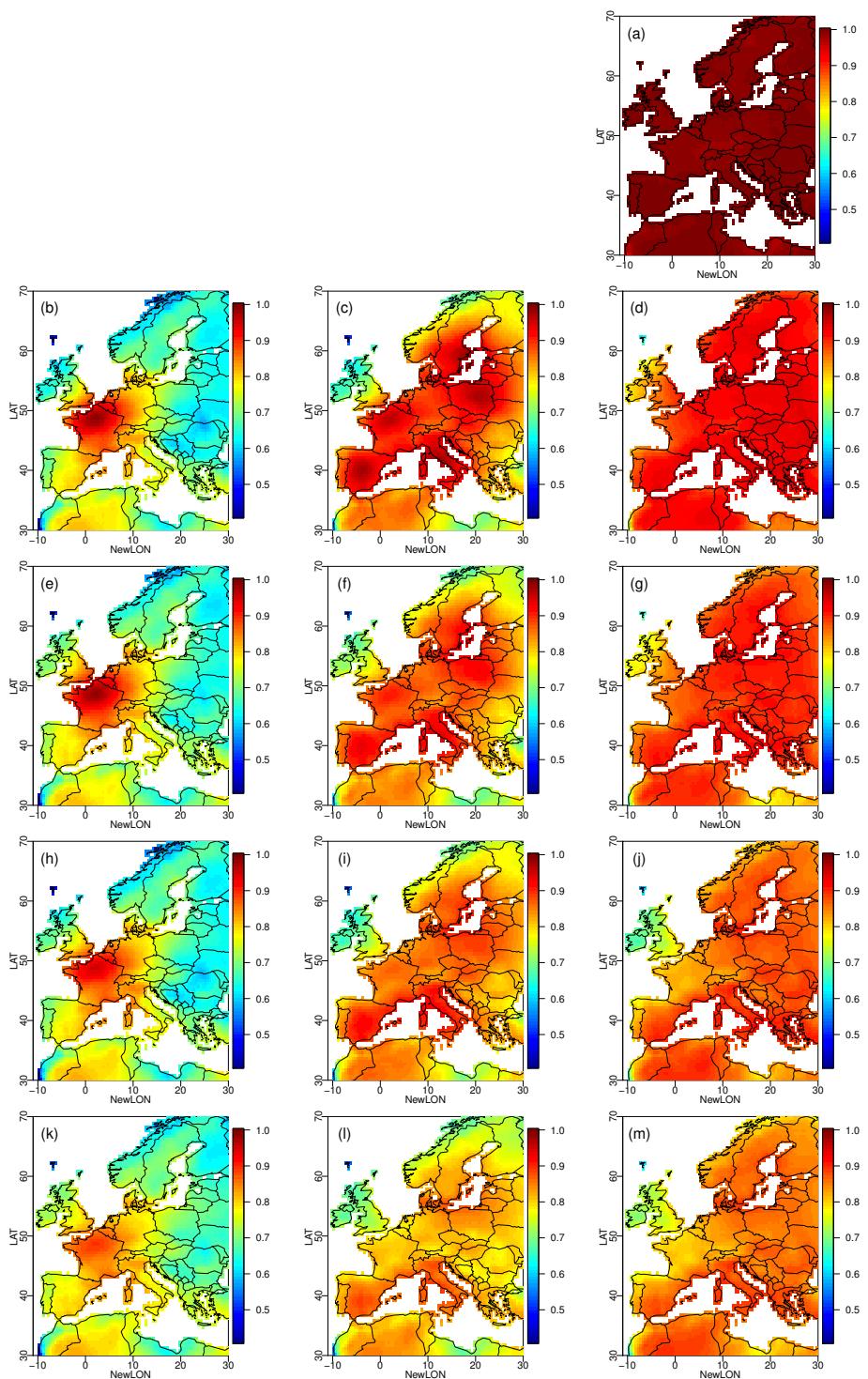
**Figure 9.** Same as Figure SM7 but for October.



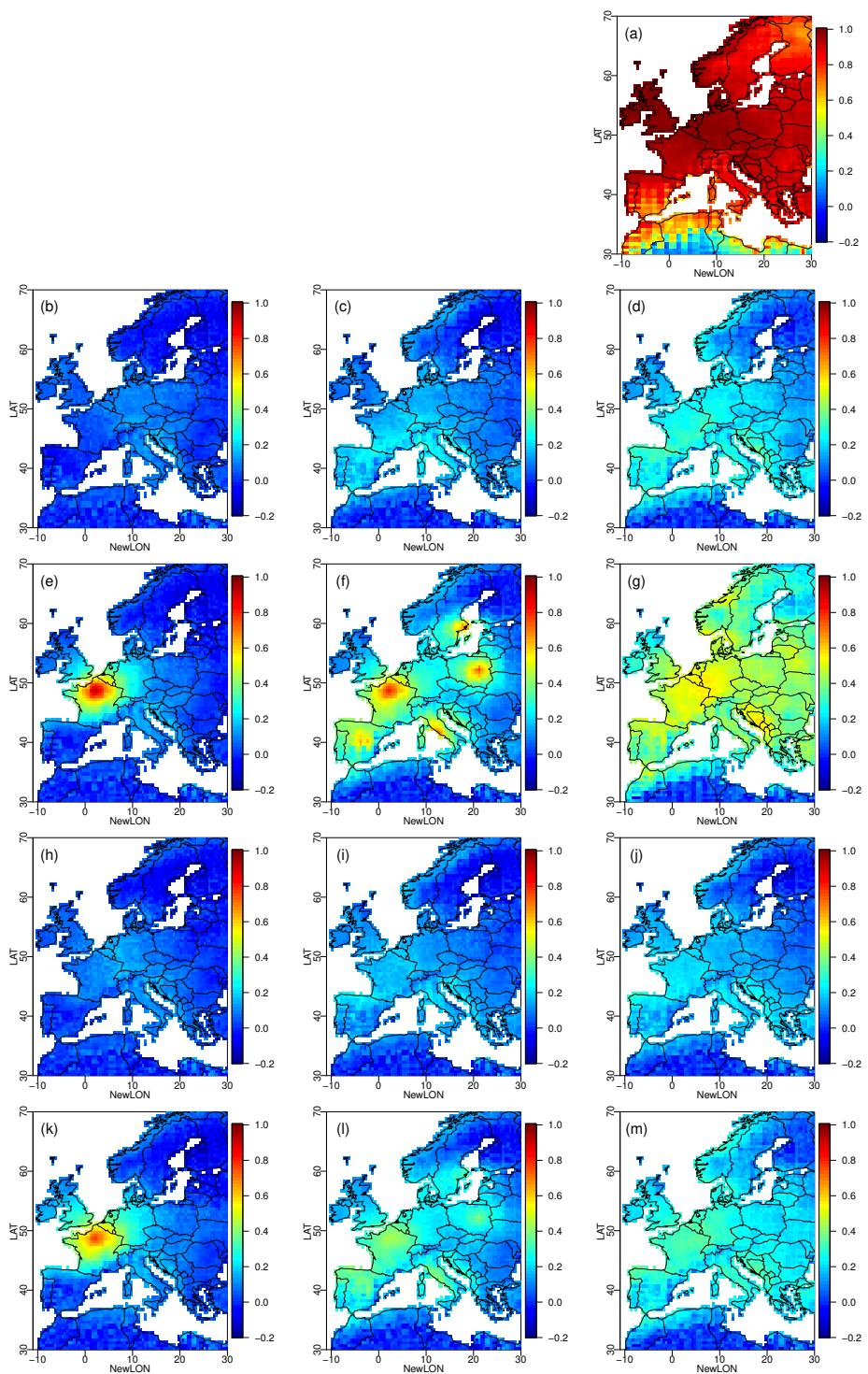
**Figure 10.** Maps of spearman (rank) correlations calculated for each gridpoint in spring over 1979-2016 between the initial climate model temperature simulations and their corrections by (a) 1d-BC, (b) R.1.1.0, (c) R.5.1.0, (d) R.100.1.0, (e) R.1.2.0, (f) R.5.2.0, (g) R.100.2.0, (h) R.1.1.1, (i) R.5.1.1, (j) R.100.1.1, (k) R.1.2.1, (l) R.5.2.1, (m) R.100.2.1.



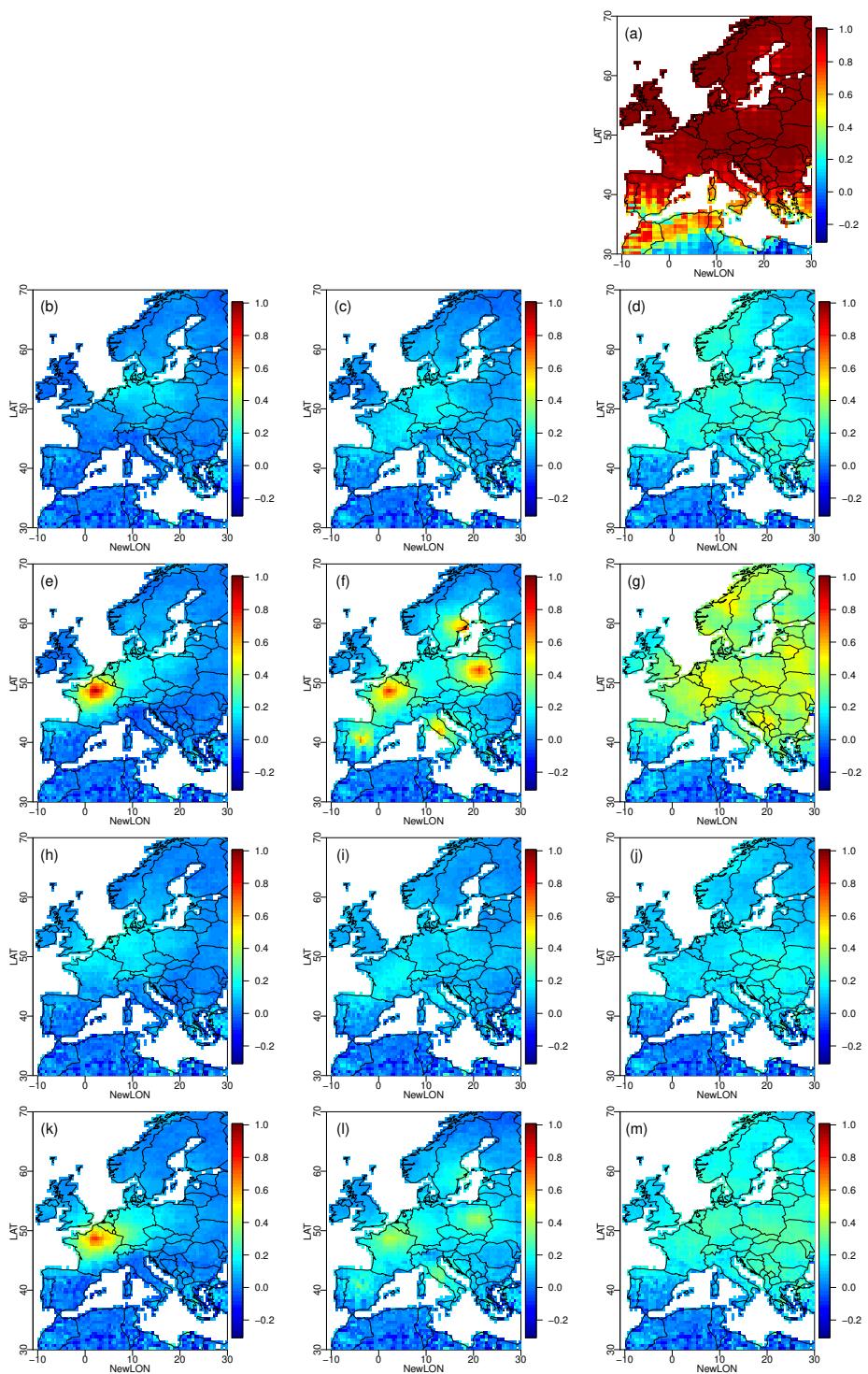
**Figure 11.** Same as Fig. SM10 but for summer temperature.



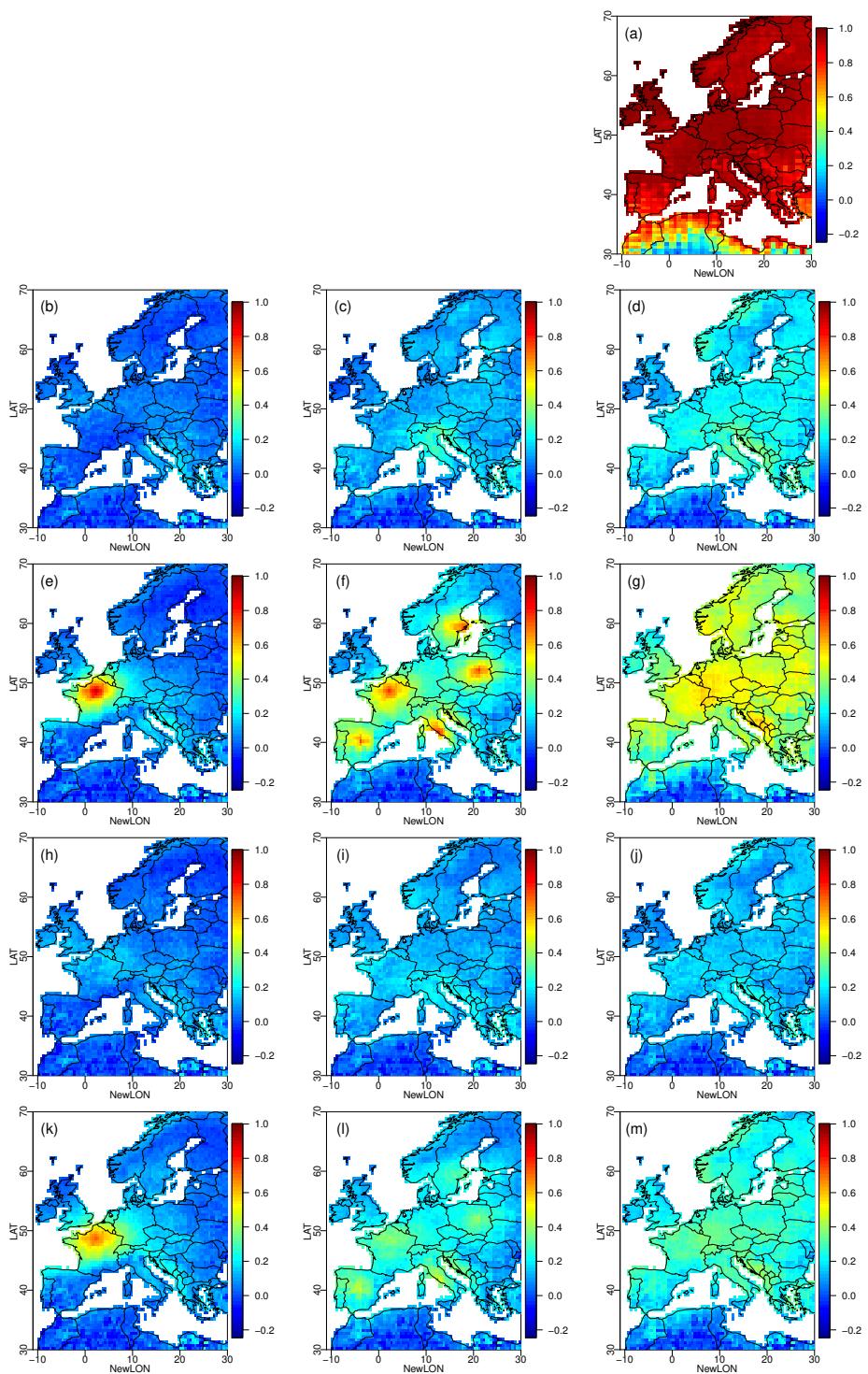
**Figure 12.** Same as Fig. SM10 but for fall temperature.



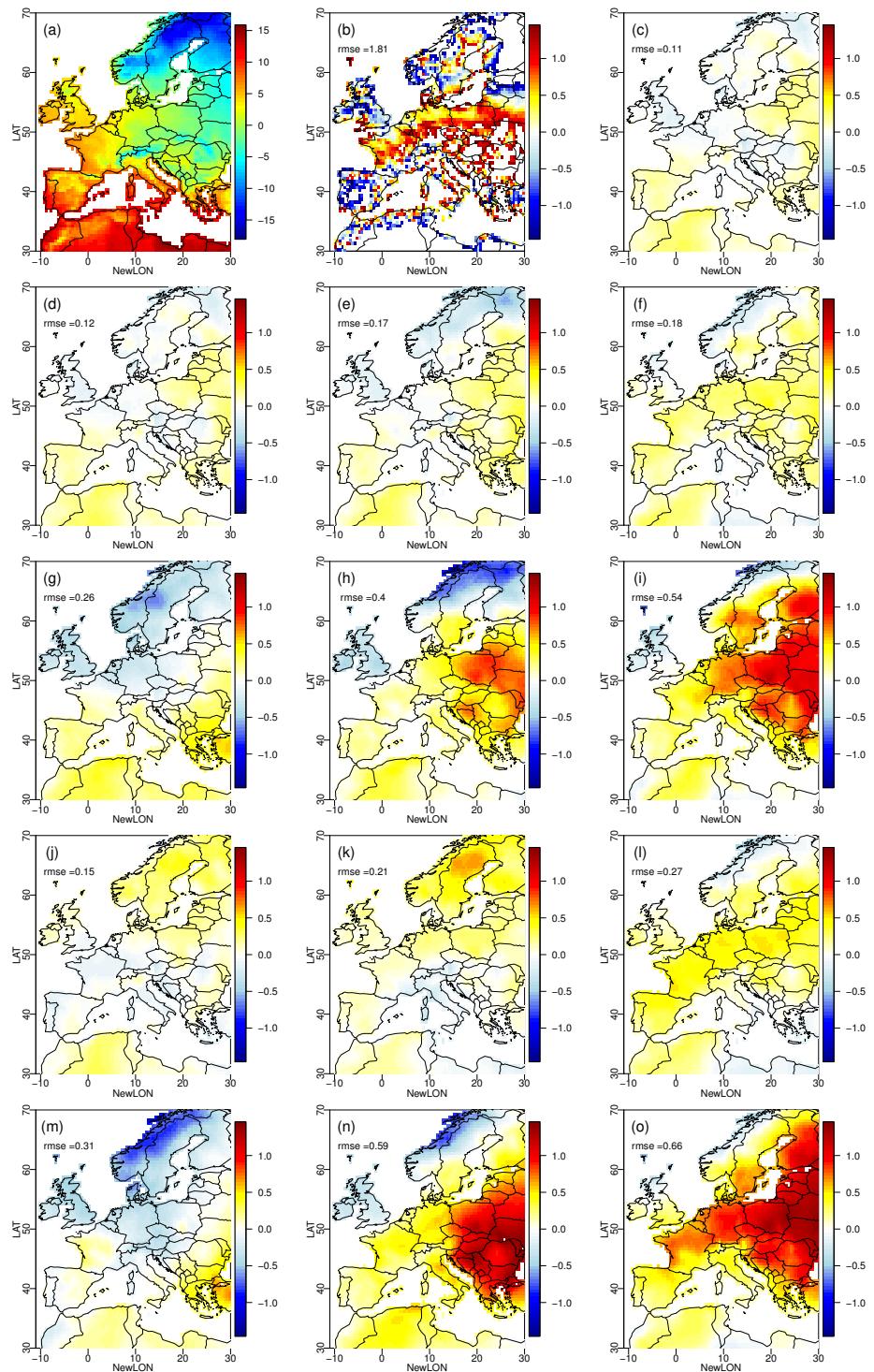
**Figure 13.** Same as Fig. SM10 but for spring precipitation.



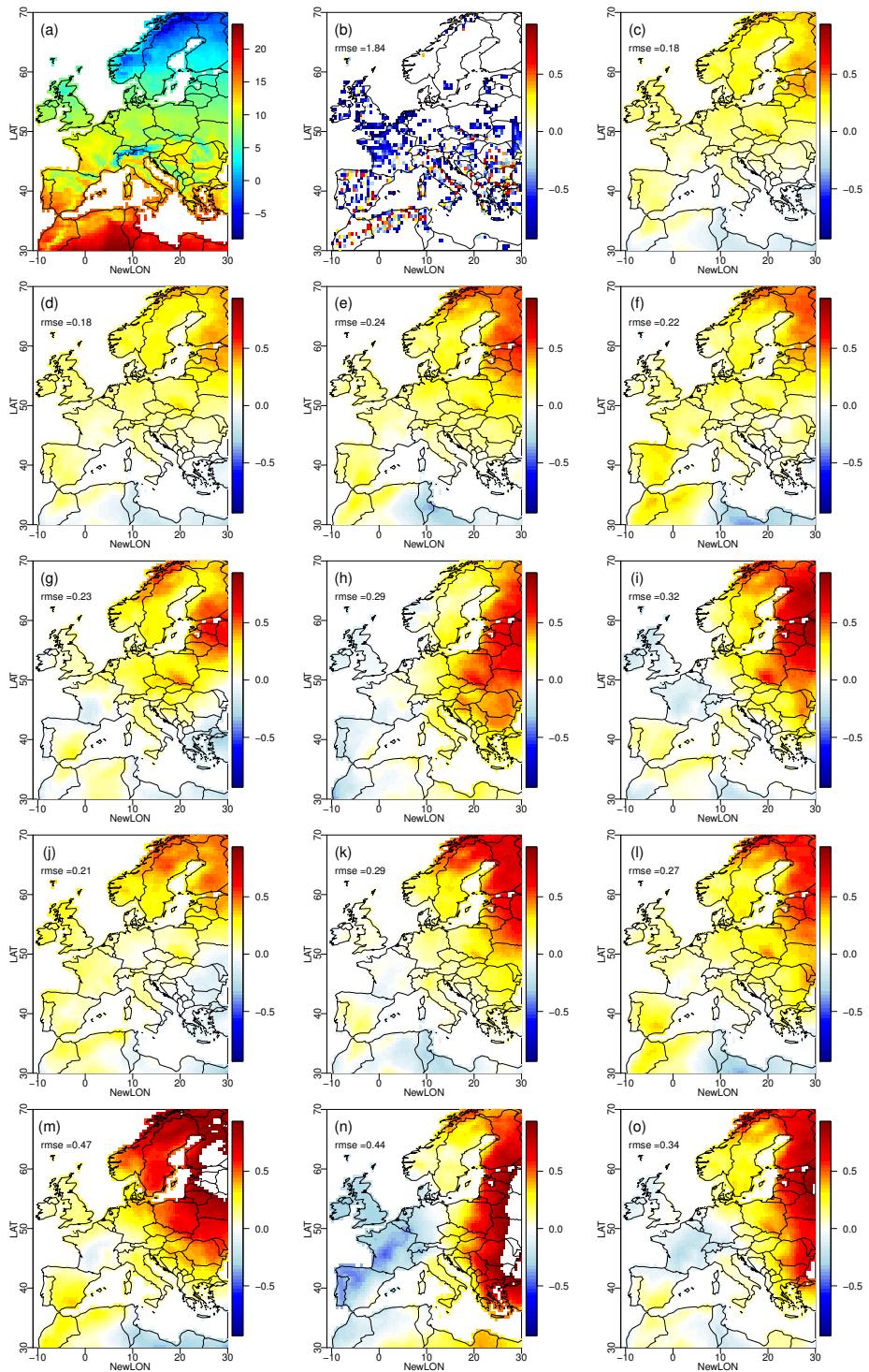
**Figure 14.** Same as Fig. SM10 but for summer precipitation.



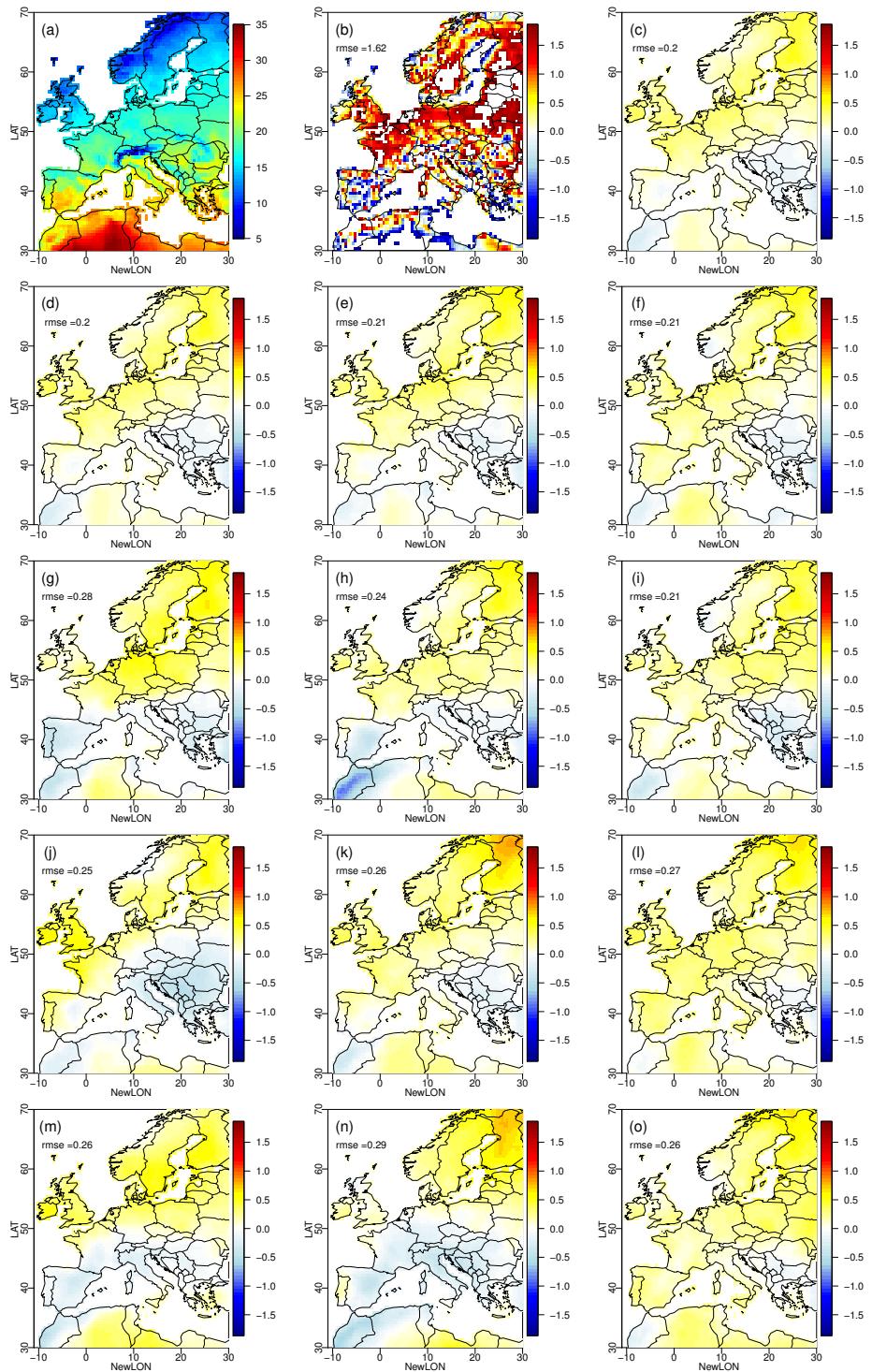
**Figure 15.** Same as Fig. SM10 but for fall precipitation.



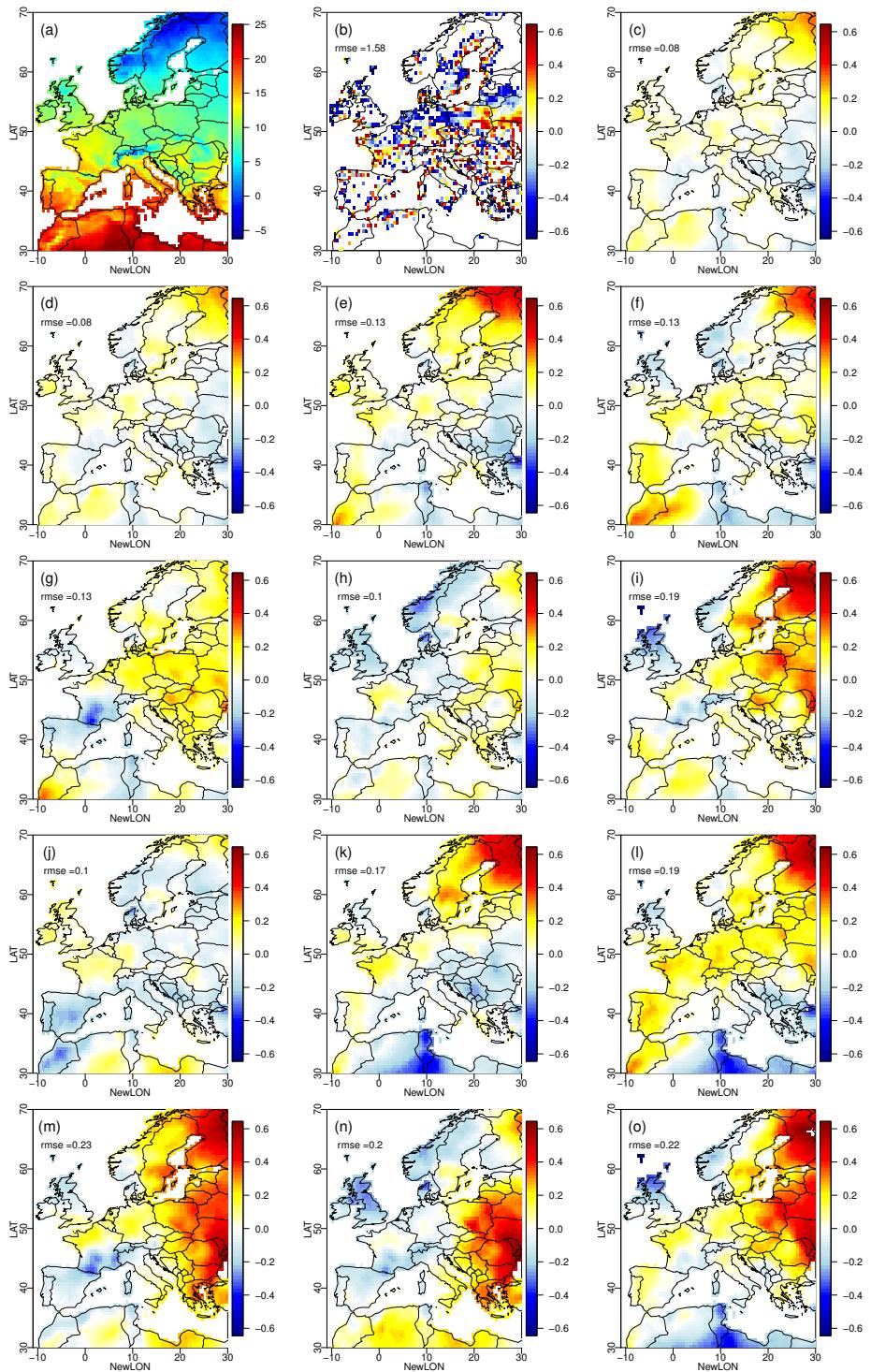
**Figure 16.** (a) Map of mean temperature (in  $^{\circ}\text{C}$ ) per gridpoint for WFDEI in Winter, 1979-2016; (b-o) Difference of mean temperature wrt WFDEI (i.e.,  $\text{mean}(\text{model or BC}) - \text{mean}(\text{WFDEI})$ ): (b) raw IPSL simulations, (c) 1d-BC (CDF-t), (d) R.1.1.0, (e) R.5.1.0, (f) R.100.1.0, (g) R.1.2.0, (h) R.5.2.0, (i) R.100.2.0, (j) R.1.1.1, (k) R.5.1.1, (l) R.100.1.1, (m) R.1.2.1, (n) R.5.2.1, (o) R.100.2.1. Note that panels (b-o) have their range censored to facilitate visual comparison.



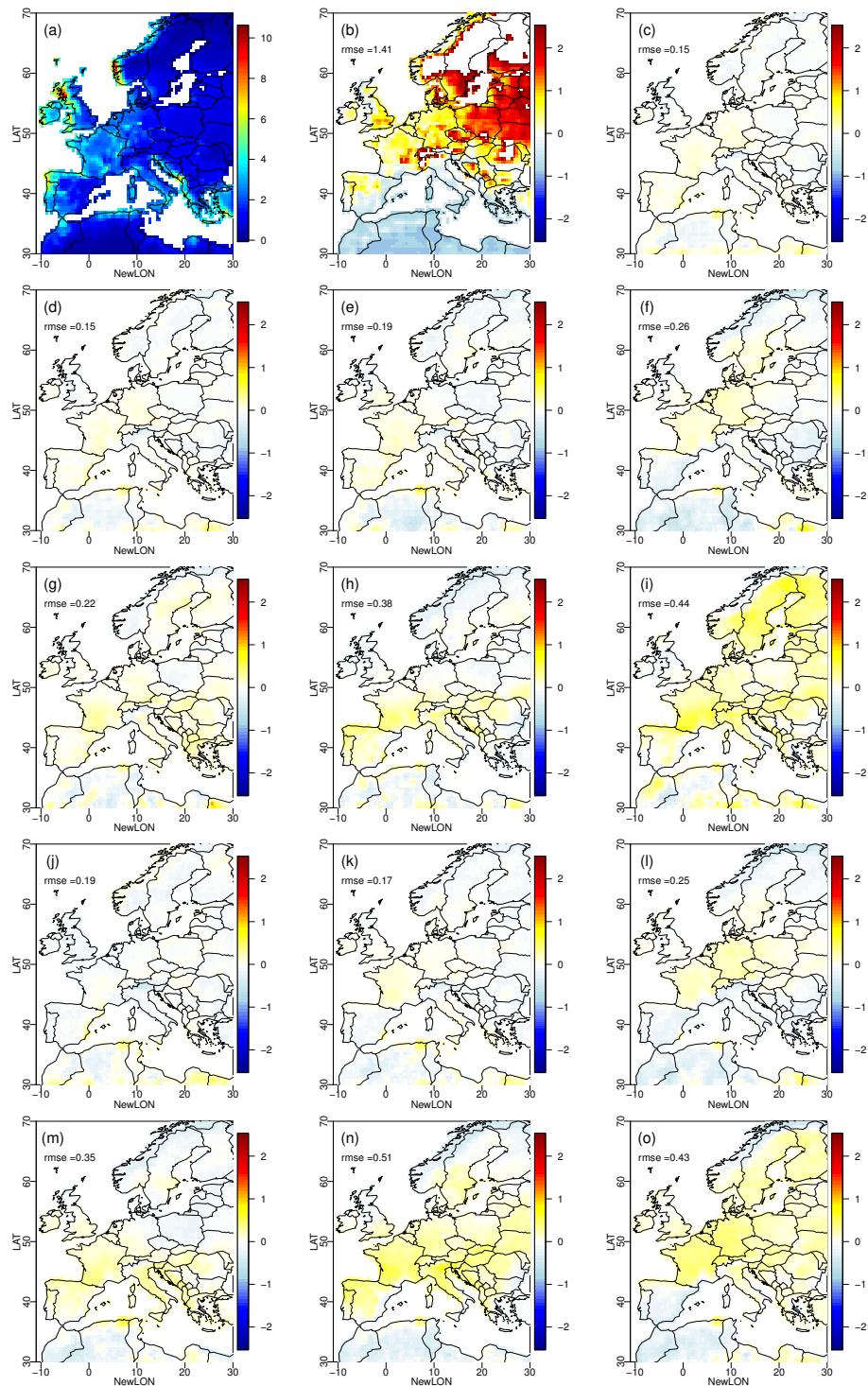
**Figure 17.** Same as figure SM16 but for spring temperature.



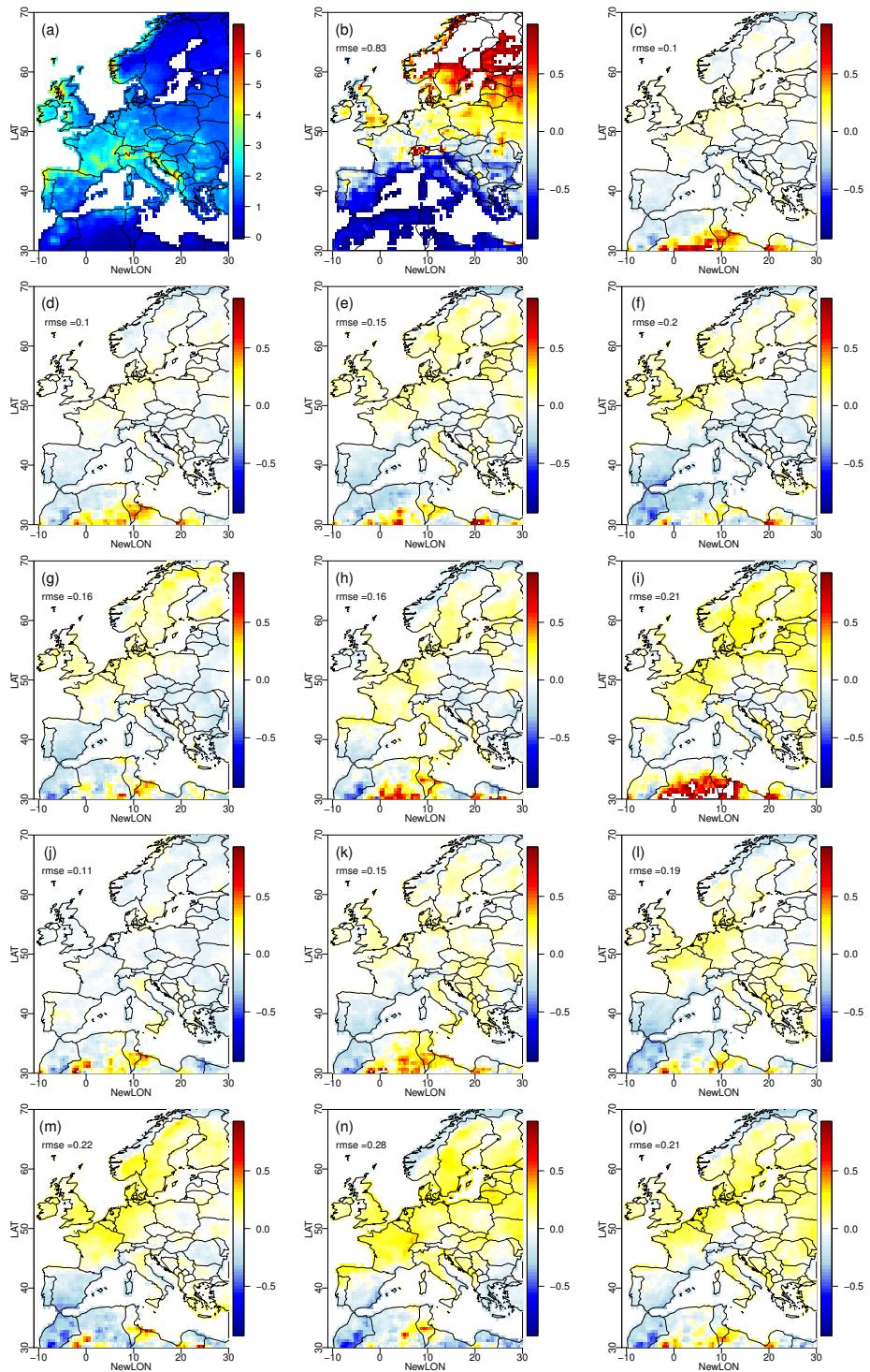
**Figure 18.** Same as figure SM16 but for summer temperature.



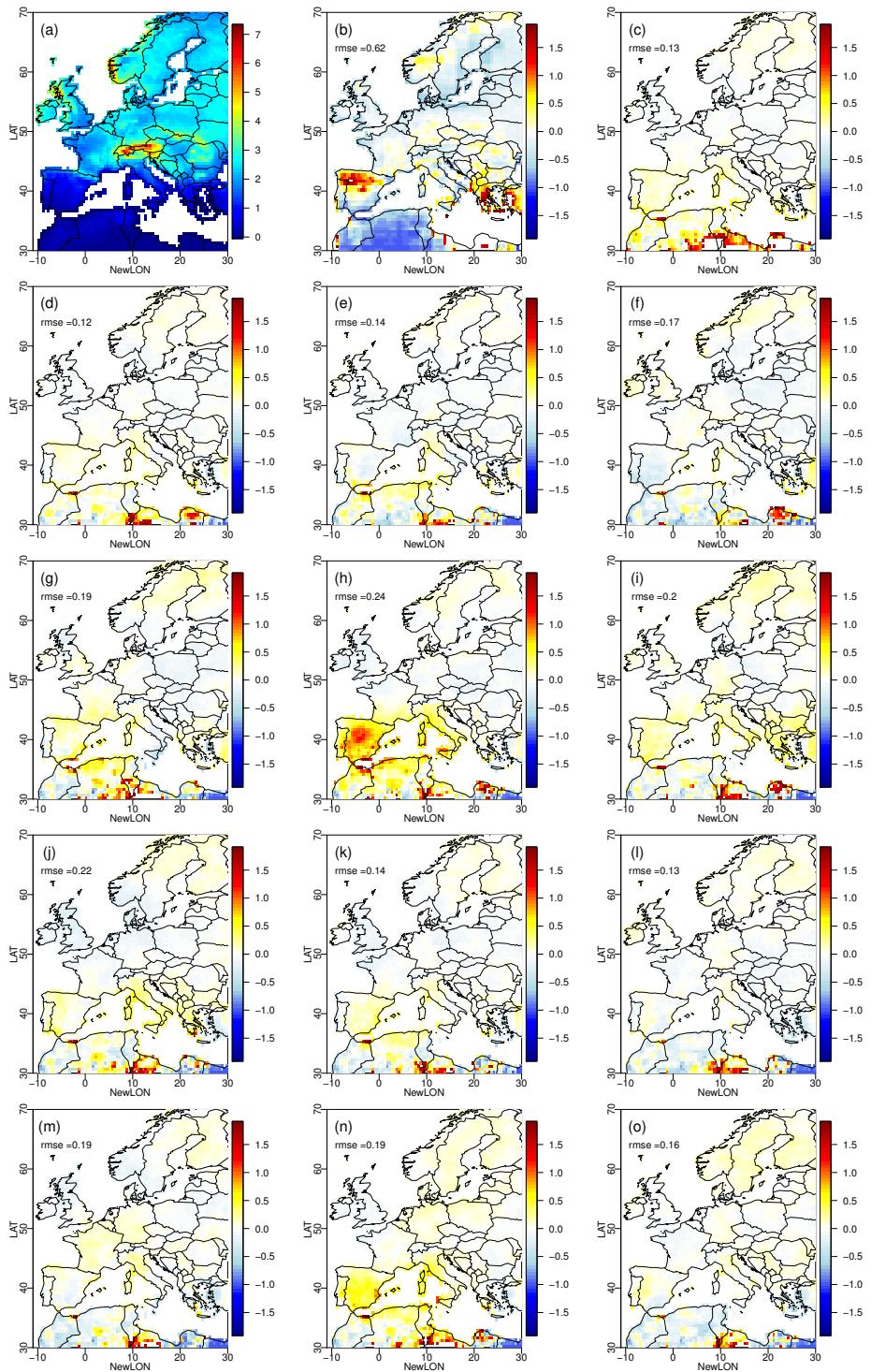
**Figure 19.** Same as figure SM16 but for fall temperature.



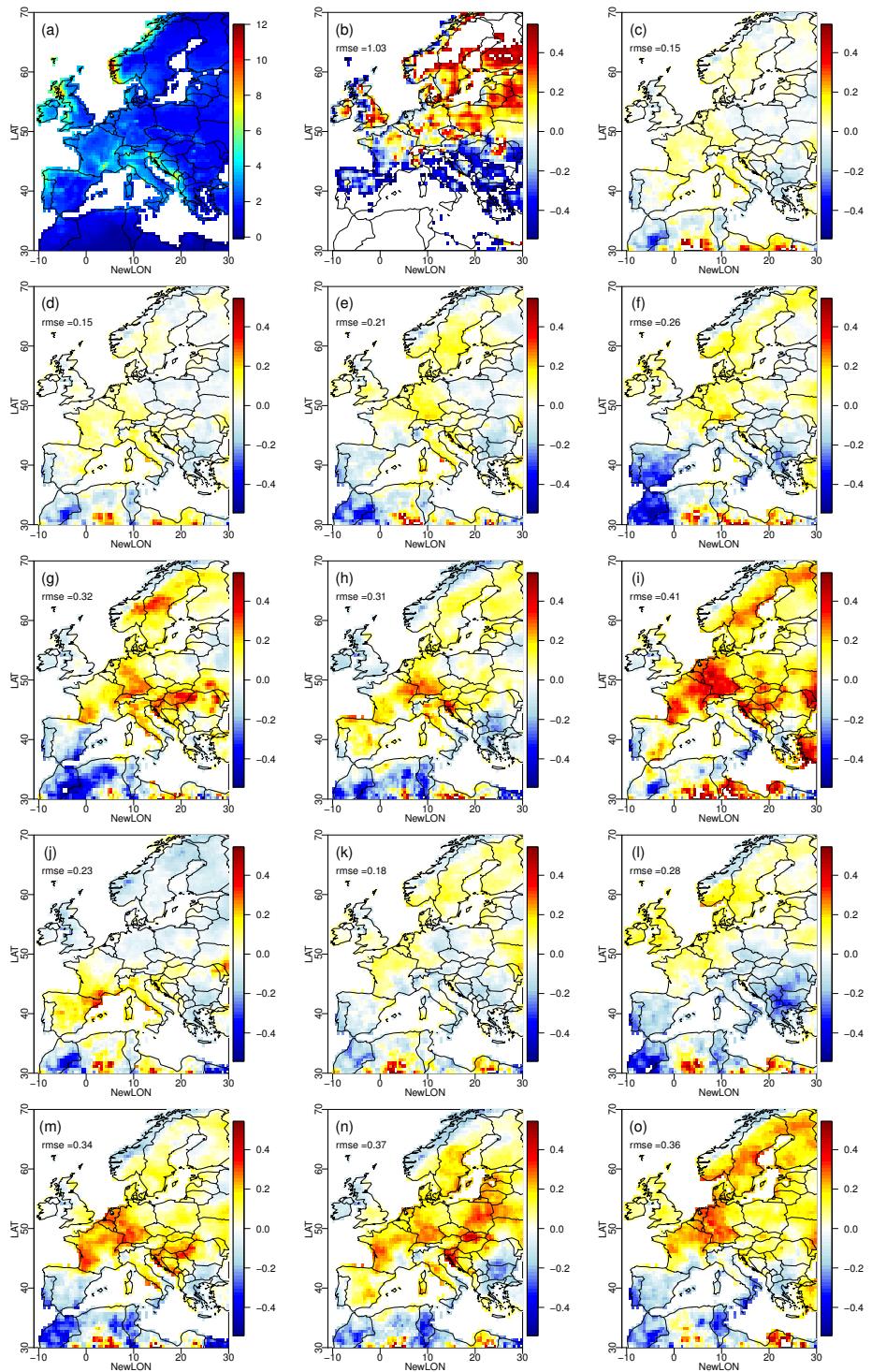
**Figure 20.** (a) Map of mean precipitation (in mm/day) per gridpoint for WFDEI in Winter, 1979-2016; (b-o) Relative differences of mean temperature wrt WFDEI (i.e.,  $\text{mean}(\text{model or BC}) - \text{mean}(\text{WFDEI})$ ) /  $\text{mean}(\text{WFDEI})$ ): (b) raw IPSL simulations, (c) 1d-BC (CDF-t), (d) R.1.1.0, (e) R.5.1.0, (f) R.100.1.0, (g) R.1.2.0, (h) R.5.2.0, (i) R.100.2.0, (j) R.1.1.1, (k) R.5.1.1, (l) R.100.1.1, (m) R.1.2.1, (n) R.5.2.1, (o) R.100.2.1. Note that panels (b-o) have their range censored to facilitate visual comparison.



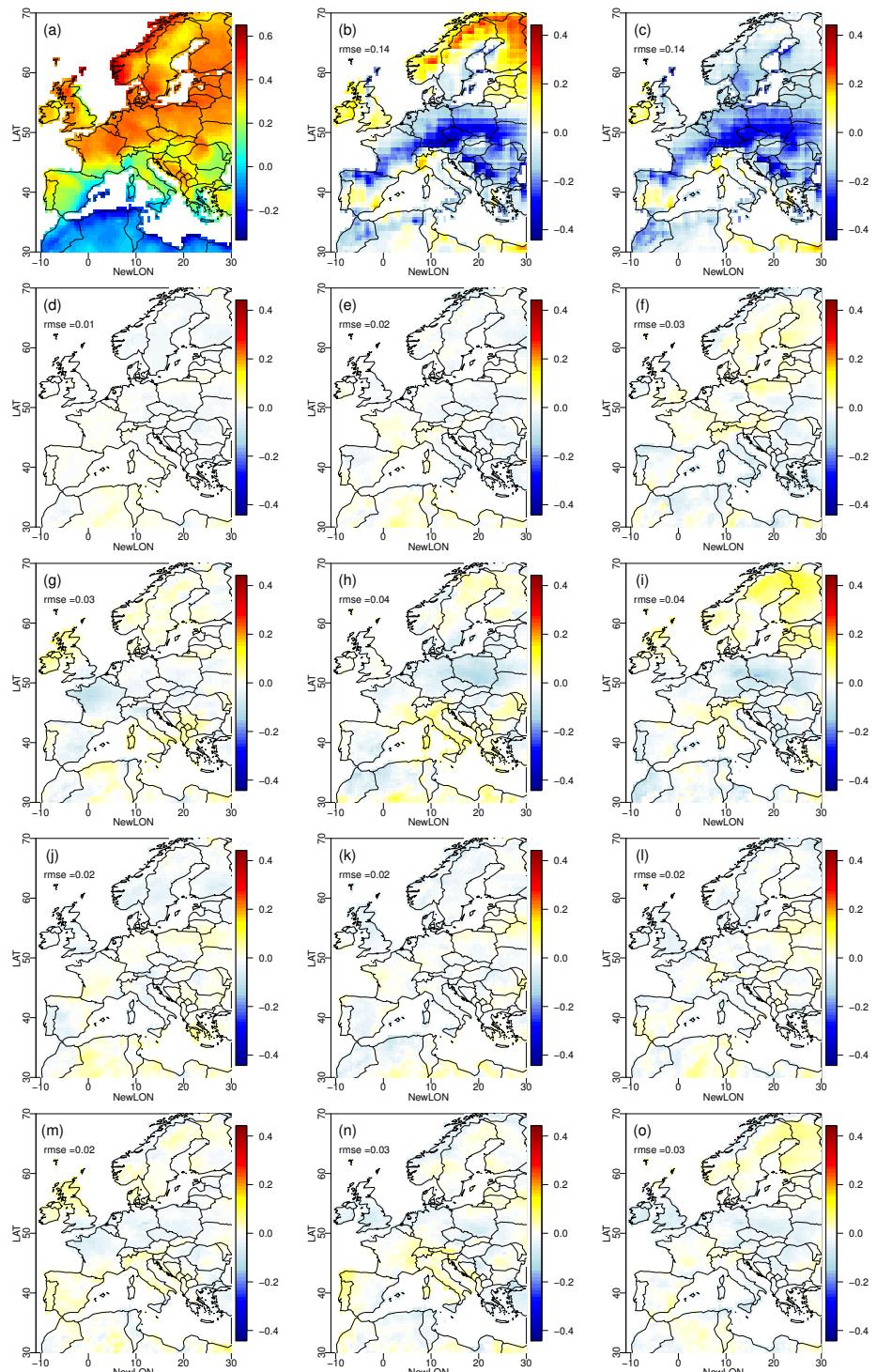
**Figure 21.** Same as Fig. SM20 but for spring precipitation.



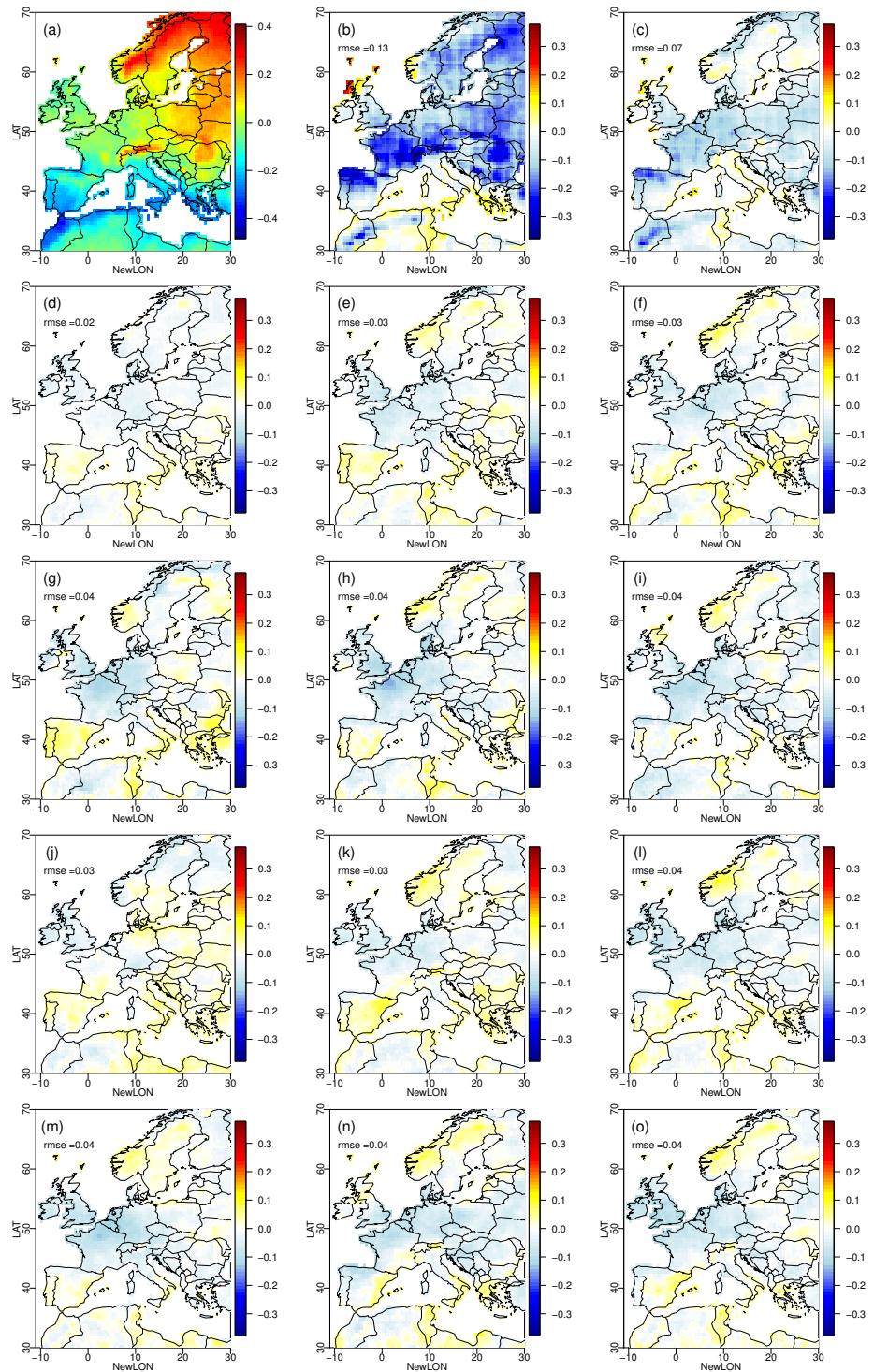
**Figure 22.** Same as Fig. SM20 but for summer precipitation.



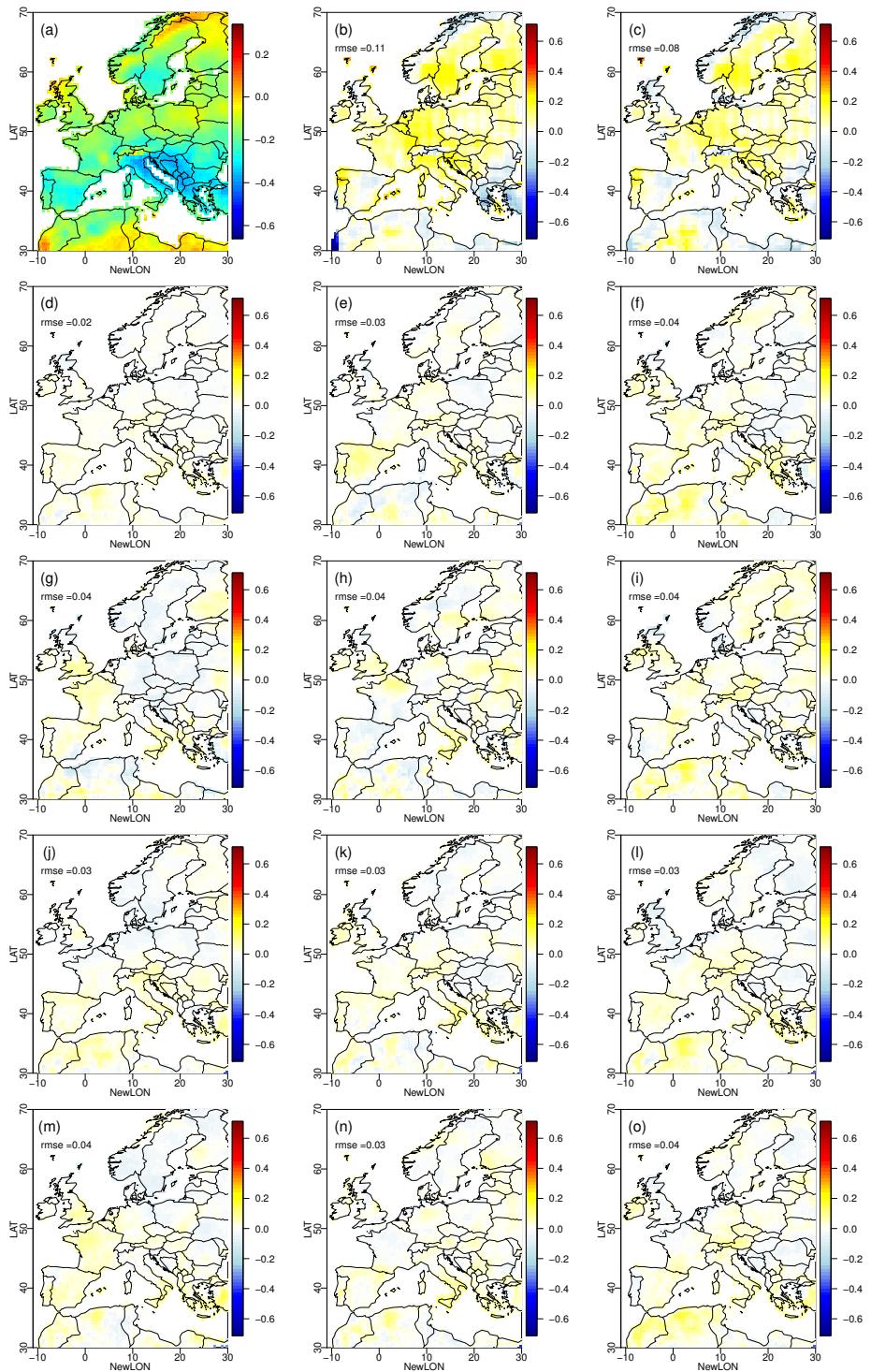
**Figure 23.** Same as Fig. SM20 but for fall precipitation.



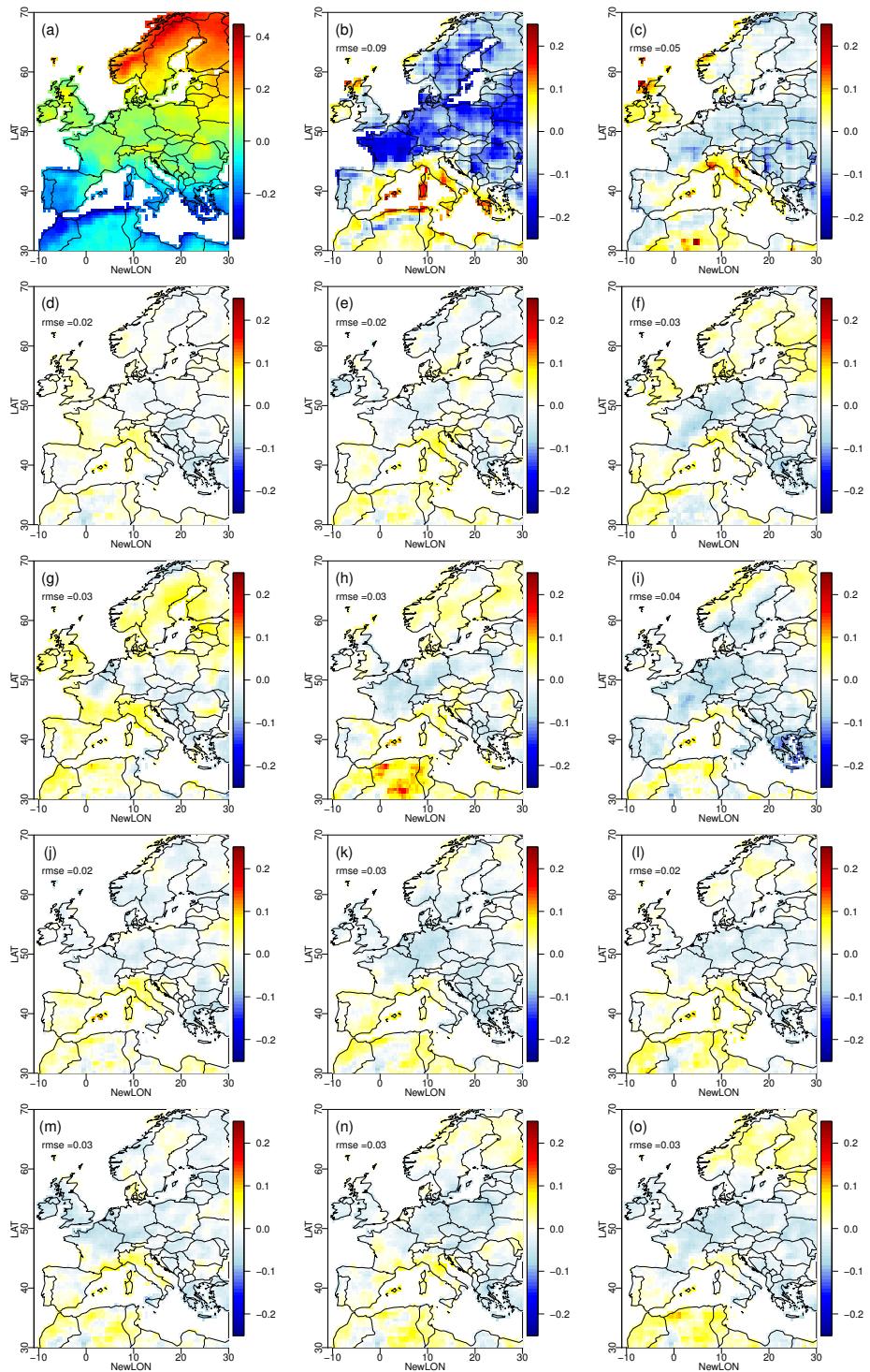
**Figure 24.** (a) Temperature vs. precipitation correlations for WFDEI in Winter over 1979-2016; (b-m) Differences of correlations between model or corrected data, and WFDEI (i.e.,  $\text{corr}(\text{model or BC}) - \text{corr}(\text{WFDEI})$ ): (b) IPSL raw simulations, (c) 1d-bias correction, (d) R.1.1.0, (e) R.5.1.0, (f) R.100.1.0, (g) R.1.2.0, (h) R.5.2.0, (i) R.100.2.0, (j) R.1.1.1, (k) R.5.1.1, (l) R.100.1.1, (m) R.1.2.1, (n) R.5.2.1, (o) R.100.2.1. For (b-o), the RMSE value, computed over the whole domain between WFDEI correlations and those from the model or corrected data, is indicated.



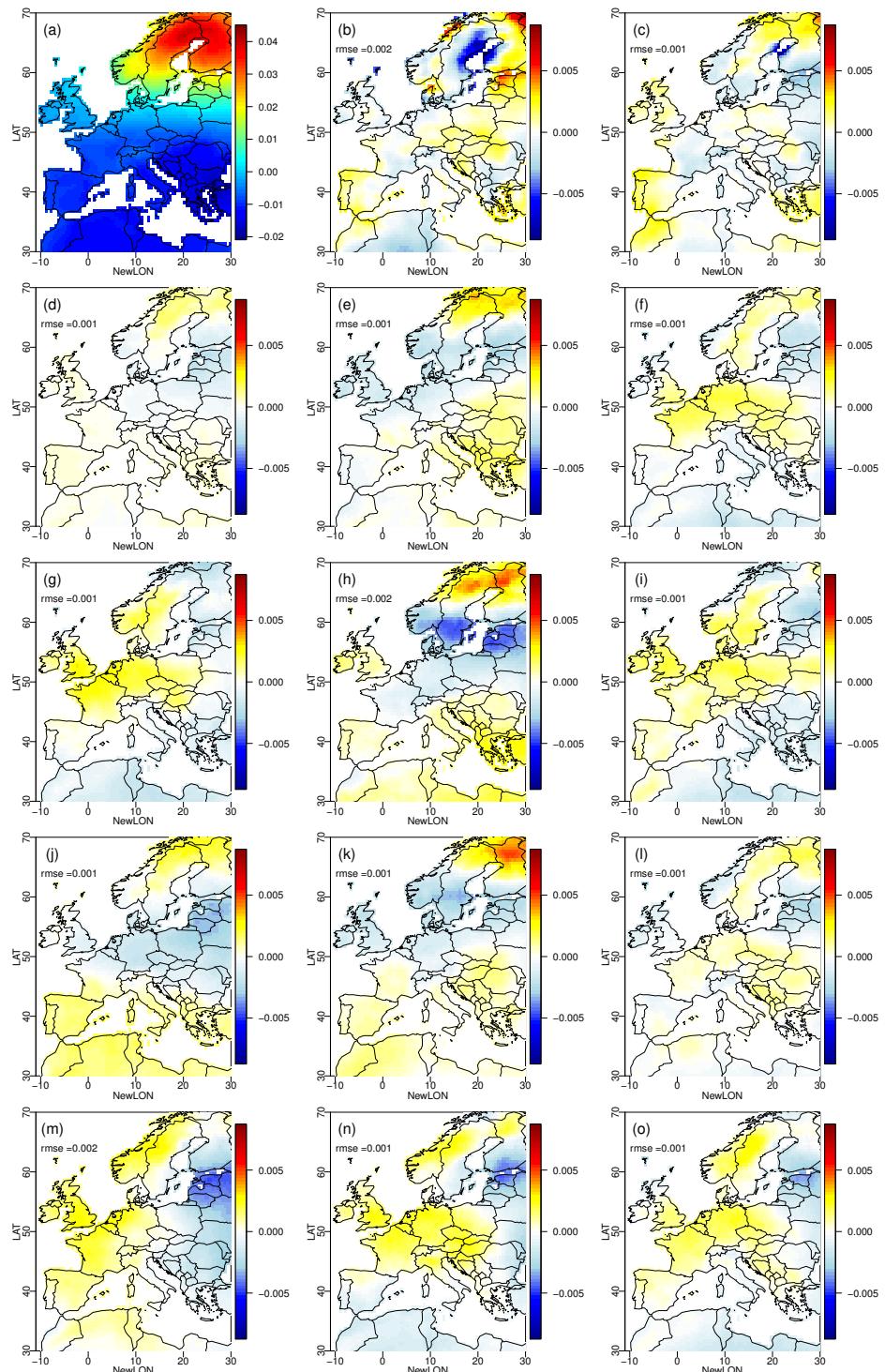
**Figure 25.** Same as Fig. SM24 but for spring.



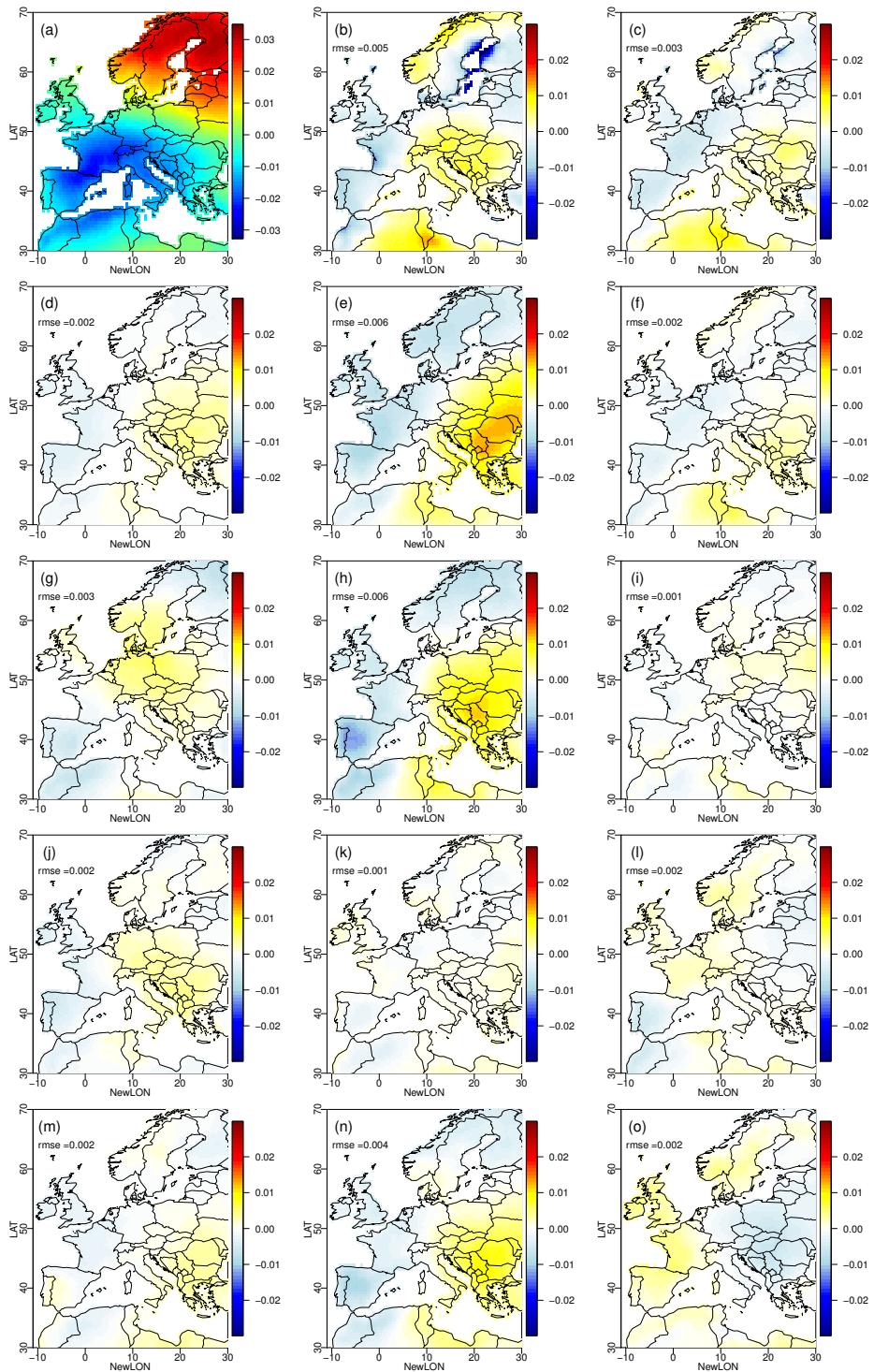
**Figure 26.** Same as Fig. SM24 but for summer.



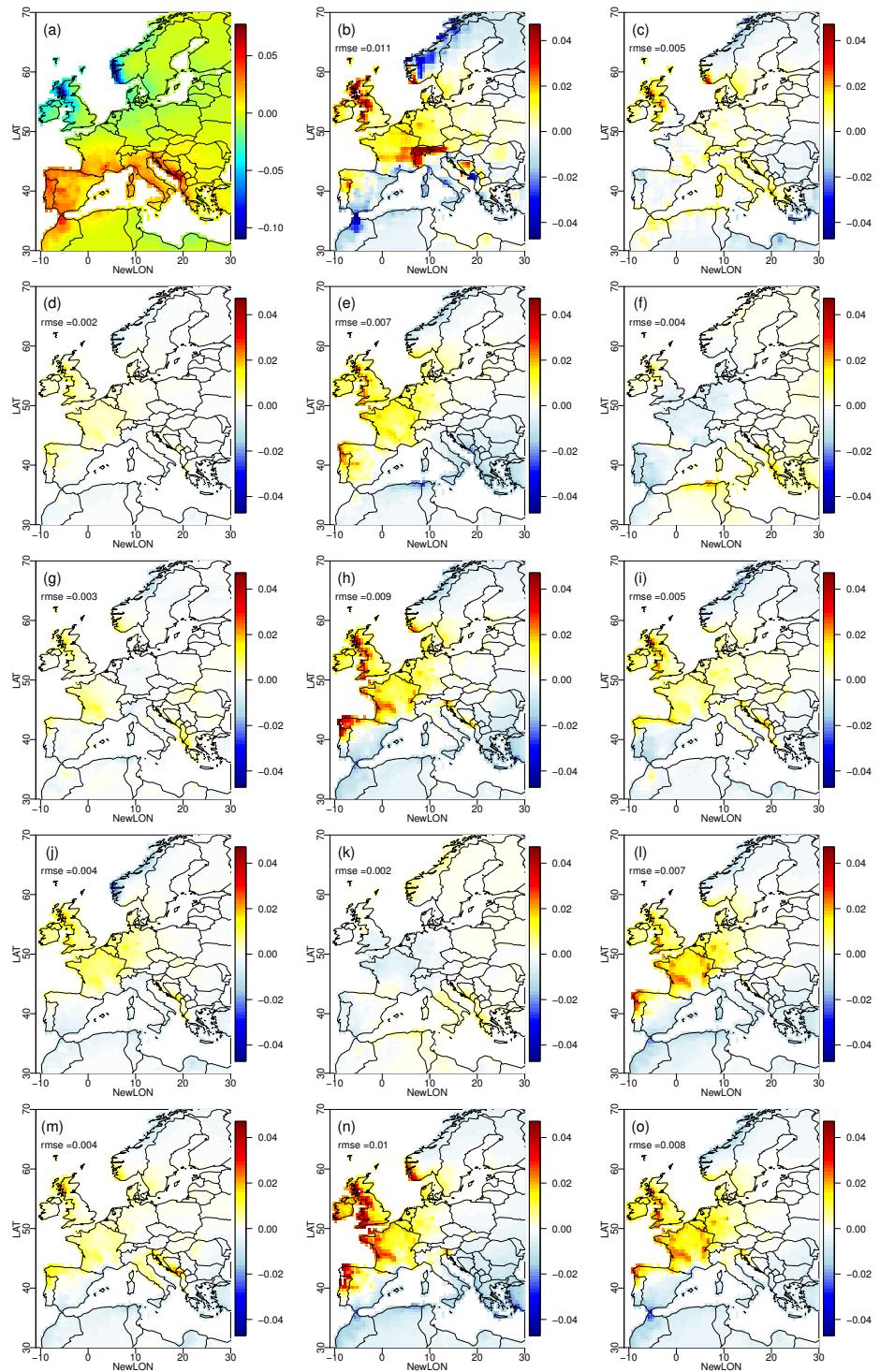
**Figure 27.** Same as Fig. SM24 but for fall.



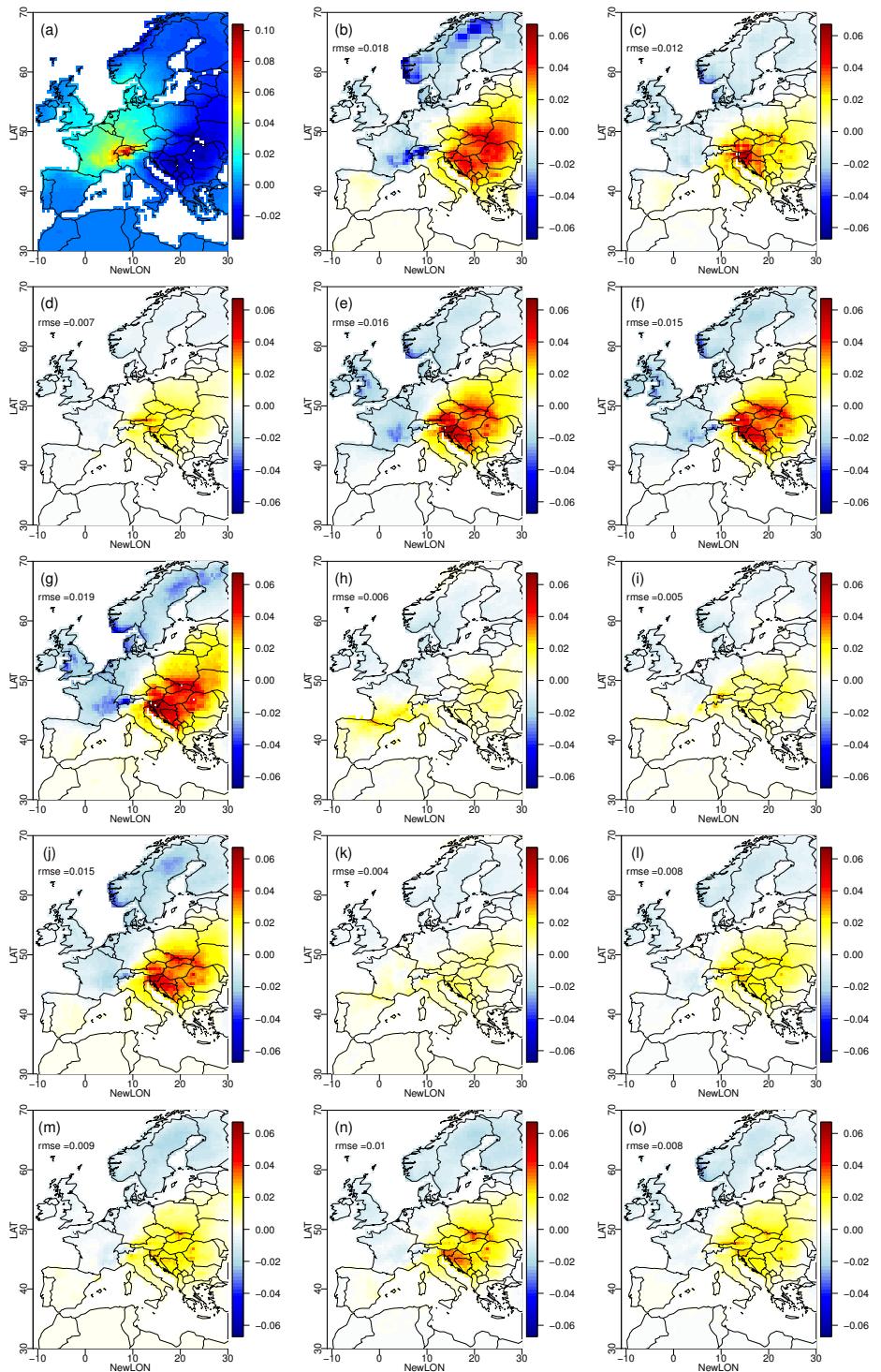
**Figure 28.** (a) Map of the loading values for the first EOF of temperature for WFDEI in Winter over 1979-2016; (b-m) Differences of loading values for EOF1 between model or corrected data, and WFDEI (i.e., EOF1(model or BC) minus EOF1(WFDEI)). For each panel in (b-m), the RMSE value, computed over the whole domain between WFDEI loading values and those from the model or corrected data, is indicated.



**Figure 29.** Same as Figure SM28 but for temperature in summer.



**Figure 30.** Same as Figure SM28 but for precipitation in winter.



**Figure 31.** Same as Figure SM28 but for precipitation in summer.