Continental-scale evaluation of a fully distributed coupled land surface and groundwater model ParFlow-CLM (v3.6.0) over Europe.

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Abstract. High-resolution large-scale predictions of hydrologic states and fluxes are important for many multi-scale applications including water resource management. However, many of the existing global to continental scale hydrological models are applied at coarse resolution and or neglect lateral surface and groundwater flow, thereby not capturing smaller scale hydrologic processes. Applications of high-resolution and more complex models are often limited to watershed scales, neglecting the mesoscale climate effects on the water cycle. We implemented an integrated, physically-based coupled land surface groundwater model; Parflow-CLM version 3.6.0, over a pan-European model domain at 0.0275° (~ 3 km) resolution. The model simulates three-dimensional variably saturated groundwater flow solving Richards equation and overland flow with a two-dimensional kinematic wave approximation, which is fully integrated with land surface exchange processes. A comprehensive evaluation of hydrologic states and fluxes, resulting from a 10 year (1997–2006) model simulation, was performed using in-situ and remote sensing observations including discharge, surface soil moisture (SM), evapotranspiration (ET), snow water equivalent and water table depth. Overall, the uncalibrated PF-CLM-EU3km model shows good agreement in simulating river discharge for 176 gauging stations across Europe. Comparison with satellite-based datasets of SM shows that PF-CLM-EU3km performs well in semi-arid and arid regions, but simulates overall higher SM in humid and cold regions. Comparisons with reanalysis and remotely sensed ET datasets (GLEAM and GLASS) show no significant differences, both, across the European domain (on average the difference is -0.09 and 0.30 mm d⁻¹ for GLEAM and GLASS products, respectively), and within regions (R > 0.9). The large-scale high-resolution setup forms a basis for future studies, demonstrating the added value of capturing heterogeneities for improved water and energy flux simulations in physically-based fully distributed hydrologic models over very large model domains. This study also provides an evaluation reference for climate change impact projections and a climatology for hydrological forecasting, considering the effects of lateral surface and groundwater flows.

1 Introduction

Continental-scale, high-resolution hydrologic modelling is important to understand not only large-scale hydrologic processes (Döll et al., 2003), e.g., essential for large-scale water resource management, but can also offer a better understanding of the spatial distribution of land-atmosphere moisture fluxes (Maxwell et al., 2015), including their spatiotemporal variability.
Understanding and predicting changes in processes over larger scales is also necessary to address the scientific and societal challenges related to climate change (Clark et al., 2015) and hydrologic extremes such as droughts and flood events (Samaniego et al., 2019). In addition, it is also important to consider interactions between surface and groundwater processes which can affect large-scale climatological and hydrological patterns (Fan, 2015) and exert a major control on river ecosystems (Ji et al., 2017).

Numerical models that attempt to simulate large-scale hydrology and associated processes are usually categorized as land surface models (LSMs), which have been developed by the climate community as part of the global circulation or climate models for simulating the land surface water, energy and momentum exchange (Sellers et al., 1988), or global hydrological models (GHMs), that focus on solving water balance equations (Krysanova et al., 2020). While both types of models can differ in the description of processes, parameterizations, input datasets and spatial and temporal scales (Haddeland et al., 2011), they essentially use similar conceptualization in simulating land surface hydrological processes. Many of the existing large-scale hydrological models (both LSMs and GHMs), especially those intended for continental- to global-scale simulations are single-column models (e.g., Döll et al., 2003; Hunger and Döll, 2008; Gudmundsson et al., 2012; Haddeland et al., 2011), for which most hydrological processes are implemented empirically and at a coarse spatial resolution (typically 25 km to 100 km). As a result, many of the important hydrological processes are simplified, including groundwater and surface water dynamics, soil moisture redistribution and evapotranspiration (Clark et al., 2017).

In the past two decades, there has been increasing effort to develop new or improved existing schemes in LSMs/GHMs for better conceptualization of these complex processes (e.g., Lawrence et al., 2019; Pokhrel et al., 2021; Zeng et al., 2018; Grimaldi et al., 2019). Despite these advancements, however, limitations with regard to groundwater still persist, such as an inadequate representation of lateral flow, omission of groundwater-surface coupling (Rahman et al., 2015) or simplification of the three-dimensional (3D) governing equation for groundwater dynamics. In most large-scale continental or global models, the representation of the groundwater dynamics is either not included or oversimplified, which may lead to errors in the prediction of hydrologic states and fluxes (Martínez-de la Torre and Miguez-Macho, 2019) or an underestimation of total water storage trends (Scanlon et al., 2018). For example, Keune et al. (2016) shows that a simplified groundwater configuration in a fully coupled atmosphere-surface-subsurface model intensified the feedback mechanism in regions with shallow water table depths and resulted in increased near-surface temperatures when compared with a 3D variably saturated groundwater scheme. In addition, the accurate representation of more complex groundwater and surface water processes requires a higher spatial resolution to better characterize the hillslope processes and groundwater convergences as demonstrated by Barlage et al. (2021) and Ji et al. (2017).

Meanwhile, there are more complex integrated hydrologic models that solve the full 3D Richards equation (RE) and are capable of simulating coupled surface and groundwater interactions (e.g., Maxwell et al., 2014; Koch et al., 2016; Kollet et al., 2017), but are computationally and data intensive. Hence these types of models are often restricted to smaller scales (from field scale to catchment scale). In recent years, with the advancement of compute resources and availability of gridded datasets at global scale, e.g., soil (Hengl et al., 2017, SoilGrids,) and hydrogeological parameters (Gleeson et al., 2014; de Graaf et al., 2020), a handful of modeling studies have fully utilized parallel computing systems to explicitly simulate the three-dimensional
spatial dynamics of water fluxes and state variables at higher resolution (12 to 1 km) over regional and continental scales (e.g., Keune et al., 2016, 2019; Kollet et al., 2018; Tijerina et al., 2021; O’Neill et al., 2021). Despite these advancements, challenges still exist to implement and evaluate fully distributed integrated surface and groundwater models over large spatial domains, particularly given the lack of consistent large-scale hydrogeological information (de Graaf et al., 2020), and/or the computational cost to implement such models over larger domains. Therefore, fully integrated models as used in these studies are often not calibrated, mainly due to the computational cost to simultaneously solve surface and groundwater equations and the presence of nonlinear dependencies between different subsystems which makes the parameter calibration more difficult (Hill and Tiedeman, 2006). For such models, finding global optimum solutions may require efficient non-linear optimization techniques to perform multivariate, multi-objective calibration (e.g., Tolley et al., 2019; Rafiei et al., 2022). Therefore, a comprehensive evaluation of the performance of uncalibrated large-scale fully integrated models with available in-situ and remotely sensed observations for water balance components serves as an assessment of the model uncertainty, where simulation performance benchmarks can be set and met before application of the model in forecast or projection studies.

Many of the continental to global scale modeling studies solely evaluate streamflow performance of the models, mostly for large rivers (e.g., Haddeland et al., 2011; Zhou et al., 2012; Gudmundsson et al., 2012). While these studies show robust skill of overall streamflow dynamics for a range of watershed sizes, little consideration has been given to other components for water balance closure and characterization of hydrologic states e.g. soil moisture and groundwater levels. In a more recent study, Bouaziz et al. (2021) examine multiple states and flux variables from 12 hydrological models with similar streamflow performance. Bouaziz et al. (2021) identify substantial dissimilarities in snow water storage, root-zone soil moisture (SM) and total water storage using RS observations and demonstrated the difference in reliability and accuracy of the models stemming from differences of process representation. Therefore, it is important to assess the model performance not only for streamflow but also for all hydrologic states and fluxes with available observations such as SM, evapotranspiration (ET), water table depth (WTD), snow water equivalent (SWE) and total water storage, especially for spatially distributed models which are able to simulate full hydrologic heterogeneity. Furthermore, using additional variables for evaluation of fully-distributed models with explicit groundwater lateral flow representation is also important to identify uncertainties in surface and groundwater interactions (e.g., O’Neill et al., 2021) and mismatches between the spatiotemporal representation of hydrologic fluxes and states (e.g., Rakovec et al., 2016).

This study demonstrates the applicability and performance of a physics-based fully distributed hydrological model with explicit groundwater representation over a pan-European domain at 3 km resolution using the ParFlow-CLM model, an integrated groundwater-surface water model (Kollet and Maxwell, 2008; Kuffour et al., 2020). In previous applications, Parflow-CLM has been implemented over the continental US (CONUS) at 1 km resolution to investigate the impacts of groundwater on water and energy budgets components (Maxwell et al., 2015; Condon and Maxwell, 2015, 2017; Maxwell and Condon, 2016). Similarly, over continental Europe, PF-CLM was set up at a spatial resolution of 12 km in a fully-couple modeling platform (Shrestha et al., 2014, Terrestrial Systems Modeling Platform, TSMP;) to study the influence of groundwater representation and human water use on land-atmosphere feedbacks during the European heat wave 2003 (Keune et al., 2016, 2019). The ParFlow-CLM model implementation over continental scales demonstrates the potential of being able to represent multi-scale hydrological
processes and complex surface and groundwater interactions in a physically consistent way, paving the way for high-resolution modeling at global scale as discussed by Bierkens et al. (2015) and Condon et al. (2021).

Here, we present the application of the ParFlow-CLM for 3 km resolution pan-European model domain (hereafter called PF-CLM-EU3km) and perform simulation over a period of 10 years (1997 - 2006). This allows for a rigorous validation of model results covering dry, wet and normal periods. We did not perform an a-priori model calibration due to difficulties in capturing parameter uncertainties associated with nonlinearities in the integrated hydrological models and/or due to high computational cost and lack of consistent, long-term, high-resolution observations. However, the majority of the PF-CLM-EU3km model parameters are derived from observation-based data and are related to the physical characteristics of surface and subsurface information. Across a large domain at high resolution, we present comparison of model results with various in-situ and RS observations. In addition, we assess model performance, focusing on the impacts of groundwater representation on the spatial variability and dynamics of hydrologic variables such as SM, WTD and its effects on ET fluxes and river flows for wet and dry conditions within different hydroclimate regions. The main features of this study include: (1) an explicit simulation of lateral groundwater flow, groundwater discharge and recharge; (2) an extensive evaluation of simulated river flow, ET, SM, WTD and SWE using (in-situ) and RS data observations; and (3) the provisioning of higher-resolution hydrologic states and fluxes over continental Europe for longer time spans. These hydrologic states and fluxes are also useful for understanding the impact of hydro-meteorological extremes (e.g., Hartick et al., 2021) and can serve as a benchmark and baseline for future studies.

In Section 2 we describe the setup and configuration of the PF-CLM-EU3km model. In Section 3, we assess the model performance over different regions and at point scale and discuss the model’s reliability and limitations. The summary and conclusions are presented in Section 4.

2 Methods and Data

In this section, we describe the PF-CLM-EU3km model, its configuration, the simulation setup, forcing data, and static fields. Additionally, we describe the metrics, methods and data used for model evaluation.

2.0.1 Model description, setup, inputs and meteorological forcing data

2.0.2 ParFlow-CLM description

ParFlow (v3.6.0) used in this study is an integrated subsurface and surface hydrologic model which simulates 3-D variably saturated groundwater flow using Richards equation and incorporates 2-D overland flow via a moving, free-surface boundary condition (Jones and Woodward, 2001; Kollet and Maxwell, 2006; Maxwell, 2013; Kuffour et al., 2020). To incorporate the simulation of energy and water fluxes at the land surface, the stand alone ParFlow is coupled to the Common Land Model (CLM) which is a modified version of the original CLM of Dai et al. (2003) and is fully integrated within the ParFlow model structure (Kollet and Maxwell, 2008; Jefferson et al., 2015, 2017; Jefferson and Maxwell, 2015). The horizontal land surface heterogeneity in CLM is represented by tiles for different land cover types for each of which land surface water fluxes like
evaporation, transpiration, and infiltration are computed. In addition, the vertical heterogeneity is represented by a single layer in vegetation, multiple layers of soil and bedrock with increasing depths towards the model’s lower boundary, and by up to five layers for snow, depending on snow depth to account for snow processes.

To tackle the computational challenge of simulating 3-D subsurface flow, ParFlow-CLM is designed for high-performance computing infrastructures with demonstrated performance (e.g., Burstedde et al., 2018; Kollet et al., 2010), where the 3-D variably saturated subsurface and lateral groundwater flow is simulated using a parallel Newton-Krylov nonlinear solver (Ashby and Falgout, 1996; Jones and Woodward, 2001) and multigrid-preconditioners.

2.0.3 Model parameters and input data

We implement PF-CLM-EU3km for the CORDEX European model domain with a spatial resolution of 0.0275° (3km), inscribed into the official EUR-11 grid at 0.11° spatial resolution (Gutowski Jr et al., 2016; Jacob et al., 2020). The land surface static input data use in this work consists of topography, soil properties (soil color, percentage sand and clay), dominant land use types, dominant soil types in the top layers, dominant soil types in the bottom layers, subsurface aquifer and bedrock bottom layers and physiological vegetation parameters (Fig. S1). Digital elevation model (DEM) data were acquired from the 1 km Global Multi-resolution Terrain Elevation Data 2010 (Danielson and Gesch, GMTED2010;) as shown in Fig. S1a. Using the 1 km DEM and a pan-European River and Catchment Database available from Joint Research Center (Vogt et al., 2007, CCM), a hydrologically consistent DEM was generated as input to calculate D4 slopes (in x and y directions) from topography information using the stream following algorithm developed by Barnes et al. (2016), which were used to specify the connected drainage network in the PF-CLM-EU3km model. The land cover data was based on the Moderate Resolution Imaging Spectroradiometer (MODIS) data set (Friedl et al., 2002) (Fig. S2b). The properties of individual sub-grid tiles, such as leaf area index, stem area index, and the monthly heights of each land cover, were calculated based on the global CLM3.5 surface data set (Oleson et al., 2008). The aquifer network was added to the PF-CLM-EU3km model in order to better model the relationship between the surface and subsurface water flow where the aquifer network serves as a conduit for lateral groundwater transport through the continent. The subsurface aquifer information was derived from the BGR International Hydrogeological map of Europe (Duscher et al., 2015, IHME). For PF-CLM-EU3km, bedrock geology was developed by combining the IHME hydrogeological information with the CCM river database as a proxy for the alluvial aquifer system, where the river database was converted from D8 to D4 flow in order to be compatible for the PF-CLM-EU3km overland flow (Fig. S1c). We assume that alluvial aquifers underlay or are in close proximity to existing rivers. To provide soil texture data in the model (Fig. S1d–S1f), sand and clay percentages were prescribed based on pedotransfer functions from Schaap and Leij (1998) for 19 soil classes derived from the FAO/UNESCO Digital Soil Map of the World (Batjes, 1997).

In addition to the above static input data, the high-resolution atmospheric reanalysis COSMO-REA6 dataset (Bollmeyer et al., 2015) from the Hans-Ertel Center for Weather Research (Simmer et al., 2016, HErZ,) for the time period from 1997 to 2006 was used as the atmospheric forcing for PF-CLM-EU3k. The essential meteorological variables applied in this study, such as barometric pressure, precipitation, wind speed, specific humidity, near surface air temperature, downward shortwave radiation and downward longwave radiation were downloaded at 1 h temporal resolution from the German Weather Service
(DWD; https://opendata.dwd.de/climate_environment/REA/COSMO_REA6/). The COSMO-REA6 reanalysis is based on the COSMO model and available at 0.055° (about 6 km) covering the CORDEX EUR-11 domain and was produced through the assimilation of observational meteorological data using the existing nudging scheme in COSMO with boundary conditions from ERA-Interim reanalysis data.

### 2.0.4 Simulation setup

We perform a 10-year simulation using the PF-CLM-EU3km model to evaluate the model performance of hydrologic states and fluxes over the EURO-CORDEX domain (Fig. 1). The model was run at an hourly time step and at a horizontal resolution of 3 km resulting in 1592 x 1540 grid cells. Vertically, the model consists of 15 layers (upper 10 soil and bottom 5 bedrock layers) of variable depths with a total depth of 60 m. Distributed parameters describing the soil properties, saturated hydraulic conductivity, van Genuchten parameters, and porosity were assigned to each soil class and were based on the pedotransfer functions from Schaap and Leij (1998). Using this modeling setup, a steady state simulation of the hydrological variables of PF-CLM-EU3km was first conducted (spinup run) to reach a dynamic equilibrium. A spinup of nine years, by simulating the year 1997 nine times, was performed in order to obtain a stable and reasonable distribution of the initial state variables. The steady-state initial conditions were then used for model simulations over the period from 1997 to 2006.

### 2.1 Performance metrics and datasets used for model evaluation

#### 2.1.1 Performance metrics

To assess model performance in simulating hydrological variables, we use percentage bias (PBIAS), Spearman correlation coefficient (R) and modified Kling–Gupta efficiency (KGE). These metrics are calculated as follows:

\[
PBIAS = 100 \times \left( \frac{\sum_{i=1}^{n} (S_i - O_i)}{\sum_{i=1}^{n} O_i} \right)
\]

where \( S_i \) and \( O_i \) are simulated and observed monthly values, respectively. The PBIAS in Eq. 1 is only calculated for months when observations are available.

The Spearman’s rank correlation (R) is a nonparametric measure of correlation which assesses the monotonic relationship between two variables and is therefore less sensitive to outliers. It is calculated as follows:

\[
R = 1 - \left( \frac{6 \sum d_i^2}{n(n^2 - 1)} \right)
\]

where \( d_i \) is the difference in paired ranks for a given value of \( i \) and \( n \) is the total number of values. For evaluating streamflow, we use the modified Kling–Gupta Efficiency metric (KGE'; Gupta et al., 2009; Kling et al., 2012) which is a commonly used measure to assess the similarity between simulated and observed discharge. It is calculated as follows:

\[
KGE' = \sqrt{(r - 1)^2 + (\beta)^2 + (\gamma)^2}
\]
where \( r \) is Pearson correlation coefficient, \( \beta \) and \( \gamma \) are bias ratio and variability ratio, respectively and calculated as:

\[
\beta = \frac{\mu_s}{\mu_o}
\]

and

\[
\gamma = \left( \frac{\sigma_s}{\mu_s} \right) / \left( \frac{\sigma_o}{\mu_o} \right)
\]

where \( \mu_s \) and \( \mu_o \) are the mean simulated and observed discharge, and \( \sigma_s \) and \( \sigma_o \) are the standard deviation of simulated and observed discharge, respectively.

Using metrics defined in Eq. (1), (2) and (3), we compare river flow, soil moisture (SM), evapotranspiration (ET), water table depth (WTD), and snow water equivalent (SWE) variables with both in-situ and remote sensing observations, and reanalysis datasets to discuss the model performance at different spatial and temporal scales over different regions as described in Section 3. For the regional analysis, the results are presented for eight predefined regions from the “Prediction of Regional scenarios and Uncertainties for Defining European Climate change risks and Effects” (PRUDENCE) project (Christensen and Christensen, 2007) as shown in Fig. 1a commonly referred to as the “PRUDENCE” regions.

### 2.1.2 Streamflow data

Daily river flow observations over Europe were obtained from the Global Runoff Data centre (GRDC, obtained via https://www.bafg.de/GRDC/EN/Home/homepage_node.html) for more than 2000 gauging stations. For model validation of river flow, predicted streamflow may be extracted at the grid cell location of the gauging station where discharge measurements are available. However, because of the relatively coarse resolution of the model with respect to the river network, the gauging station locations might be slightly off with respect to the modelled river network. Therefore, these locations were adjusted to the nearest locations on the model river network (centre of the 0.0275° cell) through comparison of the actual drainage areas with the modelled drainage areas. Only those stations were selected for model validation where drainage area differences were less than 20 % and more than 50 % of data is available for the time period of 1997–2006. Additionally, we only selected stations where the upstream drainage area is greater than 1000 km². This resulted in a selection of 176 gauging stations for model validation.

### 2.1.3 Soil moisture data

The simulated surface SM from PF-CLM-EU3km model was evaluated by comparing with the global satellite observations of SM from the European Space Agency Climate Change Initiative (ESA CCI; Dorigo et al., 2017). The globe ESA CCI SM product was created at 0.25° resolution by combining the active and passive microwave sensors providing a homogeneous and the longest time series of SM data to date, starting from 1979. The dataset has been widely used in various Earth system research studies and has shown good performance in comparison to in-situ soil moisture measurements (Gruber et al., 2019). The PF-CLM-EU3km model results of surface SM were also evaluated with the 3 km European surface SM reanalysis (ESSMRA) datasets (Naz et al., 2020) which was created through assimilation of the ESA CCI data into the land surface model CLM3.5.
driven with the same meteorological forcing and static model inputs as used for PF-CLM-EU3km. For comparison with model simulated SM and ESSMRA dataset, we interpolated the ESA CCI SM data from 25 km to 3 km resolution using the first-order conservative interpolation method (Jones, 1999).

In addition to the satellite-based ESA CCI data, the in-situ SM data from the International Soil Moisture Network (ISMN; Dorigo et al., 2011), which provides globally available in-situ SM measurements, were also used. Because of the availability of the ISMN SM data covering the study period of 1997–2006, only data from 19 stations from four networks were used for model validation. The surface SM data from these stations for the top 5 cm surface layer were collected to evaluate the model results in the top two PF-CLM-EU3km soil layers (about 3 cm). For comparison with model monthly estimates, the measurements with hourly time scale were aggregated to a monthly time scale. In case that more than 1 station is located within one 3 km grid cell, the average of those stations was used for comparison.

2.1.4 Evapotranspiration data

For validation of simulated ET with in-situ measurements, ground-based observations of ET were obtained from the FLUXNET2015 dataset (Pastorello) which compiled ecosystem data from the eddy covariance towers. For each FLUXNET site, the latent heat flux (in W m$^{-2}$) was converted to ET and mm day$^{-1}$ using the factor of 0.035, assuming $ET = LE\lambda^{-1}$ with $\lambda$ as constant latent heat of vaporization of 2.45 MJ kg$^{-1}$. For the simulation time period, we used data from 60 FLUXNET sites over Europe, with more than half of the stations concentrated in Central Europe (31 out of 60) and only 3 located in the Eastern Europe.

For evaluation of the model simulated ET over pan-European domain, Global Land Surface Satellite (GLASS; Liang et al., 2021) and Global Land Evaporation Amsterdam Model (GLEAM; Martens et al., 2017) datasets were used. The ET data from GLASS is calculated by a multimodel ensemble approach merging five process-based ET datasets (Liang et al., 2013), while GLEAM is based on water balance method and uses Priestley–Taylor equation and other algorithms to estimate ET separately for both soil and vegetation (Martens et al., 2017).

2.1.5 Water table depth data

To validate the model outputs for WTD, we collected monthly well observations at 5,075 groundwater monitoring wells (Fig. S2) distributed over Europe from 1997 to 2006. The WTD measurements were obtained either from web services or by request from governmental authorities in eight countries (France, Spain, Portugal, the Netherlands, the UK, Sweden, Denmark and Germany) with most stations concentrated in Germany. The detailed information about the sources of European groundwater monitoring wells is given in Table S1. The WTD measurements were first converted to 3 km gridded WTD data by averaging WTD data from all the wells that lie within the same 3 km grid cell. Additionally, we selected only those grid cells where PF-CLM-EU3km simulated WTD < 10 m. This resulted in 2,346 grid cells which were then used to evaluate the PF-CLM-EU3km results. For comparison with the model outputs, we used standardized anomalies of groundwater table depth in order to remove errors related to the scale mismatch between the simulated groundwater depths and observations and the differences in reference surface elevations that were used by different countries. The standardized anomalies were calculated for observations and model outputs by first calculating the temporal anomalies and then dividing by the standard deviation of each WTD time.
series for the time period of 1997–2006. Using the WTD anomalies for comparison, we mainly validated the groundwater dynamics (the temporal variability) but not the absolute values (or magnitude) which may introduce some uncertainties in our validation results.

### 2.1.6 Snow Water Equivalent data

The model simulated SWE was validated using the GlobSnow-3 reanalysis gridded monthly SWE data which is provided by the European Space Agency. The dataset is available for the Northern Hemisphere (non-mountainous) at 25 km resolution from 1980–2018 (Takala et al., 2011; Pulliainen et al., 2020). The GlobSnow SWE dataset is developed through a data assimilation approach by combining the ground-based synoptic snow depth stations with satellite passive microwave radiometer data and using the HUT snow emission model (Takala et al., 2011). Compared to previous versions of GlobSnow, Luojus et al. (2021) further improved this dataset through bias-correction of monthly SWE data using the snow-course SWE measurements, independent from the snow depth data used in the assimilation. For comparison with model simulated SWE, we interpolated the bias-corrected monthly time series of SWE from 25 km to 3 km resolution using the first-order conservative interpolation method (Jones, 1999).

### 3 Results and discussion

The PF-CLM-EU3km model simulations for the time period of 1997–2006 provide pressure head and saturation values for the variably saturated subsurface layers, and energy balance estimates for the land surface at an hourly time step for each grid cell in the study domain. Because of the explicit lateral groundwater and surface flow representation, we show that the PF-CLM-EU3km model is able to resolve multi-scale spatial variability in hydrological states and fluxes such as simulated river flow, SM, ET and WTD distributions which are strongly correlated with the river network and topography as shown in Fig. 1. In the following section, we assess our implementation of the PF-CLM-EU3km model and its performance across multiple water balance components and water table depth.

#### 3.1 Streamflow evaluation

We use monthly river flow observational data collected during the simulation time period for a selection of 176 gauging stations located along many rivers and mostly concentrated in central Europe (Fig. 2) to evaluate PF-CLM-EU3km’s ability to simulate streamflow. In evaluating model performance pertaining to mean flow, comparison of the observed and simulated mean flow in the simulation period showed that PF-CLM-EU3km appropriately reproduced the mean flow, where the PBIAS is below 20 % for 48 % of stations and only 8 stations show a higher bias (PBIAS > 50 %) between the observed and simulated monthly river flow (Fig. 2a). To better understand the seasonal variability of the simulated streamflow, 16 stations along large rivers across different climatic zones, with a total drainage area upstream of the gauging station greater than 5000 km², were selected and compared with monthly observed streamflows for the simulation period (Fig. 2b). Overall, the comparison shows that the streamflow dynamics are well captured for the selected 16 large rivers, however, there is an overestimation of the winter flow
by the model and an underestimation of summer flow for most gauging stations. The overestimation of peak flow is more pronounced in wet years (for example years 2001 and 2002), whereas low flows in summer are mostly underpredicted in dry years (for example, years 2003 and 2004). The discrepancy between the simulated and observed flow may be related to the following: coarse river resolution in the model, human impacts on discharge regimes – particularly for highly regulated rivers through reservoir regulations, and power generation or groundwater extraction (e.g. in the case of Rhine, Elbe and Danube rivers). In addition, the simulated flow is overpredicted for both River Kemijok (Finland) and Nemunas (Lithuania) in north-eastern Europe across all years (Fig. 2a).

To further evaluate model performance in terms of streamflow peak times and flow variability, the spearman correlation coefficient R and KGE’ were calculated for all 176 gauge stations and plotted in Fig. 3. Overall, R and KGE’ values ranged from 0.24 to 0.93 and -9.5 to 0.8, respectively for all 176 stations. PF-CLM-EU3km performs very well for 30 % of stations (54) with a KGE’ value greater than 0.5 and only 18 % of basins have a KGE’ value less than zero. Regionally, the simulated streamflow results are in good agreement with the observed streamflow over the British Isles, central Europe and France but model performance in the northern and south eastern regions is relatively poor with KGE’ values below zero (Fig. 3b).
Comparison of the KGE’ and PBIAS shows that a majority of the stations with negative KGE’ values have positive biases between the simulated and observed monthly streamflow (Fig. 3c), which are mostly located in northeastern Europe (Fig. ??a). The overprediction of peakflow for northern rivers may also be affected by the overestimation of SWE or from earlier onset of snowmelt in the model. To this end, we compared the time-averaged PF-CLM-EU3km simulated SWE over winter months with the satellite-based ESA GlobSnow-3 SWE for the low-relief areas (Fig. S2 in the Supplement). This comparison shows that
PF-CLM-EU3km simulated higher SWE across the domain, which is particularly noticeable in north eastern Europe. However, it has been shown that GlobSnow-3 data tends to underestimate SWE in the northern hemisphere (Luojus et al., 2021), so the overestimation in PF-CLM-EU3km may not be as large as this comparison suggests. Overall, the PF-CLM-EU3km northern Europe streamflow performance results agree with previous pan-European studies which showed that most hydrological models perform worse in northeastern Europe, primarily due to forcing data errors and/or a coarse topographic resolution of these models that misrepresent the effects of topography on snow dynamics in these regions (Gudmundsson et al., 2012).

Furthermore, the cumulative distribution of KGE’ was calculated separately for medium (between 25th and 75th percentile), high (over 75th percentile) and low (less than 25th percentile) flows to examine PF-CLM-EU3km’s performance in simulating medium, high and low flows. Results show that most stations have higher KGE’ values for high flows than for normal and low flows (Fig. 3c). For example, 50 % of stations have KGE’ value above 0.5, 0.32 and 0.1 for high, normal and low flows, respectively. The higher biased gauges are more concentrated towards the eastern domain where the model overestimated peak flows and could be attributed to the higher amount of snow predicted by the PF-CLM-EU3km model (as shown in Fig. S3). This may indicate that strongly biased gauges in the eastern domain may be a result of positive biases in the meteorological forcing (Goergen and Kollet, 2021).

Bollmeyer et al. (2015) compared the COSMO-REA6 precipitation data with the precipitation data from the Global Precipitation Climatology Centre and shows that COSMO-REA6 performed well compared to observations, but shows overestimation of precipitation in northern and eastern European regions (Scandinavia, Russia and along the Norwegian coast). However, it should be noted that the coverage of gauging stations is very sparse in eastern Europe and it is difficult to evaluate the reliability of the model results in this part of the domain. Nevertheless, for many of the gauging stations, a relatively good performance of the model for high flow, especially over central Europe, also suggests that the reanalysis meteorological drivers have relatively low precipitation biases over central Europe as also suggested in Bollmeyer et al. (2015).

On the other hand, the strong low flow biases, which may not be sensitive to variations in first order precipitation drivers, are more likely to be attributed to factors such as model structural errors or errors in the stream network or model topography. In this context, two factors may contribute to the poor performance of the model for low flows. Firstly, a 3 km grid cell size might still be too coarse to represent realistic stream networks of smaller rivers and convergence zones along river corridors. Secondly, PF-CLM-EU3km allows for a two-way overland flow routing potentially causing more water losses under dry conditions from channels to groundwater or overbank flow. This may lead to a complete drying of some rivers during summer, further exacerbated by the (comparatively) coarse resolution of the model. A study by Schalge et al. (2019) proposed a method to improve overland flow parameterizations in the ParFlow-CLM model, but more work is needed to identify sources of uncertainties in the overland flow parameters such as Manning’s coefficient or hydraulic conductivity at continental scale.

3.2 Soil Moisture evaluation

To evaluate the ability of PF-CLM-EU3km to simulate large-scale spatial patterns of surface SM over the study domain, the PF-CLM-EU3km simulated SM were compared to ESSMRA (Naz et al., 2020) and ESA CCI datasets (Dorigo et al., 2017). The assimilated surface ESSMRA is created through assimilation of the ESA CCI data into the land surface model CLM3.5 which
Figure 3. Evaluation of PF-CLM-EU3km simulated monthly streamflow with observed streamflow for 176 gauging stations. (a) Spearman correlation coefficient (R), (b) modified KGE efficiency index (KGE'), (c) comparison of PBIAS vs. KGE', (d) cumulative distribution of KGE' for Q50 (between 25th and 75th percentile), Q75 (over 75th percentile) and Q25 (less than 25th percentile) flows.

was driven with the same meteorological forcing and static model inputs as used for PF-CLM-EU3km. Since the ESSMRA data is available from the year 2000 onwards, the comparison of mean surface SM from PF-CLM-EU3km with ESSMRA and ESA CCI were made for the period of 2000–2006. As shown in Fig. 4, PF-CLM-EU3km shows slightly higher SM than both ESSMRA and ESA CCI over most parts of Europe, except in the southern parts of the domain. The difference is explained by the shallow groundwater system simulated only by PF-CLM-EU3km, which contributes to the saturation of the deeper soil layers leading to higher soil water content, whereas the standalone CLM3.5 model applies a simple approach to simulate...
groundwater recharge and discharge processes in a single column and neglects explicit lateral groundwater flow. Furthermore, Fig. 4b shows the comparison of the spatial distribution of SM simulated by PF-CLM-EU3km with ESA CCI and ESSMRA as violin plots. The spatial distributions of SM simulated by PF-CLM-EU3km over PRUDENCE regions shows consistently higher mean SM than both CLM3.5 and ESA CCI except for the IP region where SM simulated by PF-CLM-EU3km is lower than both datasets (Fig. 4b). We observe that the distribution range of PF-CLM-EU3km simulated SM in most regions is quite wide when compared to both ESSMRA and ESA CCI, indicating higher spatial variability is simulated by PF-CLM-EU3km.

To evaluate the model performance in simulating average, wet and dry periods, a comparison of monthly time series of SM is undertaken. The SM standardized monthly anomalies are calculated by subtracting the long-term mean of the complete time series from each month and then dividing by the long-term standard deviation for the period of 2000–2006. Our results show that PF-CLM-EU3km agrees well with both CLM3.5 and ESA CCI anomalies over the simulation period (Fig. 4b). By looking at the correlation coefficient (R) values for different regions, the results show that the correlation of PF-CLM-EU3km with ESSMRA is higher than with ESA CCI (i.e. 0.65 < R > 0.85 and 0.18 < R > 0.77 for ESSMRA and ESA CCI, respectively), primarily due to the direct impact of identical forcings used for both modeling setups.

Regionally, PF-CLM-EU3km simulated SM anomalies agree well with both ESSMRA and ESA CCI for MD, BI, and IP regions (R > 0.7). However, in the drought year (2003), ESSMRA shows much stronger dry anomalies than both PF-CLM-EU3km and ESA CCI (Fig. S4), indicating the important role groundwater plays in dry periods; via maintenance of water content in deep soil layers and through its contribution to SM in shallow layers. In more humid regions, where the soils are in general wetter, the coupling between groundwater and soil moisture may lead to an overestimation of SM which may be exacerbated by the (still) coarse resolution of the model with respect to very local hydrologic processes. In a 3-D groundwater modeling study, Ji et al. (2017) also shows that the effects of lateral surface/subsurface flow on SM was more significant at 1 km or finer resolution, particularly in wet areas. In addition, the low value of R (i.e. 0.18) between PF-CLM-EU3km and ESA CCI over the Scandinavian region might be due to higher uncertainties in the ESA CCI product for this region which are related to limited data, dense vegetation, complex topography and frozen soil (Dorigo et al., 2017). Over the Scandinavian region, the low value of R (i.e. 0.18) between PF-CLM-EU3km and ESA CCI might be due to higher uncertainties in the ESA CCI product for this region which are related to limited data, dense vegetation, complex topography and frozen soil (Dorigo et al., 2017). The simulated seasonal variability of the monthly volumetric SM content is further evaluated with in-situ observations. Only 19 stations from the ISMN networks in four countries (France, Spain, Germany and Italy) provide SM measurements for the evaluation period (2000–2006). Figures S5, S6, S7 and S8 in the Supplements present the monthly time series of top 5 cm SM from the PF-CLM-EU3km simulation, ESSMRA and observation from 19 stations for the years where observations were available during the 2000–2006 time period. This comparison shows that both ESSMRA and PF-CLM-EU3km model generally reproduced well the seasonal variability of the surface SM at most stations. However, for stations with longer observational SM data records (such as stations in MOL-RAO, Germany and in the ORACLE network in France), PF-CLM-EU3km simulated SM and measured values compare well. This might be related to the fact that PF-CLM-EU3km is better able to resolve small-scale features strongly affected by lateral soil water transport between grid cells and by river network and topography. However, additional in-situ observations would be needed to fully evaluate the spatial heterogeneity in surface soil moisture.

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Figure 4. (a) Evaluation of time averaged surface soil moisture (SM) simulated by PF-CLM-EU3km with ESSMRA and ESA CCI datasets over the time period of 2000-2006. (b) Violin plots showing comparison of spatial distribution of time averaged surface SM simulated by PF-CLM-EU3km with ESSMRA (upper plot) and ESA CCI (lower plot) over PRUDENCE regions. The violin plots show the estimated kernel density distribution as well as the median, the lower and upper quartile (white lines). (c) Comparison of spatially aggregated surface SM monthly anomalies estimated by PF-CLM-EU3km with ESSMRA and ESA CCI datasets for PRUDENCE regions. The SM standardized monthly anomalies in (c) were calculated by subtracting the long-term mean of the complete timeseries from each month and then dividing by long-term standard deviation for the period of 2000–2006.
3.3 Evapotranspiration evaluation

Figure 5 compares the simulated monthly ET from PF-CLM-EU3km with observed ET from 60 eddy covariance tower stations from the FLUXNET database (Pastorello) in order to evaluate the model’s ability to capture seasonal ET dynamics. The PF-CLM-EU3km model performs well and shows reasonable consistency for all stations with respect to monthly ET, with R values greater than 0.6 (Fig. 5a) for all stations. To better understand the agreement between seasonal dynamics of simulated ET with observations, we compared the cumulative distribution of monthly ET for different seasons with observations over all stations in Fig. 5b. The differences between PF-CLM-EU3km simulated ET and FLUXNET are smaller for winter (DJF), spring (MAM) and autumn (SON) seasons (on average 0.11 mm d$^{-1}$, 0.18 mm d$^{-1}$, 0.13 mm d$^{-1}$, respectively) but larger for summer (JJA) season (0.39 mm d$^{-1}$) over most stations.

During the summer season, the positive ET bias might be due to higher water availability in surface soil for vegetation transpiration and from the bare soil evaporation simulated by PF-CLM-EU3km. Previous studies of PF-CLM-EU3km also indicate that during dry months, ET is more sensitive to soil resistance parameterization (Jefferson and Maxwell, 2015) and may overestimate ground evaporation when the ground temperatures are higher. Kollet (2009) also shows that soil heterogeneities have greater influence on latent heat flux in PF-CLM-EU3km model during dry months and any bias in the soil hydrologic properties such as soil texture, which also determines the hydraulic conductivity values, will likely contribute to ET biases in summer months. Moreover, ET biases can also be attributed to biases in meteorological forcing such as wind speed and vapor pressure. Nevertheless, for most of the stations the positive bias is relatively small (i.e. +0.39 mm d$^{-1}$ in summer) and we expect that biases in the soil hydrologic properties and/or in the meteorological forcing are low and do not contribute to any large errors in ET, especially at these locations. While PF-CLM-EU3km shows acceptable performance for all stations, the relatively small number of stations limits a comprehensive evaluation of model performance over the study domain. Therefore, PF-CLM-EU3km performance in simulating the spatial variation in ET is further evaluated with the remotely sensed GLASS and reanalysis datasets GLEAM. The spatially distributed ET simulated by PF-CLM-EU3km and its difference with both GLASS and GLEAM estimated ET are shown in Fig. 6. The PF-CLM-EU3km simulated ET is lower than both GLASS and GLEAM ET over most areas in the EURO-CORDEX domain. However, the difference is smaller between PF-CLM-EU3km and GLEAM ET (i.e. average difference is -0.09 mm d$^{-1}$), than the GLASS ET (i.e. the average difference is about -0.30 mm d$^{-1}$) over the study domain.

Despite the differences in spatial patterns, the time series of spatially aggregated ET simulated by PF-CLM-EU3km over PRUDENCE regions is highly correlated with both GLASS and GLEAM dataset (R > 0.9) as shown in Fig. 5b. The main differences in ET are mostly detected in summer where GLASS estimated ET is larger than both GLEAM and PF-CLM-EU3km simulated ET (Table S2 in the Supplement). But the fact that GLASS has large positive bias over summer when compared with FLUXNET data (supplementary Fig. S7 in the Supplement) suggests that GLASS ET data has relatively large uncertainties which might be due to the influence of meteorological forcing, vegetation data and merging method used to estimate GLASS ET (Liang et al., 2021). We also noted relatively large negative differences with GLEAM in areas of complex topography which may be partly caused by the downscaling of GLEAM data from coarse spatial resolution (0.25°) to 3 km resolution.
Figure 5. Evaluation of PF-CLM-EU3km simulated monthly evapotranspiration (ET) with ground-based observation from 60 eddy-covariance FLUXNET stations. (b) Comparison of Cumulative distribution of seasonal ET estimated by PF-CLM-EU3km with FLUXNET stations.

3.4 Water table depth evaluation

The ability of PF-CLM-EU3km to accurately reproduce water table dynamics is evaluated by comparing the simulated WTD anomalies at 2346 grid cells where groundwater monitoring wells were located. It should be noted that the reference surface elevations provided with the groundwater observation data used in this study were not consistent across regions which makes it difficult to derive the absolute values of WTD for comparison with the model simulated WTD. Therefore, standardized anomalies were calculated from observed groundwater data in order to reduce errors related to inconsistencies in the observations. Figure 5 shows the temporal correlation coefficients between the monthly time series of WTD anomalies from PF-CLM-EU3km and observations over Europe. Overall 80% of grid cells show R values above zero and 20% result in R > 0.5 with the simulated anomalies (inset Fig. 7b) indicating that in general PF-CLM-EU3km model appropriately captures the seasonal cycles. Performance of PF-CLM-EU3km in simulating WTD anomalies also varies across PRUDENCE regions, with an average R value ranging between 0.21 to 0.34 (Fig. S10). As an example of PF-CLM-EU3km performance with highest and
Figure 6. (a) Evaluation of time averaged surface evapotranspiration (ET) simulated by PF-CLM-EU3km with GLEAM and GLASS datasets over the time period of 1997–2006. (b) Comparison of spatially aggregated monthly ET estimated by PF-CLM-EU3km with GLEAM and GLASS datasets for PRUDENCE regions (black boxes in (a)). R values in red color show the correlation of PF-CLM-EU3km with GLEAM and in black color R values represent correlation between PF-CLM-EU3km and GLASS dataset.

lowest R values across different regions, we show the time series comparison of selected individual stations (Fig. S11 and S12 in the Supplement). This comparison indicates that the weaker correlation in WTD anomalies by PF-CLM-EU3km for some grid cells are related to less fluctuations in the observed WTD anomalies than PF-CLM-EU3km. These discrepancies might be related to uncertainties in aquifer parameterization used in the PF-CLM-EU3km or the limitations in model resolution such that
local aquifers in areas with complex topography cannot be captured. Additionally, model evaluation can be hampered by the challenges associated with groundwater monitoring (e.g., Gleeson et al., 2021). For example, the observations might be biased if they are located towards rivers, in low elevations, in areas with confined or perched aquifer systems or in coastal areas. In addition, the comparison of the resolved simulated head, averaged across 3 km, with the point scale observation head, which is highly governed by local surface elevation, can bring about misleading results and amplify inaccuracies. Water table depth observations can also be impacted by pumping which may not be known for many locations.

4 Summary and conclusion

In a changing climate there is a growing need to apply physically-based fully distributed models at higher resolution over large domains and for long timescales for water security and weather extremes adaptation and resilience purposes. This study performs an extensive evaluation of a pan-European PF-CLM-EU3km model to investigate its accuracy and reliability in reproducing high-resolution hydrological states and fluxes over Europe at multiple spatial and temporal scales, using a wide range of in-situ measurements and remotely sensed observations. For models such as the PF-CLM-EU3km integrated hydrologic model, which is computationally more expensive than, land surface models or lumped hydrologic models, and is typically not calibrated (due to high-dimensionality and nonlinearities in the integrated groundwater and surface-water models, observational data sparsity and associated computational cost), quantifying uncertainties in hydrology model simulations is important for further applications such as forecasts or projections. The comprehensive evaluation shows both strengths and limits of the modeling approach and allows us to assess biases in analyzed hydrological variables associated with model inputs, model structure or observations used for model evaluation.

Overall, the model was able to realistically capture the hydrologic behavior (spatial distributions, temporal dynamics, ranges) of different hydrologic variables with reasonable accuracy as assessed by correlation, relative bias, and Kling-Gupta Efficiency metrics. Considering the PF-CLM-EU3km model was not calibrated for streamflow, the model shows good agreement in simulating river discharge for 176 gauging stations across Europe. Although simulated high flows are comparable with observed discharge, low flows are predominately underestimated. Our results also highlight that despite the model's poor performance in simulating discharge for many stations over Europe (especially low flows), the PF-CLM-EU3km model shows good performance for other variables such as SM and ET and groundwater levels, when comparing with in-situ observations (Fig. S5, S6, S7, S8, Fig. 5 and Fig. 7). However, our analysis shows several differences when spatial comparisons were conducted with remotely sensed and reanalysis based products. For example, PF-CLM-EU3km simulates higher surface SM in comparison to ESA CCI data, but shows small differences for ET relative to GLEAM dataset. It is important to note that these products are susceptible to errors which make the spatial comparisons more challenging. However, when aggregated at the regional scale, the PF-CLM-EU3km model evaluation results show good agreement for SM, ET and WTD for semi-arid to arid regions (such as BI, IP, FR, and MD), but show relatively weak correlations for cold and wetter regions (i.e. BI, ME, SC, and AL). This also suggests that groundwater and lateral surface and subsurface flow maintains wetter soils in dry regions or during dry seasons, thus improving SM, ET and WTD patterns.
While this is the first study to provide 10 years of hydrological simulations at 3 km resolution over Europe using a fully distributed PF-CLM-EU3km model with lateral groundwater flow representation, some inevitable limitations in the model implementation of this study should be noted. First, uncertainties in the static input data (such as hydrogeological information, land cover and soil information) can contribute to errors in the model. While, we use the best available consistent datasets as a whole for Europe (and globally as well), in this study we did not analyze the contribution of error in hydrological variables.
that comes from uncertainties in the model input datasets. However, as the quality of these inputs increase, so too will the simulations. Similarly, while the meteorological forcings used in this study (COSMO-REA6) is produced through the assimilation of observational meteorological data, the quality of the data in some data-sparse regions (e.g. in the Eastern Europe) may suffer from inaccuracies. The COSMO-REA6 is to our knowledge the only high-resolution reanalysis dataset for all of Europe available as of today. Our comparison of simulated SWE with observed SWE reveals an overprediction of SWE in the Eastern regions which is more likely to be related to the uncertainties in precipitation. Using an ensemble atmospheric forcing dataset would be highly desirable, albeit computationally expensive.

Second, in this study we did not address the uncertainties in the model parameters that are required for model simulations such as hydraulic conductivity, porosity, soil and vegetation parameters which may introduce biases in our results. Because of the associated computational cost with PF-CLM-EU3km, sensitivity studies of water balance variables to these parameters are difficult. With the ongoing model developments and collaborative efforts to improve computational efficiency of ParFlow with its GPU version (e.g., Hokkanen et al., 2021) and ensemble-based sensitivity analysis tools (e.g., Friedemann and Raffin), it will be possible in the future to also conduct continental–scale ensemble-based sensitivities analyses for quantifying model parameter uncertainties.

Finally, while this study was focused mainly on evaluating model performance over a pan-European model domain, it highlights the spatially and temporally varying biases in simulated hydrologic states and fluxes and how they vary across hydroclimate regions, seasonality and wet and dry periods. The rigorous evaluation of the PF-CLM-EU3km model over Europe together with the recent study by O’Neill et al. (2021) which evaluated model performance over CONUS paves the way towards a global application of fully distributed physically-based hydrologic models. The protocol of evaluation metrics and methods presented in this study and in O’Neill et al. (2021) can be used as a framework to benchmark future PF-CLM-EU3km model implementations to further improve model simulations in the areas that have been identified or to explore the impacts of groundwater on simulated hydrological states and fluxes by comparing with other existing global land surface model applications. In addition, with the increased number of RS observations available after the year 2007 at both spatial and temporal scales over Europe (e.g., Dorigo et al., 2011), extending the model experiment to recent years is planned. This will also allow us to evaluate model outputs with more recent high-resolution RS based soil moisture and ET products such as 3 km SMAP soil moisture which is only available after 2015.

Given that the PF-CLM-EU3km model has been shown to realistically simulate multiple hydro-climates across multiple water balance components in a pan-European domain, this model implementation will be used in further applications such as for hydrological short term and seasonal forecasts and hydrological projections and climate scenario studies.

Code and data availability. The latest version of the open-source ParFlow-CLM is freely available on GitHub at https://github.com/parflow/parflow.git. The ParFlow-CLM version 3.6 used in this study is archived on Zenodo at https://doi.org/10.5281/zenodo.4639761 (Smith et al., 2019). The model outputs which are approximately 20 TB of data (including atmospheric forcings and post-processed outputs) are available upon request. The run control framework used in this study is archived on https://doi.org/10.5281/zenodo.1303424 (Sharples et al., 2018).
Author contributions. B.S.N, W.S, K.G and S.K. designed the study. B.S.N and W.S. conducted the experiments. Y.M helped with collection and post-processing of water table depth data from groundwater monitoring wells. B.S.N. prepared the manuscript with contributions from co-authors. All authors have read and agreed to the published version of the manuscript.

Competing interests. The authors declare that they have no conflict of interest.

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