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Assessment of sea ice-atmosphere links in CMIP5 models.

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1 **Abstract** The Arctic is currently undergoing drastic changes in climate, largely thought
2 to be due to so-called ‘Arctic amplification’, whereby local feedbacks enhance global
3 warming. Recently, a number of observational and modelling studies have questioned
4 what the implications of this change in Arctic sea ice extent might be for weather in
5 Northern Hemisphere midlatitudes, and in particular whether recent extremely cold
6 winters such as 2009/10 might be consistent with an influence from observed Arctic
7 sea ice decline. However, the proposed mechanisms for these links have not been con-
8 sistently demonstrated. In a uniquely comprehensive cross-season and cross-model
9 study, we show that the CMIP5 models provide no support for a relationship between
10 declining Arctic sea ice and a negative NAM, or between declining Barents-Kara sea
11 ice and cold European temperatures. The lack of evidence for the proposed links is

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12 consistent with studies that report a low signal-to-noise ratio in these relationships.

13 These results imply that, whilst links may exist between declining sea ice and extreme

14 cold weather events in the Northern Hemisphere, the CMIP5 model experiments do

15 not show this to be a leading order effect in the long-term. We argue that this is likely

16 due to a combination of the limitations of the CMIP5 models and an indication of

17 other important long-term influences on Northern Hemisphere climate.

18 **Keywords** Sea Ice · Arctic · CMIP5 · NAM · NAO · Barents-Kara Sea

19 **1 Introduction**

20 The Arctic is undergoing drastic changes in climate, projected to continue under on-

21 going anthropogenic forcing, albeit with a large degree of internal variability (Swart

22 et al 2015). Due to a combination of local feedbacks and large-scale circulation

23 changes that enhance global warming, the Arctic warms faster than anywhere else, an

24 effect known as ‘Arctic amplification’. Arctic amplification has been strongly linked

25 with winter sea ice retreat in observations and models (Bintanja and van der Linden

26 2013). Recently, a number of observational and modelling studies have questioned

27 what the implications of this change in Arctic sea ice extent might be for weather

28 in Northern hemisphere (NH) midlatitudes, and in particular whether recent extreme

29 weather events, such as the extremely cold 2009/10 and 2010/11 winters, might be

30 consistent with an influence from observed Arctic sea ice decline (see recent reviews

31 Bader et al 2011; Cohen et al 2014; Vihma 2014; Barnes and Screen 2015; Overland

32 et al 2015).

33 Many important impacts on NH mid-latitude climate variability are related to the
34 dominant mode of circulation variability, the North Atlantic Oscillation-Northern An-
35 nular Mode (NAO-NAM) (Thompson and Wallace 2000) whose positive (negative)
36 phase broadly corresponds to a poleward (equatorward) shift of the extratropical jet
37 stream/storm tracks. The NAM index has been shown to be correlated with tempera-
38 ture and precipitation patterns throughout the NH extratropics in both observational
39 data (e.g. Hurrell 1995; Thompson and Wallace 2000) and in models simulations
40 (e.g. Karpechko 2010; Beranová and Kyselý 2012). These include during the positive
41 phase, positive temperature anomalies over northern Eurasia, negative temperature
42 anomalies over eastern Canada and western Greenland, positive precipitation anoma-
43 lies over the North Atlantic and Northern Europe and negative precipitation anoma-
44 lies over the subtropical Atlantic and the Mediterranean. From now on, we will refer
45 generally to the NAM to mean any NAM-NAO-like pattern.

46 Observations show multi-decadal variability in the NAM index such that there
47 was a positive trend in the NAM index during the 1970s and 1980s in wintertime
48 (Ostermeier and Wallace 2003), which Scaife et al (2008) finds was responsible for
49 the changes in extreme winter weather events in the same time period. This was fol-
50 lowed by a negative NAM trend in the 1990s and 2000s, a change in sign that Luo
51 et al (2011) attribute to increased Atlantic storm-track eddy activity. Moving into the
52 2010s, a persistent negative state of the NAM was associated with the extreme NH
53 winters of 2009/10 and 2010/11 (Taws et al 2011; Moore and Renfrew 2012; Guirguis
54 et al 2011; L'Heureux et al 2010), as well as the extreme Greenland ice sheet melt
55 in summer 2012 (Hanna et al 2013). Negative NAM events are often associated with

56 atmospheric ‘blocking’ events (Sung et al 2011; Woollings et al 2008). Supporting
57 this, Ayarzagüena and Screen (2016) find a link between reduced Arctic sea ice and
58 less severe NH cold air outbreaks (CAOs, often linked with blocking events) in two
59 independent atmospheric global climate models (AGCMs), forced by the CMIP5 His-
60 torical and RCP8.5 scenarios. However, Davini et al (2014) find that blocking events
61 are only associated with the NAO in the Atlantic and not the Pacific, and Barnes
62 (2013) find no significant trends in blocking events in three different reanalysis data
63 sets covering 1980-2011.

64 Several recent modelling (largely using forced AGCMs, but some coupled mod-
65 els) and observational studies have linked autumn/winter Arctic sea ice changes with
66 the winter NAM, most showing sea ice loss leading to a negative NAM (e.g. Deser
67 et al 2010; Hopsch et al 2012; Screen et al 2013; Wyatt and Curry 2013; Peings and
68 Magnúsdóttir 2014; Sun et al 2014; Deser et al 2015; Sun et al 2015), but other ob-
69 servational studies showing the link in the opposite direction (Matsumura et al 2014;
70 Frankignoul et al 2014; Oshika et al 2014).

71 Other studies have highlighted sea ice in the Barents-Kara (B-K) seas in particular
72 as having links with Eurasian temperatures. Reduced autumn or winter B-K sea ice
73 has been linked with reduced Dec/Jan air temperatures in central Eurasia in reanal-
74 ysis data (Overland et al 2015, analysing data from 1979-2012), and the frequency
75 of projected (but not historic) cold European winters in CMIP5 models (Yang and
76 Christensen 2012). Conversely, Woollings et al (2014) also analyse CMIP5 models
77 and find that temperature variability in the B-K Sea region is largely independent

78 of cold European winters, although limited significant positive correlations between
79 B-K temperatures and Eurasian blocking are found in some models.

80 One proposed mechanism involves increased turbulent heat fluxes in the absence
81 of sea ice exciting a stationary Rossby wave train, which either propagates south-
82 eastward (Honda et al 2009), or else propagates vertically and disrupts the polar vor-
83 tex (Kim et al 2014), resulting in a negative NAM-like pattern which brings cold
84 anomalies to Eurasia in late winter. Both studies involve the analysis of reanalysis
85 data and model simulations, and neither fully explain the delayed temperature re-
86 sponse. A negative Arctic Oscillation (AO, similar to the NAM) is also associated
87 with the link between future B-K sea ice reduction and more frequent cold European
88 winters found by Yang and Christensen (2012), but with no lag.

89 Other studies find low B-K sea-ice results in anti-cyclonic anomalies which pro-
90 duce anomalous easterly advection over northern continents, leading to extreme cold
91 events (Petoukhov and Semenov 2010), or specifically to a ‘Warm Arctic Cold Siberia’
92 pattern (Inoue et al 2012, when compositing on low B-K sea ice years in reanalysis
93 data). However, Petoukhov and Semenov (2010) find this to be a highly non-linear
94 effect in their detailed model study, with the response over the Polar Ocean either
95 being anti-cyclonic or cyclonic anomalies, dependent on the sea ice concentration.

96 In this study, we investigate whether any of the links and mechanisms proposed in
97 the more detailed studies mentioned above can help to explain model uncertainty in
98 projections from the CMIP5 models. We seek relationships across all seasons, with-
99 out unnecessarily constraining ourselves to those seasons where relationships have
100 been predicted, in order to more accurately assess the uniqueness and impact of any

relationships found. We include all models available to us, rather than attempting a subset of models according to a metric of closeness to observations. As discussed in Notz (2015), the 35 year record of comprehensive sea ice observations is inadequate to accurately assess the internal variability in trends of sea ice properties, especially when the system is experiencing large external forcings from climate change. Additionally, the internal variability of the CMIP5 models themselves may be similarly underestimated, as shown in Notz (2015), where 100 ensemble members of the MPI-ESM-1.1 model show a range of September sea ice area trends that cover the entire range of other CMIP5 models (most with only a handful of ensemble members each). Thus, we cannot say any model is without merit, and indeed using all the models, with the large range of predictions they make for any given measure, makes it easier to find any robust inter-model relationships.

We describe the details of the models and variables examined in section 2, before examining relations between Arctic sea ice, global temperature and NAM changes (section 3.1), and Barents-Kara sea ice and European/Eurasian temperatures (section 3.2). Discussion of our results is found in section 5.

2 Models and Data

Data from 49 CMIP5 models (Taylor et al 2012) were used in this study, see table 2 (many groups develop several models, so not all are independent). These models all had at least one of the following variables available at the time of analysis: Surface Pressure (PS), Surface Temperature (TS), Sea Ice Concentration (SIC). Throughout this study, we looked at data from three different scenarios: the historical scenario

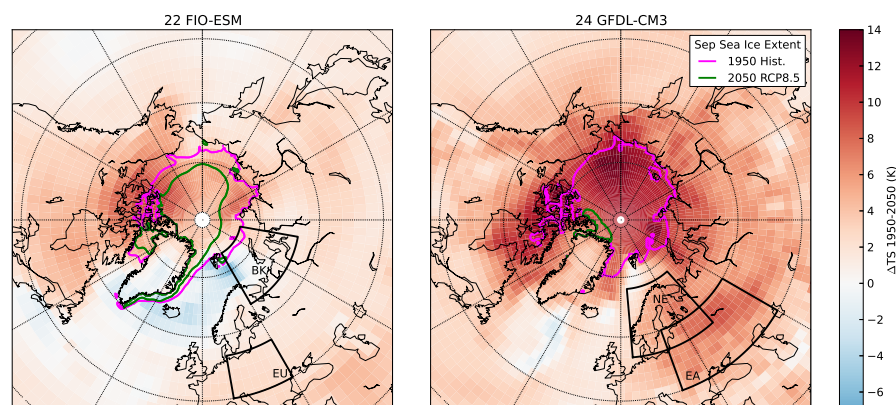


Fig. 1 Example changes in annual mean surface temperature (colour) and September sea ice extent (contours) between 1950 (historical simulation) to 2050 (RCP8.5), on model grids for the FIO-ESM and GFDL-ESM2 models. Labelled regions — BK: Barents-Kara Sea; EU: Europe; NE: Northern Europe; EA: Eurasia.

123 (denoted HIST), and two representative concentration pathways, RCP4.5 (a medium
 124 CO₂ mitigation scenario) and RCP8.5 (a high CO₂ emissions scenario). We used
 125 one ensemble member from each model. Further information on the CMIP5 experi-
 126 ment design and various emissions scenarios can be found at [http://cmip-pcmdi.
 127 llnl.gov/cmip5/](http://cmip-pcmdi.llnl.gov/cmip5/).

128 Figure 1 shows example changes in TS and sea ice extent (defined as the area
 129 containing a SIC greater than 15%) for two models used in this study, FIO-ESM
 130 (labelled 22 subsequently) and GFDL-CM3 (labelled 24 subsequently). The colour
 131 shows the change in annual mean TS from 1950 (in the historic simulation) and 2050
 132 (RCP8.5), and the two coloured contours show the September sea ice extent from
 133 the same years (magenta and green respectively). The two models were chosen to
 134 represent the extremes in the changes shown - FIO-ESM shows amongst the smallest
 135 changes in these two measures, and GFDL-CM3 amongst the largest. Also shown by

136 the labelled black boxes are the areas later referred to as the Barents-Kara sea (BK),
137 Europe (EU), Northern Europe (NE) and Eurasia (EA), with the extents taken from
138 definitions in previous studies.

139 Climatologies for each model and each variable were created from a 1960-2000
140 mean. All anomalies referenced in this work are with respect to these climatologies.
141 We calculated sea ice area (SIA) from the sea ice concentration and the area of each
142 model grid cell.

143 We did not use the standard sea level pressure to calculate the Northern Annular
144 Mode (NAM), as is common, because of discrepancies between the different models'
145 sea level pressures, but instead use a dry surface pressure. See Appendix A for details.

146 The NAM was simply calculated by subtracting zonal mean surface pressure
147 anomalies at the model latitude closest to 65°N from zonal mean surface pressure
148 anomalies at the model latitude closest to 35°N, following Gillett and Fyfe (2013);
149 Li (2003). No significant differences were found using only points over sea (a sea-
150 only SLP), except the inter-model spreads presented below were in general larger. A
151 SLP difference was used instead of an EOF-based approach to more directly compare
152 the dynamics of the different models — models with similar spatial patterns of SLP
153 changes may have very different EOFs.

154 For reference, we have highlighted, where relevant, the subset of models that
155 passed the selection tests of Massonnet et al (2012) when compared with observa-
156 tions. We repeated this analysis for the set of models that had SIC available. From the
157 smaller set of models available at the time, Massonnet et al (2012) found a subset of 6
158 models which most closely reproduced observations from 1979-2010 in the historical

Table 1 Definition of time periods referred to throughout, for both trends (least squares fit over time period) and changes (differences between averages over 30 year periods).

Time Period	Trend Period	Change Start Period	Change End Period
Hist	1950-2005	1930-1959	1976-2005
C21a	2006-2049	1976-2005	2020-2049
C21b	2050-2099	2020-2049	2070-2099

159 and RCP45 scenarios. The criteria were firstly, reasonable mean sea ice extent and
 160 seasonal cycle amplitude; secondly, reasonable mean sea ice volume; and thirdly, rea-
 161 sonable trend in sea ice extent. The details of how the models were assessed against
 162 a given criteria can be found in Massonnet et al (2012). Despite the larger number of
 163 models available to us, we find a very similar subset of 7 models (ACCESS1.0, AC-
 164 CESS1.3, HadGEM2-AO, HadGEM2-CC, IPSL-CM5A-MR, MPI-ESM-LR, MPI-
 165 ESM-MR). The majority of the new models included in this study were eliminated
 166 due to unreasonable mean sea ice volume.

167 In section 3.2 we also looked at the surface turbulent heat flux (THFS), calculated
 168 from the sum of the surface latent and sensible heat fluxes (labelled hfls and hfss
 169 respectively in CMIP5 standard output).

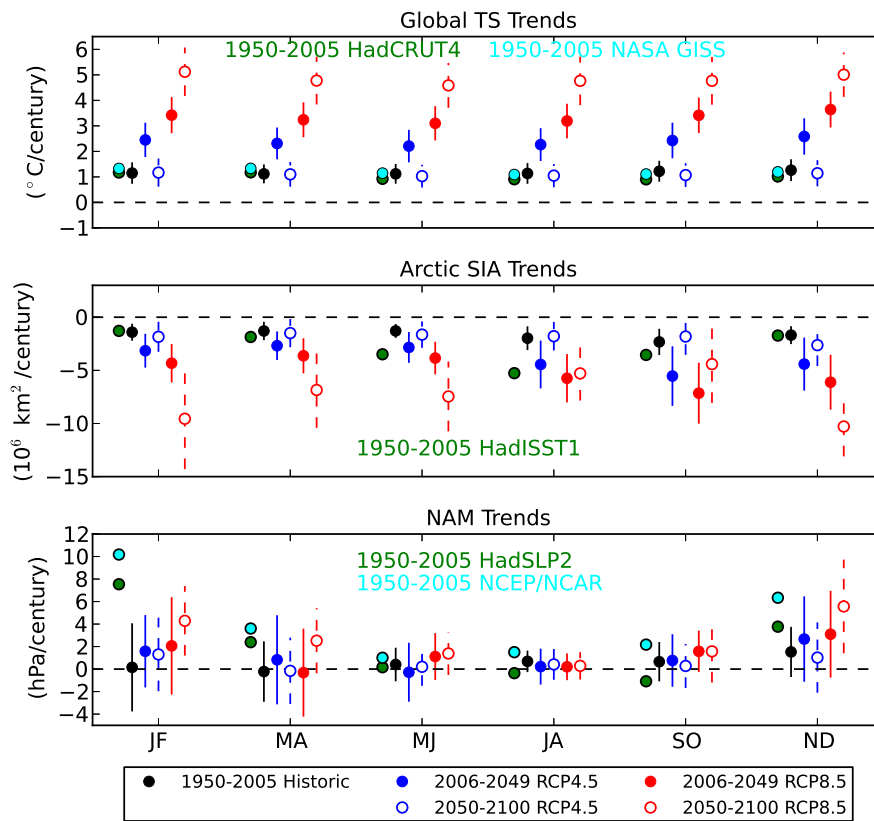


Fig. 2 Trends in the NAM, Arctic SIA, and Global TS from CMIP5 models and observations, by season. Observational trends are indicated by the green and cyan circles. Model trends are multi-model means, with the standard deviation in trends shown, split by scenario. The trend from 1950-2005 in the Historical scenario is shown in black. The trends from the first half of the 21st century for the RCP4.5 and RCP8.5 scenarios are shown with the filled blue and red circles, respectively. The trends from the second half of the 21st century are similarly shown by the empty blue and red circles.

170 3 Results

171 3.1 Relations between Arctic sea ice, global temperature and NAM changes

172 3.1.1 Trends

173 Figure 2 shows observed and simulated trends in the NAM (top panel), Arctic sea
 174 ice area (SIA, middle panel) and global surface temperature (TS, lower panel) across

175 different seasons. All trends were calculated from linear regression onto individual
176 seasonal time-series, for the three time periods defined in table 1. For each panel, the
177 green and cyan circles with no error bars show historical trends from observations (as
178 labelled). The black circles show the mean of the historical trends from each included
179 CMIP5 model, as listed in table 2. The error-bars indicate one standard deviation of
180 the trends. The filled blue and red circles show the first-half of the 21st century (C21a,
181 2006-2049) trends from the RCP4.5 and RCP8.5 simulations respectively. The open
182 circles similarly show the second-half of the 21st century (C21b, 2050-2100) trends
183 for the same simulations.

184 Historical global TS trends are well captured by the models in all seasons. The
185 projected future trends are determined by the form of the emissions scenario. RCP4.5,
186 a medium CO₂ mitigation scenario, shows a $\sim 2\text{--}3^\circ/\text{century}$ rise in all seasons in
187 C21a, followed by a drop back to historical levels of $\sim 0.5\text{--}1.5^\circ/\text{century}$ in C21b.
188 RCP8.5, a high CO₂ emissions scenario, shows rises of $\sim 2.5\text{--}4^\circ/\text{century}$ in C21a
189 followed by $\sim 4\text{--}6^\circ/\text{century}$ in C21b.

190 As discussed in, e.g., Massonnet et al (2012), the CMIP5 models underestimate
191 the observed trends in summer Arctic sea ice. However, it is worth noting that re-
192 cent studies have argued that the level of internal variability for both the models and
193 observations is underestimated (Notz 2015), and annual trends overlap when both ob-
194 servational uncertainty and model spread is considered. The observed trends shown
195 in figure 2 are calculated from the Hadley Centre's HadISST1 dataset (in green). The
196 CMIP5 models significantly underestimate the observations in MJ and JA, which

197 both lie well outside the model spread (a width of two standard deviations), and the
198 observations are on the low end of the spread for MA and SO.

199 The projected C21a and C21b trends in SIA show similar behaviour in general to
200 the temperature trends: an increased (negative) trend in both scenarios in C21a, fol-
201 lowed by a drop in C21b in RCP4.5 or a further increase in RCP8.5. The exception
202 to this is C21b trends in RCP8.5 JA and SO — both decrease (although with overlap-
203 ping spread) — this is likely due to the fact that there will be very little summer sea
204 ice left at these times in the RCP8.5 scenarios.

205 The observed large positive trend in the winter-time NAM in the latter-half of
206 the 20th century has been much discussed in the literature, see e.g. Ostermeier and
207 Wallace (2003). Although this has been followed in more recent years by record lows
208 (Hanna et al 2015), this trend still dominates the observed NAM trends for ND and
209 JF shown here. There is also a weak negative trend in the HadSLP2 data in SO, which
210 has also been previously observed in the NAO (Hanna et al 2015). The model spread
211 covers the observations, except for JF, where the models significantly underestimate
212 both observation-derived trends, and in MA and ND the models underestimate the
213 trend from NCEP/NCAR reanalysis. These are also the seasons with the largest un-
214 certainties, with the multi-model spreads passing through zero. This perhaps supports
215 more recent interpretations that the observed positive trend in historical winter NAO-
216 NAM is part of natural variability.

217 As discussed in Gillett and Fyfe (2013), the CMIP5 models show positive future
218 multi-model mean trends in the autumn and winter NAM based on sea level pressure,
219 with a wide inter-model spread, especially in ND, JF and MA. The RCP4.5 simula-

220 tions show positive mean C21a NAM trends in all seasons bar MJ, with the largest in
221 ND and JF, but all showing spread intersecting with zero, i.e. the sign is not agreed
222 by all models. In C21b, trends are generally small or zero. The RCP8.5 simulations
223 similarly show large positive mean trends in and ND and JF in C21a, but with the
224 model spread again intersecting zero. In C21b, positive trends are apparent in most
225 seasons, with the largest in ND and JF where the model spread shows agreement on
226 positive trends.

227 *3.1.2 Scatter plots of changes.*

228 As discussed in section 1, several studies have proposed that sea ice loss is one mech-
229 anism by which climate change will impact on Northern Hemisphere circulation, with
230 Arctic Amplification increasing sea level pressure over the Arctic, producing a nega-
231 tive NAM-like pattern in the winter (see reviews such as Bader et al 2011; Cohen et al
232 2014; Vihma 2014; Barnes and Screen 2015). However, as discussed in section 3.1.1,
233 the majority of CMIP5 models show a positive winter NAM change, possibly linked
234 to intensification of the polar vortex (Rind 2005). Given that the CMIP5 models ex-
235 hibit a wide range of trends in projected Arctic sea ice, our goal is to determine
236 whether inter-model differences in projected sea ice trends can help to explain the
237 large inter-model differences in NAM projections.

238 We explore this relationship through the use of scatter plots like the ones in fig-
239 ure 3. We look at changes in variables, here defined as the differences in thirty-year
240 means at the limits of the same three periods (Hist, C21a and C21b) as previously de-
241 fined in table 1. Each cross on the scatter plot indicates, for an individual model, the

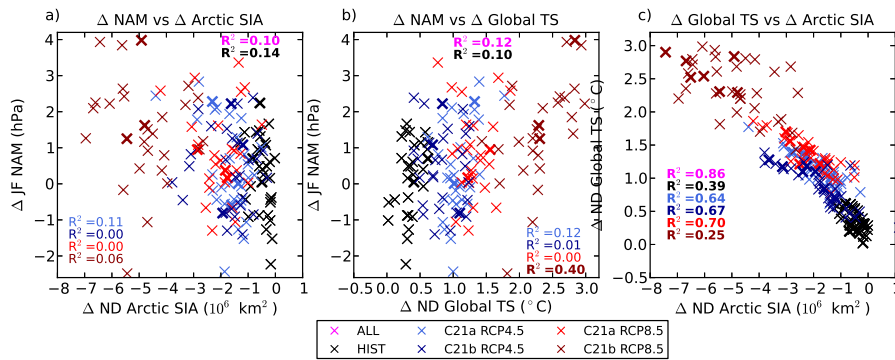


Fig. 3 Scatter plots of changes in Jan/Feb NAM, Nov/Dec Arctic SIA and Nov/Dec Global TS, for various CMIP5 models (bold crosses are those that, according to the Massonnet et al (2012) criteria, have the most accurate sea ice properties). The different colours indicate the different scenarios (black: historic; blue: RCP4.5; red: RCP8.5) and the different time periods (light blue/red: C21a; dark blue/red C21b). The squared Spearman's rank correlation (R^2) is given for each time period and scenario (colours as before, bold indicates significance at the 95% level) as well as for all the points shown (magenta text).

242 changes in the relevant variables in one of the three scenarios (black: Historic, blue:
 243 RCP4.5, red: RCP8.5) and over one of the three time periods (light blue/red: C21a;
 244 dark blue/red C21b). Separate scatter plots for each time period, with each model
 245 labelled, can be found in the supplementary material, figures 1-3. The bold crosses
 246 indicate the model is one of the seven identified as having the most accurate sea ice
 247 representation, according to the criteria of Massonnet et al (2012).

248 Each plot also has text indicating the square of Spearman's rank correlation R^2
 249 between the points¹, calculated either separately by scenario and time period (colour-
 250 coded as the crosses) or altogether (magenta). Bold font indicates statistical signifi-
 251 cance, defined at the 95% level, i.e. $p \leq 0.05$.

¹ More robust to outliers than the standard Pearson's correlation, detects monotonic relations, see e.g. Press et al (2007).

252 Most previous studies have suggested a link between autumn Arctic sea ice and
253 the late-winter or early spring NAM. Figure 3 shows changes in Jan/Feb NAM versus
254 Nov/Dec Arctic SIA (fig. 3a) and, for reference, Nov/Dec global TS (fig. 3b). Whilst
255 there is a large spread in Jan/Feb NAM responses across the models, most models
256 show similar Nov/Dec Arctic SIA drops in a given scenario and time period, apart
257 from C21b RCP8.5 which shows a large spread in Nov/Dec Arctic SIA changes.
258 There are no statistically significant relationships in any of the future scenarios, but
259 weak significant correlation between points in the Historic scenario and taking the
260 points all together. The models that pass the Massonnet et al (2012) criteria appear to
261 behave similarly.

262 Similarly to Arctic SIA, there is little inter-model spread in changes in Nov/Dec
263 global TS, apart from in C21b RCP8.5 (fig. 3b). This period shows the largest corre-
264 lation coefficient between Nov/Dec global TS and the Jan/Feb NAM, with 40% of the
265 variance explained, but there is also weak significant correlation between the C21a
266 RCP4.5 points and taking all points together.

267 Changes in Nov/Dec Arctic SIA are significantly correlated with changes in Nov/Dec
268 global TS in all scenarios and time periods (fig. 3c), with 85% of the variance ex-
269 plained taking all points together.

270 *3.1.3 Correlations across seasons.*

271 Figure 4 shows how the correlations between the changes in the NAM, Arctic SIA,
272 and global TS depend on season. The plots in figure 3 relate to the Jan/Feb points in
273 figs 4a and b, and the Nov/Dec points in fig. 4c, respectively. Similarly to figure 3,

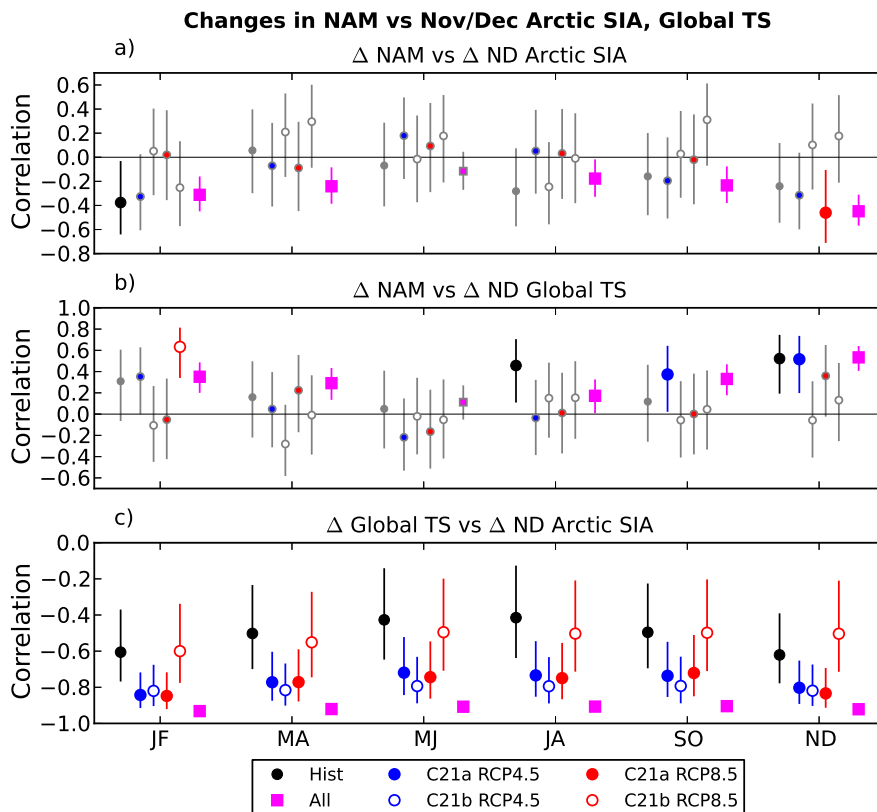


Fig. 4 Cross-model correlations changes for various scenarios (black: Historic, blue: RCP4.5, red: RCP8.5) and time periods (filled coloured circles: C21a; empty coloured circles: C21b) as shown in figure 3, for varying seasons and variables, with the magenta circles showing the correlations between all changes. Figures a) and b) show the correlations for ND Arctic SIA or global TS against the NAM in a variety of seasons. Figure c) shows the correlation of ND Arctic SIA with global TS in a variety of seasons. The circle gives the Spearman's rank correlation, the errorbars give the 95% confidence intervals. Grey points have confidence intervals that pass through zero and so are not significant. There is a significant anti-correlation between ND Arctic SIA and global TS in all seasons, for all scenarios. There are significant positive correlations between both ND global TS and ND Arctic SIA and the NAM for all scenarios taken together (magenta points) in all seasons but MJ, with peaks in winter, and some significant correlations in individual scenarios.

274 we show the correlation coefficients for each scenario (colour-coded as before) and
275 time period (filled coloured circles: C21a; empty coloured circles: C21b) separately
276 as well as together (magenta).

277 Fig. 4a shows that, whilst the only individual seasons and periods with significant
278 correlations with ND Arctic SIA changes are changes in the JF NAM in the Hist sce-
279 nario and the ND NAM in the C21a RCP8.5 scenario, when all scenarios are taken
280 altogether (magenta circles), there are significant negative correlations in all seasons
281 but MJ, with a peak in ND. Looking at changes in Arctic SIA in other seasons (see
282 figure 4, supplementary material), we see a similar pattern, with significant correla-
283 tions between all changes in the NAM in most seasons, with a peak in ND, but only
284 a few significant correlations in winter in individual scenarios. The strongest overall
285 correlations are between changes in the ND NAM and Arctic SIA in all seasons in
286 C21a RCP8.5.

287 Fig. 4b shows that the significant relations between changes in the NAM and ND
288 global TS show a similar seasonal structure to those with ND Arctic SIA, with signif-
289 icant (but positive) correlations between all changes in all seasons but MJ, peaking in
290 ND. There are also significant correlations in individual seasons and scenarios, more
291 than between the NAM and ND global TS. We see a significant positive correlation
292 between changes in the JA NAM and ND global TS in the Historic scenario, which is
293 also found with changes in JF global TS (see figure 5a, supplementary material). The
294 strongest of these individual correlations, those between changes in the NAM and
295 ND Global TS in the Historic and C21a RCP4.5 scenarios, and with JF Global TS in
296 C21b RCP8.5, are present in all other seasons (see figure 5, supplementary material).

297 The strongest overall correlations are between changes in the JF NAM and global TS
298 in all seasons in C21b RCP8.5.

299 By contrast, ND Arctic SIA changes are significantly anti-correlated with global
300 TS changes in all seasons and in all scenarios (fig. 4c), with a slight suggestion of
301 a seasonal cycle peaking in Nov/Dec. Taking all changes together (magenta circles),
302 the correlations are close to -1.0 in all seasons. The reduction in the strength of the
303 correlation, along with the larger spread in the confidence intervals, in RCP8.5 C21b
304 is likely due to many of the RCP8.5 models having little to no sea ice remaining by
305 the end of the century.

306 Significant correlations are seen in all seasons and all scenarios of Arctic SIA
307 changes (see figure 6, supplementary material), apart from summer Arctic SIA changes
308 in C21b RCP8.5, likely due, as mentioned above, to many models having little to no
309 sea ice left at the end of the century in that scenario. The same seasonal pattern is
310 seen across all seasons — global TS changes most strongly anti-correlated with win-
311 ter SIA, but with uncertainty ranges larger than the amplitude of the apparent seasonal
312 cycle, as in fig. 4c.

313 The links between changes in global TS and Arctic SIA are not surprising, a sim-
314 ple causal relationship between rising temperatures and melting sea ice is expected. A
315 positive correlation between the NAM and global TS might be expected if the mecha-
316 nism suggested in Rind (2005) is at play, whereby warming surface temperatures and
317 a cooling stratosphere leading to an intensification of the winter polar vortex, which
318 results in decreased surface pressure over the Arctic, resulting in a positive NAM
319 trend. It is notable that the same seasonal cycle seems to be present in all three pair-

320 wise correlations, however, the relations in Nov/Dec and Jan/Feb have uncertainty
321 ranges that overlap with those in other seasons.

322 *3.1.4 NAM-SIA-TS Summary*

323 We find no support for the hypothesised positive correlation between Arctic SIA and
324 the winter NAM — the CMIP5 models do not show any statistically significant posi-
325 tive inter-model relationships. This does not mean the proposed links are not present,
326 rather that, as reported in, e.g. Hopsch et al (2012); Screen et al (2013); Woollings
327 et al (2014); Hanna et al (2015); Screen et al (2014); Barnes and Screen (2015);
328 Deser et al (2015), the signal-to-noise ratio is low. This and other possible reasons
329 are discussed further in section 5.

330 The positive correlations found between changes in the winter NAM and global
331 TS are consistent with the possibility that global TS affects the winter NAM through
332 the polar vortex, resulting in the peak in positive correlations in winter seen across all
333 scenarios. The fact that this link is not present in all the individual scenarios, notably
334 not in C21b RCP4.5 or C21a RCP8.5, could indicate non-linear effects are at play,
335 see discussion in section 5, or could be a result of stabilising temperature and NAM
336 trends in the C21b period of the RCP4.5 simulations, see figure 2.

337 We find negative correlations between changes in the winter NAM and Arctic SIA
338 across all seasons when taking all scenarios together. We hypothesise that these are
339 the result of the combination of the positive correlations between changes in the NAM
340 and global TS discussed above, and the strong negative correlations between changes
341 in global TS and Arctic SIA. In other words, global warming leads to declining sea

ice in all seasons as well as a positive winter NAM, leading to negative correlations between the latter two variables.

However, it is unclear what the mechanism might be for the relatively strong statistically significant positive correlation between the change in the historic Jul/Aug NAM and winter global TS. This should highlight the fact that, although the other correlations discussed here can be linked with published theories, it should be noted that the large uncertainty ranges make any interpretation difficult, and correlations cannot give a causal link or direction. Using a 95% confidence interval will also result in 1/20 correlations appearing significant by chance.

3.2 Relations between Barents-Kara sea ice and Europe

3.2.1 Trends

As discussed in section 1, studies such as Honda et al (2009); Petoukhov and Semenov (2010); Yang and Christensen (2012); Inoue et al (2012); Kim et al (2014); Overland et al (2015) have suggested links between late autumn/early winter Barents-Kara sea ice and European/Eurasian continent temperatures in late winter/early spring, specifically a positive correlation between sea ice area and European surface temperatures. The proposed mechanism is that low sea-ice conditions produce turbulent fluxes over the Barents-Kara sea which form a Rossby wave-train that results in low temperatures over Europe/Eurasia. This is sometimes referred to as the ‘Warm Arctic, Cold Siberia’, ‘Warm Arctic, Cold Eurasia’ or ‘Warm Arctic, Cold Continent’ pattern.

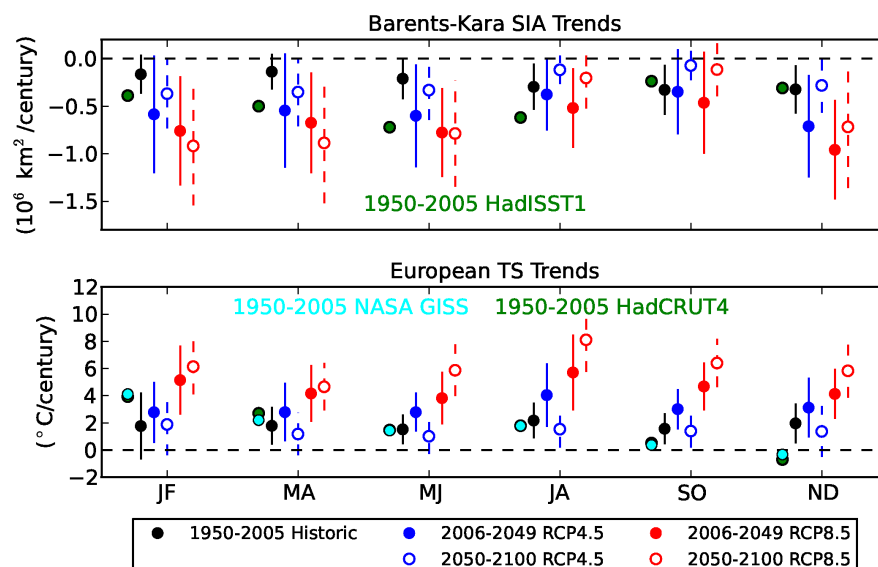


Fig. 5 Trends in Barents-Kara SIA and European TS from CMIP5 models and observations, by season. Observational trends are indicated by the green and cyan. Model trends are the means of individual model trends, with the standard deviation in trends shown, split by scenario. The trend from 1950-2005 in the historical scenario is shown in black. The trends from the first half of the 21st century for the RCP4.5 and RCP8.5 scenarios are shown with the filled blue and red circles, respectively. The trends from the second half of the 21st century are similarly shown by the empty blue and red circles.

363 Figure 5 shows the multi-model mean trends of Barents-Kara SIA and European
 364 TS for the historical, RCP4.5 and RCP8.5 scenarios, as well as observed trends from
 365 the historical period. Following the aforementioned literature, the Barents-Kara sea
 366 is defined as extending from 65°N to 80°N and from 30°E to 80°E, and Europe is
 367 defined as from 45°N to 55°N and from 10°E to 30°E, see figure 1.

368 Barents-Kara sea ice area (BK SIA) shows similar qualitative trends to whole
 369 Arctic SIA, but with some subtle differences. As before, the models underestimate
 370 the observed trends in the historical period in spring/summer. In C21a, both RCP4.5

371 and RCP8.5 simulations (filled blue and red circles respectively) show an increased
372 negative trend, larger in RCP8.5, although with a large spread between models. Some
373 show a slight positive trend in Sep/Oct, although the multi-model mean is still nega-
374 tive.

375 In C21b, with global TS rise stabilising in RCP4.5 (empty blue circles), the B-K
376 SIA trends weaken in all seasons, with some slight positive trends in some models in
377 some seasons. In RCP8.5 (empty red circles), the trends increase or remain similar in
378 late winter and spring. They decrease in summer and autumn, likely because there is
379 little to no summer sea ice left in the Barents-Kara sea in C21b in many models (see,
380 for example, figure 1).

381 We look at European mean surface temperature as one indicator of the impact
382 of forced changes on the European sector. European TS trends show pronounced
383 seasonal variations in both the NASA GISS and Met Office HadCRUT4 observations,
384 with a strong positive trend of $\sim 4^{\circ}\text{C}/\text{century}$ trend in Jan/Feb and a weak *negative*
385 trend of $\sim -0.5^{\circ}\text{C}/\text{century}$ in Nov/Dec. Apart from these two extreme seasons, the
386 observed trends are within the spread of the models for the historical period. Similarly
387 to global TS, in C21a both RCP4.5 and RCP8.5 simulations show positive trends,
388 followed by weaker trends in C21b in RCP4.5 and stronger in RCP8.5. As would be
389 expected when looking more locally, the trends have a larger range over the seasons
390 (up to $\sim 4^{\circ}\text{C}/\text{century}$) and larger standard deviations than the equivalent global TS
391 trends.

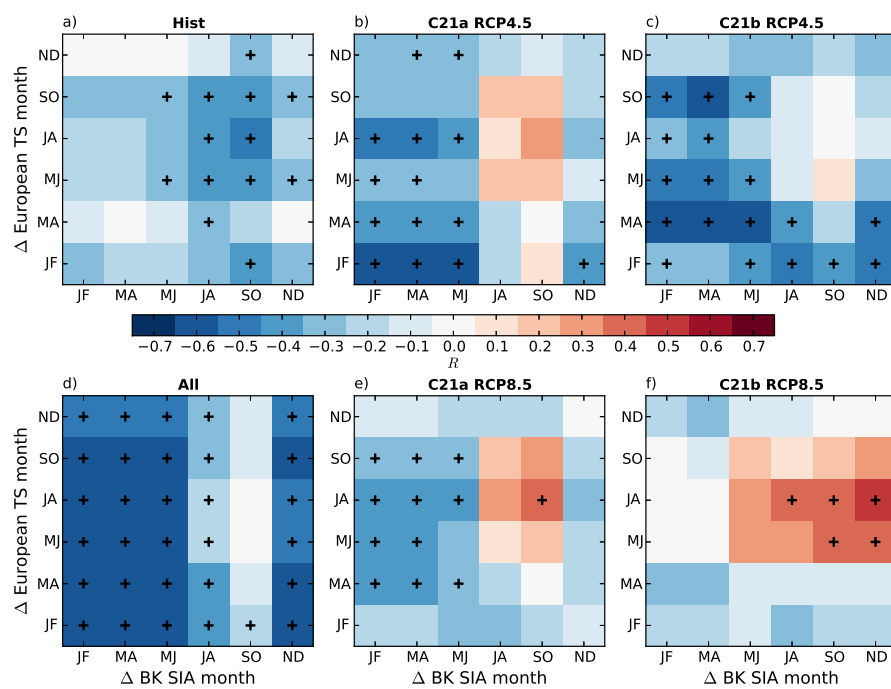


Fig. 6 Correlation R (colour scale) between changes in Barents-Kara SIA and European TS, for various seasons and time periods. The crosses indicate significance at the 95% level. Figures a)-c), e), f) show correlations between changes in Barents-Kara SIA and European TS in the individual time periods and scenarios indicated, for various seasons. Figure d) shows the correlations of all changes taken together, as in figure 3

392 3.2.2 Correlations across seasons.

393 We start by investigating the proposed relationship between low Barents-Kara sea
 394 ice in the autumn and low mid-latitude temperatures in January-February. Honda
 395 et al (2009); Inoue et al (2012); Kim et al (2014); Overland et al (2015) looked at
 396 observations and simulations from the end of the 1980's until 2007-2012. We start by
 397 looking at European temperatures, as in Honda et al (2009) and Kim et al (2014).

398 If we look for this relationship in the CMIP5 models, we might expect a positive
399 correlation between changes in autumn Barents-Kara sea ice and changes in Jan/Feb
400 European temperatures – i.e. low sea ice resulting in cold Europe. In fact, the only
401 significant links we see in the historical period are *negative* correlations between
402 Jan/Feb European TS and Sep/Oct Barents-Kara SIA, see fig. 6a, where the colours
403 indicate the strength of the correlation and the crosses indicate significance at the
404 95% level. This implies a link between lower SO BK sea ice and warmer European
405 winters, or higher sea ice and colder winters, however these correlations are not much
406 different from those in other seasons. In fact, there are negative correlations between
407 European TS and Sep/Oct B-K SIA in most seasons, with the peak in Jul/Aug. Taken
408 together, all of the cross-season correlations suggest a link between warm European
409 temperatures and low summer/autumn B-K sea ice in general in the CMIP5 models.

410 If we turn to future projections (figs. 6b,c,e,f), we again see significant *negative*
411 correlations between European TS and Barents-Kara SIA in most scenarios, but *not* in
412 summer. The RCP4.5 scenarios show no significant correlations in summer, whereas
413 the RCP8.5 show significant *positive* correlations in summer. The overall pattern of
414 correlations in RCP8.5 appears to be a more positive version of the RCP4.5 correla-
415 tions.

416 Taken together (fig. 6d), there are strong statistically significant anti-correlations
417 between changes in European TS in all seasons and changes in BK SIA in all seasons
418 but summer. This implies colder European temperatures are in general linked with
419 more Barents-Kara sea ice in all seasons but summer. However, looking at the individ-
420 ual scenarios, a non-linear relation is implied whereby in the stronger climate change

421 scenarios there are significant correlations between changes in summer European TS
422 and BK SIA, implying colder summers are linked with less summer/autumn sea ice.
423 This is also indicated by the resemblance of the patterns but not the signs/magnitudes
424 of the correlations between the different future scenarios.

425 It should be noted that we have very low confidence in the correlations presented
426 in summer RCP85 C21b. These are likely highly influenced by the fact that many
427 models have little to no summer sea ice left in the BK sea by the end of the 21st cen-
428 tury in RCP8.5. These models will only show very small changes in summer BK SIA
429 over the time period C21b. These models are also likely to have experienced larger
430 warming trends in the early 21st century, and so are likely to also show larger trends
431 in the late 21st century. This results in a cluster of models with low BK SIA changes
432 and high European TS changes, making it more likely that a positive correlation is
433 found. This affect is visible by eye in scatters involving Sep/Oct BK SIA, see fig-
434 ure 8 in the supplementary material, but is likely to also influence other seasons, as
435 well as to a lesser extent, the correlations in RCP8.5 C21a and RCP4.5. This doesn't
436 appear to the same extent in the correlations between entire Arctic SIA and surface
437 temperatures, because the BK sea is a much smaller region, and, as seen in figure 1,
438 can be ice-free in September as soon as 2050 even in models with large amounts of
439 ice remaining elsewhere.

440 Another explanation could be one process that produces a negative correlation
441 between changes in BK SIA and European TS, perhaps a simple global warming link
442 present in all seasons, and a second process that is only present in high emissions
443 scenarios, most active in the summer, which produces a positive correlation.

444 For comparison, figure 7 in the supplementary material shows the same plots for
445 correlations between changes in European TS and all Arctic SIA. Compared with
446 Barents-Kara sea ice, there are statistically significant anti-correlations between Arc-
447 tic SIA and European TS in most seasons and scenarios, leading to statistically signif-
448 icant anti-correlations in all seasons when all changes are considered together. Some
449 weak positive correlations in the summer are found in the C21b RCP8.5 scenario
450 only. The stronger, positive summer link with B-K SIA may show that the Barents-
451 Kara sea has a stronger link with European climate than the Arctic does in summer,
452 or could instead be a result of the above discussed effects of the BK sea being ice-free
453 much sooner than the whole Arctic. This is discussed further in section 5.

454 To explore projections onto the NAM as a possible link between Barents-Kara
455 sea ice changes and European TS, we look at correlations between the NAM and both
456 Barents-Kara turbulent heat fluxes (THFS, figure 7) and European TS (figure 8). The
457 proposed mechanism would require negative correlations between autumn Barents-
458 Kara THFS and the winter NAM – i.e. increased turbulent heat fluxes producing a
459 negative NAM – but instead we mostly see significant positive correlations between
460 changes in the NAM and Barents-Kara THFS in the various individual scenarios.
461 The Historic and RCP4.5 simulations only show positive correlations between the
462 JF NAM and BK THFS (figs. 7a-c). Both C21a simulations show anti-correlations
463 between changes in JA BK THFS and the summer NAM. Overall, taking all changes
464 together (fig. 7d), no clear seasonal pattern is apparent, and changes in the winter
465 NAM are significantly but weakly correlated with changes in autumn BK THFS.
466 Thus, increased turbulent heat fluxes are weakly linked with a more positive NAM.

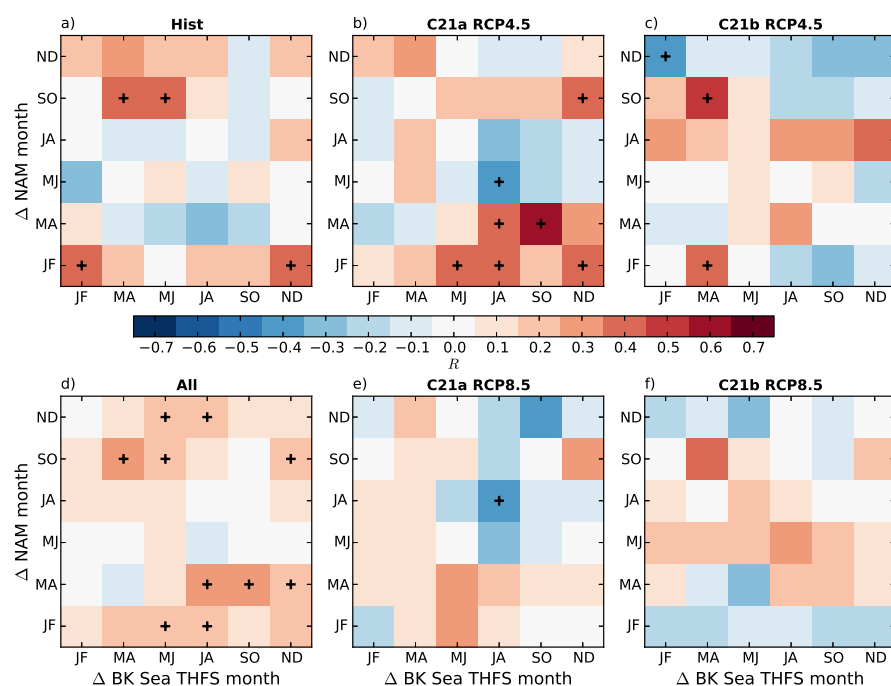


Fig. 7 As in figure 6, but for correlations between changes in the NAM and Barents-Kara THFS. Individual scenarios show some strong correlations, but taken together (figure d), there is no clear seasonal relation and significant correlations are weak.

467 We do see positive correlations between the NAM and European TS (figure 8),
 468 with the strongest significant correlations being in autumn/winter in the historic and
 469 both C21a scenarios. In C21b, the correlations are strongest for changes in the JA
 470 NAM in RCP4.5 (fig. 8c) and the JF NAM in RCP 8.5 (fig. 8f). The lack of a winter
 471 link in C21b RCP4.5 may be due to the lower temperature trends in this period of
 472 the scenario (fig. 5). Overall (fig. 8d), a strong link positive correlation is seen in most
 473 seasons, with a peak in winter. This suggests colder European winters are indeed
 474 associated with a more negative winter NAM.

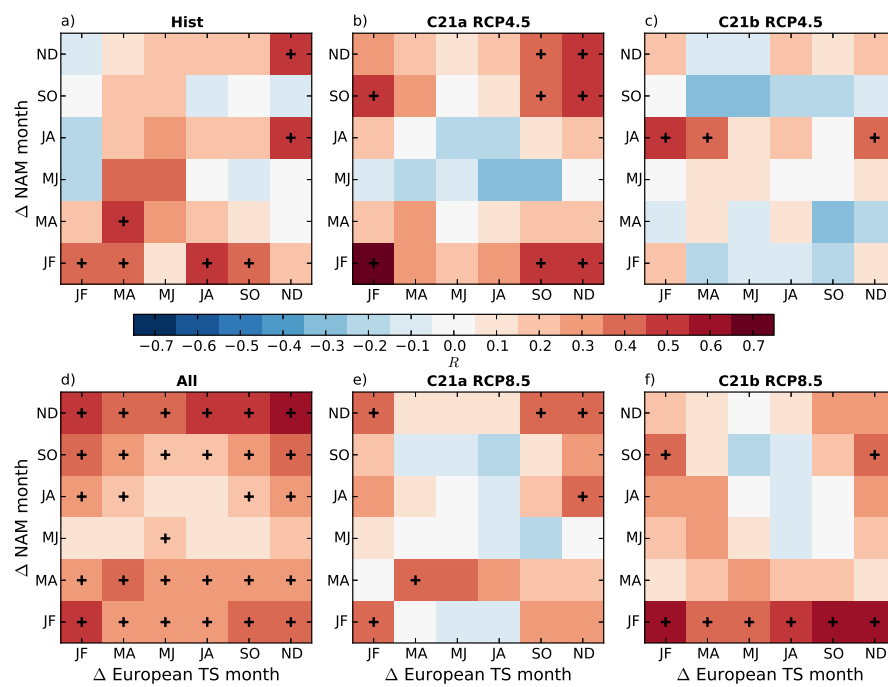


Fig. 8 As in figure 6, but for correlations between changes in the NAM and European TS. Most individual scenarios show positive correlations between winter changes in the NAM and European TS. Taken together (figure d), this link is apparent in most seasons, strongest in winter.

475 Taken together, these two results imply that whilst a negative winter NAM might
 476 be associated with colder winters in Europe, this is not linked with increasing turbu-
 477 lent heat fluxes in the Barents-Kara seas in the CMIP5 models. If the heat fluxes are
 478 indeed the start of a causal chain, then the opposite relationship is implied, with lower
 479 B-K THFS (more sea ice) producing a more negative winter NAM. (The Barents-
 480 Kara turbulent heat flux is significantly negatively correlated with B-K SIA through-
 481 out the year, not shown, so reduced sea ice cover would result in higher turbulent
 482 heat fluxes, as expected). Either the link between increasing turbulent heat fluxes and
 483 a negative NAM requires processes not adequately represented in some or all of the

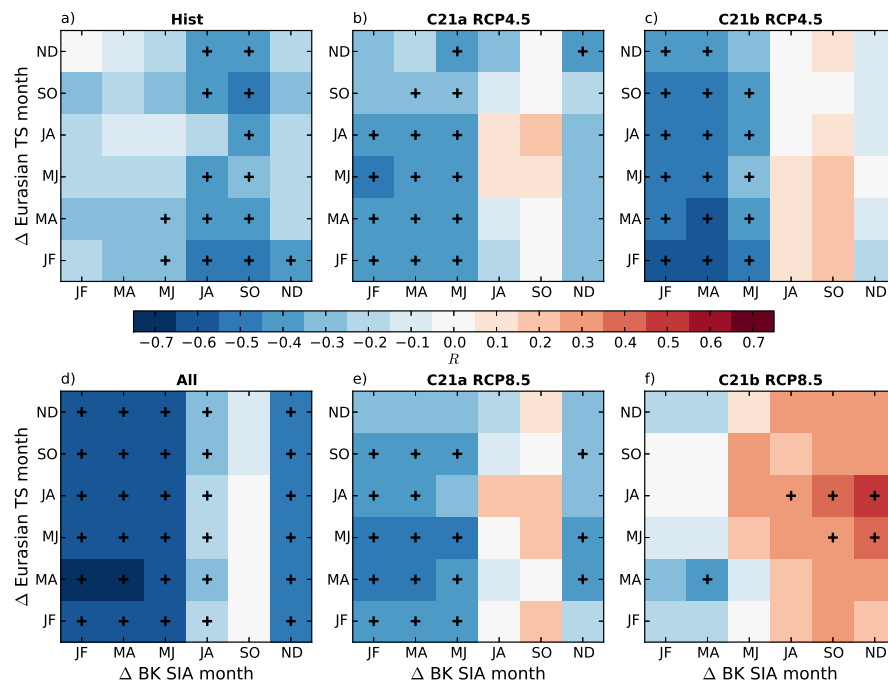


Fig. 9 As in figure 6, but for correlations changes in Barents-Kara SIA and Eurasian TS.

484 CMIP5 models, or else the link is too weak to appear in a cross-model comparison
 485 such as this. See section 5 for further discussion.

486 3.2.3 Other proposed links.

487 Overland et al (2015) find significant positive lagged correlations in the ERA-interim
 488 data, 1979-2012, between Dec 2-m air temperatures (T_{2m}) in central Eurasia (45° -
 489 60° N, 60° - 20° E, see figure 1) and Barents-Kara SIA from Sep to Dec. The authors
 490 use composites of winter sea level pressure on low BK sea ice years to link this
 491 with the process described in section 1, whereby BK sea ice retreat in early winter
 492 creates strong turbulent heat fluxes that disrupt the polar vortex, producing a negative

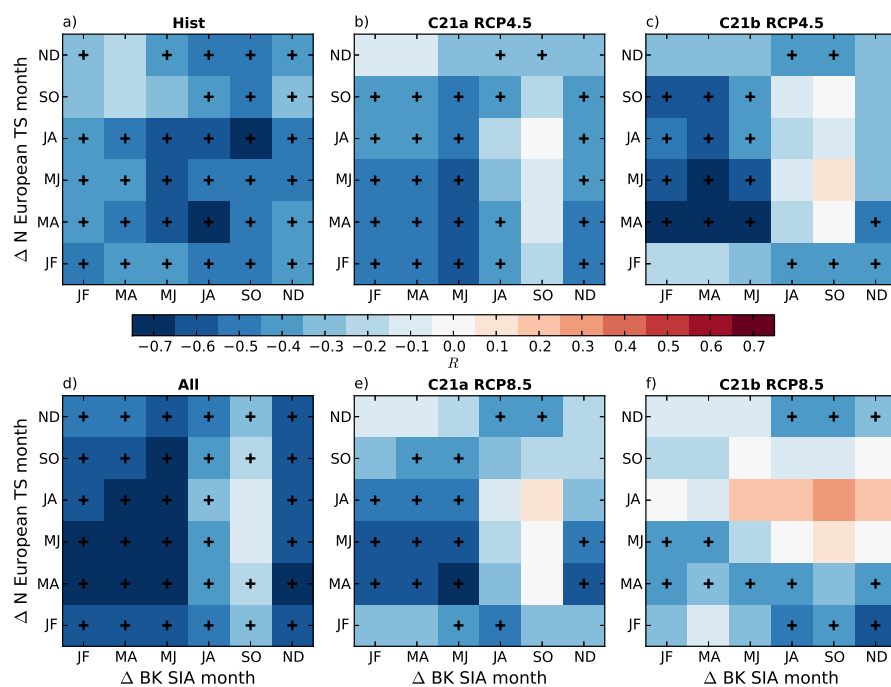


Fig. 10 As in figure 6, but for correlations changes in Barents-Kara SIA and Northern European land area TS.

493 NAM, and result in a south-eastward propagating wave train, bringing ‘cold surges’
 494 to Eurasia.

495 We similarly looked for correlations between changes in Barents-Kara SIA and
 496 changes in Eurasian TS in the historical simulations, see figure 9a. We find no signif-
 497 icant positive correlations, only anti-correlations between summer/autumn Barents-
 498 Kara SIA and Eurasian TS, linking summer/autumn sea ice loss in the B-K seas with
 499 warmer Eurasian temperatures. Looking at the future scenarios and taking all changes
 500 together (figs 9b-f), we see a very similar pattern to the correlations between Barents-
 501 Kara SIA and European TS (figure 6 — individual future scenarios and all scenarios

502 together show anti-correlations between Eurasian TS and BK SIA in all seasons but
503 summer, with significant positive correlations in summer C21b RCP8.5.

504 Overland et al (2015) also find some significant negative lagged correlations be-
505 tween northern Europe land areas (55° - 72° N, 5° - 42° E, see figure 1) and Barents-
506 Kara SIA. The authors suggest that northern Europe is not directly influenced by
507 large-scale Arctic changes in the same way as Eurasia because of the proximity of
508 the Barents sea and the dominating effects of North Atlantic origin westerly winds.
509 Consistent with this, we find strong significant negative correlations in most seasons
510 in most scenarios, see figure 9. Again, individual future scenarios show a lack of sig-
511 nificant anti-correlations in summer, but there are no significant positive correlations
512 in this case.

513 *3.2.4 Barents-Kara Sea and Europe Summary*

514 The CMIP5 models predict past and future sea ice loss in the Barents-Kara sea with
515 similar seasonal dependence to the whole Arctic, but at lower rates. European tem-
516 peratures are predicted to rise in a similar manner to global temperatures, but with a
517 larger inter-model spread and range, both across seasons and between different sce-
518 narios.

519 The proposed link between autumn Barents-Kara sea ice loss and cold Euro-
520 pean/Eurasian winter temperatures is not found, in either the historical or future sim-
521 ulations. Most of the statistically significant links found imply the opposite relation-
522 ship, whereby warm conditions are associated with sea ice loss, with strong relations
523 in all seasons when changes from different time periods are considered together.

524 However, there are statistically significant positive correlations between sum-
525 mer/autumn Barents-Kara sea ice and summer European and Eurasian temperatures
526 in in the RCP8.5 simulations, implying increased summer sea ice loss in this region
527 is associated with colder European/Eurasian temperatures. We have low confidence
528 in these results as they are likely influenced by a number of models having little to no
529 summer sea ice left in the Barents-Kara seas in C21b RCP8.5. Given that this positive
530 link is not found in the RCP4.5 or historical scenarios, this indicates the likelihood
531 that, if these positive correlations are indeed physical and not related to the lack of
532 summer sea ice, any links are non-linear in nature. I.e., the larger changes in tem-
533 peratures and increased sea ice loss in RCP8.5 compared with other scenarios results
534 not just in larger changes, but in fundamentally different dynamics. This is discussed
535 further in section 5.

536 Failure to find the proposed link between sea ice loss and colder winters may
537 be because it doesn't exist, or because the models fail to reproduce the responsible
538 dynamics. To investigate further, we looked at the intermediate steps in the proposed
539 mechanism. We find support for links between sea ice loss and increased turbulent
540 fluxes in the Barents-Kara seas in all scenarios (not shown). However, we find only
541 weak positive correlation between changes in turbulent fluxes in the Barents-Kara
542 sea and changes in the winter NAM when taking changes in different time periods
543 together. There are are stronger links in individual scenarios, but these are limited in
544 number and show no obvious seasonal structure.

545 These results imply that Barents-Kara turbulent heat fluxes could be influencing
546 the NAM, but not so as to produce the links proposed, and not in the long-term.

547 This implies that there are other, stronger, influences on the behaviour of the NAM,
548 particularly in the second half of the 21st century. The strongest link is a positive cor-
549 relation between changes in the Mar/Apr NAM and Sep/Oct Barents-Kara turbulent
550 fluxes in the first half of the 21st century in the RCP4.5 simulation, implying a more
551 positive NAM is associated with higher sea ice loss.

552 There are also weak negative correlations between changes in the summer NAM
553 and summer Barents-Kara turbulent heat fluxes in the first half of the 21st century.
554 These relations are consistent with the findings of recent studies which link Arctic sea
555 ice decline and a negative summer NAM-like response, either directly (Matsumura
556 et al 2014; Petrie et al 2015b,a) or via jet-stream shifts (Barnes and Polvani 2015), in
557 observations and model studies.

558 Although the proposed link between Barents-Kara sea ice and the winter NAM
559 is not present in this data, we do find support for a more negative winter NAM being
560 associated with colder European temperatures in the historical and future simulations
561 (although not in the second half of the century RCP4.5 simulations). The strongest
562 relationship is found between changes in the Jan/Feb NAM and European surface
563 temperature in the first half of the 21st century in RCP4.5, and taking all time periods
564 together we see positive correlations between most seasons, with a peak in winter.

565 A strength of this comprehensive study is that we have investigated all seasons
566 uniformly. It should be noted, that whilst statistically significant correlations have
567 been presented, none are significantly different from other, insignificant relations in
568 other seasons. This means that whilst they can provide support for a proposed process,
569 they cannot themselves provide proof.

570 **4 Conclusions**

571 The Arctic is warming more rapidly than anywhere on the planet, largely thought
572 to be due to the effects of ‘Arctic amplification’. This has led to sea ice loss in the
573 region, with the strongest Arctic amplification influence in winter months. A number
574 of recent studies have linked Arctic sea ice decline with extreme weather in North-
575 ern Hemisphere mid-latitudes. In particular, several studies, both using both mod-
576 els and observations, have linked autumn/winter Arctic sea ice loss with a negative
577 winter/early-spring NAM, bringing cold weather to Europe/Eurasia. The Barents-
578 Kara sea has been highlighted by some as a key region for this link, whereby in-
579 creased turbulent heat fluxes due to sea ice loss in this region lead, through a chain of
580 events, to a lagged negative NAM.

581 In this study we sought support for these proposed relations in models from the
582 CMIP5 experiment. In particular, we investigated whether these processes could help
583 to explain model uncertainty in projections of the NAM or European winter temper-
584 ature. Our findings are summarised as follows:

- 585 – We find no support for the hypothesised negative correlation between Arctic sea
586 ice and the winter NAM in the CMIP5 dataset.
- 587 – All simulations taken together produce correlations that are consistent with global
588 mean surface temperature (GMST) affecting the winter NAM through the polar
589 vortex.
- 590 – There is evidence of a link between declining Arctic sea ice and a more positive
591 winter NAM in the CMIP5 models, but we hypothesise that this is a result of the

- 592 combination of the above links between GMST and the NAM and rising GMST
593 also leading to reduced Arctic sea ice.
- 594 – The proposed link between autumn Barents-Kara sea ice loss and cold Euro-
595 pean/Eurasian winters is not found, instead significant links found imply the op-
596 posite relationship: warm European conditions are associated with sea ice loss in
597 all seasons, with the strongest relation being between changes in northern Euro-
598 pean land temperatures and Barents-Kara sea ice changes.
 - 599 – We do find a link between increased summer sea ice loss in the Barents-Kara seas
600 and colder European summer/autumn temperatures, but only in RCP8.5 simula-
601 tions in the late 21st century, and with low confidence.
 - 602 – We find limited positive correlations between winter turbulent heat fluxes in the
603 Barents-Kara sea and the winter NAM in individual simulations, with all simu-
604 lations together showing a weak relation. This implies increased sea ice loss is
605 weakly related to a more positive winter NAM.
 - 606 – We find some limited support for links between Barents-Kara sea ice decline and
607 a negative NAM-like signal in summer in early 21st century simulations.
 - 608 – We find support for a link between a more negative NAM and colder European
609 temperatures, with a peak in winter, when taking all simulations together.

610 The reader should be aware that many of the results here have large uncertainty
611 ranges, and correlations cannot give a causal link or direction.

612 **5 Discussion**

613 In this study we sought support for several proposed relations relating Northern
614 Hemisphere climate and Arctic sea ice in models from the CMIP5 experiment. In
615 particular, we investigated whether these processes could produce cross-model links
616 that tie changes in one variable of interest with another, which could help to explain
617 model uncertainty in projections of European temperatures or the NAM. We com-
618 prehensively sought relations in all seasons, seeking to take advantage of the span in
619 model predictions to reveal robust inter-model links. By looking across all seasons,
620 we sought to demonstrate how unique any given statistically significant relation was,
621 and whether any overall seasonal patterns were discernible.

622 Seeking inter-model relations as in this study assumes that all the models do in-
623 deed represent the relevant dynamics correctly - but if enough do not, then this could
624 result in no relationship being found, despite it existing for some models. However,
625 we would expect that if the majority of the models were sufficiently accurate, a re-
626 lationship still be discernible. Looking at the subset models of which do the best at
627 representing current Arctic sea ice according to the Massonnet et al (2012) criteria,
628 we did not see any relationships different from those implied when including all the
629 models, although this was a very small subset. We have also assumed that taking 30
630 year means is enough to minimise the effects of internal variability - we found that
631 taking shorter means resulted in correlations very sensitive to slightly longer/shorter
632 means.

633 The fact that we require 30-year means to find robust results speaks to the large
634 internal variability particularly in sea ice variables. Given that we only have around

635 40 years of extensive, satellite-based, sea ice observations, it should be emphasised
636 that whilst recent years have seen dramatic drops in Arctic sea ice, it is by no means
637 certain that this will continue without some temporary rebounds. This supports the
638 use of a range of models that cover a swath of possible futures in parameter space,
639 although it also means that it would be difficult to justify using current observations
640 of trends in conjunction with any of the relations found here to constrain future pre-
641 dictions.

642 We find no support for a link between Arctic sea ice loss and a negative winter
643 NAM in the CMIP5 models. We do find support for a link between rising global mean
644 surface temperature (GMST) and a positive winter NAM. This means the predicted
645 rise in the NAM could be a result of the predicted warming. This may also lead to the
646 weak positive correlations found between winter turbulent heat fluxes in the Barents-
647 Kara sea and the winter NAM, implying increased Barents-Kara sea ice loss is related
648 to a more positive winter NAM.

649 However, as pointed out in Bader et al (2011), the response of the NAM to rising
650 greenhouse gases may not be linear (Gillett 2002), if it is linked to alteration of the
651 polar vortex via the equatorward refraction of planetary waves (Eichelberger 2002).
652 Such non-linear relations would not necessarily be identified in our study and could
653 explain why statistical significant relations are not found in all individual simulations.

654 Charlton-Perez et al (2013) find that low-top CMIP5 models (with a model lid be-
655 low the stratopause) have much shorter lived anomalies in the NAM compared with
656 those seen in observations. Sun et al (2015) find weaker tropospheric responses and
657 different stratospheric responses in a low-top version of their model study that asso-

658 ciates sea ice loss with a negative NAM. Given there are a mix of low- and high-top
659 models present in this study, this may also be responsible for the mix of responses
660 to global TS and the NAM in individual simulations, and may hide other relations.
661 Repeating the analysis of this work, but separating high- and low-top models, re-
662 vealed interesting but difficult to interpret results [not shown]. The many differences
663 between the models (such as vertical and horizontal resolution, parametrisations, ra-
664 diation schemes etc) makes the CMIP5 data set unsuited to this level of analysis, but
665 our results do suggest that a more in-depth study including dedicated model experi-
666 ments (e.g. following Osprey et al 2013; Sun et al 2015) may prove insightful.

667 We do find support for the predicted link between colder European winter tem-
668 peratures and a more negative winter NAM, but do not find support for the theory
669 that this is related to sea ice loss in the Barents-Kara seas. Whilst we find sea ice loss
670 leads to increased turbulent heat fluxes, these are, if anything, weakly linked with a
671 more positive NAM, rather than a more negative NAM. This could be related to some
672 of the models not correctly predicting the stratospheric response to the increased tur-
673 bulent heat fluxes, related to the mix of high- and low-top models as discussed above.
674 It may also be that the precise spatial pattern of sea ice retreat is crucial to the at-
675 mospheric response, as shown by Sun et al (2015), who find that sea ice retreat in
676 the Atlantic and Pacific sectors of the WACCM model produce opposite effects on
677 the polar vortex. Thus models with similar magnitude changes in sea ice area, but in
678 different regions, may show different dynamical regimes and thus muddle any inter-
679 model relations based on sea ice area.

680 The link with a positive rather than negative NAM may also simply be a reflection
681 of overall positive correlation found between the rising winter NAM and rising winter
682 GMST, see section 3.1, however, unlike globally, European winter temperatures are
683 shown to *fall* in some models in historical and RCP4.5 scenarios (see fig. 5).

684 It is interesting in particular that our results do not match all the findings of Yang
685 and Christensen (2012), who also look at links between European temperatures and
686 Barents-Kara sea ice in the CMIP5 models. They find that future European cold win-
687 ters are more likely to coincide with low Barents-Kara sea ice than in climatological
688 means (1971-2000), and this this is associated with a negative NAM-like circulation
689 response. Whilst we find that a more negative NAM may be linked with colder Eu-
690 ropean winters, we don't find the link with Barents-Kara sea ice. There are a few
691 crucial distinctions between our studies - the authors in Yang and Christensen (2012)
692 are investigating probabilities of *extreme* events only (colder than average European
693 winters), rather than looking at the predicted range of *average* future European win-
694 ters (as here). The link they find with B-K sea ice is non-linear in the majority of
695 models, with the most cold European winters found with a moderate decrease in B-K
696 sea ice, then reducing in probability at higher values. As discussed above, our analysis
697 would not necessarily find such non-linear relations. Our findings are consistent with
698 the lack of links between cold European winters and temperature variability in the
699 Barents-Kara Sea in the CMIP5 models in investigations by Woollings et al (2014).

700 A repeating theme in our findings has been that cross-seasonal links are found
701 when considering all scenarios and time-periods together, but not necessarily in all
702 individual scenarios. As mentioned previously, this may indicate that other, non-

703 linear links, are present in individual scenarios but evidence of these is lost when
704 looking across all scenarios together. Alternatively, it could be representative of the
705 low signal-to-noise ratio found in such processes, as previously discussed, whereby
706 significant relations are only revealed when enough samples are included or a large
707 enough range of forcings are considered.

708 One specific non-linearity has been mentioned, the response of the NAM to ris-
709 ing greenhouse gases (Gillett 2002). Additionally, when considering the impact of
710 climate change on European climate, several competing influences must be consid-
711 ered. The first order influence is the rise in GMST. Then there is the linear advection
712 of pressure systems from neighbouring regions. This could mean that, at times, Arctic
713 conditions closely influence European temperatures, such as during blocking events.
714 This could result in an apparent link between Arctic sea ice and European climate
715 which is in fact due to an external event influencing both. Then there are other non-
716 local dynamical links, such as the ones discussed here.

717 The fact that the response of European temperatures to Barents-Kara sea ice looks
718 qualitatively similar in both RCP4.5 and RCP8.5, but with a positive shift in the cor-
719 relations in the latter (see figure 6 and discussion in section 3.2.2), suggests com-
720 peting influences. One producing more negative correlations, which is dominant in
721 the RCP4.5, and one competing by producing more positive correlations, which is
722 stronger in the RCP8.5 scenario, suggesting two influences differently dependent on
723 the magnitude of climate change.

724 These two influences could be the effect of global warming leading to winter B-K
725 sea ice loss, favouring a more negative NAM (perhaps only apparent in those models

726 that can resolve the stratospheric effects), but competing with influences on the polar
727 vortex that favour a more positive winter NAM, as discussed previously. This would
728 support studies such as Deser et al (2015) who find the future Northern Hemisphere
729 circulation response in CMIP5 model CCSM4 is a result of the competing effects of
730 greenhouse gas induced warming and sea ice loss. Repeating the calculation of Deser
731 et al (2015) To look at the response of the 700 hPa zonal mean zonal wind in RCP85
732 compared with the historical simulations, but for a multi-model mean of 36 CMIP5
733 models, we find a similarly weak response in winter in NH high latitude zonal winds
734 (see figure 9, supplementary material, and figure 6a in Deser et al (2015)). Addition-
735 ally, Woollings et al (2014) find that the B-K sea does not impact on the occurrence of
736 cold European winters, and Barnes and Polvani (2015) find no statistically significant
737 overall link between Arctic amplification and midlatitude circulation, both looking at
738 CMIP5 models.

739 Competing timescales are another factor that can lead to non-linear effects (e.g.
740 Ferreira et al 2015). It could be that the sea ice loss is a fast response to a particu-
741 larly warm summer/autumn, which causes a negative winter NAM impact as found in
742 previous studies. However, on the longer time scales of the CMIP5 simulations, this
743 effect may be negligible when compared to other, slower acting influences.

744 Whilst we can derive support for the various theories tested here from some of
745 our results, there are no strong, unequivocal results. This type of study can only ever
746 be used to test for the presence of supporting inter-model relationships, but is no
747 replacement for detailed, process-orientated, model studies. Thus whilst statistical
748 significance has been found for many relations, on their own they cannot provide

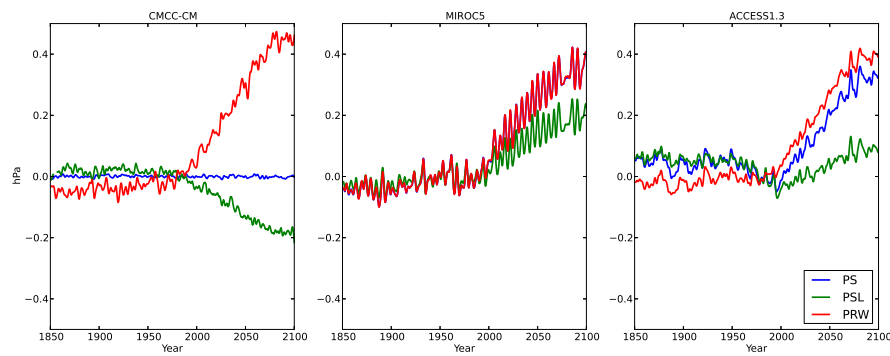


Fig. 11 Examples of pressure variables, from the historical and RCP8.5 scenarios joined together, from three CMIP5 models as labelled. All values are global anomalies w.r.t. 1960-2000 climatologies, smoothed with a 4 year Hanning window. Surface pressure is shown by the blue line, sea level pressure by the green line and the water vapour pressure shown by the red line. [The water vapour pressure for the MIROC5 model is not visible but is equal to the surface pressure.]

749 evidence of a particular process, but can indicate an area of future study. The lack
 750 of statistical significance for a relation found elsewhere likewise could indicate the
 751 relationship is not of importance to explaining the behaviour of CMIP5 models, but
 752 equally could be explained by a variety of effects as discussed above, and does not
 753 mean such relations will not be of importance in determining the real climate.

754 **A Corrections to Surface Pressure**

755 Examples of the differences in the pressure fields found in the CMIP5 models can be seen in figure 11,
 756 where we have plotted the global mean anomaly of surface pressure, sea level pressure, and water vapour
 757 pressure (calculated from the water vapour content multiplied by gravitational acceleration) from the His-
 758 torical and RCP8.5 scenarios for the CMCC-CM, MIROC5 and ACCESS1.3 models.

759 The CMCC-CM model shows no trend in surface pressure over the 250 years of the historical and
 760 RCP8.5 simulations (the curves have been smoothed for ease of comparison), suggesting this is a 'dry'
 761 pressure, i.e. no water vapour is included. The water vapour pressure rises, as would be expected in a

762 warmer atmosphere that can hold more moisture. The sea level pressure shows a drop over the same
763 period. This is likely due to the derivation of sea level pressure over land by extrapolating using the local
764 surface temperature - as the surface temperature rises, the sea level pressure will be lower. 16 of the models
765 in total showed this behaviour - with a flat surface pressure curve but falling sea level pressure.

766 The MIROC5 model shows an increase in surface pressure exactly equal to that of the water vapour
767 pressure, showing the surface pressure contains a contribution from water vapour. The sea level pressure
768 also shows a rise, but it is lower than that of the surface pressure, due to the competing effect of the
769 extrapolation over land, as described above. 16 of the models in total showed this behaviour - with a
770 surface pressure rise equal to that of the water vapour pressure.

771 The ACCESS1.3 model shows increasing surface pressure, sea level pressure and water vapour pres-
772 sure from the year 2000, but the rise in surface pressure cannot be determined from the change in water
773 vapour. There were a total of 9 models which provided one or more pressure variables, but similarly
774 showed no clear relation, or else did not provide both surface pressure and water vapour.

775 In order to use a consistent pressure for calculating the Northern Annular Mode, we used the surface
776 pressure from only those models which showed a flat surface pressure curve (such as CMCC-CM), and
777 those where we could remove the water vapour pressure to create a new, dry, surface pressure with no trend
778 (such as MIROC5). Those models to which we have applied the correction have a '+' in the 'PS' column
779 in table 2.

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Table 2 CMIP5 Models Used in This Study, and Whether the Surface Pressure (PS), Sea Ice Concentration (SIC), Surface Temperature (TS) or Surface Turbulent Heat Flux (THFS) Outputs Were Available. A + in the SIC Column Indicates the Model is One of the Seven Found by Repeating the Analysis of Massonnet et al (2012). A * in the PS Column Indicates the Surface Pressure Variable Was Corrected as Described in Appendix A.

Number	Model Name	PS	SIC	TS	THFS
1	ACCESS1-0		Y+	Y	Y
2	ACCESS1-3		Y+	Y	
3	BCC-CSM1-1	Y*	Y	Y	Y
4	BCC-CSM1-1-M	Y*	Y	Y	Y
5	BNU-ESM	Y*	Y	Y	Y
6	CanCM4		Y	Y	Y
7	CanESM2		Y	Y	Y
8	CCSM4	Y*	Y	Y	Y
9	CESM1-BGC	Y*	Y	Y	Y
10	CESM1-CAM5	Y*	Y	Y	Y
11	CESM1-CAM5-1-FV2		Y		Y
12	CESM1-FASTCHEM		Y	Y	Y
13	CESM1-WACCM		Y	Y	Y
14	CMCC-CESM		Y	Y	Y
15	CMCC-CM	Y	Y	Y	Y
16	CMCC-CMS	Y	Y	Y	Y
17	CNRM-CM5	Y*	Y	Y	Y
18	CNRM-CM5-2		Y	Y	Y
19	CSIRO-Mk3-6-0	Y	Y	Y	
20	EC-EARTH		Y	Y	Y
21	FGOALS-g2	Y	Y	Y	
22	FIO-ESM		Y	Y	Y
23	GFDL-CM2p1		Y		
24	GFDL-CM3	Y*	Y	Y	Y
25	GFDL-ESM2G	Y*	Y	Y	Y
26	GFDL-ESM2M	Y*	Y	Y	Y
27	GISS-E2-H	Y	Y	Y	Y
28	GISS-E2-H-CC	Y	Y	Y	Y
29	GISS-E2-R	Y	Y	Y	Y
30	GISS-E2-R-CC	Y	Y	Y	Y
31	HadCM3	Y	Y	Y	Y
32	HadGEM2-AO		Y+	Y	Y
33	HadGEM2-CC		Y+	Y	Y

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