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## 1 *Methods*

# 2 **A hierarchical, multivariate meta-analysis approach to synthesizing global change** 3 **experiments**

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## 22 **Summary**

- 23 • Meta-analyses enable synthesis of results from globally distributed experiments to draw general  
24 conclusions about the impacts of global change factors on ecosystem function. Traditional meta-  
25 analyses, however, are challenged by the complexity and diversity of experimental results. We

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26 illustrate how several key issues can be addressed via a multivariate, hierarchical Bayesian meta-  
27 analysis (MHBM) approach applied to information extracted from published studies.

- 28 • We applied an MHBM to log-response ratios for aboveground biomass (AB,  $n = 300$ ),  
29 belowground biomass (BB,  $n = 205$ ), and soil  $\text{CO}_2$  exchange (SCE,  $n = 544$ ), representing 100  
30 studies. The MHBM accounted for study duration, climate effects, and covariation among the AB,  
31 BB, and SCE responses to elevated  $\text{CO}_2$  ( $e\text{CO}_2$ ) and/or warming.
- 32 • The MHBM revealed significant among-study covariation in the AB and BB responses to  
33 experimental treatments. The MHBM imputed missing duration (4.2%) and climate (6%) data,  
34 and revealed that climate context governs how  $e\text{CO}_2$  and warming impact ecosystem function.  
35 Predictions identified biomes that may be particularly sensitive to  $e\text{CO}_2$  or warming, but that are  
36 under-represented in global change experiments.
- 37 • The MHBM approach offers a flexible and powerful tool for synthesizing disparate experimental  
38 results reported across multiple studies, sites, and response variables.

### 39 **Keywords**

40 Bayesian meta-analysis, climate warming, global change experiments, elevated  $\text{CO}_2$ , hierarchical  
41 model, incomplete reporting, multivariate meta-analysis

## 42 Introduction

43 A plethora of manipulative field experiments have been conducted to evaluate the impacts of various  
44 global change factors—e.g., warming, elevated CO<sub>2</sub> (eCO<sub>2</sub>), drought, or nitrogen deposition—on  
45 ecosystem structure and functioning of intact or managed ecosystems (e.g., Wu *et al.*, 2011; Dieleman  
46 *et al.*, 2012; Yue *et al.*, 2017a; Gao *et al.*, 2019; Komatsu *et al.*, 2019; Song *et al.*, 2019). Over the  
47 decades, global change experiments have been applied via a broad range of approaches and protocols,  
48 have tested different ranges and combinations of global change factors, and have been performed in  
49 diverse environmental contexts. Meta-analyses aim to provide quantitative syntheses of general  
50 ecosystem responses across a larger number of independently conducted experiments (Arnqvist &  
51 Wooster, 1995; Gurevitch *et al.*, 2018). However, the incoherence across studies (datasets)—in terms  
52 of, for example, methods used, variables measured and reported, timing of measurements, intensity of  
53 measurements (sample sizes)—represents a major challenge for meta-analyses (e.g., Spake &  
54 Doncaster, 2017; Gurevitch *et al.*, 2018).

55         Regardless, meta-analysis techniques are being increasingly applied to evaluate global or  
56 broad-scale responses to experimental manipulations of environmental conditions (e.g., Arnqvist &  
57 Wooster, 1995; Koricheva & Gurevitch, 2014). Many meta-analyses evaluate response ratios or  
58 related metrics (Koricheva & Gurevitch, 2014) of multiple response variables (e.g., above- and  
59 belowground biomass, soil carbon and nitrogen, CO<sub>2</sub> fluxes) (Wu *et al.*, 2011; Dieleman *et al.*, 2012;  
60 Yue *et al.*, 2017a; Song *et al.*, 2019), but they typically treat these variables as independent. The  
61 assumption of independent response variables ignores the potential for covarying or coordinated  
62 responses (Nakagawa & Santos, 2012), and the fact that individual field experiments may produce  
63 data on simultaneously measured variables. While standard multivariate modeling approaches can be  
64 leveraged to account for correlations among response variables within a meta-analysis (Nakagawa &  
65 Santos, 2012; Komatsu *et al.*, 2019), such multivariate meta-analyses are rare (Nakagawa & Santos,  
66 2012). For example, Pappalardo *et al.* (2020) reviewed 96 published meta-analyses focused on the  
67 ecological impacts of global change or climate change factors; 34 of the 96 studies analyzed multiple  
68 response variables, but only three employed a multivariate meta-analyses approach.

69         Moreover, while existing meta-analyses provide quantitative insight into overall responses  
70 across multiple studies (e.g., Arnqvist & Wooster, 1995)—e.g., the overall effect of eCO<sub>2</sub> on soil

71 carbon (Hungate *et al.*, 2009), plant biomass (Terrer *et al.*, 2016), or plant C:N:P stoichiometry (Yue  
72 *et al.*, 2017a)—it is difficult to fully account for site-level variables that partly explain differences  
73 among sites. Even if such meta-analyses do incorporate site-level covariates (e.g., Martin *et al.*, 2018;  
74 Falaschi *et al.*, 2019), potentially important covariates are unlikely to be available for each study  
75 (Ogle *et al.*, 2013). Such missing information—related to issues of incomplete reporting (Gurevitch &  
76 Hedges, 1999; Ogle *et al.*, 2013; Vicca *et al.*, 2018)—often leads the researcher(s) to discard records  
77 lacking this information (e.g., Gurevitch & Hedges, 1999; Lajeunesse & Forbes, 2003; Shantz *et al.*,  
78 2016) or to ignore potentially important covariates due to inconsistent reporting across studies (e.g.,  
79 Vicca *et al.*, 2018).

80 While classical meta-analysis falls short on accounting for multiple response variables, site-  
81 level covariate data, and non-linear responses to global changes, hierarchical Bayesian modeling  
82 approaches can accommodate these issues via multivariate model components, even when faced with  
83 incomplete reporting (e.g., Nakagawa & Santos, 2012). Bayesian meta-analysis approaches are  
84 relatively new in ecology, with recent examples including evaluations of the impacts of multiple  
85 global change factors on plant community composition (Komatsu *et al.*, 2019), the competitive  
86 abilities of non-native versus native plant species (Golivets & Wallin, 2018), the effects of nutrient  
87 loading on mutualism performance (Shantz *et al.*, 2016), and functional traits of multiple species or  
88 functional groups (e.g., Lebauer *et al.*, 2013; Ogle *et al.*, 2013; Ogle *et al.*, 2014; Shiklomanov *et al.*,  
89 2020). Komatsu *et al.* (2019) and Shiklomanov *et al.* (2020) uniquely employed Bayesian multivariate  
90 models to account for potential covariation among multiple responses. However, these studies  
91 apparently ignored estimates of uncertainty associated with reported responses, and they did not  
92 incorporate incompletely reported covariate data. While these studies represent significant advances  
93 towards more flexible and powerful meta-analysis approaches, we are not aware of existing Bayesian  
94 meta-analyses that simultaneously accommodate multivariate responses, multiple treatment factors  
95 (e.g., both eCO<sub>2</sub> and warming), and study- or site-level covariates that are incompletely reported. For  
96 example, in the review conducted by Pappalardo *et al.* (2020), only 3% of the meta-analysis studies  
97 used a Bayesian approach, and of this subset, only one meta-analysis employed a multivariate model.  
98 Here, we address this gap by demonstrating a multivariate, hierarchical Bayesian modeling approach  
99 that should advance ecological meta-analyses.

100 To illustrate the approach, we use a database on the responses of multiple ecosystem attributes  
101 to eCO<sub>2</sub>, warming, or their combined effects, which was previously employed to perform a traditional  
102 meta-analysis (Dieleman *et al.*, 2012). The full database contains data summaries—treatment means,  
103 measures of uncertainty (standard deviations or standard errors), and limited covariates (e.g., duration  
104 of each study)—from over 150 manipulative experiments, distributed across a range of ecosystem  
105 types and climates. While the database contains information on multiple (at least nine) response  
106 variables (Dieleman *et al.*, 2012), we focus on a subset of studies that reported aboveground biomass  
107 (AB), belowground biomass (BB), and soil CO<sub>2</sub> exchange (SCE). The goal of this study is to describe  
108 and demonstrate a hierarchical, multivariate Bayesian meta-analysis approach using these data. We  
109 further illustrate the ability of this approach to produce posterior predictions, which can be used to  
110 quantitatively inform future experimental studies. We provide annotated code for this analysis and for  
111 a more generalized multivariate meta-analysis (accommodating a flexible number of treatment types).

## 112 **Description**

### 113 **Database of global change manipulation experiments**

114 We utilized a database of global change manipulative experiments (hereafter, the GCME database)  
115 originally compiled by Dieleman *et al.* (2012). The GCME database contains information on the  
116 responses of multiple ecosystem variables—various biomass and carbon pools and fluxes—to  
117 elevated CO<sub>2</sub> (eCO<sub>2</sub>), warming, or their combination (eCO<sub>2</sub> × warming). The GCME database focuses  
118 on experiments that manipulated eCO<sub>2</sub> only, temperature only, or both, with usually two levels each  
119 (e.g., ambient [“control”] versus elevated or warmed [“treatment”]). The database includes some  
120 studies that implemented watering or fertilization treatments, usually in combination with eCO<sub>2</sub>  
121 and/or warming. Here, we focused on the eCO<sub>2</sub> and warming treatments, and restricted the data to  
122 ambient (control) moisture and nutrient treatments (i.e., no water or nutrient addition). Most of the  
123 data—i.e., treatment means, measures of uncertainty, and covariates (e.g., duration of each study)—in  
124 the GCME database were extracted from figures or tables in published journal articles, with some data  
125 obtained directly from researchers. The database as a whole contains information from >150  
126 manipulative experiments (“studies”), distributed across multiple ecosystem types and a range of  
127 climates.

128 We focused on three key ecosystem response variables: aboveground biomass (AB),  
 129 belowground biomass (BB), and soil CO<sub>2</sub> exchange (SCE) (or, “soil respiration”), and thus extracted  
 130 a subset of records from the GCME database (many experiments did not report one or more of these  
 131 responses). All extracted records are associated with both control and elevated responses, from which  
 132 we derived the log-response-ratios (LRR) of AB, BB, and SCE (described below). The number of  
 133 studies and number of records ultimately used in this study are summarized in Figure 1 and Table 1,  
 134 respectively.

135 While some (44%) studies provided both mean annual precipitation (MAP) and mean annual  
 136 temperature (MAT) data, we used WorldClim data (Fick & Hijmans, 2017) aggregated at a 1 km  
 137 spatial resolution and matched to the site location to obtain a standardized source of MAP and MAT  
 138 for each study site, representative of the period 1970-2000. Some studies (6 out of 100) were  
 139 associated with coordinates that resulted in unrealistic climate data when cross-referenced with the  
 140 WorldClim database (e.g., grid cell dominated by a water body, or potential error in extracted  
 141 coordinates), and thus their climate data were treated as missing.

## 142 **Preparing data for the meta-analysis**

143 Given the reported sample means (which are positive-valued for all AB, BB, and SCE records),  
 144 standard deviations, and sample sizes for the control and “treatment” (e.g., elevated or warmed)  
 145 groups, we computed the log-response-ratio (LRR) and pooled variance ( $\sigma^2$ ) for each LRR record  $i$  ( $i$   
 146 = 1, 2, ..., 1049) based on Hartung et al. (2008) (Chapter 8):

$$147 \quad LRR_i = \log_e \left( \frac{\bar{y}_i^T}{\bar{y}_i^C} \right) \quad (1)$$

$$148 \quad \sigma_i^2 = S_i^{*2} \left( \frac{1}{n_i^T \cdot (\bar{y}_i^T)^2} + \frac{1}{n_i^C \cdot (\bar{y}_i^C)^2} \right) \quad (2)$$

$$S_i^{*2} = \frac{1}{n_i^T + n_i^C - 2} \left[ (n_i^T - 1)(S_i^T)^2 + (n_i^C - 1)(S_i^C)^2 \right]$$

149 The  $T$  and  $C$  superscripts denote the treatment and control groups, respectively;  $\bar{y}$  is the sample  
 150 mean,  $n$  is the sample size, and  $S$  is the sample standard deviation. Separate  $n$  for the treatment and

151 control groups were not readily available in the GCME database, but the number of sample replicates  
152 ( $n$ ) was reported. Thus, we assumed  $n^T = n^C = n$ , and  $\sigma^2$  in Eqn (2) simplifies to:

$$\sigma_i^2 = \frac{(S_i^T)^2 + (S_i^C)^2}{2n_i} \left( \frac{1}{(\bar{y}_i^T)^2} + \frac{1}{(\bar{y}_i^C)^2} \right) \quad (3)$$

153  
154 Equations (1)-(3) are commonly employed by both classical and Bayesian meta-analyses. For  
155 the 1049 records considered here (Table 1), all of the required quantities ( $\bar{y}$ ,  $n$ , and  $S$ ) were reported  
156 in the GCME database; when standard errors ( $se$ ) were reported instead of  $S$ , then  $(S)^2$  was computed  
157 as  $n(se^2)$ . However, it is common to find published studies that do not report  $S$ ,  $se$ , or  $n$  (such studies  
158 were excluded from the GCME database, (Dieleman *et al.*, 2012)). Ogle *et al.* (2013; 2014) show how  
159 a Bayesian meta-analysis can accommodate incomplete reporting of  $S$ ,  $se$ , or  $n$ , and other imputation  
160 methods are also available (e.g., Kambach *et al.*, 2020).

## 161 **Hierarchical, multivariate meta-analysis model description**

162 Similar to classical and recent Bayesian approaches, we treated  $LRR$  and  $\sigma^2$  (Equations (1) and (3)) as  
163 “known” data that we analyzed via a Bayesian meta-analysis model. Again, given that the AB, BB,  
164 and SCE responses and their associated LRR values may covary at the study level, we simultaneously  
165 analyzed these three variables to account for (and estimate) potential covariation among the  
166 responses. We also simultaneously analyzed data obtained for all three treatment categories (eCO<sub>2</sub>  
167 only, warming only, and eCO<sub>2</sub> × warming), rather than treating these as independent datasets. It is  
168 possible that site- and study-level covariates—such as climate and experiment duration—modulated  
169 the response of AB, BB, or SCE to eCO<sub>2</sub> and/or warming. For example, other studies suggest that  
170 experiment duration (e.g., Hungate *et al.*, 2004; Elmendorf *et al.*, 2012; Wang *et al.*, 2014; Mueller *et*  
171 *al.*, 2016; Komatsu *et al.*, 2019) and site-level environmental conditions (e.g., He *et al.*; Elmendorf *et*  
172 *al.*, 2012; Song *et al.*, 2019) affect reported responses to treatment factors. Thus, we accounted for  
173 potential effects of mean annual precipitation (MAP), mean annual temperature (MAT), their  
174 interaction (MAP × MAT), and experimental duration (Dur) on the reported LRR.

175 Our Bayesian meta-analysis model is as follows. First, for record  $i$ , the likelihood of the LRR  
176 data is based on:



177 
$$LRR_i \sim Normal(\mu_i, \sigma_i^2) \quad (4)$$

178 Where  $LRR$  and  $\sigma^2$  are defined in Equations (1) and (3), and treated as “data” or known quantities.

179 Each  $LRR$  is essentially “weighted” according to its corresponding variance term,  $\sigma^2$ . Equation (4)

180 assumes conditional independence—conditional on (or given) the mean response,  $\mu_i$ , and the pooled

181 variance,  $\sigma_i^2$ —of each variable’s computed LRR. We assumed independent likelihoods partly

182 because individual studies (publications) often do not provide information about the covariance

183 among different response variables, and thus we cannot obtain an analytical estimate of that

184 covariance, but we do have estimates of the individual variances,  $\sigma_i^2$ . However, we accounted for

185 potential correlation among the different response variables at the latent, study level (see Equation

186 (6)).

187 We defined the mean model for the predicted LRR as a linear regression on Dur, MAP, and

188 MAT:

189 
$$\mu_i = \beta_{v(i),s(i),t(i)} + \delta_{v(i),t(i)}^{Dur} \cdot Dur_i + \delta_{v(i),t(i)}^{MAP} \cdot cMAP_{s(i)} + \delta_{v(i),t(i)}^{MAT} \cdot cMAT_{s(i)} + \delta_{v(i),t(i)}^{Int} \cdot cMAP_{s(i)} \cdot cMAT_{s(i)} \quad (5)$$

190  $v(i)$ ,  $s(i)$ , and  $t(i)$  denote response variable  $v$ , study  $s$ , and treatment type  $t$  associated with record  $i$ ,

191 where,  $v = 1$  for AB,  $v = 2$  for BB, and  $v = 3$  for SEC, and  $t = 1$  for eCO<sub>2</sub> only,  $t = 2$  for warming only,

192 and  $t = 3$  for eCO<sub>2</sub> × warming. The conditional independence assumption, Equation (4),

193 accommodates multiple records for a given variable, study, and treatment type; that is, records that

194 share the same  $v$ ,  $s$ , and  $t$  will share the same predicted mean,  $\mu$ , but they are assumed to be

195 conditionally independent given their shared mean. In the model for  $\mu$ ,  $\beta_{v,s,t}$  represents the study-level

196 (latent) LRR for variable  $v$ , study  $s$ , and treatment type  $t$ . The  $\delta$  parameters represent the effect of Dur,

197 MAP, MAT, and the MAT×MAP interaction. Note that  $cMAP$  and  $cMAT$  in Equation (5) represent

198 centered values, where  $cX = X - \text{mean}(X)$ , and the mean is computed across all studies. The covariate

199 effects ( $\delta_{v,t}$ ) vary by the covariate of interest (denoted by superscripts, e.g.,  $Dur$ ,  $MAP$ ,  $MAT$ , and  $Int$

200 (for interaction)), and are estimated for each response variable  $v$  and treatment type  $t$ .

201 We might expect correlation among the three response variables at the study level. Somewhat

202 similar to Komatsu *et al.* (2019), we assigned a multivariate, hierarchical prior to the study-level

203 effects ( $\beta$ ), allowing for potential covariation among the study-level and treatment-type specific AB,

204 BB, and SCE log-response-ratios:

205

$$\begin{pmatrix} \beta_{1,s,t} \\ \beta_{2,s,t} \\ \beta_{3,s,t} \end{pmatrix} \sim Normal \left( \begin{pmatrix} \beta_{1,t}^* \\ \beta_{2,t}^* \\ \beta_{3,t}^* \end{pmatrix}, \Sigma_t \right) \quad (6)$$

206  $\beta_{v,t}^*$  is the overall or global (mean) LRR for variable  $v$  and treatment type  $t$ ; this quantity is of  
 207 particular interest, and we evaluated if the corresponding posteriors overlap zero (i.e., significant  
 208 treatment effect).  $\Sigma_t$  is the 3×3 covariance matrix for treatment type  $t$  that describes among study  
 209 variability in the LRR for the different variables (diagonals) and the pairwise correlation among the  
 210 three study-level response variables (or covariances, off-diagonals), after having accounted for  
 211 duration and site-level climate.

212 Following Gelman et al. (2014), we assigned fairly non-informative, standard priors to all  
 213 remaining parameters, including the  $\delta$  terms, the  $\beta^*$  terms, and the precision matrices,  $\Sigma^{-1}$ :

214

$$\begin{aligned} \delta_{v,t}^X &\sim Normal(0, 10000) \\ \beta_{v,t}^* &\sim Normal(0, 10000) \\ \Sigma_t^{-1} &\sim Wishart(R, 3) \end{aligned} \quad (7)$$

215 Where 10000 in the normal priors is the variance, and  $R$  is the 3×3 identity matrix; for the superscript  
 216 on  $\delta$ ,  $X = Dur, MAP, MAT$ , or  $Int$  as in Equation (5). In this study, the data sufficiently informed the  
 217 above parameters, but this may not always be the case, and weakly or semi-informative priors may be  
 218 required (e.g., Lemoine, 2019).

219 Likely common to many meta-analyses, we are missing some climate (MAP and MAT; 6% of  
 220 studies) and duration ( $Dur$ ; 4.2% of records) data. However, if we assume reasonable distributions for  
 221 these covariates, the reported values can be used to inform the parameters of these distributions,  
 222 which in-turn are used to impute missing covariate values (Ogle *et al.*, 2013). Thus, rather than  
 223 discarding records with missing covariate data, as would be typical of many classical meta-analyses,  
 224 we employed simple hierarchical models for the covariate data, providing a mechanism for imputing  
 225 missing values. Thus, for site  $s$  or record  $i$ :

226

$$\begin{aligned} MAP_s &\sim Normal(\mu_{MAP}, \sigma_{MAP}^2) \\ MAT_s &\sim Normal(\mu_{MAT}, \sigma_{MAT}^2) \\ Dur_i &\sim Normal(\mu_{Dur}, \sigma_{Dur}^2) \end{aligned} \quad (8)$$

227 We assigned relatively non-informative (wide) normal priors to the global (overall) means ( $\mu$ 's) and  
228 wide uniform priors to the standard deviations ( $\sigma$ 's).

229 Another advantage of the Bayesian approach is the ability to easily obtain posterior  
230 distributions for derived quantities (i.e., quantities that are functions of stochastic parameters and  
231 potentially observed data) (Hobbs & Hooten, 2015). To illustrate, we obtained the posterior  
232 distributions for several derived quantities. To better understand the role of climate context, we  
233 evaluated the mean model, Equation (5), at a range of MAP and MAT values that span the climatic  
234 characteristics of the GCME studies, standardized for study duration (i.e., for  $Dur = 0$  years [start of  
235 experiment] and  $Dur = 2.64$  years [the average duration across all studies]). We also computed the  
236 study-level pairwise correlations in the AB, BB, and SCE log-response-ratios for each treatment type,  
237 such that for treatment  $t$  and variables  $v$  and  $v'$  ( $v \neq v'$ , e.g., for  $v = AB$  and  $v' = BB$ ):

$$238 \quad \rho_{t,v,v'} = \frac{\Sigma_t(v,v')}{\sqrt{\Sigma_t(v,v)\Sigma_t(v',v')}} \quad (9)$$

239 where  $\Sigma(v,v')$  is the covariance between variables  $v$  and  $v'$ , and  $\Sigma(v,v)$  and  $\Sigma(v',v')$  are the among  
240 study variances of variables  $v$  and  $v'$ , respectively, LRR values.

241 Additionally, we calculated quantities to explore additive, synergistic, and antagonistic effects  
242 of the treatments. We obtained the posterior distributions for the predicted study-level LRRs under the  
243  $eCO_2 \times$  warming treatment *if* the  $eCO_2$ -only ( $t = 1$ ) and warming-only ( $t = 2$ ) effects are additive  
244 ( $\beta^{Add}$ ), and we also calculated the difference ( $\Delta\beta$ ) in the actual  $eCO_2 \times$  warming effect ( $t = 3$ ) relative  
245 to the predicted additive effect:

$$246 \quad \begin{aligned} \beta_{v,s,3}^{Add} &= \beta_{v,s,1} + \beta_{v,s,2} \\ \Delta\beta_{v,s,3} &= \beta_{v,s,3} - \beta_{v,s,3}^{Add} \end{aligned} \quad (10)$$

247 If the 95% credible interval for  $\Delta\beta$  does not contain zero, then this implies that the  $eCO_2$  and warming  
248 effects are non-additive. Lajeunesse (2011) provides an alternative method to evaluating an  
249 interaction between two different treatment factors (see also, Baig *et al.*, 2015), but application of  
250 Equation (10) allows results from both single factor (e.g.,  $eCO_2$  only) and multi-factor (e.g.,  $eCO_2$  and  
251 warming) studies to inform this interaction. All derived quantities (i.e.,  $\rho$ ,  $\beta^{Add}$ , and  $\Delta\beta$ ) were  
252 computed within the Bayesian model to obtain posterior samples of these quantities.

253 The model, Equations (4)-(10), was implemented in JAGS 4.3.0 (Plummer 2003; Plummer  
254 2015) using the rjags package (Plummer 2013) in R. Three parallel Markov chain Monte Carlo  
255 (MCMC) sequences were run for a pre-defined burn-in of  $10^6$  iterations. The sequences were checked  
256 for convergence after  $10^6$  iterations using the Brooks-Gelman-Rubin diagnostic (Gelman & Rubin,  
257 1992; Brooks & Gelman, 1998) via the gelman.diag function in the coda package ('rjags') (Plummer  
258 *et al.*, 2006) in R. Then, the JAGS model was updated for another 500,000 iterations and every 500<sup>th</sup>  
259 sample was stored to obtain 3,000 relatively independent samples from the three sequences. These  
260 samples were used to compute posterior statistics for quantities of interest (e.g.,  $\beta$ ,  $\beta^*$ ,  $\delta$ , and  $\rho$ ).

## 261 **Results**

### 262 **Support for the hierarchical, multivariate model**

263 To evaluate model fit, we quantified the ability of our model to replicate the reported ("observed")  
264 log-response-ratio (LRR) values (see Chapter 6, Gelman *et al.*, 2014). Across the six different  
265 combinations of treatment types (eCO<sub>2</sub>-only, warming-only, or eCO<sub>2</sub> × warming) and response  
266 variables (AB, BB, and SCE), regressions of predicted (replicated LRR values) versus observed LRR  
267 yielded coefficients of determination ranging from  $R^2 = 0.14$  (SCE response to eCO<sub>2</sub>) to  $R^2 = 0.55$   
268 (BB response to eCO<sub>2</sub>), with an overall  $R^2 = 0.31$  (for all treatment types and response variables  
269 combined). See Figures S1 and S2 in Supporting Information.

270 A multivariate approach appears appropriate, especially for AB and BB. The correlation  
271 between the study-level AB and BB responses is significantly positive under eCO<sub>2</sub>-only (the 95%  
272 credible interval [CI] does not contain zero; Table 2). However, the correlations among study-level  
273 AB and BB are not significantly different from zero under warming-only or eCO<sub>2</sub> × warming (Table  
274 2), partly due to wide CIs, which could reflect the reduced amount of information (fewer records) for  
275 these treatment types (Table 1, Fig. 1c,d). After having accounted for treatment type, climate, and  
276 duration, the SCE response is generally uncorrelated with the AB and BB responses (Table 2). This  
277 suggests that a univariate meta-analysis of SCE and a bivariate meta-analysis of AB and BB would  
278 have been valid in this case, but this was not known *a priori*, and repeating separate univariate and  
279 bivariate analyses would not provide further benefits.

## 280 **Posterior estimates of effects parameters**

281 The global estimates of the LRR for each variable ( $\beta^*$  terms, Equation (6)) suggest that eCO<sub>2</sub>  
282 stimulates AB, BB, and SCE relative to ambient levels (Fig. 2a,d,g). Warming effects are not as  
283 strong, but the trend is for warming to stimulate AB, BB, and especially SCE (Fig. 2b,e,h). Based on  
284 the limited number of studies, eCO<sub>2</sub> × warming led to inconsistent effects on the responses: it  
285 increased SCE, tended to reduce BB, but had little to no effect on AB (Fig. 2c,f,i). These global or  
286 overall LRR estimates, however, do not reflect variation among sites, or the influence of potential  
287 climate drivers and experimental factors (e.g., duration).

288 The covariate effects ( $\delta$ 's, Equation (5)) are relatively tightly constrained (narrow 95% CIs)  
289 for the eCO<sub>2</sub>-only and warming-only treatments, but comparatively unconstrained (wide 95% CIs)  
290 under eCO<sub>2</sub> × warming (Fig. 3). These differences in the precision of the  $\delta$  estimates likely reflect  
291 differences in sample sizes among the treatment types (Table 1). The duration (*Dur*) effect was  
292 negative for the LRR of BB under eCO<sub>2</sub> (Fig. 3a), AB and SCE under warming (Fig. 3c), and SCE  
293 under eCO<sub>2</sub> × warming (Fig. 3c), indicating that longer exposure to the experimental factor(s) reduced  
294 the difference between the control and treatment groups. Conversely, *Dur* had a positive effect on  
295 SCE under eCO<sub>2</sub> (Fig. 3a). The effects of MAP and MAT varied, with a negative effect of MAP on  
296 BB under eCO<sub>2</sub> (Fig. 3d) and a positive effect on SCE under warming (Fig. 3e), accompanied by a  
297 positive effect of MAT on BB under eCO<sub>2</sub> (Fig. 3g) and negative effects of MAT on AB and BB  
298 under warming (Fig. 3h). The MAP × MAT interaction effect was generally non-significant, with the  
299 exception of a positive interaction for SCE under eCO<sub>2</sub> (Fig. 3j).

## 300 **Incorporation of covariates reveals importance of climate context**

301 To understand how MAP and MAT may govern the responses of interest, within the MHBM model  
302 and MCMC routine, we computed the predicted LRR of AB, BB, and SCE under all three treatment  
303 types ( $\mu$ , Eqn (5)), over a range of MAP and MAT values that span the climatic conditions of the  
304 study sites. The posterior predictions and uncertainties are visualized in a contour plot (Fig. 4); we  
305 focus on a subset of scenarios for illustrative purposes. For example, even though the MAT × MAP  
306 interaction was non-significant (Bayesian *p*-value = 0.24) for the AB response to eCO<sub>2</sub> (Fig. 3g),

307 when considering the main effects of MAT ( $p = 0.17$ ) and MAP ( $p = 0.12$ ), along with their  
308 interaction, interesting non-linear responses emerge (Fig. 4b). The covariate effect estimates (Fig. 3)  
309 are based on summaries of their marginal posterior distributions and do not account for posterior  
310 correlations between those parameters. The posterior predictions (Fig. 4b-d), however, are simulated  
311 based on the joint posterior distribution of the effects parameters. Marginally, none of the climate  
312 effects (MAT, MAP, or the MAT  $\times$  MAP interaction) are significant for AB under eCO<sub>2</sub>, but when  
313 the LRR of AB under eCO<sub>2</sub> is simulated (to obtain posterior predictions), the posterior simulations  
314 account for covariation between the MAT, MAP, and MAT  $\times$  MAP effects, which results in the non-  
315 linear response (contours) in Fig. 4b, and a region of significant LRR values (blue shading).

316 The predicted LRR values indicate particular climate regions that are expected to lead to  
317 significant effects of eCO<sub>2</sub> (in the absence of warming) on AB (e.g., blue region in Fig. 4b) and SCE  
318 (Fig. 4c), and significant effects of warming (in the absence of eCO<sub>2</sub>) on SCE (Fig. 4d). The climate  
319 regions leading to significant responses tend to be broader under eCO<sub>2</sub> (Fig. 4b,c) compared to  
320 warming (Fig. 4d), indicating the potential for climate to be a more prominent controller of the AB  
321 and/or SCE responses to eCO<sub>2</sub> compared to warming. In particular, eCO<sub>2</sub> is expected to enhance both  
322 AB and SCE under moderate climates that align with temperate forests, woodlands / shrublands,  
323 tropical forest savanna, and temperate grasslands (Fig. 4a,b,c). Warming is expected to enhance SCE  
324 under a more restricted climate space characterized by high precipitation and moderate temperatures  
325 (e.g., relatively moist temperate forests) (Fig. 4a,d). The effects of eCO<sub>2</sub> and warming on AB and  
326 SCE are highly uncertain and not well-characterized for biomes defined by more extreme climates  
327 (e.g., tundra and subtropical desert; Fig. 4).

328 The effect of climate context is also captured by the study-level LRR estimates. Ignoring  
329 climate and duration (as given by  $\beta$  in Equation (5)), the predicted (posterior mean) LRR for AB, BB,  
330 and SCE, and their uncertainties (e.g., 95% CI widths), are more similar among studies, for all three  
331 treatment types (Fig. 2, gray symbols). When we account for climate and duration (based on  $\mu$ ,  
332 Equation (5)), greater variability in the estimated study-level LRR values emerges (Fig. 2, colored  
333 symbols). The global-level LRR predictions ( $\beta^*$  terms, Equation (6)) are more constrained (narrower  
334 CIs) and represent the predicted LRR across all climate and duration conditions represented by the  
335 studies considered here (triangles, Fig. 2).

## 336 Additive vs synergistic vs antagonistic treatment effects

337 The Bayesian meta-analysis indicates that the large uncertainty in the combined eCO<sub>2</sub> and warming  
338 effects (Fig. 2, Fig. 3) makes it challenging to distinguish the actual effects from an additive response  
339 (Fig. 5). For example, the uncertainty in the global estimates of each LRR is fairly large, such that the  
340 95% CIs tend to overlap the 1:1 line for the *actual* estimated effect (combined response; vertical CIs,  
341 Fig. 5). Conversely, the 95% CIs corresponding to the predicted global *additive* effects are generally  
342 narrower (horizontal CIs, Fig. 5) and barely overlap the 1:1 line for SCE, but not for AB and BB. This  
343 suggests that globally, across all studies, eCO<sub>2</sub> and warming are generally *additive* for AB and SCE  
344 with a slight trend towards *antagonistic* for AB and *synergistic* for SCE. eCO<sub>2</sub> and warming are  
345 generally *antagonistic* for BB, which is also supported by study-level BB estimates (posterior means)  
346 that all fall below the 1:1 line (Fig. 5). However, given that the vertical 95% CI overlaps the 1:1 line  
347 for the global BB response, which reflects the influence of the large uncertainty in the study-level  
348 estimates (not shown), this indicates that an additive response cannot be ruled out.

## 349 Discussion

### 350 Key attributes of an MHBM approach

351 We highlight six key attributes of the multivariate, hierarchical Bayesian meta-analysis (MHBM)  
352 approach described herein. The first four attributes relate to points (1)-(4), respectively, in Table 3.  
353 First, the Bayesian approach can easily accommodate a multivariate model for the response variables  
354 of interest, which can be extended to more than three response variables. If multiple response  
355 variables are measured in the same study, it is possible that they covary. For example, our analysis  
356 suggests that the *a priori* assumption of independence among different response variables (e.g., AB  
357 and BB in the GCME database) is invalid (Table 2), yet this assumption is regularly employed in  
358 classical meta-analyses, including Dieleman et al. (2012) and many recent analyses (e.g., Deng *et al.*,  
359 2020; Hillebrand & Kunze, 2020; Li *et al.*, 2020; Salazar *et al.*, 2020). It is possible that individual  
360 observations of each response variable are correlated, especially if measured simultaneously or on the  
361 same sampling units. Unfortunately, relevant information for quantifying observation-level (or within-  
362 study) covariance or correlation among multiple response variables is rarely provided in publications

363 (e.g., Jackson *et al.*, 2011; Lin & Chu, 2018). However, we show that one can specify a multivariate  
364 model for latent, high-level LLRs, such as study-level values (see also, van Houwelingen *et al.*,  
365 2002). Such a model would be appropriate for responses that are either dependent (covary) or  
366 independent as the multivariate specification (e.g., normal likelihood used here) allows one to  
367 evaluate independence (e.g., correlation coefficients that do not differ significantly from zero).  
368 Possible disadvantages of specifying a multivariate model include the potential for additional  
369 computational costs associated with matrix operations that arise from the multivariate specification, or  
370 imputation of missing response values when multiple response variables are aligned (e.g., Jackson *et*  
371 *al.*, 2011; Lin & Chu, 2018).

372 Second, unreported sample sizes, measures of uncertainty (e.g.,  $S$  or  $se$ ), and covariate data are  
373 common in ecological meta-analyses (Kambach *et al.*, 2020), and a Bayesian approach can easily  
374 accommodate simultaneous imputation of such missing information (e.g., Stevens, 2011; Ogle *et al.*,  
375 2013). Here, we simply specify likelihoods for the covariate data (e.g., MAP, MAT, and Dur), which  
376 serve as priors for the missing values, conditional on the observed (response and covariate) data. This  
377 allows us to retain records with missing covariate data, and to propagate uncertainty associated with  
378 the missing values. Classical approaches often discard records with missing covariate data (e.g.,  
379 Lajeunesse & Forbes, 2003; Kambach *et al.*, 2020); in our analysis, this would have only resulted in  
380 9.4% of the records being discarded, but in other analyses, rates of incomplete reporting can be much  
381 higher (e.g., Ogle *et al.*, 2013). The high level of reporting for the GCME database likely reflects  
382 initial selection criteria. A more sophisticated model may be required to account for the possibility  
383 that data are not missing at random (White *et al.*, 2008), especially for high levels of incomplete  
384 reporting (e.g., Ogle *et al.*, 2013). In summary, despite a push for comprehensive reporting (Gerstner  
385 *et al.*, 2017), incomplete reporting will likely remain a challenge, especially if older studies are  
386 included in meta-analyses. Both classical and Bayesian meta-analysis approaches are capable of  
387 dealing with missing records via a variety of imputation approaches (Kambach *et al.*, 2020). A fully  
388 Bayesian approach allows for retention of records with incomplete reporting such that information  
389 provided by these records, albeit incomplete, contributes to posterior estimates of study- and global-  
390 level parameters, covariate effects, variance terms, and other unknown quantities.



391 Third, within the Bayesian meta-analysis, it is straightforward to model the predicted  
392 responses (e.g., LRR values) as functions of study- or site-level covariates, or covariates that vary at  
393 other levels that are compatible with the data. In this study, the LRR values for AB, BB, and SCE  
394 were modeled as functions of site-specific climate and record-level experiment duration; this was not  
395 done in the original Dieleman *et al.* (2012) analysis. The AB and SCE responses to warming and the  
396 BB response to eCO<sub>2</sub> are predicted to be largest at the onset of the experiment and decrease with  
397 increasing duration, suggesting a time-dependent response to the associated treatment factor. Such  
398 duration effects have been reported for individual experiments (e.g., Hungate *et al.*, 2004; Leuzinger  
399 *et al.*, 2011; Mueller *et al.*, 2016) and uncovered in formal meta-analyses (Elmendorf *et al.*, 2012;  
400 Wang *et al.*, 2014; Komatsu *et al.*, 2019). Conversely, the SCE response to eCO<sub>2</sub> is expected to  
401 intensify with increasing exposure to eCO<sub>2</sub>.

402 Fourth, the Bayesian approach explicitly quantifies uncertainty in all unknown quantities, via  
403 the posterior distribution (Gelman *et al.*, 2014). Interval estimates, such as a 95% credible interval  
404 (CI), are often used to quantify uncertainty and can lend insight into knowledge gaps. For example,  
405 the wide CIs for the study-level LRR for the eCO<sub>2</sub> × warming experiments (e.g., Fig. 3c,f,i,l) point to  
406 the need for more multi-factor studies that manipulate multiple treatment factors (e.g., both eCO<sub>2</sub> and  
407 temperature). This was also suggested by a classical meta-analysis that was applied only to the eCO<sub>2</sub>  
408 × warming records (Dieleman *et al.*, 2012); yet, the Bayesian approach described here provides  
409 predictions, and associated uncertainties, for a broad range of climate conditions and biomes that are  
410 not represented in the GCME database.

411 Fifth, the Bayesian meta-analysis model can be used to obtain posterior predictions, which can  
412 be evaluated to understand the range of potential responses and to further identify information gaps.  
413 Such predictions reveal that the effect of eCO<sub>2</sub> on BB and SCE and the effect of warming on all three  
414 responses (AB, BB, and SCE) depends on climate context, resulting in non-linear responses of AB  
415 and/or SCE to eCO<sub>2</sub> (e.g., Fig. 4). In general, most studies in our meta-analysis fall in the middle of  
416 the climate space (Fig. 4), where eCO<sub>2</sub> is expected to enhance AB and SCE, and warming is expected  
417 to have little or no effect on SCE. However, the climate regions or biomes associated with the  
418 strongest (most negative or most positive) or most uncertain (leading to non-significant effects)  
419 predicted responses are also those that are generally under-represented in manipulative experiments.

420 For example, SCE is predicted to be stimulated by warming in wet regions (e.g., temperate  
421 rainforests, temperate forests, and tropical forest savanna), but reduced by warming in dry regions  
422 (e.g., temperate grassland and subtropical desert) (Fig. 4d). Yet, little data are available for these  
423 biomes in the GCME database. This points to the need for more studies in under-represented and  
424 potentially sensitive regions (see also, Song *et al.*, 2019), to test the expectation that AB, BB, and  
425 SCE responses to eCO<sub>2</sub>, warming, or their combination vary among biomes and are governed by  
426 climate. Such research bias is not uncommon in meta-analyses, potentially restricting inferences to  
427 those ecosystems or biomes that are represented in the meta-analysis (Gurevitch & Hedges, 1999;  
428 Lowry *et al.*, 2013).

429 Finally, unlike classical approaches, there are few/no canned software programs for  
430 implementing Bayesian meta-analyses. However, existing Bayesian software (e.g., JAGS,  
431 OpenBUGS, Stan, NIMBLE) can easily implement the Bayesian meta-analysis model described  
432 herein. We have provided the code and data from this study, which can be used as a starting point for  
433 other meta-analyses. If one is faced with incomplete reporting of standard errors or sample sizes, Ogle  
434 *et al.* (2013) provide theory and code for imputing missing  $n$ ,  $S$  (or  $se$ ), and other types of information  
435 (e.g., categorical covariates), in the context of univariate models for reported sample means (not LRR  
436 values), but the imputation procedure is broadly applicable. The ability to impute missing information  
437 provides greater flexibility and allows for compilation of more information (more records), versus  
438 discarding potentially useful studies because they do not report one or more desired quantities (e.g.,  
439 Kambach *et al.*, 2020). This will help to ensure that all available information is leveraged from  
440 experimental studies to discover general patterns.

#### 441 **Case study with the GCME database**

442 We briefly compare a few key results from the original, classical meta-analysis reported by Dieleman  
443 *et al.* (2012) to those produced by the MHBM approach. Results are generally consistent, but a few  
444 potentially important differences emerge. In general, the global effect sizes (LRRs,  $\beta^*_{v,t}$  in Equation  
445 (6)) followed similar trends among the two analyses such that both produced similar magnitudes of  
446 effect sizes (compare Fig. 2 to their Fig. 1), with the exception being the estimated effect size for SCE  
447 under eCO<sub>2</sub> and warming. Both indicate that eCO<sub>2</sub> clearly stimulates AB, BB, and SCE, warming

448 tends to stimulate BB and SCE, and there is comparatively large uncertainty associated with the  
449 combined effect of eCO<sub>2</sub> and warming. Conversely, Dieleman *et al.* (2012) reported that AB was  
450 significantly stimulated by warming and that the combination of eCO<sub>2</sub> and warming significantly  
451 stimulated AB, BB, and SCE; although the mean effect sizes are similar, none of these effects were  
452 significant according to the MHBM. Differences in significance level between the classical approach  
453 and the MHBM approach is not surprising and is consistent with the Bayesian approach providing a  
454 more conservative quantification of uncertainty (e.g., Pappalardo *et al.*, 2020).

455 With respect to the combined effect of eCO<sub>2</sub> and warming, both approaches suggest that,  
456 depending on site, eCO<sub>2</sub> and warming can have an additive or slightly antagonistic effect on AB.  
457 Moreover, Dieleman *et al.* (2012) found a general trend for additive effects of eCO<sub>2</sub> and warming on  
458 multiple ecosystem variables, and given the large uncertainty associated with the study-level  
459 estimates produced by the MHBM (Fig. 5), additive effects cannot be ruled out at the study level. This  
460 is generally consistent with other studies (Yue *et al.*, 2017b; Song *et al.*, 2019). However, the MHBM  
461 also provided global estimates of the combined effects (Fig. 5), whereas the classical analysis only  
462 provided study-level estimates, without uncertainty. Based on the global MHBM estimates, there is  
463 mild support for a synergistic effect of eCO<sub>2</sub> and warming on SCE (Fig. 5) such that warming can  
464 enhance the stimulation of SCE by eCO<sub>2</sub>, or vice versa. The MHBM suggests the opposite for BB,  
465 whereby an overall antagonistic effect emerged. Evidence for additive, synergistic, or antagonistic  
466 effects of eCO<sub>2</sub> and warming have implications for interpretation of the underlying mechanisms (e.g.,  
467 role of nutrient- or water-limitation, leaf area feedbacks, changes in water-use efficiency) and will  
468 have consequences for projections of ecosystem responses to future conditions (Dieleman *et al.*, 2012;  
469 Yue *et al.*, 2017b).

## 470 **Further considerations**

471 We highlight additional considerations relevant to implementing an MHBM approach. First, the  
472 application of an MHBM requires some familiarity with Bayesian methods, but if one has an  
473 understanding of classical meta-analyses and relevant programming languages (e.g., R), it should be  
474 fairly straightforward to specify and implement a Bayesian version of the meta-analysis. Second, a  
475 Bayesian meta-analysis (e.g., MHBM) requires the analyst to explicitly define all equations and

476 underlying assumptions; this may be viewed as a benefit, but can also be challenging for those less  
477 familiar with statistical theory, probability distributions, or Bayesian methods. But, there are a myriad  
478 of resources (e.g., textbooks) for gaining familiarity in these areas, including, but not limited to  
479 Gelman *et al.* (2014), Gelman and Hill (2007), Hobbs and Hooten (2015), and Kruschke (2014).  
480 Third, implementation of a Bayesian meta-analysis model may lead to greater computational  
481 challenges relative to a classical approach. The MHBM implemented herein took about 1-hour to  
482 complete (i.e., to sample from the posterior), which is relatively fast; but, it is possible that other  
483 models could require longer simulation times and/or exhibit convergence issues (Pappalardo *et al.*,  
484 2020) that could require additional troubleshooting and/or modification to the model or code (e.g.,  
485 Ogle & Barber, 2020).

486 While we use the GCME database (Dieleman *et al.*, 2012) to illustrate the MHBM approach  
487 for a relatively simple example, we anticipate that incorporation of additional predictor variables  
488 could improve model performance and inference. Independent of whether the meta-analysis is  
489 implemented in a Bayesian or classical framework, in the example considered here, potentially  
490 important predictors include plant functional type, soil characteristics, soil nutrient status, or other  
491 environmental conditions. However, many of these variables were not included in the GCME  
492 database, and potentially important predictors, such as nutrient availability, are often not reported in  
493 the publications from which the target response variables are extracted (Vicca *et al.*, 2018). This  
494 further emphasizes the problem of research bias (Gurevitch & Hedges, 1999; Vicca *et al.*, 2018) and  
495 the need for comprehensive reporting of results in the primary literature (Gerstner *et al.*, 2017;  
496 Kambach *et al.*, 2020), and the more general need for open science and data sharing (Hampton *et al.*,  
497 2015; Powers & Hampton, 2019).

498 Finally, we return to the utility of the multivariate approach. Application of the MHBM to  
499 synthesizing the AB, BB, and SCE from the GCME database revealed lack of significant correlation  
500 between study-level SCE versus biomass metrics (AB and BB; Table 2). This suggests that a separate,  
501 univariate hierarchical Bayesian meta-analysis could be applied to the SCE records, and a bivariate  
502 model could be applied to the AB and BB records. We argue against this for a few reasons. First, we  
503 do not know *a priori* if such response variables are uncorrelated; this was revealed by the results of  
504 the multivariate model. Secondly, the three response variables share missing covariate data, and it

505 does not make sense to impute those missing values separately, within each individual meta-analysis  
506 model. Though, imputation of the missing covariate data could be achieved separately (e.g., Kambach  
507 *et al.*, 2020), so that the same imputed values are employed in each meta-analysis. Third, the  
508 univariate model(s) would involve simple modifications to the MHBM approach; e.g., Equation (6)  
509 would be implemented as a bivariate normal model (for the AB and BB components) and a univariate  
510 normal model (for SCE), and the prior for the 3×3 covariance matrix in Equation (7) would be  
511 modified for a 2×2 covariance matrix (related to the AB-BB bivariate model) and a scalar variance  
512 parameter (for the SCE model). All other equations would remain the same. The analyses would then  
513 have to be repeated, requiring additional computational time and effort to synthesis the results, but the  
514 results and inferences should remain unaffected. Thus, we do not see an advantage of implementing  
515 separate models when we already have results from the more general MHBM model. There are  
516 situations, however, when an MHBM approach may not be appropriate to begin with, such as cases  
517 where response variables can *a priori* be assumed to be uncorrelated and when response variable data  
518 rarely overlap (e.g., response variable X and Y are rarely/never reported in the same study). In  
519 summary, the advantages of a Bayesian meta-analysis approach (Table 3) are likely to outweigh the  
520 disadvantages, but there are situations where a classical meta-analysis may be preferred, or may help  
521 guide the development and implementation of a more flexible Bayesian meta-analysis.

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## 526 **Authors’ contributions**

527 K.O. conceived of the modeling approach, contributed to model implementation, and wrote the  
528 manuscript. Y.L. prepared data, implemented, coded, and tested the model, and contributed to  
529 manuscript writing. S.V. provided data, assisted with data preparation, provided feedback on results,  
530 and contributed to manuscript writing. M.B. contributed to the conceptual development of the  
531 modeling framework, provided feedback on results, and contributed to manuscript writing.

## 532 **Data availability**

533 All data and code used and described in this study are available on GitHub  
534 (<https://github.com/yliu11/bayesian-meta-analysis>).

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## Supporting information

**Fig. S1.** Predicted versus reported (“observed”) log-response ratio (LRR) values for each response variable and treatment type.

**Fig. S2.** Predicted versus reported (“observed”) log-response ratio (LRR) values for all records combined.

## Figure legends

**Fig. 1.** Venn diagrams summarizing the number of studies used in the meta-analysis **(a)** across all treatment types, and broken down by treatment type for **(b)** eCO<sub>2</sub> only, **(c)** warming only, and **(d)** eCO<sub>2</sub> × warming. Focusing on the full dataset used in this study, **(a)** some studies only yield data for 1 of the 3 response variables (e.g., 16 studies only have AB data), whereas others yield data for 2 of the 3 variables (e.g., 24 studies give both AB and BB data), and 19 studies yield data for all 3 responses variables. A “study” represents a specific experimental study, and there may be multiple studies that occur at the same site, but that were not part of the same manipulative experiment. Response variables are aboveground biomass (AB), belowground biomass (BB), and soil CO<sub>2</sub> exchange (SCE). For **(a)**, the total number of studies reporting AB, BB, and SCE are 65, 58, and 52, respectively; the total number of studies used in the multivariate meta-analysis is 100, which is less than 65 + 58 + 52 = 175 due to many (75) studies providing data on more than one response variable. Across all studies, 1049 individual records were used (Table 1).

**Fig. 2.** Posterior estimates (mean and 95% CI) of the overall (across all sites, triangles, bottom of each panel;  $\beta^*$ , Eqn (5)) and study-specific (small squares) log-response ratios (LRR) for aboveground biomass (AB; **a, b, c**), belowground biomass (BB; **d, e, f**), and soil CO<sub>2</sub> exchange (SCE; **g, h, i**) with respect to elevated CO<sub>2</sub> (eCO<sub>2</sub>; left column, **a, d, g**), warming (middle, **b, e, h**), and eCO<sub>2</sub> × warming (right, panels **c, f, i**). The colored squares (AB = green, BB = brown, SCE = blue) denote study-level predictions specific to each site’s climate (i.e.,  $\mu$  in Eqn (5) evaluated at each site’s mean annual precipitation [MAP] and mean annual temperature [MAT]); the gray symbols in the background represent the study-level LRR under the same climate conditions (i.e., MAP and MAT set to their mean values, giving  $\beta_{v,s,t}$  in Eqn (5)). Red arrows point to overall effects that are deemed significantly different from zero (their 95% CI does not contain zero).

**Fig. 3.** Posterior estimates (mean and 95% CI) of the effects ( $\delta$  terms) of each covariate (rows) associated with each treatment type (columns). The covariate effects are shown for **(a, b, c)** study duration, **(d, e, f)** mean annual precipitation (MAP), **(g, h, i)** mean annual temperature (MAT), and **(j, k, l)** the MAP × MAT interaction, for the **(a, d, g, i)** elevated CO<sub>2</sub> (eCO<sub>2</sub>), **(g, e, h, k)** warming, and

(c, f, i, l) eCO<sub>2</sub> × warming treatments. The dashed horizontal line is the zero line; 95% CIs that do not overlap the zero-line indicate a potentially significant effect of that covariate on the LRR of aboveground biomass (AB, green), belowground biomass (BB, brown), or soil CO<sub>2</sub> exchange (SCE, blue) to the corresponding treatment factor. Bayesian p-values, which are somewhat less conservative than the 95% CIs for evaluating “significance,” are indicated with asterisks:  $p \leq 0.01$  (\*\*\*),  $0.01 < p \leq 0.05$  (\*\*), and  $0.05 < p \leq 0.1$  (\*). Note that MAP, MAT, and MAP × MAT effects were not included in the models for AB, BB, and SCE under eCO<sub>2</sub> × warming given data limitations.

**Fig. 4.** The range of mean annual precipitation (MAP) and mean annual temperature (MAT) considered in this study spans a diversity of (a) terrestrial biomes (based on <https://github.com/kunstler/BIOMEplot>; TR = temperate rainforest). Predicted effects of site-level MAP and MAT on the LRR of (b) aboveground biomass (AB) to eCO<sub>2</sub> in eCO<sub>2</sub>-only experiments (i.e., under ambient temperatures), (c) soil CO<sub>2</sub> exchange (SCE) to eCO<sub>2</sub> in eCO<sub>2</sub>-only experiments, and (d) SCE to warming in warming-only experiments. Contour lines and associated numerical labels represent the predicted LRR ( $\mu$ , Eqn (4)), standardized to an initial duration of  $Dur = 0$  years (contour plots are nearly identical for an average duration of 2.64 years). Contour lines associated with  $\mu > 0$  (solid contour lines) imply that the treatment (eCO<sub>2</sub> or warming) increases AB or SCE relative to the control (ambient); contour lines associated with  $\mu < 0$  (dashed contour lines) imply that the treatment decreases AB or SCE relative to the control;  $\mu = 0$  (thick blue contour lines) implies that the treatment has no effect on AB or SCE. Shaded blue regions indicate that  $\mu$  (predicted LRR) is statistically different from zero (95% CIs for  $\mu$  do not contain zero); gray regions indicate lack of significance. Red triangles indicate the location of the study sites in the MAP-MAT climate space (not all sites yielded AB and SCE data). Contour lines are scaled differently in each plot.

**Fig. 5.** The estimated, combined effect size (log response ratio, LRR) of the eCO<sub>2</sub> × warming treatment versus the potential additive effect size (LRR based on the sum of the eCO<sub>2</sub> and warming single-factor effect sizes) for the three response variables of interest: aboveground biomass (AB), belowground biomass (BB), and soil CO<sub>2</sub> exchange (SCE). Points (estimates) that fall above, below, or near the 1:1 line indicate synergistic, antagonistic, or additive effects, respectively, of eCO<sub>2</sub> and warming. Small, filled symbols are the site-level estimates (posterior means), and large, open

triangles are the global, overall estimates; the 95% credible intervals (gray whiskers) are shown for the global estimates, but not for the site-level estimates given that they are generally very wide and the majority overlap the 1:1 line.



## Tables

**Table 1.** Number of individual, univariate log-response ratio (LRR) records, and number of studies producing those records (in parentheses), obtained from the GCME database that were used in the hierarchical Bayesian multivariate meta-analysis model.

Response variable*	Treatment type			Total
	eCO <sub>2</sub> -only	Warming-only	eCO <sub>2</sub> × warming	
AB	127 (42)	141 (30)	32 (11)	300 (65)
BB	122 (46)	50 (20)	33 (10)	205 (58)
SCE	346 (38)	143 (21)	55 (10)	544 (52)
Total	595 (69)	334 (45)	120 (18)	1049 (100)

A total of 1049 records, obtained from 100 studies, were used in the analysis. See Fig. 1 for the definition of a “study.”

\* AB = aboveground biomass; BB = belowground biomass; SCE = soil CO<sub>2</sub> exchange.

**Table 2.** Posterior statistics (median and 95% credible interval [CI]) for the correlation between the study-level AB, BB, and SCE log-response-ratios ( $\rho_{t,v,v'}$  in Eqn (9)).

Treatment type	Response pair	Median	95% CI
eCO <sub>2</sub> -only ( $t = 1$ )	AB-BB ( $v = 1, v' = 2$ )	0.567	(0.178, 0.795)
	AB-SCE ( $v = 1, v' = 3$ )	-0.286	(-0.656, 0.231)
	BB-SCE ( $v = 2, v' = 3$ )	-0.274	(-0.685, 0.312)
Warming only ( $t = 2$ )	AB-BB ( $v = 1, v' = 2$ )	0.330	(-0.314, 0.781)
	AB-SCE ( $v = 1, v' = 3$ )	-0.074	(-0.627, 0.595)
	BB-SCE ( $v = 2, v' = 3$ )	0.260	(-0.341, 0.738)
eCO <sub>2</sub> × warming ( $t = 3$ )	AB-BB ( $v = 1, v' = 2$ )	0.035	(-0.863, 0.825)
	AB-SCE ( $v = 1, v' = 3$ )	-0.019	(-0.771, 0.768)
	BB-SCE ( $v = 2, v' = 3$ )	0.204	(-0.706, 0.821)

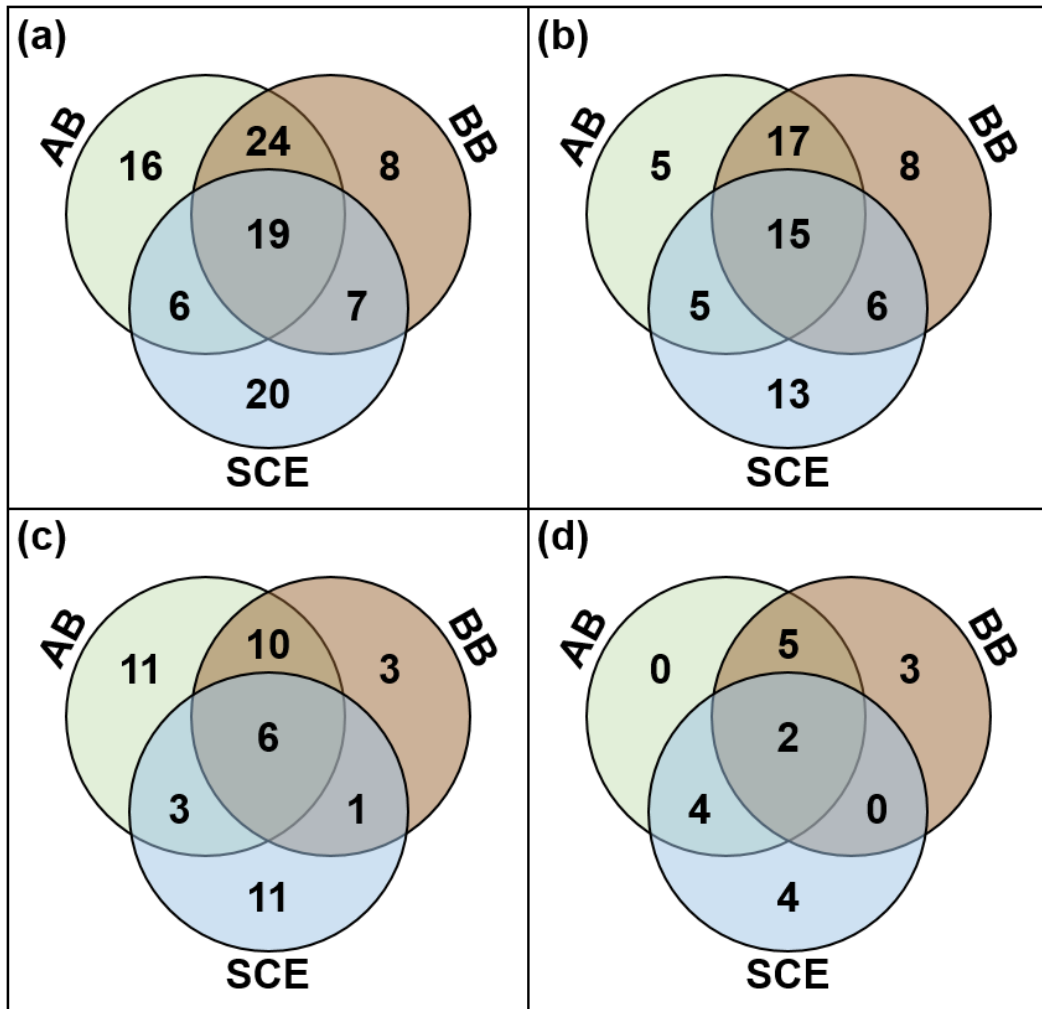
**Table 3.** Summary of the unique attributes of the multivariate Bayesian meta-analysis modeling approach described in this study.

Attribute	Description*
(1) Multivariate components	Implements a multivariate model for the study-level log-response ratios, which explicitly accounts for and estimates covariation among the AB, BB, and SCE responses. That is, since responses such as AB and BB, and potentially SCE, are often measured together in a study (see Fig. 1), it is unrealistic to assume that they are independent of each other, and the multivariate model accounts for such dependence.
(2) Retain all records	Retain all records such that records with missing covariate data or incomplete response variable data are not discarded. Missing covariate data are imputed within the model; the missing data are simultaneously “informed” by all observed covariate data and log-response ratio data of all three variables (AB, BB, and SCE), and for all three treatment types.
(3) Regression-based approach	Employs a regression-based model for the log-response ratio data that includes the effects of multiple study- or site-specific covariates and their interactions. This allows us to explore how the log-response ratios vary as a function of these potential covariates, which could lend insight into potential non-linearities of the eCO <sub>2</sub> , warming, or combined eCO <sub>2</sub> × warming treatment effects.
(4) Uncertainty quantification	Produces a posterior distribution for all quantities of interest (e.g., overall log-response ratios, predicted additive effects of eCO <sub>2</sub> and warming, correlations among AB, BB, and SCE responses, etc.). The posterior distribution explicitly quantifies uncertainty in quantities that we wish to make inferences about, without having to rely on procedures for approximating such uncertainties.
(5) Multiple treatment factors	Simultaneous analysis of the log-response ratio data obtained under different treatment types such that data from studies reporting the effects of eCO <sub>2</sub> -only, warming-only, or eCO <sub>2</sub> × warming treatments are analyzed together because they

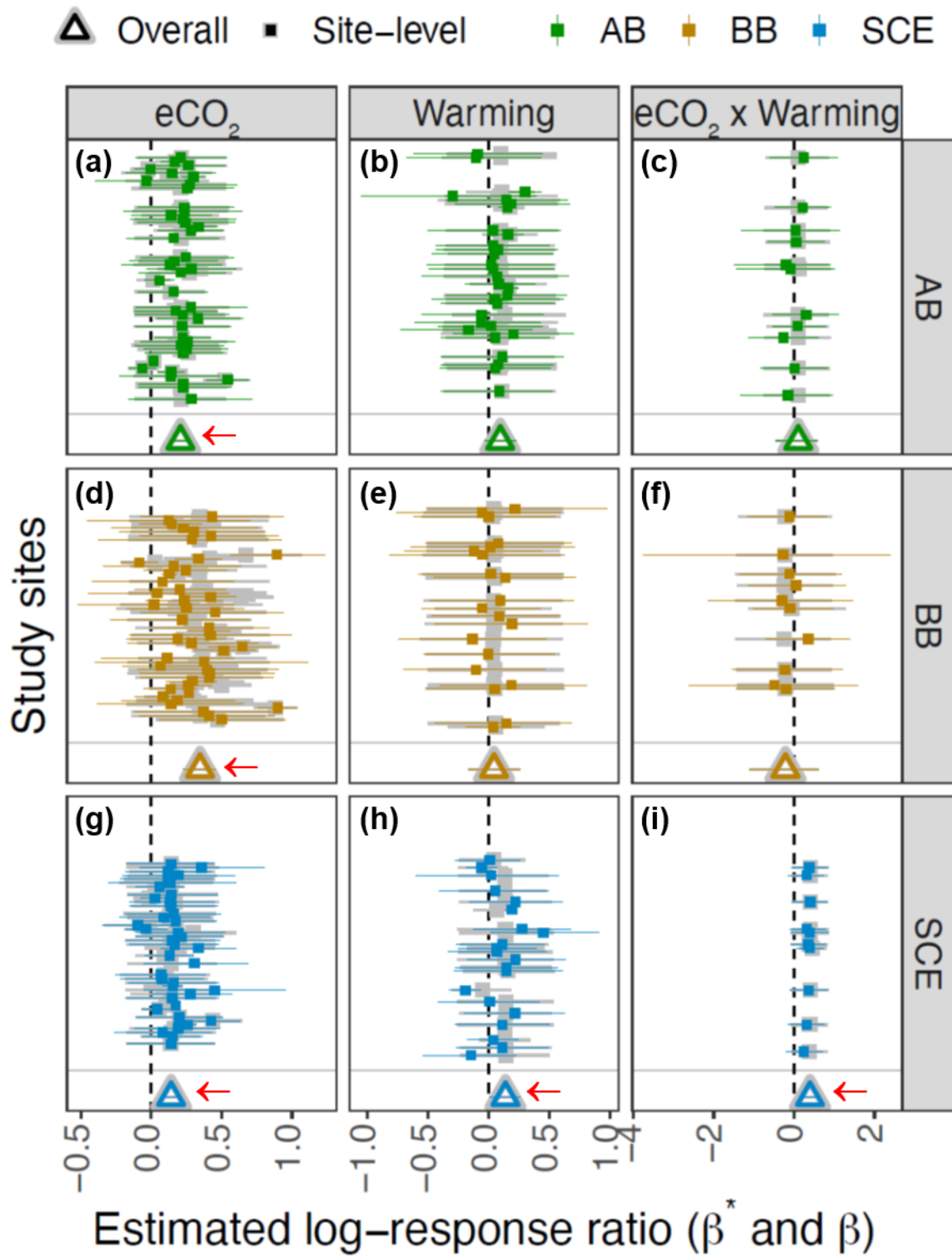
are expected to share parameters that describe the overall (global) log-response ratios and the effects of the aforementioned covariates (see (3)).

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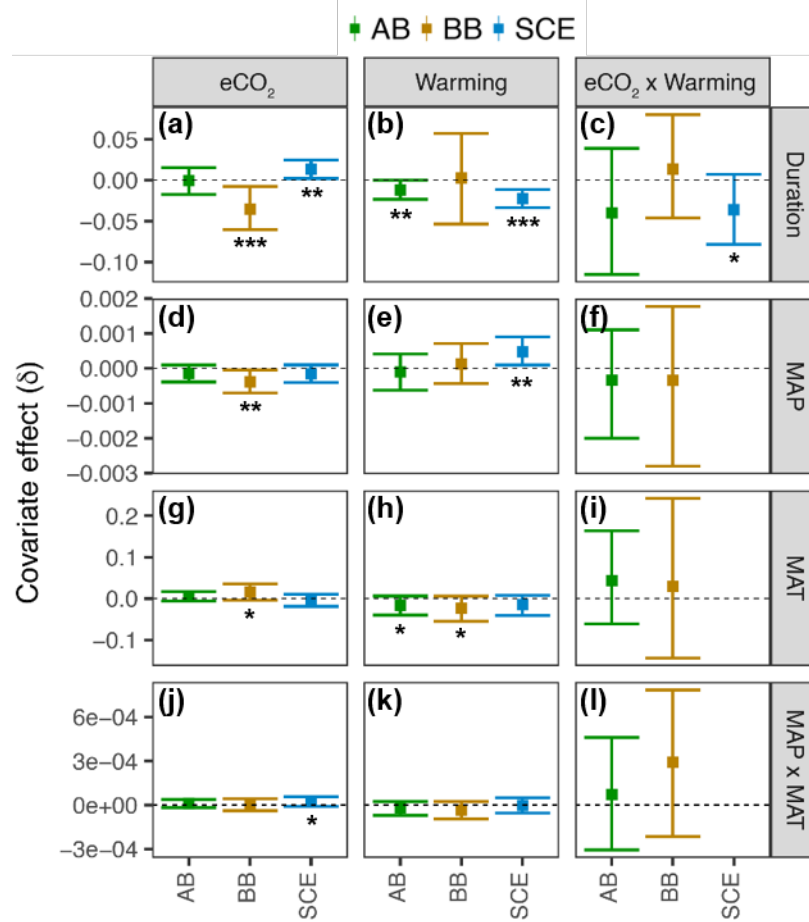
\*AB = aboveground biomass; BB = belowground biomass; SCE = soil CO<sub>2</sub> exchange.



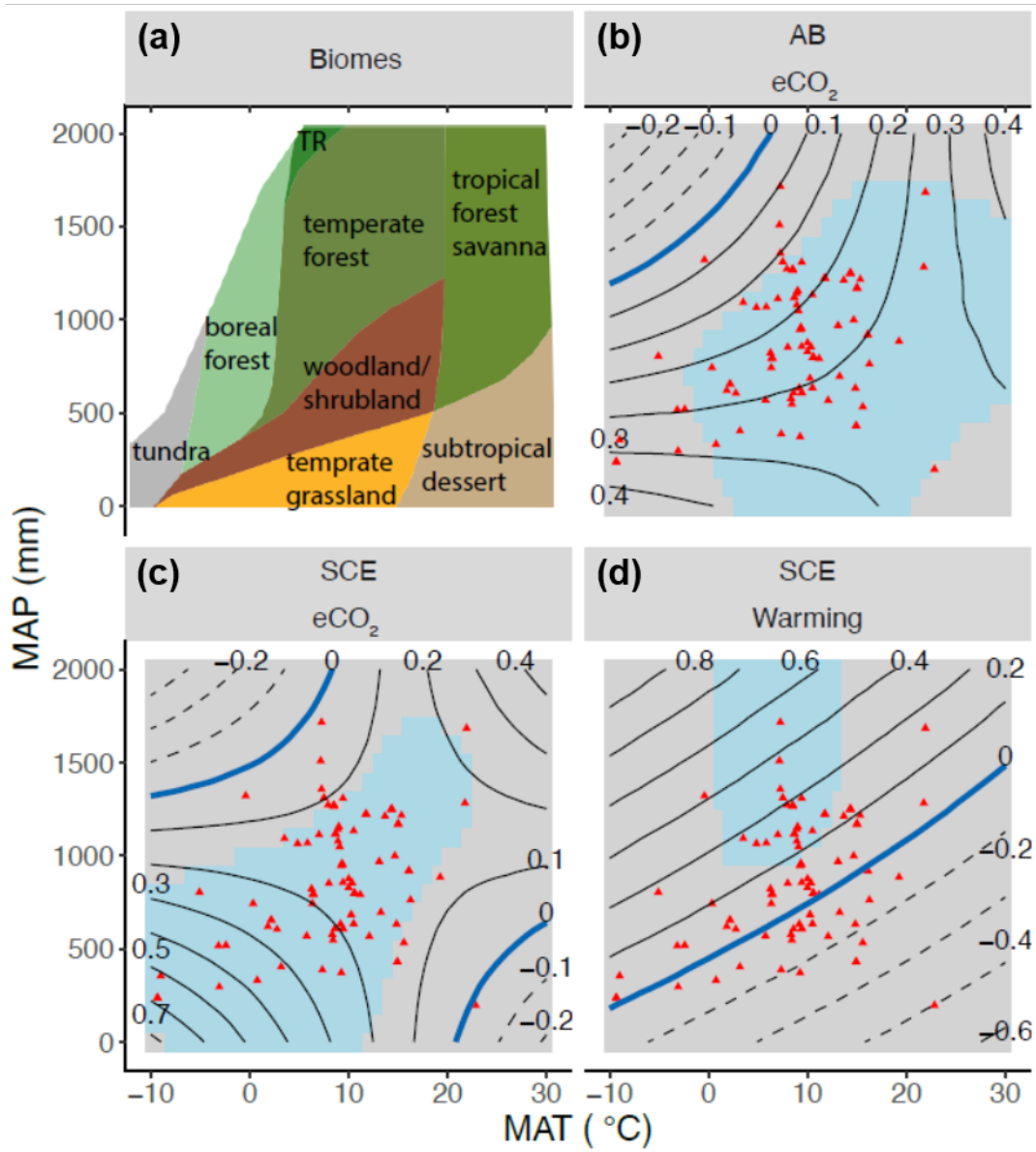
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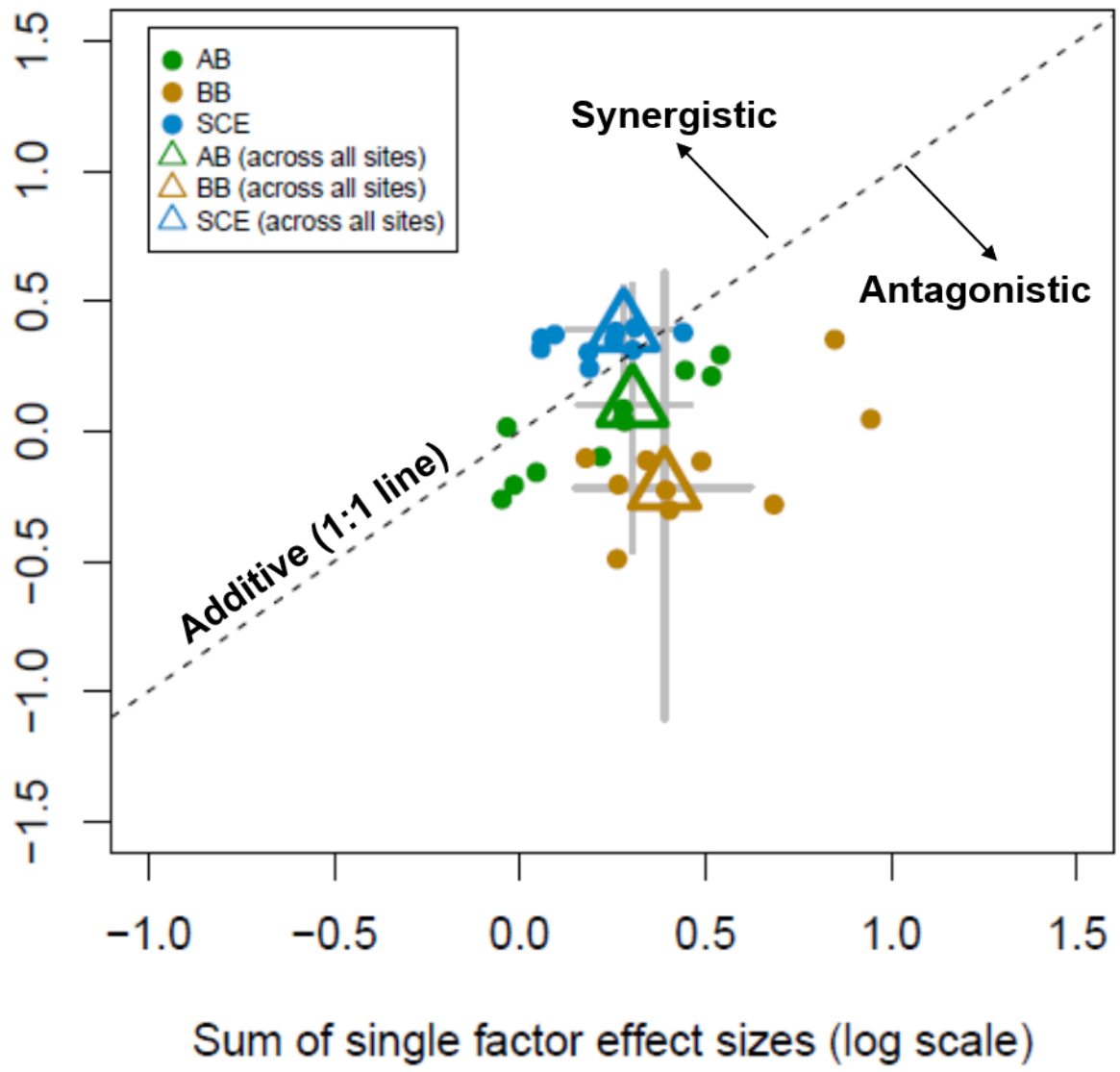


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