

Internal variability and model uncertainty components in future hydrometeorological projections: the Alpine Durance basin

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1 **Abstract.**

2 A multireplicate multimodel ensemble of hydrological simulations cov-
3 ering the 1860-2099 period has been produced for the Upper Durance
4 River basin (French Alps). An original quasi-ergodic analysis of variance
5 was applied to quantify uncertainties related to General Circulation Mod-
6 els (GCMs), Statistical Downscaling Models (SDMs) and the internal
7 variability of each GCM/SDM simulation chain. For temperature, GCM
8 uncertainty prevails and SDM uncertainty is non-negligible. Significant
9 warming and in turn significant changes are predicted for evaporation,
10 snow cover and seasonality of discharges. For precipitation, GCM and
11 SDM uncertainty components are of the same order. A high contribution
12 of the large and small scale components of internal variability is also ob-
13 tained, inherited respectively from the GCMs and the different replicates
14 of a given SDM. The same applies for annual discharge. The uncertainty
15 in values that could be experienced for any given future period is there-
16 fore very high. For both discharge and precipitation, even the sign of
17 future realizations is uncertain at a 90% confidence level. These findings
18 have important implications. Similarly to GCM uncertainty, SDM un-
19 certainty cannot be neglected. The same applies for both components
20 of internal variability. Climate change impact studies based on a single
21 SDM realization are likely to be no more relevant than those based on
22 a single GCM run. They may lead to poor decisions for climate change
23 adaptation.

1. Introduction

24 Long-term water resources management at local and regional scales must account for
25 the high potential impact of global change on the hydrological cycle. Hydrological sce-
26 narios required for climate change impact studies are commonly obtained by simulation
27 with Hydrological Models (HMs) from future meteorological scenarios. To allow for a rel-
28 evant impact assessment, meteorological scenarios have to fulfill some constraints imposed
29 by the strong non-linearity and the high spatial and temporal variability of hydrological
30 processes (e.g. strong dependence of temperature, radiative fluxes, precipitation, etc. on
31 elevation and aspect in mountainous environments). Therefore, the meteorological sce-
32 narios have to be unbiased (e.g. with respect to space and seasonality) and to have high
33 spatial and temporal resolution. Because such requirements are not fulfilled by General
34 Circulation Model (GCMs) outputs, meteorological scenarios are classically obtained with
35 regional downscaling models. Regional Climate Models (RCMs) can be used to physically
36 increase the resolution. However, they still often require a post-processing step to re-
37 move remaining biases and reach the required resolution [*Teutschbein and Seibert, 2012*].
38 Statistical Downscaling Models (SDMs) are also frequently used for this. They generate
39 meteorological scenarios using statistical relationships between local-scale meteorological
40 variables and some large scale atmospheric predictors [e.g. *Maraun et al., 2010*]. Because
41 they are not computationally expensive, SDMs are commonly used to downscale a large
42 number of climate model outputs. Future hydrological scenarios are classically obtained
43 with a sequence of separate models (e.g. GCM/SDM/HM) used to cover from larger scales
44 to smaller scales and hydrological impacts, for any greenhouse gas and aerosols emission

45 scenario. As summarized by *Dobler et al.* [2012], very different sources of uncertainties
46 are involved when such a simulation chain is applied. They include scenario uncertainty,
47 model uncertainty and uncertainty due to the internal variability of the simulation chains.

48 Scenario uncertainty is related to the poorly known future of greenhouse gas and aerosols
49 emissions due to the highly uncertain trajectory of the future socio-economic development
50 of human societies. Model uncertainty is due to the limitations of the model structure and
51 parameterization used to represent geophysical processes. Different models usually simu-
52 late different responses to the same forcing data. This clearly concerns GCMs, SDMs and
53 HMs: GCMs exhibit different sensitivities to perturbations of atmospheric composition,
54 SDMs present different local meteorological responses to large scale atmospheric fields
55 and HMs produce different hydrological responses to local meteorological conditions. Ad-
56 ditional uncertainty may also arise from interactions between the different models of the
57 simulation chain [e.g. *Yip et al.*, 2011]. These different model uncertainty sources will be
58 referred to hereafter as GCM uncertainty, SDM uncertainty, HM uncertainty and Model
59 interaction uncertainty. Model uncertainty and scenario uncertainty are usually explored
60 by multimodel experiments [e.g. *Dequé*, 2007; *Chen et al.*, 2011] and by the comparison
61 of projections resulting from several scenarios [*IPCC*, 2007].

62 The internal variability of simulation chains is expected to represent the natural vari-
63 ability of regional climate at decadal or multi-decadal time scales. This variability has
64 long been observed even in a stationary climate. In a non-stationary climate, this vari-
65 ability can remain high above the trend related to a given forcing (e.g. greenhouse gases
66 and aerosols) [e.g. *Hawkins and Sutton*, 2011]. For a given simulation chain, a part of in-
67 ternal variability can be attributed to the chaotic variability of the climate at large scales.

68 Mainly produced by the GCM itself, it can be estimated from the variability obtained
69 from GCM experiments over a long time period for a stationary climate [*Raisanen, 2001*]
70 or non-stationary climate [*Hawkins and Sutton, 2009; Hingray and Saïd, 2014*]. It can also
71 be estimated using several runs of the GCM corresponding to different initial conditions
72 of the simulation [*Sansom et al., 2013; Yip et al., 2011*]. This uncertainty source will be
73 referred to here as the large scale internal variability. Very similar large scale atmospheric
74 circulation patterns can then lead to very different meteorological observations at the local
75 scale. This can be seen as a natural variability of the influence of large scale processes
76 on local meteorology. This local scale component of internal variability is in principle
77 mainly accounted for by the downscaling model. Due to nonlinearities in model physics
78 and dynamics, RCMs are for instance sensitive to small perturbations of initial and/or
79 lateral boundary conditions [e.g. *Lucas-Picher et al., 2008; Sanchez-Gomez et al., 2009*].
80 When a statistical downscaling model is used, it classically includes a stochastic process
81 that produces several meteorological replicates for one given large scale pattern [*Buishand
82 and Brandsma, 2001; Mezghani and Hingray, 2009*]. The local scale internal variability
83 corresponds in this case to the dispersion between these replicates.

84 Although simulation chains (GCM+SDM+HM) have been applied in numerous studies
85 worldwide for projections over a large range of spatial scales, the different sources of
86 uncertainties have not been equally investigated in recent literature. Table 1 summarizes
87 some recent works on basins influenced by snowmelt. The uncertainties associated with
88 emission scenarios and with GCMs (and RCMs when used) have been accounted for
89 in a number of studies by multimodel analyses. However, GCM uncertainty and large
90 scale internal variability were generally not separated (except by *Chen et al. [2011]* or

91 by *Harding et al.* [2012]). In contrast with GCMs, the uncertainties related to SDMs are
92 usually ignored. In table 1, only 6 studies out of 56 performed projections based on several
93 SDMs although some recent studies suggest a large dispersion of projections due to the
94 choice of downscaling method [*Coulibaly, 2009; Teutschbein et al., 2011; Chen et al., 2011*].
95 The uncertainty produced by errors of hydrological model is also rarely investigated.

96 For recent years, long time series are available for the large majority of GCM exper-
97 iments. GCM experiments from the ENSEMBLES-Stream2 European research project
98 cover for instance 240 years from the pre-industrial period (1860-2000) to the end of
99 the XXIst century [*Johns et al., 2011*]. Therefore, long time series of regional hydrome-
100 teorological variables can be obtained for multiple model experiments with appropriate
101 GCM/SDM/MH chains. These ensembles of experiments provide a major opportunity to
102 significantly improve the estimation of internal variability and model uncertainty compo-
103 nents.

104 The purpose of this paper is to estimate and compare the role of four sources of un-
105 certainty for hydrometeorological projections in a meso-scale alpine catchment: GCM
106 uncertainty, SDM uncertainty and large and small scale components of internal variabil-
107 ity. The analysis is based on a multireplicate multimodel ensemble of climate experiments
108 produced as part of RIWER2030 research project [*Lafaysse, 2011; Hingray et al., 2013*].

109 The study area and dataset are described in section 2. Models and climate experiments
110 are presented in section 3. Evaluations are carried out for each model of the simulation
111 chain and then for the whole simulation chain. Then, the dispersion of future projections
112 obtained from this ensemble of experiments is presented for various meteorological and
113 hydrological variables in section 4. Uncertainties related to emission scenarios and to

114 hydrological model errors will not be investigated here. Total uncertainty and its com-
115 ponents for the RIWER2030 ensemble of projections are quantified and discussed as a
116 function of projection lead time in section 5. Section 6 presents our conclusions.

2. Study area and dataset

117 Projections were developed for the Upper Durance river basin, a 3580 km² basin located
118 in the southern French Alps. Its outlet is at Serre-Ponçon lake, which is regulated by a
119 large dam operated for hydropower production by Electricité de France (EDF). The river
120 discharges are mostly natural upstream of the lake. Rainfall and snowfall spatial variabil-
121 ity is usually high inside the catchment, due to the complex topography, the sensitivity
122 to oceanic disturbances in the western part and the influence of the Mediterranean sea
123 in the eastern and southern parts. With elevations ranging from 700 to 4100 meters,
124 the catchment produces highly seasonal flows: minimum and maximum discharges are
125 observed in winter and spring, respectively, mainly due to snow accumulation and melt.
126 Nevertheless, major floods can be observed in the fall due to thunderstorms producing
127 large amounts of liquid precipitation.

128 Projections of the multireplicate multimodel ensemble are obtained from $N_s = 6$ mul-
129 tivariate SDMs forced by the outputs of $N_e = 11$ GCMs experiments [Lafaysse, 2011;
130 Hingray et al., 2013]. GCM experiments come from $N_g = 5$ GCMs out of which in 3 cases
131 an ensemble of 3 runs is available. The GCMs, SDMs and corresponding references are
132 listed in table 2 and 3. For each GCM/SDM couple, an ensemble of $N_k = 100$ stochastic
133 generations is available, resulting from the stochastic generation process associated with
134 each SDM (see section 3.2). Each meteorological scenario covers the whole period 1860-
135 2099 and was used as input to the physically based ISBA-Durance hydrological model

136 developed for the Upper Durance River catchment [*Lafaysse et al.*, 2011]. This gives a
137 total of $N_s * N_e * N_k = 6600$ times series of 240-year multivariate meteorological and
138 hydrological scenarios.

3. Models and evaluations

139 The different models are presented and evaluated below. The evaluation was performed
140 to test their ability to reproduce, over a reference period, a number of statistics for key
141 climatic or hydrometeorological variables. The aim was to identify which models were
142 suitable for the simulation of relevant future projections and if weights could be eventually
143 assigned to each with respect to their relative skills.

3.1. General Circulation Models

144 3.1.1. GCM climate experiments

145 GCM experiments are outputs from the STREAM2 experiment of the ENSEMBLES
146 European project [*Johns et al.*, 2011]. GCMs were run for the 1860-2000 historical period
147 with observed anthropogenic forcings only (greenhouse gases, aerosols and ozone con-
148 centrations and land-use fraction) and the 2000-2099 future period with the SRES-A1B
149 emission scenario [*Nakicenovic et al.*, 2001]. Solar and volcanic forcings were held con-
150 stant. The variations in simulated time series therefore have only two possible causes:
151 the anthropogenic forcings and the large scale internal variability of GCMs. Internal vari-
152 ability is obtained in climate experiments with constant greenhouse gases, aerosols and
153 ozone concentrations, constant solar and/or volcanic forcing and when the GCM run is
154 not nudged by observed sea surface temperatures. This configuration is roughly that of
155 STREAM2 experiments for the 1860-1979 historical period, for which the evolution of

156 anthropogenic forcings is sufficiently small to be considered not influential on the varia-
157 tions of a number of climatic variables. This assumption seems to be reasonable as the
158 simulated atmospheric circulations (described for instance by the occurrence of a num-
159 ber of weather types) do not present statistically significant trends over these 120 years
160 [*Lafaysse, 2011*] and thus appear to be independent of the anthropogenic forcings over
161 this period.

162 **3.1.2. GCMs evaluation**

163 GCMs are expected to simulate the main statistical properties of large-scale atmospheric
164 conditions correctly over a long historical period. The evaluation can focus on the clima-
165 tological mean state of some variables, their daily distribution, seasonal cycle, interannual
166 variability, or long-term trends [*Gleckler et al., 2008; Santer et al., 2008; Errasti et al.,*
167 *2011; Brands et al., 2011*]. In the context of a regional scale impact study, evaluation
168 criteria are usually chosen to test the ability of GCMs to reproduce large scale variables
169 suitable for downscaling. As the synoptic scale atmospheric circulations are known to be
170 the primary factor of local meteorological variability at middle-latitudes, we tested GCM
171 ability to reproduce the observed occurrence frequencies of a selection of weather types
172 for a given reference period [e.g. *Demuzere et al., 2009; Anagnostopoulou et al., 2009*].

173 We use 4 weather types for each season (December-January-February (DJF), March-
174 April- May (MAM), June-July-August (JJA), September-October-November (SON)).
175 They were identified with the k-means clustering algorithm [*Michelangeli et al., 1995*]
176 applied to the 10 first Empirical Orthogonal Functions (EOF, 90% of the total variance)
177 of the daily sea level pressure anomaly fields extracted from the ERA-40 reanalysis [*Up-*
178 *pala et al., 2005*], for the spatial domain defined by *Boé* [2007]. The winter weather type

179 composites are given in figure 1. For other seasons, the same 4 weather patterns can be
180 identified, with less intense gradients. The GCM daily sea level pressure anomaly fields
181 are interpolated on the same grid and projected on the ERA-40 EOF, allowing us to
182 assign a weather type to each simulation day (minimizing the Euclidian distance to each
183 weather-type centroid in the EOF space).

184 For several GCMs, simulated frequencies obtained over the 1960-1979 reference period
185 are significantly different from those observed for the same period. However, even if
186 the GCM were perfect, observations and simulations are not expected to be equal due
187 to internal variability. In the present case, the occurrence frequencies of each weather
188 type were therefore also computed for all other 20-year sub-periods of the 1860 to 1979
189 historical runs. Figure 2 illustrates that 1960-1979 observed frequencies are included in
190 the range of simulated frequencies. This occurs here for nearly all seasons and weather
191 types. The only significant error is an imbalance between the occurrences of summer
192 weather types in the IPCM4 model. Differences identified between simulated frequencies
193 and observations can therefore not be assigned to GCM errors. This also precludes the
194 identification of better or poorer performing GCMs within our selection.

3.2. Statistical Downscaling Models

3.2.1. SDMs description

195
196 As summarized in table 3, different versions of three multivariate SDMs are used in this
197 work. They all are variants of the K-nearest neighbors (K-nn) resampling approach widely
198 used for the generation of daily weather scenarios [e.g. *Buishand and Brandsma, 2001;*
199 *Gangopadhyay et al., 2005*]. Analogs of a state vector for the current generation day are
200 searched for on the basis of similarity criteria in the historical database. The state vector

201 used for this identification is based on daily atmospheric and/or surface weather variables,
202 referred to as predictors. The needed surface variables observed for one of the K-nn are
203 then used as a weather scenario for the generation of the simulation time step. In the
204 following, predictors are estimated from the NCEP atmospheric reanalysis [*Kalnay et al.*,
205 1996] and predictants are surface variables from the SAFRAN meteorological reanalysis
206 [*Durand et al.*, 2009], which provides temperature, precipitation amount and phase, rela-
207 tive humidity, wind speed and shortwave and longwave radiation for 23 mountain regions
208 in the French Alps for elevation bands with a resolution of 300 meters and 7 aspect classes,
209 spanning the period from 1959 to 2006. In the K-nn approach, the only critical limita-
210 tion for the generation of weather scenarios is the availability of observation data in the
211 archive. The type and the time and space resolutions of surface meteorological variables
212 available in the archive actually determine the type and the time and space resolutions of
213 the generated weather scenarios. Weather scenarios generated in the present work there-
214 fore share the same characteristics as those of SAFRAN. The 3 SDMs were calibrated for
215 the 1981-2005 period. In all cases, analog days are identified in the calibration period,
216 with a search restricted to the days belonging to the same season as that of the target
217 day (moving full window of 2 months). For the 3 SDMs, the identification of a weather
218 scenario for a given day results from a stochastic process (e.g. random selection of an
219 analog among the K-nn days). Different series of daily weather scenarios can therefore
220 be generated. In the following, 100 series are generated for each SDM to represent the
221 small scale internal variability. These 100 replicates cover the 1959-2006 period, when
222 the model is forced with NCEP, and the 1860-2099 period, when it is forced with GCM
223 outputs.

224 In the ANALOG model [Hingray et al., 2013], the K-nn days are identified on the basis
225 of large scale fields of 4 meteorological variables: the geopotential heights for 1000 and 700
226 hPa for two dates (days D and D+1). The choice of spatial domain, variables, levels and
227 dates is the result of a detailed performance analysis [e.g. Bontron, 2004]. The Teweles and
228 Wobus [1954] distance is used as a similarity criterion to measure the distance between
229 days in terms of the spatial shapes of the fields. The ANALOG model is similar to the
230 version used by EDF since the 1990s for operational probabilistic precipitation forecasts
231 [Obled et al., 2002]. For the present application, the day used in the scenario is randomly
232 selected from the 10 nearest neighbors.

233 In the three versions of DSCLIM, the analog day is also drawn randomly from the 10
234 nearest neighbors. The nearest neighbors are identified within the days belonging to the
235 weather type of the target day [Boé et al., 2006]. In the historical version, ten weather
236 types defined from daily sea level pressure fields and daily precipitation patterns over
237 France are used for each season (DJF, MAM, JJA, SON). In DSCLIM10, the similar-
238 ity criterion used to identify the 10 nearest neighbors is the Euclidian distance and the
239 predictors are 4 regional precipitation indices obtained for each day with regression laws
240 from the distances between the day and the centroids of the ten weather type clusters. In
241 DSCLIM11, the state vector also includes the mean large scale temperature of the day.
242 In DSCLIM21, weather types and precipitation indices are defined from the geopotential
243 at 850 hPa and the spatial covariance of 500 hPa geopotential fields is included in the
244 predictors vector. These three model versions were selected from complementary analyses
245 by Lafaysse [2011].

246 In both versions of D2GEN, the K-nn are identified from daily indices of regional pre-
247 cipitation and temperature [Mezghani and Hingray, 2009]. These indices are generated
248 by stochastic independent processes from daily atmospheric synthetic predictors. For re-
249 gional precipitation, two Generalized Linear Models are used: one to model occurrence
250 probability of daily precipitation (a binomial distribution with the logistic link function),
251 and the other to model the distribution function of precipitation amount in case of wet
252 days (a gamma distribution with the log link function). For D2GEN10, the predictors
253 are mean sea level pressure and zonal and meridian geostrophic wind speeds at 700 hPa.
254 For D2GEN32, relative and specific humidity predictors at 700 hPa are included respec-
255 tively in the occurrence and amount models. For both versions of the model, regional
256 temperature is modeled from the daily air temperature at 700 hPa with a first order
257 auto-regressive model. These predictors were chosen on the basis of earlier downscaling
258 studies in the Swiss Alps [Brandsma and Buishand, 1997; Mezghani, 2009]. One analog
259 day is resampled from the 10 nearest neighbors selected in the previous step. Regional
260 precipitation and temperature indices are used to rescale the SAFRAN high resolution
261 precipitation and temperature data of this analog day.

262 In both ANALOG and DSCLIM, in order to follow the temperature increase induced
263 by anthropogenic forcings independently of atmospheric circulation changes, the local
264 temperatures resampled from the analog day are corrected according to the difference
265 between the large scale temperature of this day and that of the target day. For the 3
266 SDMs, daily adjustments of some SAFRAN variables are also carried out to account for
267 the differences in temperature between the target day and the analog day. The phase
268 of precipitation is re-estimated: precipitation is assumed to be liquid if the simulated

269 temperature is greater than 1°C and solid otherwise. Incoming longwave radiation is also
270 re-estimated according to temperature differences as proposed by *Etchevers* [2000].

271 3.2.2. SDMs evaluation

272 An extensive evaluation of the 6 SDMs was done by *Lafaysse* [2011]. The performance
273 of each SDM was first evaluated on its ability to reproduce, for all meteorological variables
274 available in SAFRAN analyses, their main statistical properties (e.g. seasonality, mean
275 spatial structure, statistical distribution) as well as auxiliary statistical features determi-
276 nant for hydrology (e.g. precipitation intermittency, wet and dry period persistence). The
277 ability of each SDM to reproduce the observed time variations of the variables ("chron-
278 ological" evaluation) was also investigated. The analysis was done for variables aggregated
279 over different time scales (e.g. daily, monthly, seasonal, annual values). A good "climato-
280 logical" performance was obtained for all SDMs for all considered statistical properties.
281 More contrasted characteristics were obtained for the "chronological" evaluation which is
282 more severe. Here, model performance is illustrated for the reproduction of winter and
283 summer precipitation (respectively 23% and 22% of the total annual precipitation).

284 For each simulated time series of winter (resp. summer) precipitation, we calculated
285 over the 1959-2006 the correlation with the observed series (R) and the ratio between
286 the corresponding simulated and observed standard deviations (Q_{sdv}). These two criteria
287 evaluate respectively the ability of the model to reproduce the observed time variations and
288 the inter-annual variability of the seasonal variable. Taylor diagrams of figure 3 present for
289 each SDM the 100 sets (R, Q_{sdv}) corresponding to the 100 simulated time series. First, the
290 results highlight the high variability of both scores from one replicate to the other. This
291 inter-replicate variability is induced by the day-to-day small scale internal variability of the

figure 3

292 SDMs mentioned in section 1, for the same large scale forcing. As highlighted by figure 3,
293 a large variety of meteorological time series is also obtained for aggregated variables (e.g.
294 seasonal precipitation here). Note that a direct consequence is that a robust evaluation of
295 the SDM performance cannot be based on a single generation. Despite slight differences
296 (e.g. lower correlations for DSCLIM10 and DSCLIM11 in summer), the results are very
297 similar for all 6 SDMs. Their ability to reproduce climatological statistics of winter and
298 summer precipitation is satisfactory (Q_{sdv} often close to 1, whatever the season). Note
299 that unbiased results are a priori easy to obtain with statistical downscaling methods: this
300 is the case for any simple bootstrap method using the data archive. The chronological
301 evaluation is more severe. For the present case, correlations are quite high in winter (from
302 0.7 to 0.9) but rather low in summer (from 0.2 to 0.6), resulting from a significantly lower
303 explanatory power of SDMs in this season. These results are similar to those of other
304 studies in the region. Large scale atmospheric circulations used by the SDMs are known
305 to be fairly good predictors of the synoptic scale disturbances that prevail in winter.
306 Conversely, summer precipitation is primarily due to local convective events, which are
307 difficult to relate to large scale fields.

308 In the present study, SDMs are applied for the generation of future scenarios. They have
309 therefore also to present a good temporal transferability. The chronological evaluation car-
310 ried out here gives a rough idea of it as different climate conditions are observed throughout
311 the evaluation period (1959-2005). A more stringent evaluation should concern climato-
312 logical temporal scales, where time variations are those of the decadal or multi-decadal
313 means of the surface variable as a result of significantly different climate conditions. This
314 evaluation is however not possible due to the limited length of available observation data.

315 Nevertheless, we tried to evaluate the temporal transferability by applying the models
316 for a period (1959-1981) different from the learning period (1981-2005). Quite substantial
317 biases appeared for some models and specific months (DSCLIM10, D2GEN10, D2GEN32)
318 suggesting lower transferability for those models [*Lafaysse, 2011*]. Biases were however
319 found to potentially result from time heterogeneities in predictors and predictants. These
320 heterogeneities are well-known in SAFRAN analyses [*Vidal et al., 2010*] and in NCEP (or
321 ERA40) reanalyses [*Sturaro, 2003; Sterl, 2004*]. For instance, values of humidity variables
322 in NCEP reanalyses are significantly higher for the 1959-1981 period than for the last few
323 decades without physical explanation. This can partially explain a large overestimation of
324 precipitation by D2GEN32 for 1959-1981. Therefore, a clear discrimination between data
325 heterogeneities and poor model transferability was not possible here. At this stage, we
326 cannot exclude from our analysis the models suspected not to be transferable. However,
327 our results suggest that the scientific validity of transferring such algorithms over time
328 is not guaranteed. A better evaluation methodology should be investigated to address
329 the challenge of data heterogeneities, with a selection of learning days picked through
330 the entire period but based on the variability of predictors [e.g. *Raje and Mujumdar,*
331 *2010*]. Another possibility could be to use the simulations of a Regional Climate Model as
332 pseudo-observations to calibrate and evaluate SDMs [e.g. *Frias et al., 2006*]. This method
333 does not suffer from data heterogeneities and would allow us exploring a wider variety of
334 climate contexts than those contained in the past few decades.

3.3. Hydrological Model

3.3.1. Model description

336 The hydrological model for the Upper Durance river basin was developed and evaluated
337 by *Lafaysse et al.* [2011] and is referred to as ISBA-Durance. SAFRAN meteorological
338 analyses are used to force the ISBA physically based Soil-Snow-Vegetation-Atmosphere
339 interaction scheme [*Boone et al.*, 1999; *Boone and Etchevers*, 2001]. Energy and mass
340 balances are computed for 3 snow-layers and 3 soil-layers in order to simulate snow ac-
341 cumulation, settling and melt, rainfall interception by vegetation, evaporation from bare
342 soil, evapotranspiration, infiltration, liquid water freezing and melt, surface runoff and soil
343 drainage. This scheme is used operationally on an 8-km grid covering the entire French
344 territory for hydrological forecasting and many other applications [*Habets et al.*, 2008].
345 In our case, the scheme is applied to an irregular discretization based on 639 relatively
346 homogeneous hydrological units defined by sub-basin contours, elevation bands, aspect
347 classes and the ice-covered or ice-free character. The scheme allows simulation of ice melt
348 over glacier ablation areas. A groundwater module with two storage reservoirs was also
349 implemented to simulate water retention by aquifers. Full details are given in *Lafaysse*
350 *et al.* [2011].

351 **3.3.2. Model evaluation**

352 As shown in *Lafaysse et al.* [2011], this model gives satisfactory results for the simulation
353 of the seasonal and interannual variability of daily discharges, the timing and intensity of
354 the spring snowmelt floods, the rising limb and recessions of autumn floods and winter low
355 flows. The model has been shown to be robust over a 46-year simulation period. The scores
356 are stable when the model is transposed outside the period for which groundwater module
357 calibrations were performed and it reasonably reproduces the observed negative trends of
358 late spring flows when driven by SAFRAN analyses over the period 1959-2006. These

359 results, the physical basis of the model and the successful transfer of the ISBA scheme
360 to various climatic contexts in the world [e.g. *Lejeune et al.*, 2007; *Biancamaria et al.*,
361 2009; *Boone et al.*, 2010] suggest that the model should provide reasonable hydrological
362 scenarios when used in a modified climate context.

3.4. Complete simulation sequence

363 The different models of the whole simulation chain were evaluated independently in the
364 previous section. In this section, we first evaluate the ability of the different SDM+HM
365 chains to generate relevant hydrological scenarios. The hydrological evaluation is next
366 presented for the whole GCM+SDM+HM chains.

367 Due to the non-linearities already mentioned in section 1, forcing a hydrological model
368 by SDM outputs requires consistency between all meteorological forcing variables (e.g.
369 relevance of the simulated inter-variable correlations). The resampling step in each SDM
370 automatically ensures this consistency for at least each generation day, i.e. sub-daily
371 space-time patterns of all local meteorological variables are necessarily physically consis-
372 tent as they correspond to an actual specific day in the observation period. Unrealistic
373 time sequences over several consecutive days and/or weeks would be the only possible
374 limitation of the generation process. One way to evaluate the space-time and inter-
375 variable consistency of meteorological series is to proceed with a hydrological evaluation
376 [e.g. *Bourqui et al.*, 2011]. Hydrological simulations obtained from the stochastic meteo-
377 rological replicates are evaluated against a reference hydrological time series obtained by
378 simulation from the meteorological observations. The observed discharge series is not used
379 for the reference so as not to bias the evaluation through intrinsic errors introduced by the
380 hydrological model. Results of this evaluation are presented in figure 4 for two particular

figure 4

381 SDMs and six recent years. In spite of a high inter-replicate variability, their median
382 fits the daily variations of the reference discharge time series quite well. Their seasonal
383 and interannual variations are particularly well reproduced. For instance, the simulation
384 chain captures the significant differences between the 2001 and 2005 spring floods, which
385 were a result of very different amounts of precipitation falling as snow. The *Nash and*
386 *Sutcliffe* [1970] efficiency between generated and reference discharges ranges from 0.67 to
387 0.83 depending on the SDM and the evaluation period (1959-1981 or 1981-2005). For
388 comparison, the Nash-Sutcliffe efficiency between reference and observed discharges is
389 0.85. Hydrological errors associated with SDMs are thus similar to those associated with
390 the hydrological model, indicating good inter-variable consistency of generated weather
391 scenarios. Keeping in mind that the only variables used for these hydrological simulations
392 are large scale geopotential fields, these results are very satisfactory. A significant part
393 of this success is of course due to the high seasonality of flows and to the important low
394 pass filter role of the catchment, however the non-linearities of hydrological processes can
395 also reduce or amplify some errors in the meteorological scenarios. For instance, the pre-
396 cipitation bias of some SDMs for the 1959-1981 period is enhanced for discharges and the
397 interannual variance is overestimated by some SDMs. One of the processes involved is the
398 positive feedback loop induced by a precipitation increase, which enhances snow accumu-
399 lation, reduces annual evaporation and therefore leads to a larger increase of discharges
400 [*Lafaysse, 2011*].

401 The final step consists of forcing the SDMs by GCM outputs and generating hydrological
402 scenarios for a reference period. The evaluation possibilities have the same limitations as
403 in section 3.1.2. They should concern only climatological averages and account for the

404 internal variability of the GCMs. With the whole simulation chain, no significant biases
405 were found in the seasonal cycle of discharges (see figure 7 for the 1980-1999 period).

4. Future projections

406 As the performance of different GCMs was estimated to be fairly similar in previous eval-
407 uations, it is difficult to exclude or give higher confidence to future projections obtained
408 with any specific GCM. This also applies to results obtained with SDM models. Different
409 GCM/SDM combinations can however provide significantly different future projections.
410 We first present changes in the 20-yr interannual mean of different hydrometeorological
411 variables obtained between 1980-1999 and 2080-2099 for all replicates (100) generated
412 for all GCM/SDM simulation chains. For selected simulation chains, we also present
413 the time evolution of these changes over the whole 1860-2099 simulation period. The
414 total uncertainty of changes and of the different components of uncertainty is estimated
415 quantitatively as a function of lead time in section 5.

4.1. Distribution of changes

416 The cumulative distribution functions (CDFs) of changes from 1980-1999 to 2080-2099
417 are presented in figure 5 for mean annual temperature, mean annual precipitation and
418 mean seasonal precipitation for winter and summer.

figure 5

419 In terms of temperature, major warming is obtained at the annual scale and simu-
420 lated temperature changes appear to be rather consistent from one simulation chain to
421 another. The inter-GCM dispersion is relatively high and the inter-SDM dispersion is
422 non-negligible. The small scale internal variability corresponds to dispersion between the
423 100 replicates obtained for each chain. As shown by the spread of each CDF, it appears

424 to be negligible. The same results are obtained for changes in seasonal temperature, even
425 if larger increases are obtained for summer and fall and lower increases for winter (not
426 shown). In general and regardless the season, the simulated warming for the 2080-2099
427 projection lead time is very high for all simulation chains.

428 Results are rather different for precipitation. Depending on the simulation chain con-
429 sidered, annual precipitation is projected to increase or decrease. The same applies for
430 changes in seasonal precipitation. In winter, the sign of the change is also very uncertain.
431 Depending on the simulation chain, the CDFs indicate that a precipitation increase is very
432 likely (median change of CDF up to -25%), very unlikely (median change up to +50%)
433 or as likely as a precipitation decrease. For the other seasons, the sign of the change
434 corresponds more often to a precipitation decrease, but a large dispersion of CDFs is still
435 obtained and some combinations again suggest a significant precipitation increase. The
436 inter-GCM dispersion is high. This can be explained mainly by the large differences sim-
437 ulated in the evolution of atmospheric circulation. The highest precipitation decreases,
438 for IPCM4-3 in winter and for CNCM33-1 and DMIEH5C-3 in autumn, are for example
439 linked to a clear decrease in the frequency of the south- westerly flows over France, a
440 regime which is usually wet for this region [*Lafaysse, 2011*]. While GCMs are generally
441 considered to be the most significant source of uncertainty, inter-SDM dispersion seems
442 to be roughly as large. Simulated changes can be very different not only for different
443 SDMs but even for different versions of a given SDM. This is the case for DSCLIM-10
444 and DSCLIM-11 (shift of about 20% of the CDF for all GCMs), based on different large
445 scale atmospheric predictors (dynamical predictors are used in DSCLIM-10 and dynam-
446 ical + thermo-dynamical predictors in DSCLIM-11). The same applies to D2GEN-10

447 and D2GEN-32. The strong predicted increase of winter precipitation in D2GEN32 is
448 linked to the predicted increase of specific humidity in all GCMs, a predictor ignored in
449 other SDMs. Small scale internal variability appears lower than inter-GCM or inter-SDM
450 dispersion but is not negligible.

451 Future hydrological projections were simulated by the ISBA-Durance hydrological
452 model from previous meteorological scenarios. As a result of the predicted temperature
453 increase, the snow-rain transition elevation increases, leading in turn to a decrease in the
454 portion of snowfall in the total basin precipitation (not shown). Important changes are
455 thus expected for snowpack-related hydrological variables. Figure 6 (right, middle right)
456 presents the CDFs of simulated changes between 2080-2099 and 1980-1999 in snow cover
457 duration (SCD) for medium and high elevations. The simulated decrease ranges from
458 -30% to -80% at 1650 meters. The amount of change is largely dependent on the rate
459 of warming from the GCM/SDM chain. At 2550 meters, the simulated decreases ranges
460 from -10% to -50%. At this elevation, due to the higher sensitivity of changes in snow-
461 pack to changes in precipitation, the influence of SDM is higher than at mid-elevations and
462 large differences are obtained between DSCLIM10 and DSCLIM11 or between D2GEN10
463 and D2GEN32, consistent with the conclusions for precipitation. Globally, despite the
464 high dispersion of projected precipitation, the predicted snow cover decrease is consistent
465 between simulation chains as a consequence of the small dispersion between chains for
466 temperature increase. Small scale internal variability is very low, in line with results ob-
467 tained for temperature. Inter-GCM and inter-SDM dispersion seems to be of the same
468 order, consistent with results obtained for precipitation and temperature. Note also that
469 the predicted snow cover decrease is relatively homogeneous for different elevations and

Figure 6

470 aspects as illustrated in figure 9 for one specific simulation chain. Snowpack characteris-
471 tics simulated at the end of the XXIst century correspond to those simulated at the end
472 of the XXth century for elevations 400 to 800 meters lower, depending on the simulation
473 chain.

474 The predicted increase in annual evaporation is important for all simulation chains (fig-
475 ure 6, middle left). Dispersions obtained between chains mainly reflect those for tempera-
476 ture warming, as a result especially of the strong dependence of the annual evaporation on
477 the snow cover extent (evaporation is much more efficient on snow-free surfaces). Small
478 scale internal variability is again very low.

479 As annual discharges result from both annual precipitation and evaporation, most chains
480 simulate a large decrease for this variable (figure 6, left). The dispersion between pro-
481 jections is consistently larger than that predicted for precipitation or evaporation only
482 (changes in discharges range from -45% to +20% with a higher increase for the particular
483 IPCM4-3/D2GEN32 combination). Inter-SDM and inter-GCM dispersions are again of
484 the same order and small scale internal variability is again rather large. A more consistent
485 signal between models is obtained for other hydrological variables. For instance, the sea-
486 sonality of river flows would be strongly reduced by the decrease in snow cover extent and
487 duration. The spring snowmelt flood is expected to be less intense and to occur earlier
488 in the season regardless the simulation chain, even if the different changes in precipita-
489 tion can modulate the magnitude of these changes (figure 7). The evolution of autumn
490 discharges, mostly determined by direct rainfall-runoff processes, is rather different from
491 one chain to the other.

492 The dispersion among meteorological and hydrological projected changes provide in-
493 sight on the uncertainty sources and on their relative contribution to total uncertainty.
494 From previous graphs, we could for instance discuss the inter-GCM and the inter-SDM
495 dispersions as well as the small scale internal variability obtained for each GCM/SDM
496 chain. However, these graphs may be misleading due to large scale internal variability
497 of each simulation chain. Let us temporarily neglect the small scale internal variability
498 component of the projections. Let us thus only consider, for each simulation chain, the
499 multireplicate median projection of the chain (the 50th percentile of each CDF in the
500 graphs). For a given chain, this median projection is actually the combined result of: 1)
501 the mean response of the chain to the climate change scenario under consideration and 2)
502 the large scale internal variability of the chain results. The effect of large scale internal
503 variability can be estimated by the dispersion between the different projections that would
504 be obtained from different runs of the GCM of this chain. In the present case, the effect
505 of large scale internal variability seems to be large for changes in precipitation and dis-
506 charge as highlighted by the large differences obtained for the 3 GCM runs of DMIEH5C
507 or MPIEH5C or IPCM4.

4.2. Time evolution of estimated changes

508 Another possibility to evaluate the importance of large scale internal variability is to
509 plot for the studied variable the time evolution of its 20-yr interannual mean over the
510 1860-2099 simulation period. These time evolution plots are presented in figure 8 for
511 annual temperature, annual, winter and summer precipitation, for all replicates of a given
512 GCM/SDM chain (figure 8, bottom) and the multireplicate median of different chains
513 with the same GCM (figure 8, middle) or with the same SDM (figure 8, top). The graphs

figure 8

514 first reveal the large dependence of decadal variations in all variables on the internal
515 variability of atmospheric circulation regimes (see for instance the temporal co-variations
516 of precipitation in figure 8 (middle), where the different SDMs are driven by one particular
517 GCM) and the chaotic noise in figure 8 (top), where one particular SDM is driven by all
518 GCMs). They also show that large scale internal variability highly depends on the variable.
519 For temperature, it appears to be very low, at least when compared to the predicted
520 warming for the future century. Similar results are obtained for snow cover variables and
521 annual evaporation, highly influenced by temperatures (not shown). For precipitation,
522 large scale internal variability is conversely very large, i.e. at least as large as estimated
523 changes. The same applies for annual discharge. Large scale internal variability can
524 also depend on the season, being for instance much larger for winter than for summer
525 precipitation.

5. Uncertainty contributions analysis

526 The different uncertainty sources in the projections reported here were highlighted in
527 the previous section. Their relative contributions to total uncertainty in projections are
528 explored in the present section. The quantification of total uncertainty also allows com-
529 puting confidence intervals of estimated changes. These analyses are done as a function
530 of projection lead time, from 2000 to 2099. The quantification of total uncertainty and
531 of the different uncertainty components is carried out using the Quasi-Ergodic ANOVA
532 framework presented by *Hingray and Saïd* [2014] and summarized in Appendix A. It was
533 applied in the present work to assess the different components of model uncertainty and
534 internal variability for the different change variables discussed in section 4 (change in
535 20-year interannual mean temperature, precipitation, evaporation, discharge, snow cover

536 duration). The total variance $T(t)$ of the change variable for a given future projection
537 lead time t is given by the sum of the following variance components:

$$538 \quad T(t) = G(t) + S(t) + E(t) + LSIV(t) + SSIV(t)$$

539 where $G(t)$, $S(t)$, $E(t)$, $LSIV(t)$ and $SSIV(t)$ correspond respectively to the GCM
540 uncertainty, SDM uncertainty, residual uncertainty and large and small scale internal
541 variability. The residual term is attributable to GCM/SDM interaction effects. The
542 magnitude and total uncertainty of one given change variable are characterized by the
543 multichain mean of its climate change response (see Appendix A) at t and its total vari-
544 ance.

5.1. Model uncertainty and internal variability components

545 The left panels of figure 10 and figure 11 present for different variables the mean climate
546 change response $\mu(t)$ and the limits of the interval $\mu(t) \pm 1.645\sqrt{T(t)}$. The size of each
547 colored zone is a function of the fraction of total uncertainty explained by each uncertainty
548 component.

figure 10
figure 11

549 For all considered variables, total uncertainty increases with lead time. The main contri-
550 bution for this increase is that of model uncertainty, because both components of internal
551 variability are constant or roughly constant over the whole period. The right panels of
552 figures 10 and 11 present the relative contributions of the different model uncertainty and
553 internal variability components to the total uncertainty variance. These relative contri-
554 butions vary significantly for different projection lead times and variables. For the first
555 3 decades, the combined contribution of small scale and large scale internal variability
556 is clearly predominant for all variables. It then decreases with lead time as model un-
557 certainty increases. For temperature and snow cover duration, it drops sharply to less

558 than 10% at the end of the century, becoming negligible compared to model uncertainty.
559 For evaporation, it also decreases rapidly down to roughly 20% in 2090. For annual pre-
560 cipitation and annual discharge, it is still roughly 50% of total uncertainty in 2090. For
561 summer precipitation, this contribution is smaller (40%) but for winter, it is even greater
562 than 65% (these seasonal differences are consistent with the differences in the variability
563 of 1860-2099 trajectories already presented for both variables in figure 8).

564 For all variables, large scale internal variability is greater than small scale internal vari-
565 ability (excepted for summer precipitation). For temperature, the contribution of small
566 scale internal variability to total internal variability (and in turn to total uncertainty) is
567 even negligible regardless the time horizon. For all other variables (excepted for snow
568 cover duration at 1550m), it is significant: for annual precipitation, discharge and evap-
569 oration, small scale internal variability represents about 30% of total internal variability
570 and more than 10-20% of total uncertainty at the end of the century. An interesting result
571 is obtained for seasonal precipitation, for which the contribution of small scale internal
572 variability to total internal variability is roughly 20% for winter while exceeding 50%
573 for summer. This results from the much lower predictive power of large scale predictors
574 obtained for summer as discussed in section 3.2.2 and shown in figure 3.

575 As already mentioned, the contribution of model uncertainty to total uncertainty in-
576 creases over the whole simulation period for all variables. The contribution of the
577 GCM/SDM interaction term is significant but of second order compared to the con-
578 tributions of GCM and SDM uncertainty. For temperature, snow cover duration and
579 evaporation, GCM uncertainty is the main contribution after 2050. The contribution of
580 the SDM is however significant. It is up to 20% in 2090 and often equivalent to that of

581 GCM for the middle of the century. For annual and seasonal precipitation, especially in
582 summer, the contribution of SDM is higher than that of GCM. For annual discharge, the
583 contribution of SDM uncertainty is even higher, resulting from the opposite effects of the
584 respective SDMs on temperature and precipitation leading to an amplification of their
585 effects on discharge (e.g. D2GEN32 leads to one of the smallest warming results, but to
586 the wettest future scenarios regardless the driving GCM).

5.2. Confidence intervals

587 In the left panels of figures 10 and 11, the total area corresponds to the 90% confidence
588 interval of the change variables, assuming the latter have a normal distribution. The lower
589 (resp. upper) limit of this interval therefore corresponds to the value which has a 95%
590 chance of not being exceeded. A significant non-zero change at a 90% confidence level
591 is obtained when the zero value is outside this confidence interval. This is quickly the
592 case for temperature, evaporation and snow cover duration after 2020-2030 because total
593 uncertainty is low compared to the mean predicted change. For snow cover duration at
594 the low elevation range, both the mean decrease and the total uncertainty are roughly
595 twice than for the high elevation range. Conversely, the zero value of change is within the
596 confidence interval for annual and seasonal precipitation and annual discharges. Except
597 from winter precipitation, a different conclusion would be obtained if only the model
598 uncertainty (i.e. blue and green areas) were considered: Although the sign of the mean
599 expected effect of climate change is consistent between models, the internal variability
600 adds a sufficiently large noise to compensate this effect. Therefore, and mainly as a
601 consequence of internal variability, no assertion can be done on the sign of the future
602 changes of mean interannual precipitation and discharges. This doesn't exclude that the

603 XXIst century climate will possibly exhibit significant changes relatively to the observed
604 recent precipitation and discharge variability, but these changes are not predictable. In
605 other words, the large internal variability associated to precipitation and discharge will
606 be able to temporarily either aggravate, moderate or even reverse the long-term impact
607 of climate change on these variables.

6. Discussion and conclusions

6.1. Methodology and interpretation of results

608 The multireplicate multimodel ensemble of hydrometeorological projections obtained for
609 the 1860-2099 period allows for the estimation of several sources of uncertainties: those
610 related to model errors (GCM, SDM, GCM/SDM interaction) and those related to the
611 internal variability of climate (large and small scale).

612 For a given projection lead time, estimating the total uncertainty of projections and the
613 contribution of the different uncertainty components from the sample of projections may
614 be misleading when the number of projection replicates is low and internal variability high.
615 A robust quantification has been carried out in the present work using the Quasi-Ergodic
616 ANOVA framework presented by *Hingray and Saïd* [2014], based on the quasi-ergodic
617 assumption for transient climate simulations. In our results, the contribution of the
618 different uncertainty components to total uncertainty is highly dependent on the variable
619 and on projection lead time. For temperature, GCM uncertainty prevails and, as opposed
620 to internal variability, SDM uncertainty is non-negligible. Significant warming and in turn
621 significant non-zero changes are expected for evaporation, snow cover and seasonality of
622 discharges. For precipitation, GCM and SDM uncertainty components are of the same
623 order. A high contribution of the large and small scale components of internal variability

624 is also obtained, inherited respectively from the GCMs and the different replicates of a
625 given SDM. The same applies for annual discharge. The uncertainty in values that could
626 be experienced for any given future period is therefore very high. For both discharge and
627 precipitation, even the sign of future realizations is uncertain at a 90% level, under the
628 A1B emission scenario. These finding have important implications.

629 1. Consistent with other recent studies [e.g. *Chen et al.*, 2011], SDMs have been found
630 to produce a significant contribution to model uncertainty. Large dispersion may come
631 from different SDM structures but also from different sets of predictors of the same SDM.
632 Impact studies based on a single SDM, or on a single set of predictors for a given SDM,
633 are likely to be of little value.

634 2. Depending on the studied variable, the contribution of internal variability to total
635 uncertainty can be also very large. In the present case, the large internal variability
636 associated to precipitation and discharge will be able to temporarily but significantly either
637 aggravate, moderate or even reverse the long-term impact of global warming. Neglecting
638 internal variability in impact studies is therefore expected to lead to erroneous estimates
639 of possible climate changes.

640 3. The small scale component of internal variability, as simulated for instance by SDMs,
641 has hardly ever been accounted for in impact studies. However, impact studies based on
642 a single SDM realization (or small ensembles) are likely to be no more relevant than
643 those based on a single run of available GCMs (or small ensembles). When they are
644 intended to provide information for climate change adaptation, they may lead to poor
645 decisions. In the present case, significant non-zero changes were obtained for variables
646 mainly driven by temperature warming (snow cover decrease and discharge seasonality).

647 Such modifications are obviously of interest for adaptation issues. However, results also
648 suggest that a relevant adaptation strategy should consider the possibility to adapt to
649 internal variability of precipitation.

650 While our conclusions apply to the Upper Durance river basin, the dispersion associated
651 with the different uncertainty sources studied is however likely to be encountered in other
652 contexts and areas. As a significant large scale warming is expected for most mid-latitude
653 regions, the robust decrease of snow cover and the associated modifications of evaporation
654 and discharge seasonality are also expected in other high elevation basins of the Alps
655 [e.g. *Jasper et al.*, 2004; *Bavay et al.*, 2009] or in other parts of the world [e.g. *Maurer*,
656 2007, Sierra Nevada, California]. In low elevation regions, where snow events are rare,
657 the river discharge modifications will be driven more directly by precipitation and soil
658 moisture changes. For snow-free mesoscale catchments, the high internal variability of
659 precipitation could prevail for all hydrological variables. However, for larger basins, we
660 would expect a lower variability for precipitation changes and therefore a possibly more
661 significant response in future projections. Large uncertainties may however still remain
662 at these scales.

6.2. Accounting for other uncertainty sources

663 The influence of additional uncertainty sources on the total uncertainty should obvi-
664 ously be investigated, especially those associated with greenhouse gas emission scenarios
665 and with the choice of hydrological model. From recent works in Canadian basins with
666 areas from 160 km² [*Grillakis et al.*, 2011] to 24600 km² [*Chen et al.*, 2011], hydrological
667 uncertainties seem, however, to be much lower than the other uncertainties. Another po-

668 tentially important uncertainty source is related to the post-processing procedure applied
669 to remove the biases of GCM large scale fields before applying SDMs [*Ehret et al.*, 2012].

670 The possibility of partitioning the different uncertainty sources remains of course a
671 challenging issue when multiple sources of uncertainty are considered. The QE-ANOVA
672 framework applied here could also be easily extended to hydrological projections from mul-
673 tiple hydrological models. It could also be used to estimate emission scenario uncertainty
674 [*Hingray and Saïd*, 2014].

6.3. The potential to narrow uncertainty

675 Another critical question is the potential to narrow uncertainty. It will of course never be
676 possible to remove uncertainties related to large and small scale natural variability because
677 they are intrinsic to the Earth system [*Hawkins and Sutton*, 2009, 2011]. Conversely,
678 model uncertainties can be reduced by a better understanding of geophysical processes
679 and resulting improvements of numerical models. In the present study, for instance,
680 the high contribution of SDM uncertainty for temperature change actually reflects the
681 influence of the different large scale temperature predictors retained for the SDMs. The
682 importance of this issue has been underestimated in the development of these SDMs.
683 As all SDMs perform much better for temperature than for the precipitation, the main
684 model development efforts have been focused on precipitation. More stringent tests need
685 to be carried out for temperature in future SDM development work. They will likely
686 narrow SDM uncertainty for this variable and for hydrological variables in snow dominated
687 catchments.

688 The total uncertainty is also expected to be reduced if only the "best" models are
689 taken into account. However, appropriate evaluation methodologies will be required for a

690 relevant selection of the "best" models. The selection could for instance be carried out on
691 the basis of their robustness in temporal transposition. A number of other criteria could
692 be critical, making this selection rather uncertain.

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Appendix A

1055 The Quasi-Ergodic ANOVA framework is based on the quasi-ergodic assumptions for
1056 climate simulation in transient climate. Ergodicity applies to a dynamic system for which
1057 any sequence of events will pass through all the values accessible to the system, provided
1058 the duration of this sequence is sufficiently long [*Moulin-Ollagnier*, 1985]. Under the
1059 ergodic assumption, the statistics are expected to be invariant whether calculated over
1060 the ensemble of events for a given time or over time for a given sequence of events.

1061 For any projection lead time, the climate response of a given simulation chain is clas-
1062 sically defined as the ensemble mean of all possible replicates of the chain. The Quasi-
1063 Ergodic ANOVA (QE-ANOVA) framework considers that if the climate response of a
1064 particular simulation chain varies over the period, this variation should be gradual and
1065 smooth, the higher frequency variations of the time series being due to internal variability
1066 alone. It assumes also that the internal variability remains constant over the period for
1067 temperature or that it varies as a linear function of the mean effect of the simulation
1068 chain for the other variables, for which relative instead of absolute changes are studied.
1069 These assumptions correspond to the quasi-ergodic assumption for climate simulation in
1070 a transient climate.

1071 In this context, partitioning model uncertainty and internal variability components for
1072 any projection lead time then simply consists in extracting the noise-free signal from the
1073 time series of each simulation chain. The noise-free signal defines the climate change
1074 response of the chain and its possible evolution with time. The climate change responses
1075 of all chains from the multimodel ensemble of projections can then be used to estimate the
1076 components of model uncertainty associated with the different models of the chains, i.e.
1077 uncertainty associated with GCMs and SDMs. It is additionally possible to estimate the
1078 uncertainty associated to the GCM-dependent deviations of each SDM. In the present case,
1079 these deviations combine the effects of systematic interaction between GCMs and SDMs
1080 plus the effects of random residuals [*Hingray and Saïd, 2014*]. This component is here
1081 therefore referred to as the residual / model interaction component of model uncertainty.

1082 The noise around the climate change response of each chain defines the internal vari-
1083 ability of the chain. In the QE-ANOVA framework, all runs and replicates available from
1084 the ensemble of projections can be accounted for, even when the number of runs and
1085 replicates is not the same for the different chains. In the present case, a large number of
1086 members is available for each chain ($100 * k$ where k is the number of GCM runs available
1087 for the chain). Simulations additionally cover a period as long as 240 years. This large
1088 dataset allows partitioning of both large and small scale components of internal variability.
1089 The estimation of the climate change response and the internal variability of the chain
1090 is in this case expected to be relatively robust even if internal variability is significant
1091 compared to the inter-chain dispersion of the climate change responses.

Table 1. Future hydrological projections in regions influenced by snow. Number of Greenhouse Gas Emissions Scenarios (GGES), General Circulation Models (GCM), Regional Circulation Models (RCM), Statistical Downscaling Models (SDM) and Hydrological Models (HM) used to assess the uncertainties.

| Authors | GGES | GCM | RCM | SDM | HM | Basin/Region | Area (km ²) |
|-------------------------------------|----------|-----------|----------|----------|----------|---|-------------------------|
| <i>Harding et al.</i> [2012] | 3 | 16 | | 1 | 1 | Colorado (USA) | 600000 |
| <i>Immerzeel et al.</i> [2012] | 1 | 5 | | 1 | 1 | Langtang (Nepal) | 360 |
| <i>Das et al.</i> [2011] | 1 | 3 | | 1 | 1 | Sierra Nevada (USA) | 46080 |
| <i>Chen et al.</i> [2011] | 2 | 6 | | 4 | 3 | Manicouagan (Quebec) | 24610 |
| <i>Teutschbein et al.</i> [2011] | 2 | 2 | | 3 | 1 | Vattolmaan (Sweden) | 293 |
| <i>Grillakis et al.</i> [2011] | 1 | 3 | 4 | 1 | 3 | Spencer Creek (Ontario, Canada) | 160 |
| <i>Sultana and Coulibaly</i> [2011] | 1 | 1 | | 2 | 1 | Spencer Creek (Ontario, Canada) | 291 |
| <i>Senatore et al.</i> [2011] | 2 | 2 | 3 | 1 | 1 | Crati (Calabre, Italy) | 1332 |
| <i>Kerkhoven and Gan</i> [2011] | 4 | 7 | | 1 | 1 | Athabasca et Fraser (Rocky M., Canada) | 133000-230000 |
| <i>Kingston et al.</i> [2011] | 8 | 7 | | 1 | 1 | Mekong (China) | 795000 |
| <i>Larson et al.</i> [2011] | 2 | 2 | | 1 | 1 | Ste Marie (Montana, Canada) | 544 |
| <i>MacDonald et al.</i> [2011] | 3 | 3 | | 1 | 1 | Ste Marie (Montana, Canada) | 544 |
| <i>Vicuna et al.</i> [2011] | 2 | 1 | 1 | 1 | 1 | Limarf (Chile) | 238-656 |
| <i>Jung and Chang</i> [2011] | 2 | 8 | | 1 | 1 | Willamette (Oregon, USA) | 62-29700 |
| <i>Chang and Jung</i> [2010] | 2 | 8 | | 1 | 1 | Willamette (Oregon, USA) | 62-29700 |
| <i>Veijalainen et al.</i> [2010] | 3 | 3 | 2 | 2 | 1 | Vuoksi (Finland) | 2430-61000 |
| <i>Tisseuil et al.</i> [2010] | 2 | 1 | | 4 | | 51 basins, France | 10-51500 |
| <i>Driessen et al.</i> [2010] | 3 | 1 | 1 | 1 | 1 | Ourthe (Belgium) | 16 |
| <i>Boyer et al.</i> [2010] | 2 | 3 | | 1 | 1 | 5 basins, Quebec | 269-22000 |
| <i>Liu et al.</i> [2010] | 2 | 1 | | 1 | 1 | Tarim (China) | 362000 |
| <i>Weber et al.</i> [2010] | 1 | 1 | 1 | 1 | 1 | Upper Danube and tributaries (Switzerland, Germany) | 165 - 77000 |
| <i>Cherkauer and Sinha</i> [2010] | 3 | 2 | | 1 | 1 | Michigan Lake (USA) | 500-2000 |
| <i>Magnusson et al.</i> [2010] | 2 | 2 | 6 | 1 | 1 | Dischma et Inn (Valais, Switzerland) | 43-1945 |
| <i>Bavay et al.</i> [2009] | 2 | 2 | 6 | 1 | 1 | Dischma et Inn (Valais, Switzerland) | 43-1945 |
| <i>Somura et al.</i> [2009] | 1 | 1 | | 1 | 1 | Hii (Japan) | 920 |
| <i>Bethers and Sennikovs</i> [2009] | 1 | 7 | 1 | 1 | 2 | 4 basins, Latvia | 904-3220 |
| <i>Young et al.</i> [2009] | | | | 1 | 1 | Sierra Nevada, California | 80000 |
| <i>Boé et al.</i> [2009] | 1 | 14 | 1 | 2 | 1 | all France | 500-100000 |
| <i>Coulibaly</i> [2009] | 1 | 1 | | 3 | 3 | Serpent (Quebec) | 1760 |

Table 1. (continued)

| Authors | GGES | GCM | RCM | SDM | HM | Basin/Region | Area (km ²) |
|----------------------------------|------|------|-----|-----|----|---------------------------------------|-------------------------|
| Huss et al. [2008] | 2 | 3 | 9 | 1 | 1 | Zinal (Valais, Switzerland) | 7-18 |
| Dankers and Feyen [2008] | 1 | 1 | 1 | | 1 | more than 200 basins in Europe | |
| Arora et al. [2008] | | | | 1 | 1 | Chenab (India) | 22400 |
| Minville et al. [2008] | 2 | 5 | | 1 | 1 | Chute du Diable (Quebec) | 9700 |
| Li et al. [2008] | 2 | 7 | | 1 | 1 | Fleuve Jaune (China) | 121000 |
| Moore et al. [2008] | 2 | 2 | 2 | 1 | 1 | Mlaren Lake (Sweden) | 8500 |
| Wiley and Palmer [2008] | 1 | 7 | | 1 | 1 | Cedar and Tolt (near Seattle, USA) | |
| Stahl et al. [2008] | 2 | 1 | | 1 | 1 | Bridge (Brittanic Columbia, Canada) | 152 |
| Raisanen [2008] | 1 | 20 | | | | global scale snow cover | |
| Lopez-Moreno et al. [2008] | 1 | 1 | 9 | 1 | 1 | Izas (Pyrenees, Spain) | loc. |
| Maurer [2007] | 2 | 11 | | 1 | 1 | 4 basins in California (USA) | 4000-9350 |
| Hreiche et al. [2007] | | | | 1 | 1 | Nahr Ibrahim (Lebanon) | 341 |
| Caballero et al. [2007] | 1 | 7 | | 1 | 1 | Adour-Garonne (France) | 116000 |
| Baltas [2007] | 2 | 1 | | 1 | 1 | Sialista (Greece) | 2700 |
| Pohl et al. [2007] | 2 | 7 | | 1 | 1 | Trail Valley Creek (Arctic) | |
| Hingray et al. [2007] | 2 | 3 | 9 | 1 | 1 | Aare, Broye, Orbe (Switzerland) | 8300 |
| Schäfti et al. [2007] | 2 | 3 | 9 | 1 | 1 | Mauvoisin (Switzerland) | 169 |
| Graves and Chang [2007] | 1 | 2 | | 1 | 1 | Clackamas (Oregon, USA) | 1260 |
| Juen et al. [2007] | 4 | mean | | 1 | 1 | Llanganuco (Peru) | 86 |
| Horton et al. [2006] | 2 | 3 | 9 | 1 | 1 | 11 basins, Switzerland | 39-185 |
| Merritt et al. [2006] | 2 | 3 | | 1 | 1 | Okanagan (Brittanic Columbia, Canada) | 8000 |
| Dankers and Christensen [2005] | 1 | 1 | 1 | 1 | 1 | Tana (Finland) | 16000 |
| Ziert and Bugmann [2005] | 4 | 4 | | 1 | 1 | 5 basins, Switzerland | 44-77 |
| Singh and Bengtsson [2004, 2005] | | | | 1 | 1 | Satluj (India) | 22275 |
| Dibike and Coulibaly [2005] | 1 | 1 | | 2 | 2 | Chute du Diable (Quebec) | 9700 |
| Keller et al. [2005] | | | | 1 | 1 | Sntis (Switzerland) | 0.25 |
| Kunstmann et al. [2004] | 1 | 1 | 1 | 1 | 1 | Ammer (Germany) | 710 |
| Jasper et al. [2004] | 4 | 7 | | 2 | 1 | Thur and Ticino (Switzerland) | 1500 |
| Rasmus et al. [2004] | 1 | 1 | 1 | 1 | 1 | 6 local sites in Finland | loc. |

Table 2. GCM experiments for 20C3M+SRES-A1B (1860-2099) from the ENSEMBLES STREAM2 EU research project [Johns et al., 2011]. Atmospheric (AR) and Oceanic (OR) Resolutions.

| Institute | Model | Run | Acronym | AR | OR | Reference |
|--------------------|-------------|-------------|-------------------------------------|--------|--------------|------------------------------|
| CNRM (France) | CNRM-CM3.3 | 1 | CNCM33-1 | T63L31 | 2° L31 | Salas et al. [2005] |
| DMI (Denemark) | ECHAM5-C | 1 2 3 | DMIEH5C-1 DMIEH5C-2 DMIEH5C-3 | T31L19 | 3° L40 | May [2008] |
| FUB (Allemagne) | EGMAM2 | 3 | EGMAM2-3 | T30L39 | 0.5/2.8° L20 | Huebener et al. [2007] |
| IPSL (France) | IPSL-CM4_v2 | 1 2 3 | IPCM4-1 IPCM4-2 IPCM4-3 | N72L19 | 2° L31 | Dufresne et al. [2005] |
| METO-HC (Roy. Uni) | HadGEM2-AO | 1 | HADGEM2-1 | N96L38 | 1° L40 | Johns et al. [2006] |
| MPI (Allemagne) | ECHAM5-C | 1 2 3 | MPEH5C-1 MPEH5C-2 MPEH5C-3 | T31L19 | 3° L40 | Brasseur and Roeckner [2005] |

Table 3. Statistical Downscaling Models used in this study. Predictors used by the models are P_{SL} (sea level pressure), Z (geopotential height for the pressure level), T_a (surface temperature), u and v (zonal and meridional geostrophic wind), HU (relative humidity) and F_q (moisture flux). Subscripts indicate the pressure levels. One hundred generations were carried out for each GCM/SDM chain.

| Model | Institute | Method | Predictors | Reference |
|-------------------------------------|-----------|---|--|---|
| ANALOG | EDF/LTHE | k nearest neighbors | Z_{700}, Z_{1000} | <i>Obled et al. [2002]</i> |
| DSCLIM-10 DSCLIM-11 DSCLIM-21 | CERFACS | Weather types + transfer function | P_{SL}, T_a Z_{850}, Z_{500} | <i>Boé et al. [2006], Lafaysse [2011]</i> |
| D2GEN-10 D2GEN-32 | LTHE | Transfer function + k nearest neighbors | P_{SL}, u_{700}, v_{700} $P_{SL}, u_{700}, v_{700}, HU_{700}, F_{q700}$ | <i>Mezghani and Hingray [2009]</i> |

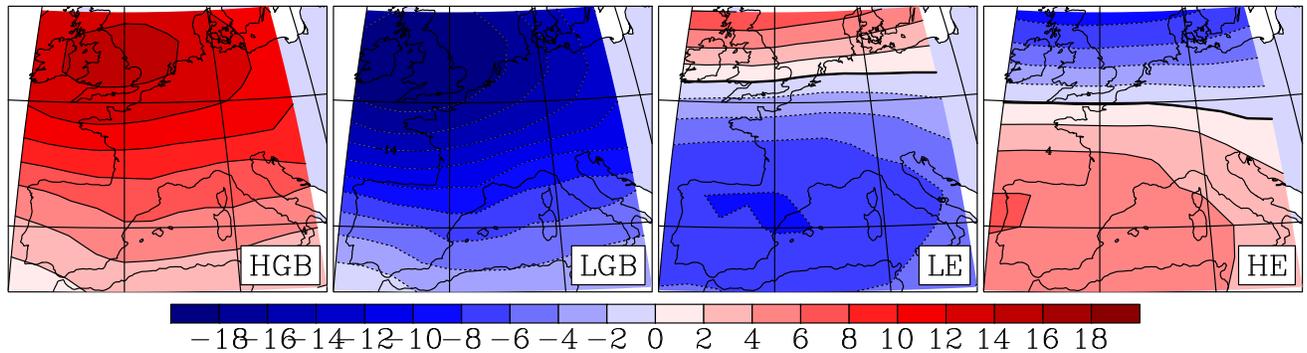


Figure 1. Sea level pressure composites for the 4 identified weather types in the ERA40 reanalysis in winter (DJF). LGB corresponds to Low pressure over Great Britain, HGB to High pressure over Great Britain, LE to Low pressure over Iberian peninsula, HE to High pressure over Iberian peninsula.

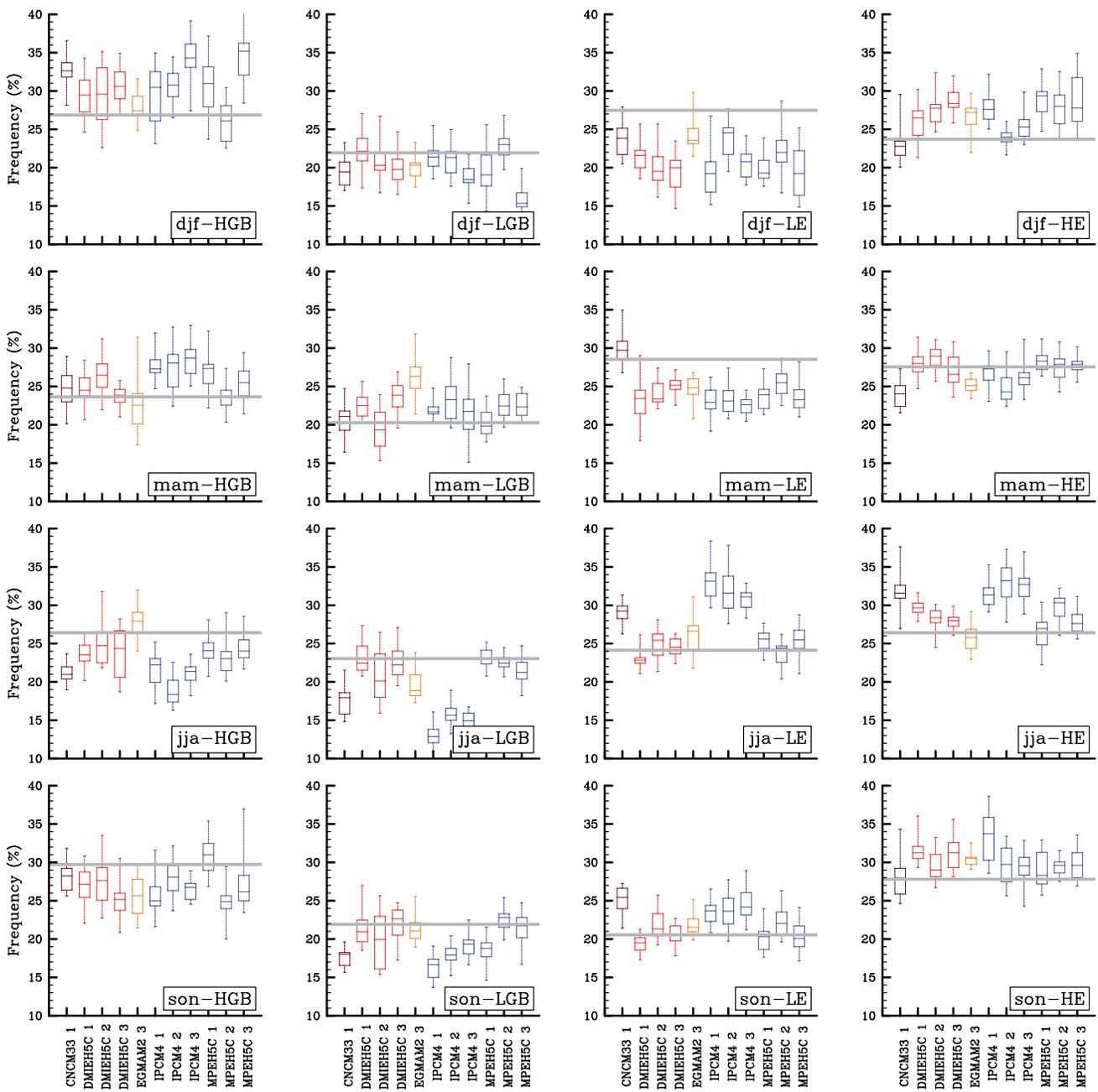


Figure 2. Observed occurrency frequency of weather types for all seasons (gray lines), 1960-1979. Boxplots for the simulated occurrency frequencies by the 12 climatic experiments in several 20-years periods between 1860 and 1979 (minimum, 25th percentile, median, 75th percentile, and maximum among all sub-periods).

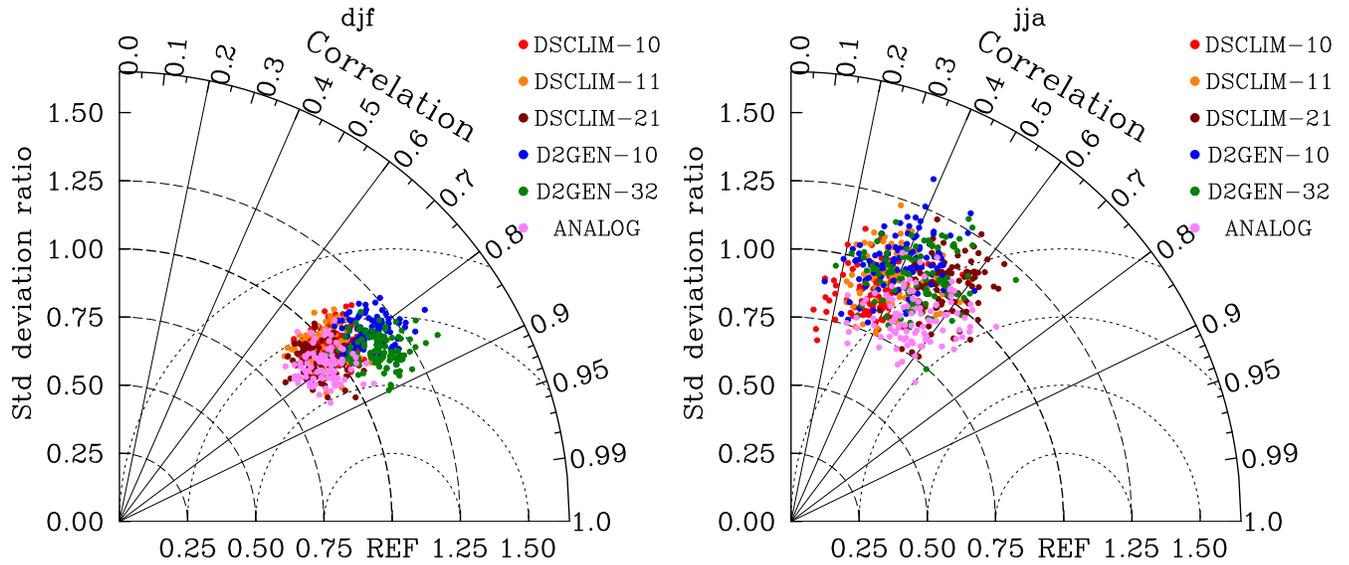


Figure 3. Taylor diagrams for the annual time series of seasonal basin precipitation (1959-2006). Correlation coefficient between simulated and observed time series and ratio between simulated and observed standard deviation. The colors correspond to the different SDMs, with 100 points per SDM (100 replicates per SDM). The 2 diagrams correspond to winter and summer (DJF, JJA).

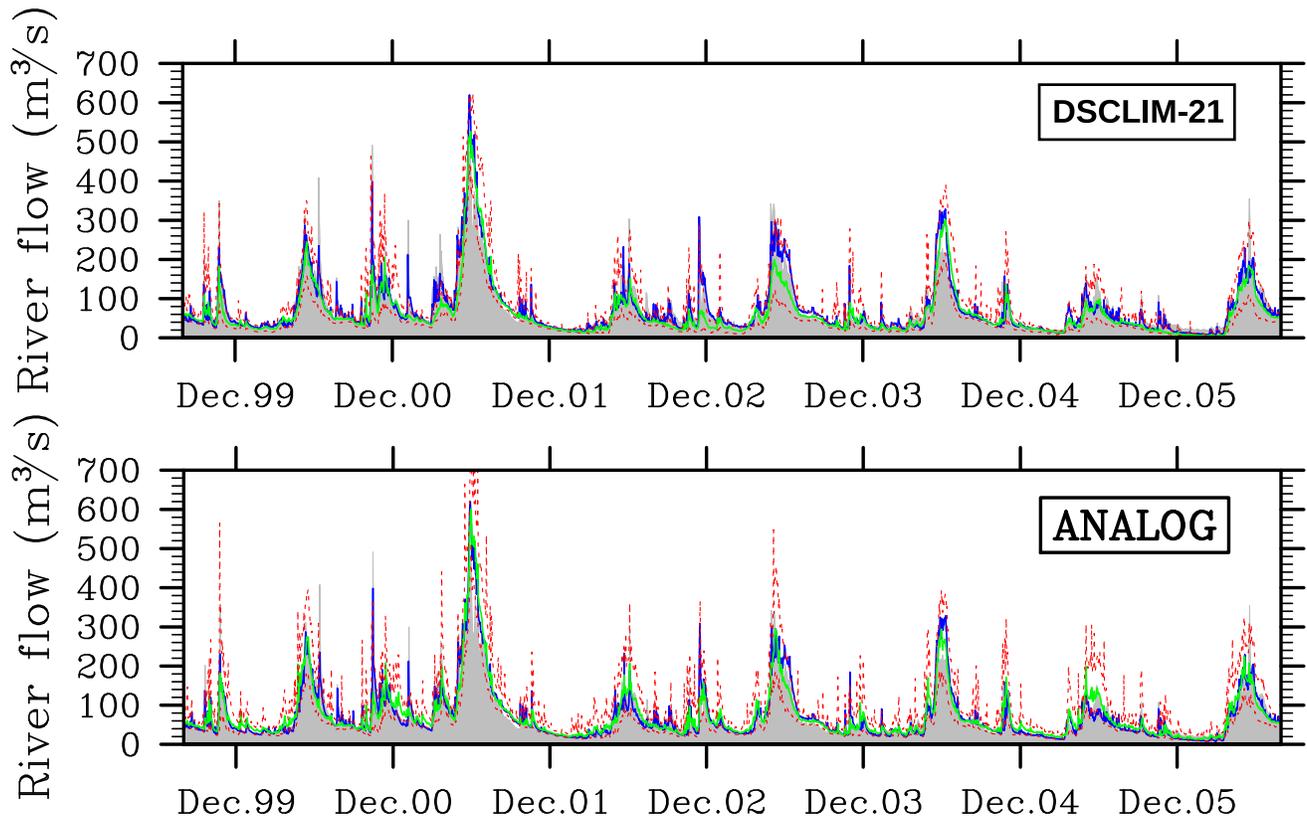


Figure 4. Observed (gray) discharges and simulated daily river discharges by forcing the hydrological model with meteorological observations (blue) or with 100 meteorological replicates (5th percentile, median and 95th percentile: red, green, red) from statistical downscaling models (DSCLIM-21 for top and ANALOG for bottom graph).

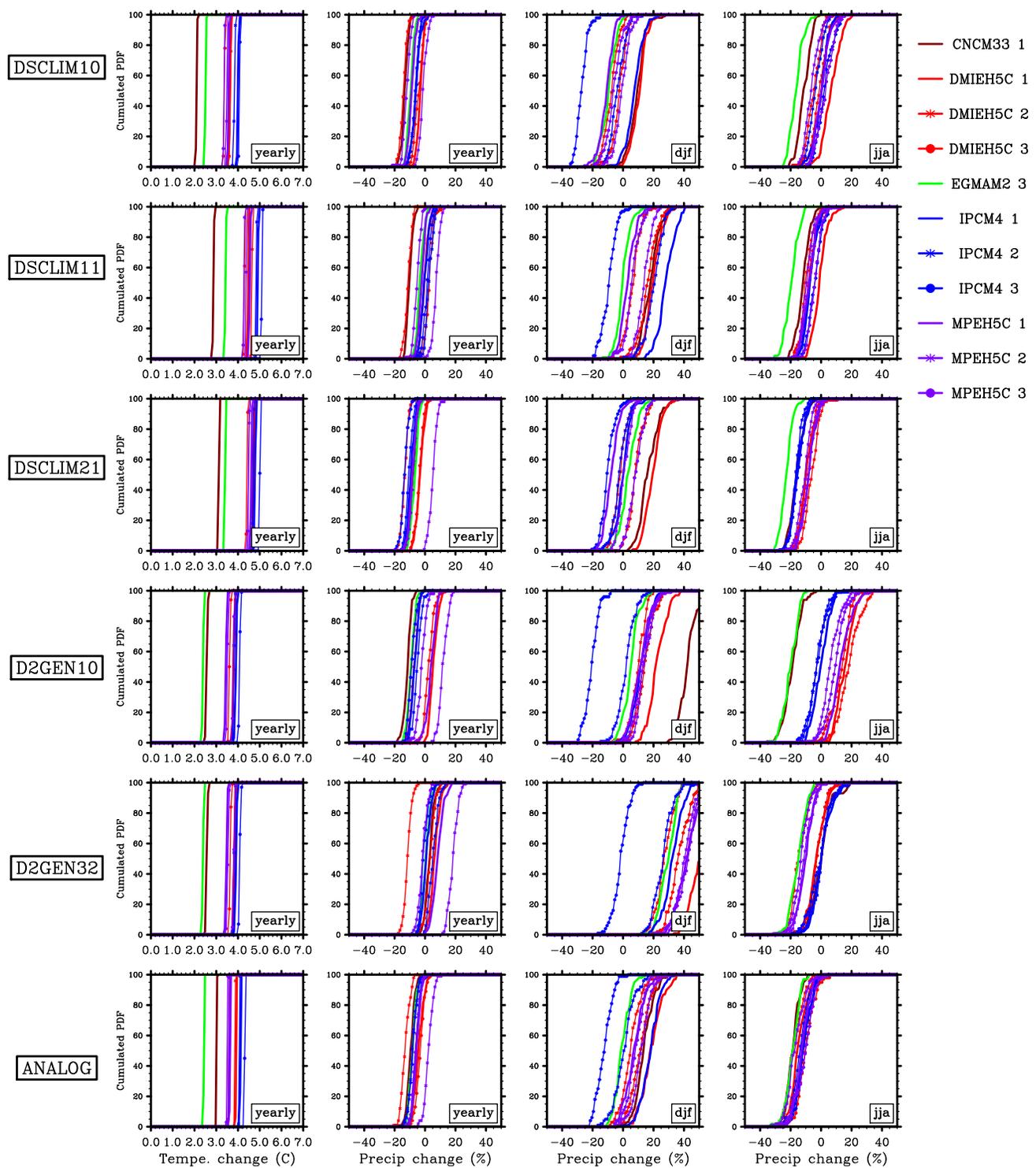


Figure 5. Cumulative distribution functions (CDFs) of mean changes in annual temperature ($^{\circ}\text{C}$) and mean changes in annual, winter (djf) and summer (jja) precipitation (%) between 2080-2099 and 1980-1999, for all GCMs (different colors) and SDMs (different plots). CDFs correspond

to the 100 replicates generated with each GCM/SDM modeling chain.

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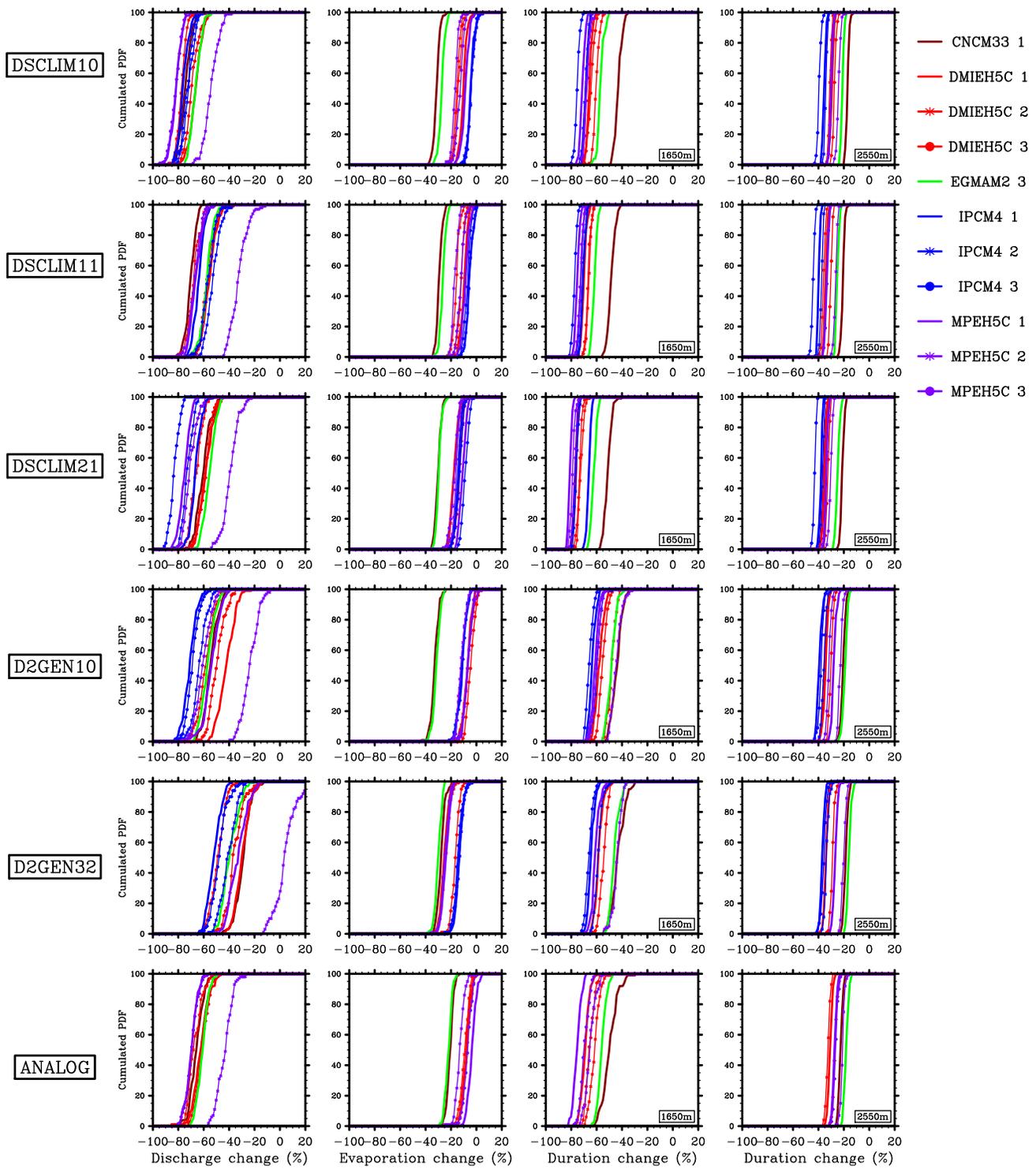


Figure 6. Same as figure 5 for mean changes (%) in annual discharge, annual evaporation and annual snow cover duration (1650 m; 2550 m). See figure 5 for caption details.

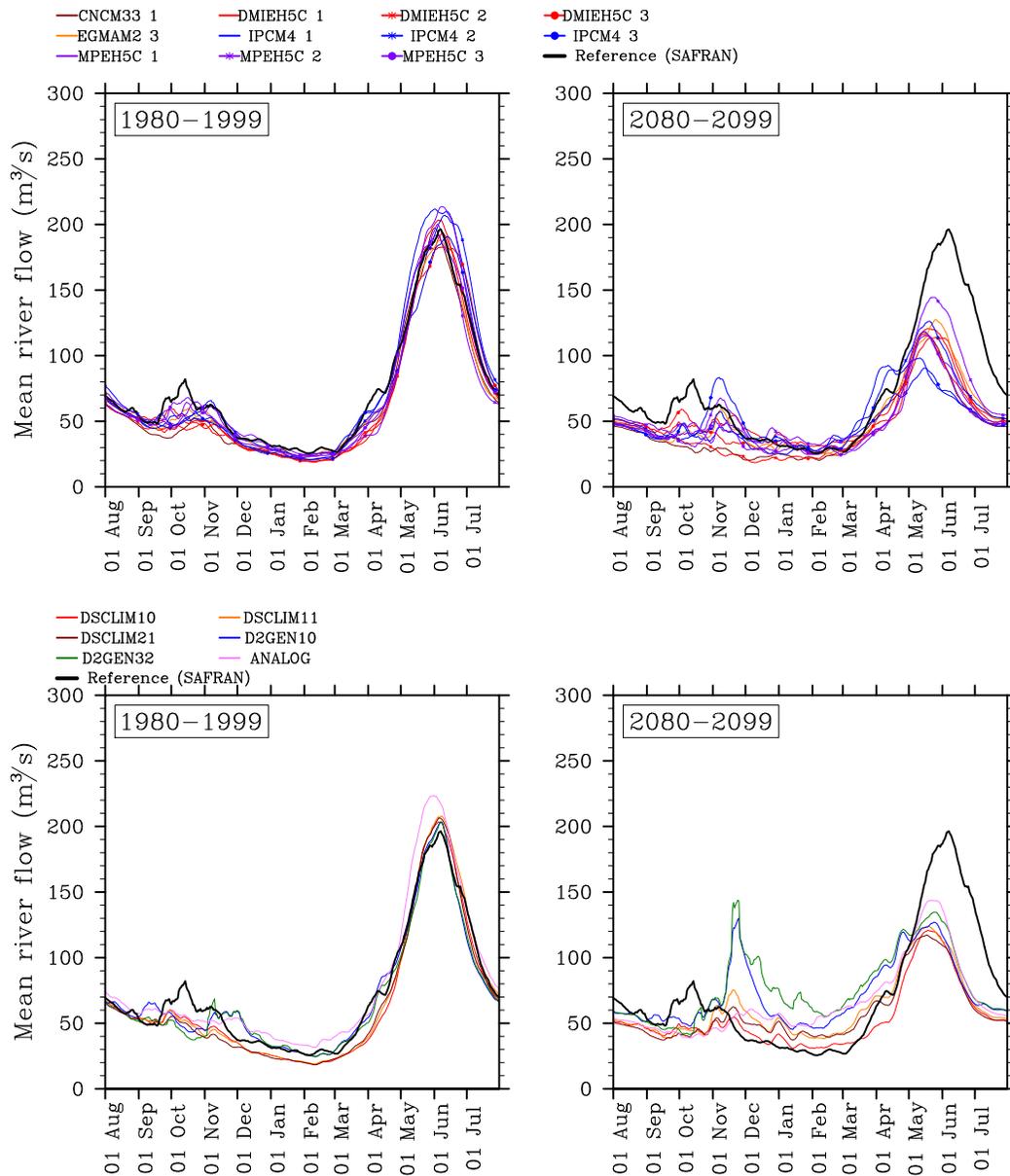


Figure 7. Mean seasonal cycle of simulated river flows for 2 periods (1980-1999, 2080-2099) ; Each curve is the multireplicate median cycle obtained from the 100 replicates generated for a particular GCM/SDM chain. Top: Cycles obtained with DSCLIM-10 forced respectively by the 11 GCMs. Bottom: Cycles obtained with the 6 SDMs forced by run 1 of DMIEH5C.

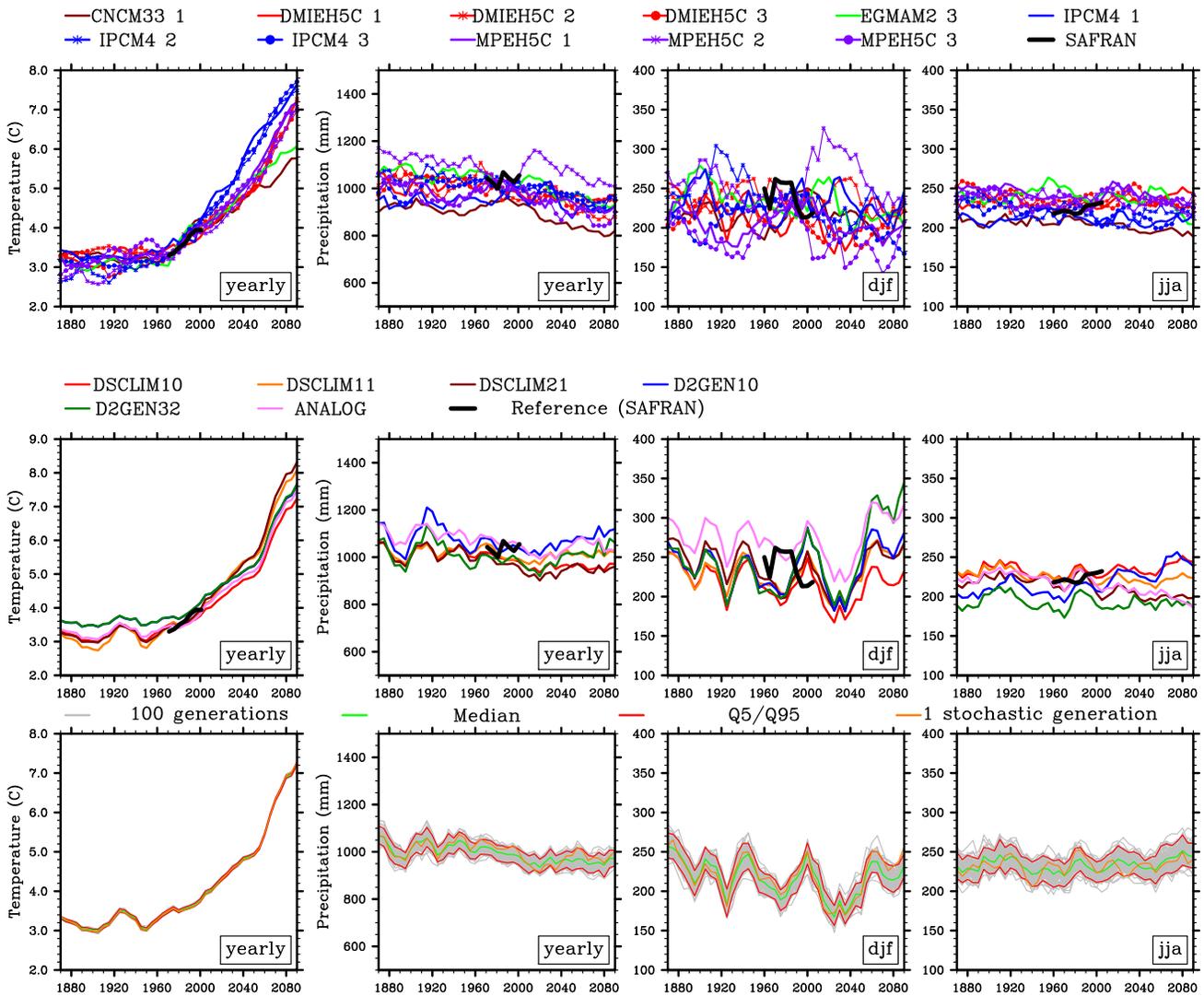


Figure 8. Evolution of the 20-year running mean of simulated annual temperature ($^{\circ}\text{C}$), annual, winter (djf) and summer (jja) precipitation (mm) over the period 1860-2099 for a selection of scenarios. In the top and middle panels, each time trajectory is that of the multireplicate median value obtained for each 20-yr period from the 100 replicates simulated for a particular GCM/SDM chain. Top: Median trajectory of DSCLIM-10 forced by all GCMs. Middle: Median scenario of all SDMs forced by run 1 of DMIEH5C. Bottom: Median, 5th and 95th percentiles of the 100 replicates of DMIEH5C-1/DSCLIM-10 modeling chain. The years indicated on the time axis are the midpoints of the corresponding averaging future period.

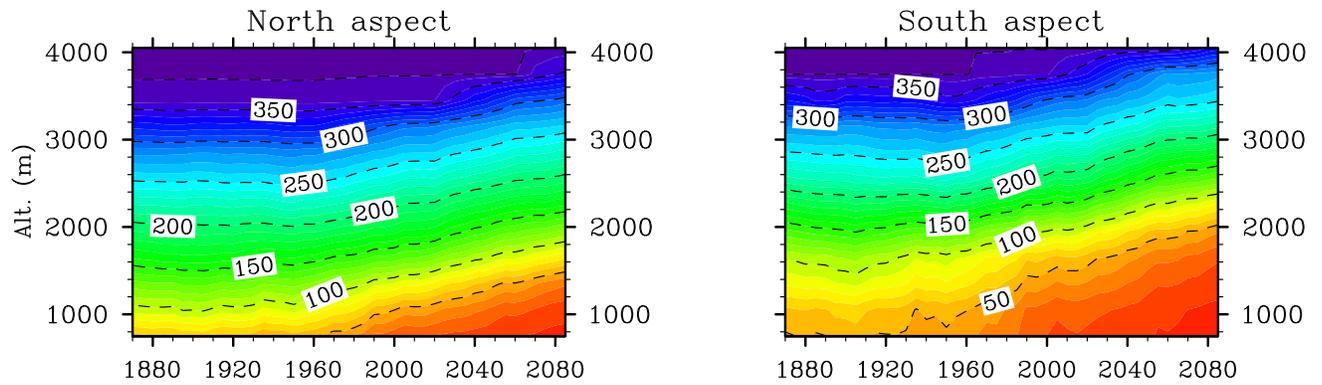


Figure 9. Evolution of the 20-year running mean of simulated snow cover duration over the period 1860-2099, for the median hydrological scenario forced by EGMAM2-3 and DSCLIM-11, as a function of elevation for North and South aspects.

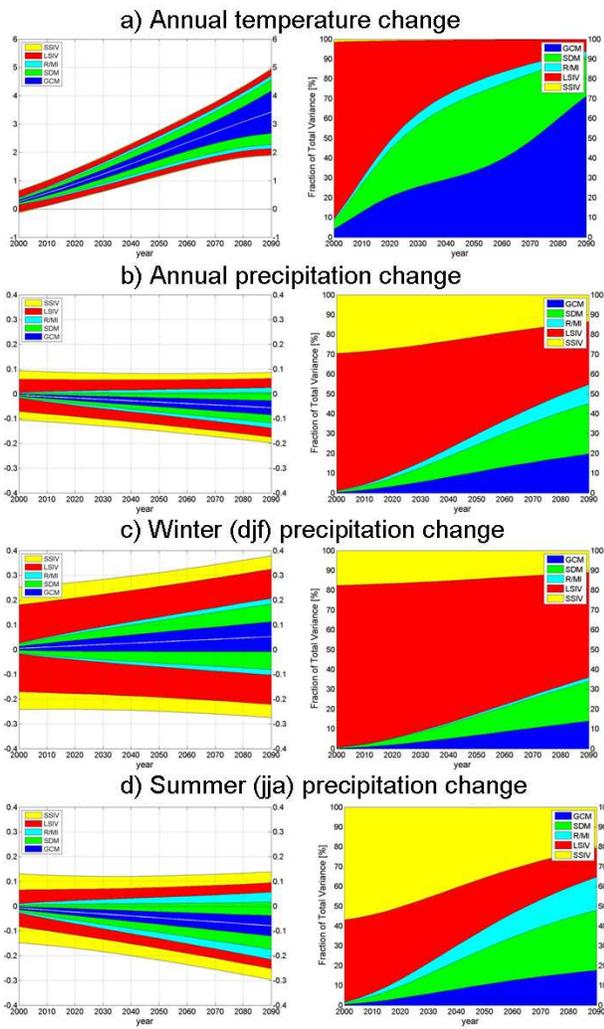


Figure 10. Left: multichain mean climate change signal $\mu(t)$ and total uncertainty in RI-WER2030 projections for 20-yr mean annual temperature, annual, winter and summer precipitation as a function of prediction lead time (reference period: 1980-1999). The total colored area covered by all uncertainty components corresponds to $\mu(t) \pm 1.645\sqrt{T(t)}$ where $T(t)$ is the total uncertainty variance. For each model uncertainty and internal variability component, the vertical extent of the corresponding area is proportional to the fraction of total uncertainty explained by the component. This fraction is obtained from the ratio (standard deviation of uncertainty component)/(standard deviation of total uncertainty). Right: fraction of total uncertainty variance explained by each uncertainty component. Dark blue: GCM uncertainty, green: SDM uncertainty, cyan: residual / GCM-SDM interaction (R/MI), red: large scale internal variability (LSIV), yellow: small scale internal variability (SSIV).

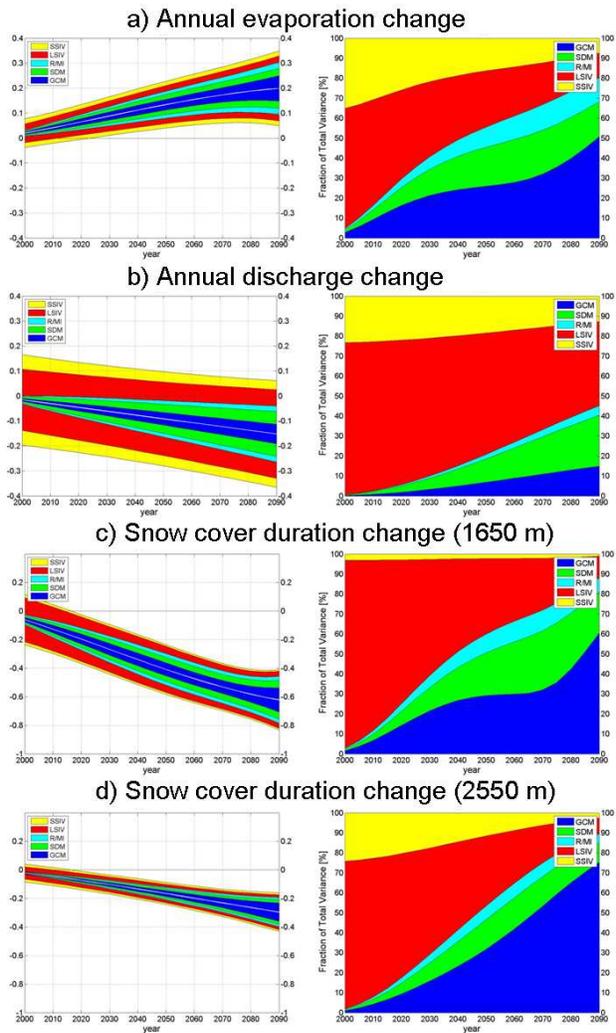


Figure 11. The same as figure 10 for projections of changes in evaporation, mean annual discharge, and Snow Cover Duration for two elevation ranges (1500-1800 m and 2400-2700 m).

See Figure 10 for caption details