# Statistical downscaling with climate4R: Contribution to the VALUE Intercomparison experiment

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#### Abstract

The R package downscaleR for statistical downscaling of climate information (SD) covers the most popular approaches (Model Output Statistics—including the so called "bias correction" methods— and Perfect Prognosis) and state-of-the-art techniques. It has been conceived to work primarily with daily data and can be used in the framework of both seasonal forecasting and climate change studies. Its full (Iturbide et al. 2019) makes possible the development of end-to-end downscaling applications, from data retrieval to model building, validation and prediction, bringing to climate scientists and practitioners a unique comprehensive framework for SD model development. This notebook reproduces the results presented in the paper, showcasing the main characteristics and functioning of perfect-prog downscaling with climate4R, including its integration with the VALUE validation framework a comprehensive evaluation of SD methods. integration within the climate4R framework (Project VALUE, http://www.value-cost.eu) that allows for undertaking

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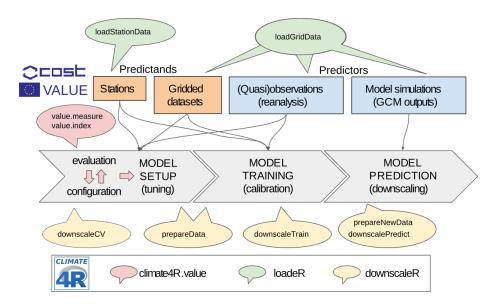


Figure 1: Schematic overview of the R package downscaleR and its framing into the climate4R framework for climate data access and analysis.

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#### 1 Introduction

#### 1.1 Package overview

The typical perfect-prog downscaling phases are indicated in the figure above by the grey arrows:

- 1. In first place, model setup is undertaken. This process is iterative and usually requires testing many different model configurations under a cross-validation set up until an optimal configuration is achieved. The downscaleCV function (and prepareData under the hood) is used in this stage for a fine-tuning of the model. This part is illustrated through Section 2 and sections 3.3 and 3.4. The suitability of the calibrated model is determined through the use of specific indices and measures reflecting model suitability for different aspects that usually depend on specific research aims (e.g. good reproducibility of extreme events, temporal variability, spatial dependency across different locations etc.). The validation is achieved through the climate4R.value package (red-shaded callout), implementing the VALUE validation framework (Sections 2.4 and 3.5).
- 2. Model training: once an optimal model is achieved, model training is performed using the downscaleTrain function (Section 4).
- 3. Finally, the calibrated model is used to undertake downscaling (i.e. model predictions) using the function downscalePredict.

  The data to be used in the predictions requires appropriate preprocessing (e.g. centering and scaling using the predictor set as reference, projection of PC's onto predictor EOF's, etc.) that is

performed under the hood by function prepareNewData prior to model prediction with downscalePredict. This is illustrated in Section 4, where future downscaled projections for a CMIP5 GCM are calculated.

#### 1.2 Package installation

To ensure the reproducibility of the paper results as accurately as possible, it is recommended to install the package versions used to compile this notebook. The appropriate package versions are indicated here through their version tags using the devtools package function install\_github (Wickham et al. 2018):

Alternatively, and updated image of the packages can be installed using the conda recipe for climate4R.

#### 1.3 Cloud computing with the climate4R Hub

Furthermore, there is a docker climate4R installation available. The docker file also includes the jupyter framework enabling a direct usage

of climate4R via the climate4R Hub, a cloud-based computing facility to run climate4R notebooks on the cloud using the IFCA/CSIC Cloud Services).

#### 2 Experiment 1 - Testing SD methods for downscaling in the Iberian Peninsula

The climate4R packages used in this paper are next loaded:

```
require(loadeR)
require(transformeR)
require(downscaleR)
require(visualizeR)
require(climate4R.value)
```

Additional packages will be used for convenience. For instance, the package magrittr (Bache and Wickham 2014) allows to conveniently concatenate functions via the pipe operator %>%

```
require(magrittr)
```

In order to keep Experiment 1 and 2 self-contained, tha data are independently read in both cases, even though the dataset used for this experiment is a subset of the pan-European datasets used for Experiment 2. Therefore, in this section we first delimit the Iberian Peninsula subregion from the PRUDENCE regions used in VALUE (these are indicated in the paper, with further details). The vector layer delimiting these regions is a built-in dataset in package visualizeR, and therefore extracting the bounding box for Iberia is straightforward:

```
data("PRUDENCEregions", package = "visualizeR")
names(PRUDENCEregions)
## [1] "BI" "IP" "FR" "ME" "SC" "AL" "MD" "EA"
bb <- PRUDENCEregions["IP"]@bbox
lonLim <- bb[1,]
latLim <- bb[2,]</pre>
```

The lonLim and latLim vectors are used in the following to consider the Iberia subregion (names 'IP') as bounding box for data load.

#### 2.1 Loading predictors

#### 2.2 Loading predictands

#### 2.3 Testing methods

Building on the previous work by San-Martín *et al.* (2016) regarding predictor selection for precipitation downscaling, a number of predictor configuration alternatives is tested here. These are summarized in the Table below:

Table 1: Summary of predictor configurations tested. Local predictors always correspond to the original predictor fields previously standardized. Independent PCs are calculated separately for each predictor field, while combined PCs are computed upon the previously joined predictor fields. †The standardization in M5 is performed by subtracting to each grid cell the overall field mean, so the spatial structure of the predictor is preserved. Methods marked with an asterisk (\*) are included in the VALUE intercomparison. Methods followed by the -L suffix (standing for 'Local') are used only in the pan-European experiment.

SD Method	ID	Predictor configuration description
GLM	M1	Spatial: n combined PCs explaining 95% of variance
$\operatorname{GLM}$	M1-L	Spatial+local: M1 + first nearest gridbox
$\operatorname{GLM}$	M2	Spatial: $n$ independent PCs explaining 95% of the variance
$\operatorname{GLM}$	М3	Local: first nearest gridbox
$\operatorname{GLM}$	M4	Local: 4 nearest gridboxes
Analogs	M5	Spatial: original standardized $^\dagger$ predictor fields
Analogs	M6	Spatial: n combined PCs explaining 95% of variance
Analogs	M6-L	Local: 25 nearest gridboxes
Analogs	M7	Spatial: n independent PCs explaining $95\%$ of the variance

The fold list specifies the years composing each of the 5 subsamples for 5-fold cross-validation, following the VALUE experimental setup:

```
folds <- list(1979:1984, 1985:1990, 1991:1996, 1997:2002, 2003:2008)
```

All the predictor variables previously loaded in Section 2.1 are considered for all methods:

```
(vars <- getVarNames(x))
## [1] "psl" "tas" "ta@500" "ta@700" "ta@850" "hus@500" "hus@850"
## [8] "z@500"</pre>
```

#### 2.3.1 Method M1

Spatial predictor parameters. These arguments control how the Principal component analysis is carried-out, and are internally passed to the function prinComp of package transformeR. In this particular example (method M1), the (non rotated, combined) PCs explaining the 95% of total variance are retained (as in the rest of method, all the predictor variables are included).

As no other type of predictors (global and/or local) are used in the M1 configuration, the defaults values (NULL) assumed by downscaleCV are applied. As the internal object containing the PCA information bears all the data inside, the argument combined only serves to discard all the information but the combined PCs of interest. Therefore, with this simple specifications the cross-validation for method M1 is ready to be launched:

In the logistic regression model, the downscaleCV function returns a multigrid with two output prediction grids, storing two variables named prob and bin. The first contains the grid probability of rain for every day whereas the second is a binary prediction indicating wheter it rained or not. Thus, in this example the binary output is retained, applying the function subsetGrid along the 'var' (variable) dimension:

```
M1cv.bin <- subsetGrid(M1cv.bin, var = "bin")</pre>
```

Note that the log link function can't deal with zeroes in the data for fitting a rain amount model. Here, a minimum threshold of 1 mm precipitation (condition = "GE", i.e., Greater or Equal) is retained for GLM training of precipitation amount, following the VALUE criterion:

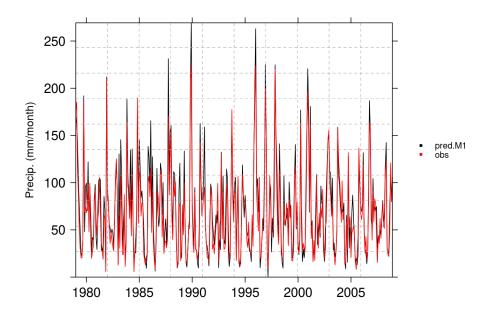
```
spatial.predictors = spatial.pars.M1,
combined.only = TRUE))
```

The continuous and binary predictions are now multiplied, so the precipitation frequency is adjusted and the final precipitation predictions are obtained:

```
M1cv <- gridArithmetics(M1cv.bin, M1cv.cont, operator = "*")</pre>
```

The final results can be handled for further analysis, as it is shown during method validation later in this Section. As an example common operation, here the (monthly accumulated and spatially averaged) predicted and observed time series are displayed using the function temporalPlot from package visualizeR:

Aggregation:



#### 2.3.2 Method M2

Unlike M1, here the PCs are independently calculated for each variable, instead of considering one single matrix formed by all joined (combined) variables. To specify this PCA configuration, the spatial predictor parameter list is modified accordingly, by setting the which.combine argument to NULL. All the predictor variables stored in x are considered by default:

The rest of arguments passed to downscaleCV remain as in M1:

```
M2cv.bin \leftarrow downscaleCV(x = x, y = y_bin, method = "GLM",
```

```
family = binomial(link = "logit"),

folds = folds,

prepareData.args = list(global.vars = NULL,

local.predictors = NULL,

spatial.predictors = spatial.pars.M2,

combined.only = FALSE)) %>%

subsetGrid(var = "bin")
```

Similarly, the continuous GLM model M2 is cross-validated:

The final predictions are obtained as in M1:

```
M2cv <- gridArithmetics(M2cv.bin, M2cv.cont, operator = "*")</pre>
```

#### 2.3.3 Method M3

Method M3 only uses local predictors. In this case, only the first closest neighbour (n=1) to the predictand location is used. Scaling parameters control how the raw predictor standardization (if any) is done. These parameters are passed to the function scaleGrid of package transformer.

```
The arguments passed to downscaleCV are varied accordingly:
scaling.pars <- list(type = "standardize",</pre>
                      spatial.frame = "gridbox")
local.pars.M3 \leftarrow list(n = 1, vars = vars)
# Binary occurence model:
M3cv.bin \leftarrow downscaleCV(x = x, y = y_bin, method = "GLM",
                   family = binomial(link = "logit"),
                   folds = folds,
                   scaleGrid.args = scaling.pars,
                   prepareData.args = list(global.vars = NULL,
                                        local.predictors = local.pars.M3,
                                        spatial.predictors = NULL)) %>%
  subsetGrid(var = "bin")
# Continuous precip amount model:
M3cv.cont \leftarrow downscaleCV(x = x, y = y, method = "GLM",
                          family = Gamma(link = "log"),
                          condition = "GE", threshold = 1,
                          folds = folds,
                          scaleGrid.args = scaling.pars,
                          prepareData.args = list(global.vars = NULL,
                                                    local.predictors = local.pars.M3,
```

spatial.predictors = NULL))

# adjustment of frequencies and amount:

```
M3cv <- gridArithmetics(M3cv.bin, M3cv.cont, operator = "*")</pre>
```

#### 2.3.4 Method M4

Method M4 is similar to M3, but considering a set of the 4 closest predictor gridboxes, instead of just one. Thus, the local predictor tuning parameters are slightly modified, by setting n=4:

```
local.pars.M4 \leftarrow list(n = 4, vars = vars)
# Binary occurence model:
M4cv.bin <- downscaleCV(x = x, y = y bin, method = "GLM",
                  family = binomial(link = "logit"),
                  folds = folds,
                  scaleGrid.args = scaling.pars,
                  prepareData.args = list(global.vars = NULL,
                                       local.predictors = local.pars.M4,
                                       spatial.predictors = NULL)) %>%
  subsetGrid(var = "bin")
# Continuous precip amount model:
M4cv.cont \leftarrow downscaleCV(x = x, y = y, method = "GLM",
                          family = Gamma(link = "log"),
                          condition = "GE", threshold = 1,
                          folds = folds,
                          scaleGrid.args = scaling.pars,
                          prepareData.args = list(global.vars = NULL,
                                                   local.predictors = local.pars.M4,
```

```
spatial.predictors = NULL))
M4cv <- gridArithmetics(M4cv.bin, M4cv.cont, operator = "*")
```

#### Method M5 2.3.5

# adjustment of frequencies and amount:

In method M5 the standardization is performed by centering every gridbox with respect to the overal spatial mean. To account for this particularity, the scaling parameters are modified accordingly, via the argument spatial.frame. Furthermore, the raw (standardized) predictors are used instead of PCs, without local predictors (these are indicated by the global.vars argument). The tuning parameters to achive this are next indicated:

```
scaling.pars.M5 <- list(type = "standardize", spatial.frame = "field")</pre>
In this case, the method for model training is set to "analogs":
M5cv \leftarrow downscaleCV(x = x, y = y,
                     method = "analogs", n.analogs = 1,
                     folds = folds,
                     scaleGrid.args = scaling.pars.M5,
                     prepareData.args = list(global.vars = vars,
                                               local.predictors = NULL,
                                               spatial.predictors = NULL))
```

#### 2.3.6 Method M6

The parameters used for predictor configuration in this method are similar to method M1. Thus, the previously defined argument is reused here:

#### 2.3.7 Method M7

In this method, the spatial parameters used for method M2 can be reused.

#### 2.4 Validation of the methods

The validation tools available in VALUE have been adapted to the specific data structures of the climate4R framework through the wrapping package climate4R.value, enabling a direct application of the comprehensive

VALUE validation framework in downscaling exercises with downscaleR.

A summary of the subset of VALUE indices used in this study is presented in the following table:

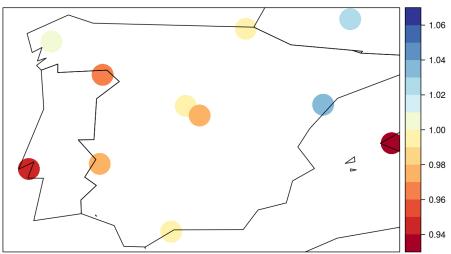
Code	Description	Type
R01	Relative frequency of wet days (precip $\geq 1$ mm)	index
Mean	Mean	index
SDII	Simple Daily Intensity Index	index
Skewness	Skewness	index
WWProb	Wet-wet transition probability (wet $\geq 1$ mm)	index
DWProb	Dry-wet transition probability (wet $\geq$ 1mm)	index
Wet Annual Max Spell	Median of the annual wet ( $\geq 1$ mm) spell maxima	index
${\bf Dry Annual Max Spell}$	Median of the annual dry ( $< 1$ mm) spell maxima	index
AnnualCycleAmp	Amplitude of the daily annual cycle	index
Var	Quasi-Variance	index
ratio	Ratio predicted/observed	$measure^1$
ts.rs	Spearman correlation	$measure^2$
ts.RMSE	Root Mean Square Error	$measure^2$

Table: Summary of the subset of VALUE validation indices and measures used in this study. Their codes are consistent with the VALUE reference list. The superindices in the measures indicate the input used to compute them: 1: a single scalar value, corresponding to the predicted and observed indices; 2: The original predicted and observed precipitation time series.

The user can also obtain an overview of the different indices and measures of the VALUE framework via the functions show.indices() and show.measures() available in the package VALUE. All the VALUE indices and measures are calculated by calling to the workhorse functions valueIndex and valueMeasure. For instance, the ratio is used as a measure to intercompare the predicted/observed frequency of wet days (greater of equal to 1 mm precip, VALUE code R01). To this aim, R01 is computed for both the predicted and observed time series, and then the ratio predicted/observed) is calculated. In the following example, the R01 ratio is calculated for method M1, considering the cross-validated model predictions:

A quick spatial plot helps to identify at which locations the frequency of wet days is under/over (red/blue) estimated by method M6:





In order to automate this task, the objects containing the cross validation results for the different methods are listed:

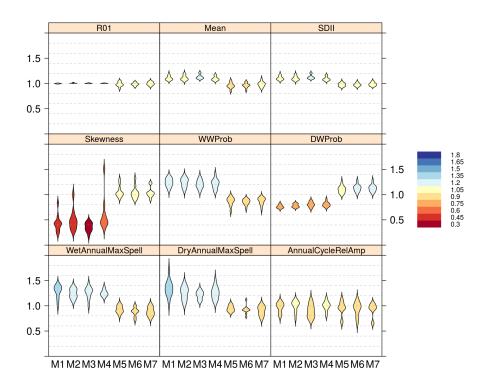
```
(methods <- ls(pattern = "^M.*cv$"))
## [1] "M1cv" "M2cv" "M3cv" "M4cv" "M5cv" "M6cv" "M7cv"</pre>
```

This function iterates over the methods in order to calculate R01 for each of them:

In order to simplify the code required, the function my\_validation is next created, that recursively applies the valueMeasure function, as shown

```
above. The measure considered in all cases will be the ratio for the different set of summary indices:
```

```
my_validation <- function(measure.code = "ratio", index.code) {</pre>
  1 <- lapply(1:length(methods), function(i) {</pre>
    suppressMessages(valueMeasure(y, x = get(methods[i]),
                                     measure.code = measure.code,
                                      index.code = index.code)$Measure)
  })
  names(1) <- methods</pre>
  return(1)
}
A vector containing the different VALUE indices to be computed is next
generated to iterate over:
value.indices <- c("R01", "Mean", "SDII",</pre>
                     "Skewness", "WWProb", "DWProb",
                     "WetAnnualMaxSpell", "DryAnnualMaxSpell",
                     "AnnualCycleRelAmp")
And the full validation results are calculated:
val.results <- sapply(value.indices, function(i) my_validation(index.code = i))</pre>
names(val.results) <- rep(methods, length(value.indices))</pre>
Next, some tuning parameters are indicated in order to prepare the violin
plot summarizing the results:
# Panel groups arrangement
```



## 3 Experiment 2 - Pan-European experiments comparing local and non-local predictor methods

#### 3.1 Data loading

Predictor are loaded considering the European domain determined by the following bounding box:

```
lonLim <- c(-10,32)
latLim <- c(36,72)
vars <- c("ps1","tas","ta@500","ta@700","ta@850","hus@500","hus@850","z@500")</pre>
```

```
dataset <- "ECMWF_ERA-Interim-ESD"</pre>
grid.list <- lapply(vars, function(x) {</pre>
    loadGridData(dataset = dataset,
                  var = x,
                  lonLim = lonLim,
                  latLim = latLim,
                  years = 1979:2008)
})
x.eur <- makeMultiGrid(grid.list)</pre>
value <- file.path(find.package("VALUE"), "example_datasets", "VALUE_ECA_86_v2.zip")</pre>
y <- loadStationData(dataset = value,
                      var = "precip",
                      years = 1979:2008) %>% binaryGrid(condition = "GE",
                                                           threshold = 1,
                                                           partial = TRUE)
y_bin <- binaryGrid(y, condition = "GE", threshold = 1)</pre>
The following code prepares a map displaying the predictor set reference
grid and the predictand locations:
coords.x <- get2DmatCoordinates(x.eur)</pre>
names(coords.x) <- c("x","y")</pre>
grid clim <- climatology(subsetDimension(x.eur, dimension = "var", indices = 1))</pre>
spatialPlot(grid_clim,at = seq(-2, 2, 0.1), set.min = 4, set.max = 8,
             backdrop.theme = "countries",
            main = "Predictand locations and predictor grid",
```

#### Predictand locations and predictor grid

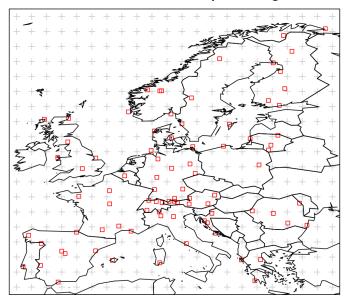


Figure 2: European domain showing the regular grid of the ERA-Interim 2-deg predictors (grey crosses) and the predictand locations corresponding to the ECA-VALUE-86 station dataset (red squares).

Each VALUE station has been assigned a unique PRUDENCE region, corresponding to the subregion for SD model training. A new map can be prepared displaying the correspondence of each station by colors, as presented in the paper. The colors are similar to those presented in the VALUE Intercomparison synthesis paper by Gutiérrez *et al.* 2019:

```
data("PRUDENCEregions", package = "visualizeR")
areas <- PRUDENCEregions
refcoords <- get2DmatCoordinates(x.eur)</pre>
grid clim <- climatology(subsetDimension(x.eur, dimension = "var", indices = 1))</pre>
ind <- sapply(1:length(PRUDENCEregions), FUN = function(z) {</pre>
  which(y$Metadata$PRUDENCEregion == names(PRUDENCEregions)[z])
})
# Color palette for the regions
reg.colors <- c("blue", "gold", "green", "cyan", "navyblue",</pre>
                 "darkgreen", "red", "violet")
# Point layer displaying stations by colors
stations <- lapply(1:length(PRUDENCEregions), function(i) {</pre>
  list(sp::SpatialPoints(getCoordinates(y)[ind[[i]],]),
       first = FALSE, col = reg.colors[i], pch = 15)
})
# Vector layer delimiting subregions, by colors
subregions <- lapply(1:length(PRUDENCEregions), function(i) {</pre>
  list(PRUDENCEregions[i], col = reg.colors[i], lwd = 1.5)
})
sp.layout <- c(subregions, stations)</pre>
# Other graphical parameters passed to spatialPlot:
sp.layout[[length(sp.layout) + 1]] <- list('sp.text',</pre>
```

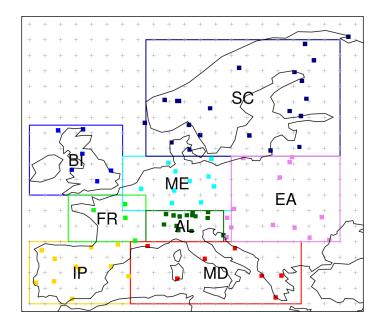


Figure 3: Same as the previous map, but showing the PRUDENCE region correspondence of each VALUE station.

After defining all the tuning parameters for the map, spatialPlot is called, that generates the paper Fig. 2:

Finally, as in the previous experiment, the folds used in the VALUE Project are defined for cross-validation:

```
folds <- list(1979:1984, 1985:1990, 1991:1996, 1997:2002, 2003:2008)
```

### 3.2 Spatial Methods M1 and M6 (VALUE methods GLM-DET and ANALOG)

This code is very similar to the code displayed in the previous sections 2.3.1 and 2.3.6, as the same predictor configuration is used:

However, now the cross-validation is undertaken iteratively for each PRU-DENCE region sepparately. Therefore, a for loop is introduced that iteratively subsets predictor and predict and sets across PRUDENCE regions.

```
folds = folds,
                            scaleGrid.args = list(type = "standardize"),
                            method = "analogs", n.analogs = 1,
                            prepareData.args = list(spatial.predictors = config.M1.M6)
  # M1
  y1reg_bin <- binaryGrid(y1reg, condition = "GE", threshold = 1)</pre>
  M1cv.bin <- downscaleCV(x1reg, y1reg_bin,
                           folds = folds,
                           scaleGrid.args = list(type = "standardize"),
                           method = "GLM", family = binomial(link = "logit"),
                           prepareData.args = list(spatial.predictors = config.M1.M6))
    subsetGrid(var = "bin")
  M1cv.amo <- downscaleCV(x1reg, y1reg,
                           folds = folds,
                           scaleGrid.args = list(type = "standardize"),
                           method = "GLM", family = Gamma(link = "log"),
                           condition = "GE", threshold = 1,
                           prepareData.args = list(spatial.predictors = config.M1.M6))
  M1cv[[i]] <- gridArithmetics(M1cv.bin, M1cv.amo, operator = "*")</pre>
The resulting model outputs, trained for the different subregions after
spatial subsetting, are binded again into the same data structure:
M6cv <- bindGrid(M6cv, dimension = "loc") %>% redim(drop = TRUE)
M1cv <- bindGrid(M1cv, dimension = "loc") %>% redim(drop = TRUE)
```

}

Also, after slicing into different subregions, it is necessary to reorder again the predictions to match the original order of the predictand. The function matchStations is used to this aim:

```
M1cv2 <- matchStations(M1cv, y)
M6cv2 <- matchStations(M6cv, y)</pre>
```

#### 3.3 Local Methods M1-L and M6-L

The predictor sets are now constructed according to the configurations M1-L and M6-L described in Table 1. Note that the code in this section is much simpler than in the previous predictor configurations, as no iteration over subregions is required in this case.

First, the specific parameter lists are defined:

NOTE: The following calls the downcaleCV are computationally intensive due to the relative large size of the experiment. These have been run on a 15,6GiB memory computer with a processor i7-6700 CPU@3.40GHz × 8. Less than this may be not sufficient to run the cross-validation.

method = "analogs",

folds = folds,

n.analogs = 1,

scaleGrid.args = std.args,

prepareData.args = config.M6L)

M6Lcv <- downscaleCV(x.eur, y,

#### 3.4 Validation of the pan-European experiment

As done previously in Section 2.4, the validation is undertaken using the valueMeasure wrapper to the VALUE set of validation indices and measures. The root mean square error (RMSE) and correlation between the observed and predicted daily time series of precipitation are considered. In addition, we compare the variance of the observations and the predictions by calculating their respective variance indices, and then using the ratio predicted/observed as measure.

This is the list of objects containing the cross-validation results for the methods of experiment 2:

```
(methods <- ls(pattern = "^M[1|6].*cv$"))
## [1] "M1cv" "M1Lcv" "M6cv" "M6Lcv"</pre>
```

Note that the output of the RMSE validation is scaled by a factor of 0.1 in order to make the magnitude comparable to the other measures, so they can be displayed in the same plot.

```
valueMeasure(y = y, x = get(m), measure.code = "ts.rs")$Measure
})
names(corr.list) <- methods</pre>
# Variance ratio
var.list <- lapply(methods, function(m) {</pre>
    valueMeasure(y = y, x = get(m), index.code = "Var",
                  measure.code = "ratio")$Measure
})
names(var.list) <- methods</pre>
Some tuning parameters are indicated in order to obtain an adequate plot
display:
measure.names <- c("VarianceRatio", "Correlation", "RMSE")</pre>
groups <- rep(measure.names, each = length(methods))</pre>
arg.list <- c(var.list, corr.list, rmse.list)</pre>
arg.list[["group.index"]] <- groups</pre>
arg.list[["rev.colors"]] <- TRUE</pre>
arg.list[["bwplot.custom"]] <- list(ylim = c(0.1, 1.3))</pre>
Finally, violinPlot from package visualizeR is used to produce the
paper figure:
do.call("violinPlot", arg.list)
```

The validation results indicate that the local predictor counterparts of the original VALUE methods M1 and M6 are competitive (the reach very similar or slightly better performance in all cases). Hence, the M1-L and M6-L method configurations will be used in Sec. ?? to produce the future

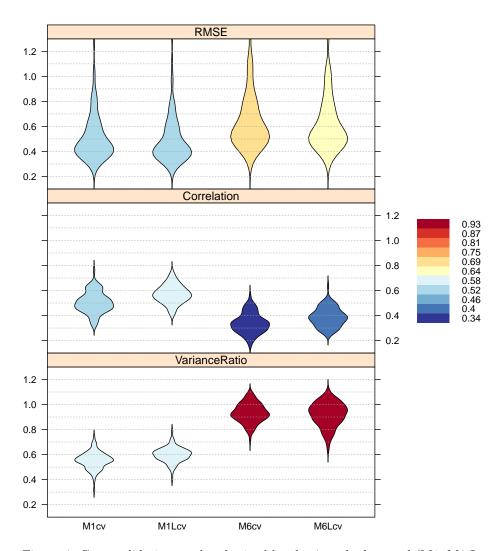


Figure 4: Cross-validation results obtained by the 4 methods tested (M1, M1-L, M7, and M7-L) in the pan-European experiment (n=86 stations), according to three selected validation measures (Spearman correlation (Corr), RMSE and variance ratio). The colour bar indicates the mean value of each measure. A factor of 0.1 has been applied to RMSE for visual comparability of results.

precipitation projections for Europe, provided their more straightforward application as they do not need to be applied independently for each subregion.

#### 4 Delta change downscaled projections

In this section, the calibrated SD models are used to downscale GCM future climate projections from the CMIP5 EC-EARTH model (r12-i1-p1). downscalePredict is the workhorse for downscaling once the SD model has been calibrated with downscaleTrain.

#### 4.1 Final SD model calibration

After cross-validation, the results suggest that the use of local predictors yields similar results than the original VALUE configurations M1 and M6, but providing a more straightforward implementation that does not require iteration over subregions. For this reason, the final models considering the local GLM (M1-L) and local analog (M6-L) implementations are trained for their application to climate change projections.

Prior to model training, the predictor set is standardized:

```
x scale <- scaleGrid(x.eur, type = "standardize") #</pre>
```

The final configuration of predictors for M1-L (stored in the config.M1L list) and M6-L methods (config.M6L) is directly passed to the function prepareData, whose output contains all the information required to undertake model training via the downscaleTrain function:

```
# Predictor configuration
spatialList <- list(v.exp = .95, which.combine = vars)</pre>
# spatialList <- NULL</pre>
localList.M1L <- list(n = 1, vars = vars)</pre>
localList.M6L \leftarrow list(n = 25, vars = vars)
# Prepare predictors for M1-L
xy.M1La <- prepareData(x_scale, y_bin,</pre>
                         spatial.predictors = spatialList,
                        local.predictors = localList.M1L)
xy.M1Lb <- prepareData(x_scale, y,</pre>
                         spatial.predictors = spatialList,
                         local.predictors = localList.M1L)
# Prepare predictors for M6-L
xy.M6L <- prepareData(x_scale, y, local.predictors = localList.M6L)</pre>
Once the prec citors are adequately configured, the final models are cali-
brated with downscaleTrain:
# M1-L - occurrence
model.M1La <- downscaleTrain(xy.M1La, method = "GLM",</pre>
                               family = binomial(link = "logit"))
# M1-L - amount
model.M1Lb <- downscaleTrain(xy.M1Lb, method = "GLM",</pre>
                               family = Gamma(link = "log"),
                               condition = "GE", threshold = 1)
# M6-L - analogs
```

```
model.M6L <- downscaleTrain(xy.M6L, method = "analogs",n.analogs = 1)</pre>
```

## 4.2 Model prediction

Prior to model prediction, the GCM datasets required are obtained. As previously done with ERA-Interim, the EC-EARTH simulations are obtained from the climate4R UDG, considering the same set of variables already used for training the models. Again, these data are recursively loaded and stored in a multigrid as shown in Section with the ERA-Interim predictors.

First, the historical scenario is loaded, which has the UDG identifier CMIP5\_EC-EARTH\_r12i1p1\_historical:

We repeat the process considering the UDG identifier for the RCP8.5 dataset:

The data for prediction (both the historical scenario xh and the RCP8.5 xf) need to be rescaled, according to the mean and variance of the predictor set used for model calibration:

Downscaling predictions are generated with the downscalePredict function. As for the model calibration step, data need to be pre-processed. This is done with the function prepareNewData, that receives as input the output of prepareData in order to undertake all the necessary checks for dimensional consistency and eventual PC related transformations:

```
# Historical dataset
```

```
h.M1La <- prepareNewData(xh, xy.M1La)
h.M1Lb <- prepareNewData(xh, xy.M1Lb)
h.M6L <- prepareNewData(xh, xy.M6L)</pre>
```

```
# RCP8.5 dataset
```

```
f.M1La <- prepareNewData(xf, xy.M1La)
f.M1Lb <- prepareNewData(xf, xy.M1Lb)
f.M6L <- prepareNewData(xf, xy.M6L)</pre>
```

Once the data prediction data is prepared, the downscalePredict function undertakes prediction. It receives two inputs: i) newdata (i.e., the data given for prediction) and ii) model, containing the calibrated model:

```
hist.M1La <- downscalePredict(newdata = h.M1La, model = model.M1La)
```

As previously seen, in the logistic regression model the raw prediction is a probability. In order to convert it to binary the function binaryGrid of transformeR is used. To this aim, the probability threshold for precipitation is given by the observed climatology (argument ref.obs) and applied to the probabilistic prediction (argument ref.pred):

The same process is next used for the remaining models and for RCP8.5 data. For GLM:

#### # GLM

```
hist.M1Lb <- downscalePredict(h.M1Lb, model.M1Lb)
hist.M1L <- gridArithmetics(hist.M1La.bin, hist.M1Lb, operator = "*")
futu.M1La <- downscalePredict(f.M1La, model.M1La)
futu.M1La.bin <- binaryGrid(futu.M1La,</pre>
```

# 4.3 Future delta maps

The downscaled projected anomalies are next calculated as the difference netween the model predictions for RCP8.5 (2071-2100) minus the predictions for the historical scenario (1979-2008). The function climatology is used to compute the climatological mean (mm/day) for each period, and then the function gridArithmetics is used to calculate the arithmetic difference between both.

We project the change in the frequency of precipitation (i.e., R01) and in the mean wet days (SDII) computed with the function valueMeasure of the package climate4R.value. This is done for the two configurations described: M1L and M6L.

We can compare the computed deltas for the M1L and M6L configurations with those done in VALUE: M1 and M6. Therefore, we repeat the training and predictions steps for the latter models and loop over the 8 VALUE subregions.

```
hist.M1 <- futu.M1 <- hist.M6 <- futu.M6 <- list()
for (i in 1:n_regions) {
  y1reg <- subsetDimension(y, dimension = "loc", indices = ind[[i]])</pre>
  y1reg_bin <- binaryGrid(y1reg,condition = "GE", threshold = 1)</pre>
  x1reg <- subsetGrid(x.eur, lonLim = areas[n[i]]@bbox[1,],</pre>
                       latLim = areas[n[i]]@bbox[2,])
  x_scale1 <- scaleGrid(x1reg, type = "standardize")</pre>
  xy.M1a <- prepareData(x scale1, y1reg bin,</pre>
                           spatial.predictors = config.M1.M6)
  xy.M1b <- xy.M6 <- prepareData(x_scale1, y1reg,</pre>
                           spatial.predictors = config.M1.M6)
  model.M1a <- downscaleTrain(xy.M1a, method = "GLM",</pre>
                                family = binomial(link = "logit"))
  model.M1b <- downscaleTrain(xy.M1b, method = "GLM",</pre>
                                family = Gamma(link = "log"),
                                 condition = "GE", threshold = 1)
```

```
model.M6 <- downscaleTrain(xy.M6, method = "analogs",n.analogs = 1)</pre>
xh_scale1 <- subsetGrid(xh, lonLim = areas[n[i]]@bbox[1,],</pre>
                        latLim = areas[n[i]]@bbox[2,])
xf_scale1 <- subsetGrid(xf, lonLim = areas[n[i]]@bbox[1,],</pre>
                        latLim = areas[n[i]]@bbox[2,])
h.M1a <- prepareNewData(xh scale1, xy.M1a)
h.M1b <- prepareNewData(xh_scale1, xy.M1b)</pre>
h.M6 <- prepareNewData(xh_scale1, xy.M6)
f.M1a <- prepareNewData(xf_scale1, xy.M1a)</pre>
f.M1b <- prepareNewData(xf scale1, xy.M1b)</pre>
f.M6 <- prepareNewData(xf scale1, xy.M6)</pre>
hist.M1a <- downscalePredict(newdata = h.M1a, model = model.M1a)
hist.M1a.bin <- binaryGrid(hist.M1a,
                              ref.obs = y1reg bin,
                              ref.pred = model.M1a$pred)
hist.M1b <- downscalePredict(h.M1b, model.M1b)</pre>
hist.M1[[i]] <- gridArithmetics(hist.M1a.bin, hist.M1b, operator = "*")
futu.M1a <- downscalePredict(f.M1a, model.M1a)</pre>
futu.M1a.bin <- binaryGrid(futu.M1a,</pre>
                              ref.obs = y1reg_bin,
                              ref.pred = model.M1a$pred)
futu.M1b <- downscalePredict(f.M1b, model.M1b)</pre>
futu.M1[[i]] <- gridArithmetics(futu.M1a.bin, futu.M1b,operator = "*")</pre>
```

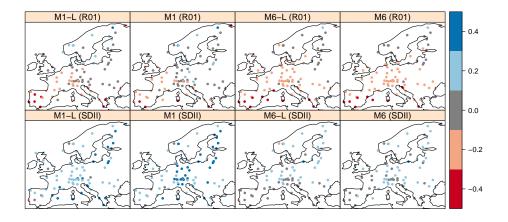
```
hist.M6[[i]] <- downscalePredict(h.M6,model.M6)</pre>
  futu.M6[[i]] <- downscalePredict(f.M6,model.M6)</pre>
}
hist.M1 <- bindGrid(hist.M1, dimension = "loc") %>% redim(drop = TRUE) %>%
  matchStations(y)
hist.M6 <- bindGrid(hist.M6, dimension = "loc") %>% redim(drop = TRUE) %>%
  matchStations(y)
futu.M1 <- bindGrid(futu.M1, dimension = "loc") %>% redim(drop = TRUE) %>%
  matchStations(y)
futu.M6 <- bindGrid(futu.M6, dimension = "loc") %>% redim(drop = TRUE) %>%
  matchStations(y)
Finally we compute the deltas in the R01 and SDII indices for the M1
and M6 configurations.
dR01.M1 <- valueMeasure(hist.M1,futu.M1,measure.code = "biasRel",
                        index.code = "RO1")$Measure
dSDII.M1 <- valueMeasure(hist.M1,futu.M1,measure.code = "biasRel",
                         index.code = "SDII")$Measure
dR01.M6 <- valueMeasure(hist.M6,futu.M6,measure.code = "biasRel",
                        index.code = "R01")$Measure
dSDII.M6 <- valueMeasure(hist.M6,futu.M6,measure.code = "biasRel",
                         index.code = "SDII")$Measure
```

The GLM and Analog projected anomalies for M1L, M6L, M1 and M6 configurations are grouped in a multigrid in order to jointly display them

in the map.

)

The figure is produced with spatialPlot. Here, we use the color palettes provided by the R package RColorBrewer, and several tuning parameters are passed to spatialPlot to produce the final paper figure:



## 4.4 Perfect-prognosis hypothesis

In this section we estimate the distribution similarity between the renalysis and GCM predictors. First, ERA-Interim VALUE and EC-EARTH historical datasets are temporally intersected, to set their common period 1979-2005

## x.eur2 <- intersectGrid(x.eur, xh)</pre>

For estimating the distributional similarity, we use the two-sample Kolmogorov–Smirnov statistic, implemented in the VALUE package. The analyses is performed on the daily time-series at each grid-box, after nearest-neighbour remapping of the EC-EARTH grid onto the reference 2-degree regular grid used in VALUE.

## vars <- getVarNames(xh)</pre>

#### x.eur2\$Variable\$varName <- vars</pre>

The following function is a wrapper of the VALUE package functions to compute the KS-test and the corrected p-value. Furthermore, it performs

the necessary steps to draw the ks score maps and add a stippling to those grid point significant at a 95% confidence interval using the visualizeR functions to that aim. As optional arguments, the variables to be used in the analysis, the target season and the type of data transformation (none, centering or standardization) can be indicated, that are internally accomplished using the corresponding function of package transformeR (subsetGrid and scaleGrid).

```
ksPanelPlot <- function(x.grid, y.grid, season,
                         vars = getVarNames(x.grid),
                         anom.type = c("none", "center", "standardize")) {
    x <- subsetGrid(x.grid, season = season)</pre>
    y <- subsetGrid(y.grid, season = season)
    if (anom.type != "none") {
        x <- scaleGrid(x, type = anom.type)</pre>
        y <- scaleGrid(y, type = anom.type)
    }
    ks.score.list <- pval.list <- rep(list(bquote()), length(vars))</pre>
    for (i in 1:length(vars)) {
        x.var <- subsetGrid(x, var = vars[i])</pre>
        y.var <- subsetGrid(y, var = vars[i])</pre>
        ks.score.list[[i]] <- valueMeasure(y = y.var,</pre>
                                              x = x.var,
                                              measure.code = "ts.ks")$"Measure"
        pval.list[[i]] <- valueMeasure(y = y.var,</pre>
                                          x = x.var,
```

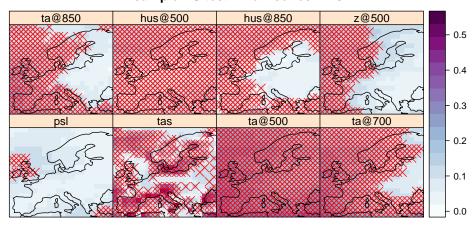
```
ksmap <- do.call("makeMultiGrid", ks.score.list)
return(list("map" = ksmap, "stippling" = pval.list))
}</pre>
```

In the following, different maps are generated displaying the KS score analysis for JJA and DJF, considering all the predictor variables and the three data transformation choices: raw, centered and standardized. In the figures below, the color darkening from pale to deep blue indicate increasing values of the KS-statistic. The significant grid cells (i.e., those for which the distributions of ERA-Interim and EC-EARTH significantly differ), are highlighted with red crosses. In general terms, the distributions of GCM and reanalysis differ significantly when considering the raw time series, independently of the target season (Figs 1 and 2), thus violating the assumptions of the perfect prog hypothesis regarding the good representativity by the GCM of the reanalysis predictor fields. Centering the data (i.e, zero mean time series) greatly alleviates this problem for most variables, excepting specific humidity at 500 mb (hus500), and near-surface temperature (tas), persisting some local problems over the British Isles for ta850 and hus850 (the latter only in summer, but not in JJA). This is depicted in Figs. 3 (DJF) and 4 (JJA). Finally, data standardization improves the distributional similarity, attaining an optimal representativity of all the GCM predictors but hus500 in the summer in southern in the Mediterranean. These results are consistent with the findings in Brands et al. 2013, pointing to specific humidity in 500 mb as a less reliable predictor.

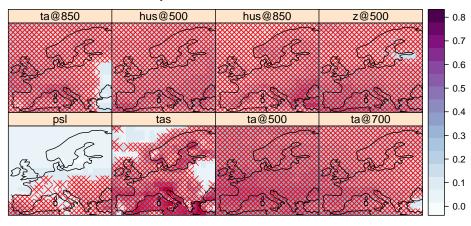
## # Raw

names.attr = vars, main = "2-sample KS test - Raw series - DJF") %>% pring

## 2-sample KS test - Raw series - DJF

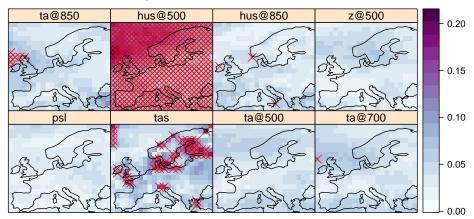


# 2-sample KS test - Raw series - JJA

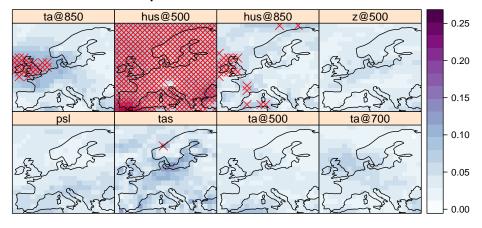


#### # Centered anomalies



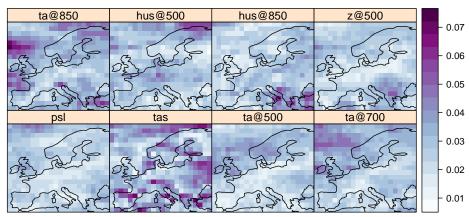


## 2-sample KS test - Centered anom - JJA



## # Standardized anomalies

## 2-sample KS test - Standardized anom - DJF



ta@850 hus@500 hus@850 z@500

- 0.14

- 0.12

- 0.10

- 0.08

- 0.04

- 0.02

- 0.002

2-sample KS test - Standardized anom - JJA

# 5 References

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- San-Martín, D., Manzanas, R., Brands, S., Herrera, S., Gutiérrez, J.M., 2016. Reassessing Model Uncertainty for Regional Projections of Precipitation with an Ensemble of Statistical Downscaling Methods. J. Climate 30, 203–223. https://doi.org/10.1175/JCLI-D-16-0366.1
- Wickham, H., Hester, J. and Chang, W., 2018. devtools: Tools to Make Developing R Packages Easier. R package version 2.0.1.
   https://CRAN.R-project.org/package=devtools

# 6 Session information

```
## BLAS:
           /usr/lib/libblas/libblas.so.3.6.0
## LAPACK: /usr/lib/lapack/liblapack.so.3.6.0
##
## locale:
    [1] LC_CTYPE=es_ES.UTF-8
##
                                       LC_NUMERIC=C
##
    [3] LC_TIME=es_ES.UTF-8
                                       LC_COLLATE=es_ES.UTF-8
##
    [5] LC_MONETARY=es_ES.UTF-8
                                       LC_MESSAGES=es_ES.UTF-8
##
    [7] LC_PAPER=es_ES.UTF-8
                                       LC_NAME=es_ES.UTF-8
##
    [9] LC_ADDRESS=es_ES.UTF-8
                                       LC_TELEPHONE=es_ES.UTF-8
##
   [11] LC_MEASUREMENT=es_ES.UTF-8
                                       LC_IDENTIFICATION=es_ES.UTF-8
##
## attached base packages:
## character(0)
##
## other attached packages:
                             {\tt downscaleR\_3.1.0}
## [1] loadeR_1.4.15
                                                    transformeR 1.6.1
  [4] visualizeR_1.5.1
                              VALUE_2.2.0
                                                     climate4R.value_0.0.0
##
## loaded via a namespace (and not attached):
    [1] Rcpp_1.0.2
                                 lattice_0.20-38
##
    [3] zoo_1.8-6
                                 glmnet_2.0-18
##
##
    [5] digest_0.6.21
                                 foreach_1.4.4
    [7] SpecsVerification_0.5-2 CircStats_0.2-6
##
    [9] signal_0.7-6
                                evaluate 0.14
## [11] spam 2.2-2
                                 utils_3.6.0
```

- ## [13] rlang\_0.4.0 data.table\_1.12.2
- ## [15] raster\_2.9-23 Matrix\_1.2-17
- ## [17] rmarkdown\_1.15.2 stringr\_1.4.0
- ## [19] RcppEigen\_0.3.3.5.0 RCurl\_1.95-4.12
- ## [21] munsell\_0.5.0 proxy\_0.4-23
- ## [23] compiler\_3.6.0 easyVerification\_0.4.4
- ## [25] xfun\_0.9 stats\_3.6.0
- ## [27] gridGraphics\_0.4-1 htmltools\_0.4.0
- ## [29] tcltk\_3.6.0 evd\_2.3-3
- ## [31] gridExtra\_2.3 dtw\_1.20-1
- ## [33] codetools\_0.2-15 grDevices\_3.6.0
- ## [35] mapplots\_1.5.1 deepnet\_0.2
- ## [37] MASS\_7.3-51.1 bitops\_1.0-6
- ## [39] grid\_3.6.0 gtable\_0.3.0
- ## [41] magrittr\_1.5 datasets\_3.6.0
- ## [43] scales\_1.0.0 stringi\_1.4.3
- ## [45] sm\_2.2-5.6 pbapply\_1.4-1
- ## [47] kohonen\_3.0.8 sp\_1.3-1
- ## [49] latticeExtra\_0.6-28 akima\_0.6-2
- ## [51] padr 0.5.0 graphics 3.6.0
- ## [53] vioplot\_0.3.2 boot\_1.3-20
- ## [55] base\_3.6.0 loadeR.java\_1.1.1
- ## [57] RColorBrewer\_1.1-2 iterators\_1.0.10
- ## [59] tools 3.6.0 maps 3.3.0
- ## [61] fields 9.8-3 abind 1.4-5

## [63] parallel\_3.6.0 yaml\_2.2.0

## [65] colorspace\_1.4-1 verification\_1.42

## [67] dotCall64\_1.0-0 rJava\_0.9-11

## [69] knitr\_1.25 methods\_3.6.0