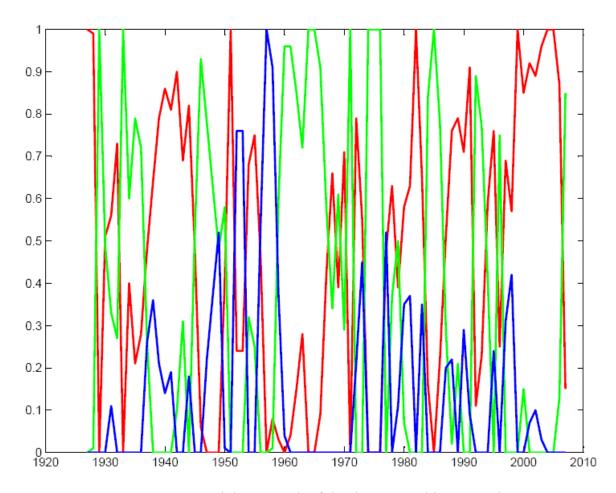


Supplementary Figure 1. HadCRUT3 instrumental annual global mean surface temperatures 1850-2007 smoothed on 40 year and longer timescales based on the simple Matlab procedure (solid curves) and the multiple taper approach (dashed curves) as discussed in the main text. Results are shown for (i) the full interval 1850-2007 (black) and the shorter intervals (ii) 1850-1987 (green) and 1850-1967 (red). Note that the two methods (i.e. corresponding pairs of solid and dashed curves) yield smoothed curves that are only barely discernible from each other [To approximate a 40 year cutoff period in the multiple-taper approach, the following time-frequency bandwidth parameters were used: *NW*=4 for 1850-2007 and 1850-1987, corresponding to 39.5 year and 34.5 year period half power points respectively, and *NW*=3 for 1850-1967, corresponding to a 39.3 year period half power point].



Supplementary Figure 2. Weights on each of the three smoothing contraints (blue=minimum norm, green=minimum slope, red=minimum roughness) for 40 year smoothing of HadCRUT3 instrumental annual global mean surface temperatures back to 1850 as a function of the terminal year of the interval, which is varied from 1927 to 2007.

Interval #	Interval	ε^2 (minslp)	ε ² (mpad)	ε^2 (adapt)	ε^2 (minslp/adapt)	ε ² (mpad/adapt)
1	1850-1927	0.0146	0.0172	0.0038	3.83	4.51
2	1850-1937	0.0077	0.0039	0.0023	3.43	1.75
3	1850-1947	0.0028	0.0006	0.0010	2.88	0.57
4	1850-1957	0.0153	0.0011	0.0305	0.50	0.04
5	1850-1967	0.0378	0.0036	0.0160	2.37	0.23
6	1850-1977	0.0180	0.0696	0.0090	2.00	7.76
7	1850-1987	0.2457	0.3210	0.0082	29.9	39.0
Ave		0.0488	0.0596	0.0101	6.42	8.16

Supplementary Table 1. Relative error variances for the 'minslp', 'mpad', and 'adapt' methods and associated ratios for each of 7 different test intervals considered as applied to the HadCRU global mean temperature series 1850-2007.

	Interval	ε^2 (minslp)	ε ² (mpad)	ε^2 (adapt)	ε^2 (minslp/adapt)	ε^2 (mpad/adapt)
1	1900-1997	0.0541	0.0763	0.0342	1.58	2.23
2	1900-2002	0.0227	0.0428	0.0082	2.75	5.20
3	1900-2007	0.0103	0.0224	0.0044	2.33	5.06
4	1900-2012	0.0064	0.0138	0.0042	1.52	3.26
5	1900-2017	0.0050	0.0092	0.0022	2.22	4.12
6	1900-2022	0.0046	0.0088	0.0021	2.16	4.09
7	1900-2027	0.0040	0.0080	0.0015	2.71	5.38
Ave		0.0153	0.0259	0.0081	2.18	4.19

Supplementary Table 2. Relative error variances for the 'minslp', 'mpad', and 'adapt' methods and associated ratios for each of 7 different test intervals considered, averaged over the 55 CMIP3 model simulations.

	Simulation	ε^2 (minslp)	ε^2 (mpad)	ε^2 (adapt)	ε^2 (minslp/adapt)	ε^2 (mpad/adapt)
1	BCCR BCM2.0 (run 1)	0.0103	0.0205	0.0052	1.978	3.927
2	CCCMA CGM3.1 (run 1)	0.0022	0.0060	0.0005	4.965	13.21
3	CCCMA CGM3.1 (run 2)	0.0028	0.0062	0.0013	2.148	4.834
4	CCCMA CGM3.1 (run 3)	0.0030	0.0080	0.0012	2.520	6.843
5	CCCMA CGM3.1 (run 4)	0.0025	0.0062	0.0012	2.124	5.190
6	CCCMA CGM3.1 (run 5)	0.0036	0.0086	0.0012	3.063	7.389
7	CCCMA CGM3.1 T63 (run 1)	0.0042	0.0100	0.0006	7.140	17.17
8	CNRM CM3 (run 1)	0.0041	0.0081	0.0018	2.319	4.634
9	CSIRO MK3.0 (run 1)	0.0029	0.0065	0.0027	1.059	2.377
10	CSIRO MK3.5 (run 1)	0.0055	0.0107	0.0023	2.427	4.710
11	GFDL CM2.0 (run 1)	0.0500	0.0678	0.0061	8.193	11.11
12	GFDL CM2.1 (run 1)	0.0211	0.0432	0.0212	0.995	2.036
13	NASA GISS AOM (run 1)	0.0041	0.0079	0.0014	2.966	5.707
14	NASA GISS AOM (run 2)	0.0074	0.0167	0.0034	2.153	4.870
15	NASA GISS Model E-H (run 1)	0.0182	0.0361	0.0122	1.496	2.965
16	NASA GISS Model E-H (run 2)	0.0237	0.0492	0.0172	1.376	2.860
17	NASA GISS Model E-H (run 3)	0.0224	0.0367	0.0151	1.479	2.428
18	NASA GISS Model E-R (run 1)	0.0404	0.0588	0.0216	1.866	2.717
19	NASA GISS Model E-R (run 2)	0.0216	0.0403	0.0097	2.219	4.139
20	NASA GISS Model E-R (run 3)	0.0313	0.0492	0.0138	2.275	3.574
21	NASA GISS Model E-R (run 4)	0.0106	0.0239	0.0035	3.018	6.831

22	NASA GISS Model E-R (run 5)	0.0105	0.0258	0.0068	1.547	3.790
23	IAP FGOALS1.0-g (run 1)	0.0043	0.0093	0.0048	0.895	1.921
24	IAP FGOALS1.0-g (run 2)	0.0042	0.0086	0.0068	0.612	1.264
25	IAP FGOALS1.0-g (run 3)	0.0049	0.0105	0.0072	0.675	1.461
26	INGV ECHAM4 (run 1)	0.0080	0.0123	0.0051	1.580	2.428
27	INM CM3.0 (run 1)	0.0302	0.0476	0.0191	1.583	2.496
28	MIROC3.2 high res (run 1)	0.0206	0.0341	0.0057	3.653	6.029
29	MIROC3.2 med res (run 1)	0.0279	0.0422	0.0123	2.272	3.445
30	MIROC3.2 med res (run 2)	0.0342	0.0521	0.0262	1.310	1.988
31	MIROC3.2 med res (run 3)	0.0278	0.0451	0.0214	1.300	2.111
32	MIUB ECHO-G (run 1)	0.0475	0.0633	0.0309	1.541	2.052
33	MIUB ECHO-G (run 2)	0.0137	0.0288	0.0067	2.030	4.272
34	MIUB ECHO-G (run 3)	0.0633	0.0855	0.0052	12.24	16.54
35	MPI ECHAM5 (run 1)	0.0073	0.0134	0.0117	0.626	1.147
36	MPI ECHAM5 (run 2)	0.0211	0.0358	0.0157	1.341	2.280
37	MPI ECHAM5 (run 3)	0.0065	0.0123	0.0079	0.824	1.566
38	MPI ECHAM5 (run 4)	0.0104	0.0160	0.0042	2.493	3.843
39	MRI CGM2.3 2a (run 1)	0.0035	0.0060	0.0034	1.023	1.767
40	MRI CGM2.3 2a (run 2)	0.0044	0.0104	0.0052	0.837	1.981
41	MRI CGM2.3 2a (run 3)	0.0072	0.0089	0.0045	1.584	1.962
42	MRI CGM2.3 2a (run 4)	0.0060	0.0110	0.0048	1.237	2.289
43	MRI CGM2.3 2a (run 5)	0.0089	0.0102	0.0108	0.826	0.943
44	NCAR CCSM3.0 (run 1)	0.0553	0.0754	0.0143	3.869	5.275
45	NCAR CCSM3.0 (run 2)	0.0107	0.0224	0.0069	1.561	3.265
46	NCAR CCSM3.0 (run 3)	0.0222	0.0370	0.0040	5.506	9.186
47	NCAR CCSM3.0 (run 5)	0.0182	0.0318	0.0021	8.567	14.94
48	NCAR CCSM3.0 (run 6)	0.0202	0.0327	0.0087	2.312	3.746
49	NCAR CCSM3.0 (run 7)	0.0093	0.0185	0.0079	1.182	2.341
50	NCAR CCSM3.0 (run 9)	0.0129	0.0250	0.0119	1.086	2.103
51	NCAR PCM.1 (run 1)	0.0048	0.0137	0.0048	1.012	2.871
52	NCAR PCM.1 (run 2)	0.0100	0.0252	0.0093	1.080	2.719
53	NCAR PCM.1 (run 3)	0.0040	0.0107	0.0019	2.122	5.609
54	NCAR PCM.1 (run 4)	0.0040	0.0105	0.0037	1.088	2.812
55	UKMO HadCM3 (run 1)	0.0055	0.0115	0.0025	2.223	4.642
Ave		0.0153	0.0259	0.0081	2.39	4.48

Supplementary Table 3. Relative error variances for the 'minslp', 'mpad', and 'adapt' methods and associated ratios for each of 55 CMIP3 model simulations analyzed, t test intervals considered, averaged over the 7 different test intervals considered.