

Modes of climate variability: synthesis and review of proxy-based reconstructions through the Holocene

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Abstract

Modes of climate variability affect global and regional climates on different spatio-temporal scales, and they have important impacts on human activities and ecosystems. As these modes are a useful tool for simplifying the understanding of the climate system, it is crucial that we gain improved knowledge of their long-term past evolution and interactions over time to contextualise their present and future behaviour. We review the literature focused on proxy-based reconstructions of modes of climate variability during the Holocene (i.e., the last 11.7 thousand years) with a special emphasis on i) proxy-based reconstruction methods; ii) available proxy-based reconstructions of the main modes of variability, i.e., El Niño Southern Oscillation, Pacific Decadal Variability, Atlantic Multidecadal Variability, the North Atlantic Oscillation, the Southern Annular Mode and the Indian Ocean Dipole; iii) major interactions between these modes; and iv) external forcing mechanisms related to the evolution of these modes. This review shows that modes of variability can be reconstructed using proxy-based records from a wide range of natural archives, but these reconstructions are scarce beyond the last millennium, partly due to the lack of robust chronologies with reduced dating uncertainties, technical issues related to proxy calibration, and difficulty elucidating their stationary impact (or not) on regional climates over time. While for each mode the available reconstructions tend to agree at multidecadal timescales, they show notable disagreement on shorter timescales beyond the instrumental period. The reviewed evidence suggests that the intrinsic variability of modes can be modulated by external forcing, such as orbital, solar, volcanic, and anthropogenic forcing. The review also highlights some modes experience higher variability over the instrumental period, which is partly ascribed to anthropogenic forcing. These features stress the paramount importance of further studying their past variations using long climate-proxy records for the progress of climate science.

Modes of climate variability: Synthesis and review of proxy-based reconstructions through the Holocene

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Abstract

Modes of climate variability affect global and regional climates on different spatio-temporal scales, and they have important impacts on human activities and ecosystems. As these modes are a useful tool for simplifying the understanding of the climate system, it is crucial that we gain improved knowledge of their long-term past evolution and interactions over time to contextualise their present and future behaviour. We review the literature focused on proxy-based reconstructions of modes of climate variability during the Holocene (i.e., the last 11.7 thousand years) with a special emphasis on i) proxy-based reconstruction methods; ii) available proxy-based reconstructions of the main modes of variability, i.e., El Niño Southern Oscillation, Pacific Decadal Variability, Atlantic Multidecadal Variability, the North Atlantic Oscillation, the Southern Annular Mode and the Indian Ocean Dipole; iii) major interactions between these modes; and iv) external forcing mechanisms related to the evolution of these modes. This review shows that modes of variability can be reconstructed using proxy-based records from a wide range of natural archives, but these reconstructions are scarce beyond the last millennium, partly due to the lack of robust chronologies with reduced dating uncertainties, technical issues related to proxy calibration, and difficulty elucidating their stationary impact (or not) on regional climates over time. While for each mode the available reconstructions tend to agree at multidecadal timescales, they show notable disagreement on shorter timescales beyond the instrumental period. The reviewed evidence suggests that the intrinsic variability of modes can be modulated by external forcing, such as orbital, solar, volcanic, and anthropogenic forcing. The review also highlights some modes experience higher variability over the instrumental period, which is partly ascribed to anthropogenic forcing. These features stress the paramount importance of further studying their past variations using long climate-proxy records for the progress of climate science.

1.- Introduction

The Earth is a complex system in which climate variability, i.e., variations in the mean state of the climate system, results from intricate interactions between its components (atmosphere, hydrosphere, geosphere, cryosphere, and biosphere). Different geophysical processes are, therefore, capable of contributing to climatic variability on different timescales (Mitchell, 1976). The potential sources of climatic variability are mainly the result of: i) internal processes involving interactions between the different parts of the system; and/or ii) external forcing mechanisms from independent environmental changes. A large proportion of the spatial structure of climate variability follows recurrent patterns, often referred to as modes of climate variability (Stephenson et al., 2004). The term modes of climate variability is, however, ambiguously employed in the climate community, with a range of uses that make its definition difficult (IPCC, 2013). Here, we define modes of climate variability as preferred spatial patterns and their fluctuations across different timescales, which represent a simplification of the complex spatial and temporal evolution of the climate system.

Modes of variability have typically been identified through statistical analysis of observational and model data and are generally described by a characteristic spatial pattern and its associated timeseries (Christensen et al., 2013). While these modes of variability are at most quasiperiodic, they are oscillatory in character, and their state is monitored using so-called climate indices. Empirical orthogonal function analysis is among the most widely and extensively used methods to calculate climate indices (Hannachi et al., 2007). This methodology allows a display of the space-time field that is useful for dimensionality reduction and pattern extraction, although it is not exempt from problems (i.e., bias in the variance) (Beguería et al., 2016). Alternatively, simple indices based on data from fixed meteorological stations have been traditionally used as they can provide continuous timeseries that extend further back in time, in some cases beyond the 20th century (Comas-Bru and Hernández, 2018; Cropper et al., 2015; Hurrell, 1995; Jones et al., 1997; Vinther et al., 2003a; Visbeck, 2009). The main disadvantage of station-based indices is that they are anchored to their locations, and they might not effectively represent the centres of action of some modes. Consequently, modes of variability are usually defined from gridded data (Folland et al., 2009; Moore et al., 2013; Roundy, 2014). The correlation between a given index of a mode of climate variability and a large-scale climate field are often named teleconnections. This concept refers to the ability of modes of climate variability to explain the connections between climate in remote regions through associated atmospheric or oceanic pathways (Barnston and Livezey, 1987; Shaman, 2014).

The impact of some of the best-known modes of variability, i.e., the El Niño–Southern Oscillation (ENSO), the North Atlantic Oscillation (NAO), the Pacific Decadal Variability (PDV), Atlantic Multidecadal Variability (AMV), the Northern and Southern Annular Modes (NAM and SAM) and the Indian Ocean Dipole (IOD), extend over large areas and/or ocean basins. These modes of variability are often associated with severe climate events such as droughts, floods, heat waves and cold spells (e.g., Benito et al., 2015; Cook et al., 2015; Ionita et al., 2012) affecting agriculture, water resources and blue economies, which, in turn, modulate air quality, fire risk, energy availability and human health (Bastos et al., 2016; Jerez et al., 2013; Zubieta et al., 2017). In this context, understanding the evolution of modes of variability and associated

teleconnections on a global scale during the last few millennia is essential to i) attribute climate changes to internal variability versus external forcing factors, ii) evaluate the ability of different climate models to reproduce them robustly, and iii) constrain uncertainties in future climate projections and associated hazards.

Instrumental measurements of the climatic variables used to characterise these modes have been available for a couple of centuries in the best case (e.g., Jones, 2001; Luterbacher et al., 2002; Parker et al., 2007, 1992; Prohom et al., 2016). A better understanding of these modes, many of which operate from submonthly to multidecadal timescales, requires longer climate records beyond the limited temporal and spatial coverage of instrumental measurements. Consequently, the use of indirect climate indicators from natural archives (proxy-based records) becomes of paramount importance (Gornitz, 2009; Marcott et al., 2013; Neukom et al., 2019). These indirect climate indicators generally respond to environmental parameters such as temperature and precipitation, and, in turn, may be indirectly linked to certain modes of variability, through, for example, their response to the atmospheric circulation (e.g., Bradley, 2015; Jones et al., 2009; Jones and Mann, 2004). Over the last decades, several studies have attempted to reconstruct a number of modes of climate variability at different timescales using historical documents and natural archives. Major findings show evidence of the spatio-temporal variability of these modes and their impacts, interactions and possible links to external forcings for the Holocene in general (e.g., Chen et al., 2016; Ivanochko et al., 2008; Koutavas and Joannides, 2012) and the last millennium in particular (e.g., Dätwyler et al., 2018; Mann et al., 2009; Ortega et al., 2015; Wang et al., 2017). Nevertheless, they are not exempt from limitations, such as chronological uncertainties, an oversimplification or misinterpretation of stationarity, and limited capability to attribute observed climate changes to internal variability and/or external forcing factors (e.g. solar and volcanic activity) (e.g., Evans et al., 2013; Raible et al., 2014). These limitations may partly be overcome using climate models. There is a number of approaches based on palaeoclimatic simulations, such as large-multimodel ensembles (e.g., Lee et al., 2019; Phillips et al., 2014; Terray, 2012) and proxy system modeling (e.g., Dee et al., 2017; Evans et al., 2013), that have already shown their ability to reproduce and differentiate external and internal processes affecting the climate system. However, the obtained results are disparate (Haywood et al., 2019) and their potential to simulate some aspects (e.g., extreme changes) related to modes of variability is still poor (e.g., Zhang and Sun, 2014).

Despite the dramatic increase in the number of proxy-based reconstructions over the past decades, a synthesis of the main modes of variability and teleconnections in a palaeoclimatic context is lacking. This paper focuses on reviewing the literature centred on proxy-based reconstructions of modes of climate variability during our current interglacial, the Holocene (i.e., the last 11.7 ka). The article is organised as follows: Section 2 introduces the different reconstruction methods that are frequently employed and evaluates ongoing work and future developments. Section 3 provides an account of the proxy-based reconstructions available for the main modes of climate variability (Fig. 1). Section 4 describes major interactions between modes of variability, while section 5 focuses on mechanisms driven by external forcing, which have been related to the changes in modes of variability through the Holocene. Finally, section 6 synthesises the main review outputs and includes future perspectives.

2.- Reconstruction methods

2.1.- Archives, spatial distributions and sensitivities

Information on past climatic and environmental conditions (i.e., proxy data) is commonly preserved in natural and documentary archives across the globe. To yield reliable reconstructions of a mode of variability, proxy-based records should i) be sensitive to climatic variables (e.g., temperature, precipitation, wind); ii) be continuous and highly-resolved (monthly to decadal), at least, for several hundreds of years to detect decadal-scale variability beyond the instrumental period; iii) maintain a stationary modern proxy-climate relationship over time (the principle of uniformitarianism); and iv) cover a large and homogeneous spatial region that includes the areas influencing the targeted mode of variability (Table 1).

It is important to highlight that high-quality proxy-based climatic records do not reconstruct the temporal evolution of modes of climate variability by themselves but their impacts and interactions on the physical and biogeochemical dynamics of the proxy-based record. The common approach to establish a reliable proxy-climate relationship is to calibrate the proxy signal using modern data (see Section 2.3). However, this can introduce large uncertainties and is not possible when the record does not cover the instrumental period. In addition, some other overarching challenges remain when working with proxy data, presented as follows in approximate order of decreasing importance:

1. The relationship between climate and a given proxy-based record may vary over time. This variation may occur because either the proxy reacts to climate differently under different non-climate related conditions, or because the sensitivity of the proxy to a given set of climate drivers may vary with changes in the mean climate state. This phenomenon may be solved by using mechanistic modelling of the proxy-climate relationship by accounting for these important non-climate variables in the calibration model if available. The climate-proxy linkage may also vary as a function of timescale. For example corals might have a different relationship with climate on annual, interannual and decadal timescales (Gagan et al., 2012).
2. The calibration data do not fully explore the range of proxy/climate behaviours (with few exceptions such as coral archives). This is the so-called 'no modern analogue' problem and can be reduced by increasing the calibration dataset size, or by using mechanistic models of proxy/climate behaviour.
3. A weak relationship between proxies and climate, which may occur where proxies or climate variables are poorly chosen and can be accounted for using a probabilistic modelling approach (such as the Bayesian inverse approach) where the models are sufficiently flexible so that weak relationships yield large uncertainties in reconstructed climates. Employing a multi-proxy approach can identify common climate signals of interest amongst individual proxies that may be only correlated to local climate variables.

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4 4. Poor chronological control may occur even if the proxy climate relationship is strong but the
5 dating methods (or extraction/counting methods for the proxy) are not able to accurately
6 quantify the information in the archive. This phenomenon can be accounted for by modelling the
7 uncertainty in the process so that poor data yield large climate uncertainty estimates (e.g.,
8 Parnell et al., 2015).
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Table 1.- Examples of the most commonly used archives to carry out high-resolution proxy-based reconstruction of modes of climate variability.

Archive	Advantages	Limitations	Proxies used for reconstructions	Mode	Nominal Temporal Resolution	Interpretable Temporal Resolution	Reference
Tree rings	<ul style="list-style-type: none"> - Absolute chronologies (precise calendar year dates) - High-resolution proxy records (sub-annual to annual) - Widespread distribution in both Hemispheres - Strong climate signal - Continuous records 	<ul style="list-style-type: none"> - Climate sensitivity typically reflects a particular season - Concentrated in the mid-latitudes; many trees in tropical regions do not have annual rings - Most records < 1000 years in length. 	Total tree-ring widths, earlywood widths, latewood widths, maximum latewood density, $\delta^{18}\text{O}$	PDO, ENSO, NAO, SAM, AMV	Annual	Sub-annual/Annual/ and above	e.g., Abram et al., 2014; Cook et al., 2019; D'Arrigo and Wilson, 2006; Dätwyler et al., 2019; Gray et al., 2004; Li et al., 2013; MacDonald and Case, 2005; Verdon and Franks, 2006
Ice cores	<ul style="list-style-type: none"> - Absolute chronologies (annual-layer counts). - Age uncertainty < \pm 50 years - High-resolution proxy records (annual) - Continuous record > 1000 years in length 	<ul style="list-style-type: none"> - Limited to polar and high-elevation regions 	Network of $\delta^{18}\text{O}$; $\delta^{18}\text{O}$	NAO	Annual	Annual/Multiannual and above	e.g., Jones et al., 2009; Ortega et al., 2014; Sjolte et al., 2018; Vinther et al., 2010, 2003b
Speleothems	<ul style="list-style-type: none"> - Absolute chronologies (radiometric methods and annual layer counts) - Age uncertainty < \pm 50 years - High-resolution proxy records (sub-annual) 	<ul style="list-style-type: none"> - Possible presence of growth hiatuses - Variable water transit time: difficult to quantify. - Potential non-equilibrium isotopic deposition (kinetic effects) 	Sr/Ca; $\delta^{18}\text{O}$; $\delta^{13}\text{C}$; growth rate of laminae	NAO, ENSO	Sub-Annual to multi-centennial	Sub-Annual to multi-centennial	e.g., Chen et al., 2016; Frappier et al., 2002; Lachniet et al., 2004; Smith et al., 2016a; Trouet et al., 2009; Wassenburg et al., 2016

		<ul style="list-style-type: none">- Most continuous records > 1000 years in length- Distribution in a large range of hydroclimatic conditions						
Corals		<ul style="list-style-type: none">- Absolute chronologies (radiometric methods and annual layer counts)- Age uncertainty < 1 year- High-resolution proxy records (sub-annual)	<ul style="list-style-type: none">- Limited to tropical regions- Record < 1000 years in length	$\delta^{18}\text{O}$; Sr/Ca	ENSO, PDO, IOD, AMV	Monthly to seasonal	Seasonal and above	e.g., Abram et al., 2020; Cobb et al., 2013; Gong and Luterbacher, 2008; McGregor et al., 2010; Verdon and Franks, 2006; Wilson et al., 2010
Marine sediments		<ul style="list-style-type: none">- Continuous record > 1000 years in length- Widespread distribution	<ul style="list-style-type: none">- Age uncertainty > \pm 50 years- Low-resolution proxy records (sub-decadal at best)	Sediment and foraminifera geochemistry	ENSO, PDO, NAO	Sub-decadal and above	Decadal and above	e.g., Dean and Kemp, 2004; Faust et al., 2016; Goslin et al., 2018; White et al., 2018
Lake sediments	Non-varved	<ul style="list-style-type: none">- Continuous record > 1000 years in length- Widespread distribution	<ul style="list-style-type: none">- Age uncertainty > \pm50 years- Low-resolution proxy records (sub-decadal at best)- Human impact	Mn/Fe ratio; Grain size; Laminae colour scale	NAO, ENSO, PDO	Sub-decadal and above	Decadal and above	e.g., Kirby et al., 2010; Moy et al., 2002; Olsen et al., 2012
	Varved	<ul style="list-style-type: none">- Independent varve chronologies- High-resolution proxy records (sub-annual)	<ul style="list-style-type: none">- Human impact- Most varve chronologies are floating and need to be anchored to a calendar timescale			Annual	Annual/Multiannual and above	

		<ul style="list-style-type: none">- Most continuous records > 1000 years in length.- Widespread distribution	using other independent dating methods, e.g. ¹⁴ C dating and tephrochronology					
Historical documents	<ul style="list-style-type: none">- High variety of resources- Good age control- High temporal resolution (sub-annual)	<ul style="list-style-type: none">- Short continuous record length (the last few hundred years)- Most reporting on the North Atlantic and the Pacific	Ice-Snow observations; Phenological and biological observations, historical written evidence; Ships' logbooks	NAO	Monthly to Seasonal	Seasonal and above	e.g., Küttel et al., 2010; Luterbacher et al., 2001, 1999; Mellado-Cano et al., 2019	

2.2.- Timescales and chronologies

Understanding the temporal and spatial expression of modes of variability over the Holocene requires precise chronological resolution covering a wide geographical range. This is a challenge for climate science that seeks to address the entire Holocene, as there are inherent dating uncertainties in most contexts and the most precise approaches are spatially and temporally constrained (Table 1).

There exists for the Holocene there exists a dendrochronological timescale that is considered to be accurate with virtually no uncertainties. This timescale underlies the ^{14}C calibration curve (IntCal curve; Reimer et al., 2020), as tree rings record the atmospheric ^{14}C concentrations during the period of their growth. Sampling of the Holocene IntCal curve is decadal, typically 10 rings per radiocarbon sample (Reimer et al., 2020, 2013), and the structure of the curve has implications for dating. Radiocarbon ages are commonly determined in the Holocene with 1 sigma counting errors of ca. $\pm 20 - 50$ years; and the shape of the calibration curve, which can mean single age estimates will have 2 sigma calibrated ranges of 100 to, in some cases, 300 years. The sampling density of radiocarbon ages available at individual sites, as well as the shape of the radiocarbon calibration curve at different points, can influence the precision at which an event can be dated. This phenomenon can be overcome with the so-called wiggle match dating approach, i.e., the matching of a series of ^{14}C determinations to the calibration curve (Pearson, 1986). However, this approach is expensive, and may pose potential issues of sample contamination and reworking that can influence the chronological accuracy (e.g., Blockley et al., 2007). Another approach to deal with the challenges of radiocarbon dating of individual sites is to calculate average dates by combining low-resolution radiocarbon dating in multiple records, which are correlated by biostratigraphy, to establish a robust regional chronology (e.g. Wanner et al., 2011). This approach has its own limitations. For example, Blaauw et al. (2007) tested proposed periods of regional wet conditions reported from biostratigraphically-correlated European raised bogs. Tests were based on improving the dating of the individual sites, using very high-resolution ^{14}C sampling, and integrating formal Bayesian interrogation of the statistical likelihood synchronicity between sites. This study failed to reproduce many of the previously proposed synchronous wet shifts because of either the full chronological uncertainties of comparing climate events is not incorporated into the assessment of the timing of an event or, even if an event exists, that might not be synchronous between regions. Nevertheless, two periods of low solar activity, the Maunder and Spörer solar minima were statistically correlated with wetter conditions across multiple sites (Blaauw et al., 2007). In the marine realm, in addition, radiocarbon-based dating has an added source of uncertainty mostly deriving from regional differences in the radiocarbon ages of specific water masses that may have been isolated since they were in contact with the atmosphere (Stuiver et al., 1986; Stuiver and Braziunas, 1993). This is often referred as the marine reservoir effect and has been studied globally and regionally (Reimer and Reimer, 2001). There has been, however, notable success in improving the precision of radiocarbon-based chronologies using a high density of radiocarbon dates and Bayesian modelling techniques (e.g., Crann et al., 2015), although these have not as yet been applied to a sufficient number of Holocene sediment chronologies, in part

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4 due to the number of dates required to achieve the best improvements in model precision
5 (Blaauw et al., 2018).
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8 Another important dating method relies on the radioactive decay of uranium and the ingrowth of
9 thorium with age. The $^{234}\text{U}/^{230}\text{Th}$ dating method has been particularly successful for speleothem
10 records leading to absolute dating uncertainties on the order of 50-100 years for Holocene
11 records (Wang et al., 2005). Such dating precision allows the linking of speleothem-based
12 monsoon records to ice core-based climate records and/or comparisons to solar forcing records,
13 although some timescale adjustments within uncertainties may still generate misleading results
14 (Muscheler et al., 2004). When applied to dating fossil corals, U/Th dating uncertainties
15 approach 0.1% for Holocene samples (Cobb et al., 2003b, 2013; Grothe et al., 2019) and near-
16 absolute age (less than ± 1 year) for overlapping fossil coral ensembles during the last
17 millennium (Dee et al., 2020) (Table 1).
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22 Counting of annual layers of deposition in ice cores and lake sediments (varves) relies on the
23 preservation of the annual layers. The Greenland ice core timescale, for example, accumulates
24 approximately 100 years (2 sigma) of uncertainty years over the Holocene (Rasmussen et al.,
25 2006), although this is of considerably greater precision than usual with ^{14}C dating of single
26 samples in the same period, and uncertainties are significantly smaller for the majority of the
27 Holocene ice core (Table 1). One issue with comparing dating approaches is the different
28 notations used in various chronologies, with the Greenland ice core record using “years b2k”
29 (before 2000 CE), differing by 50 years from the commonly used “years BP” notation, where BP
30 refers to before 1950 CE / AD 1950. This should, however, not be an issue if the reference used
31 for a given chronology is clearly reported in the paper.
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36 Varved lake sediments are more geographically dispersed than polar ice cores, with data
37 reported from every continent and not necessarily at high-altitude sites. However, published
38 records are dominantly from North America and Europe, with little coverage in the Southern
39 Hemisphere (SH; Zolitschka et al., 2015). Varve chronologies accumulate a counting error
40 ranging from approximately 1 - 10% (Ojala et al., 2015). The most common problem with varved
41 sediments is that they are often not continuously layered across the whole of the Holocene and
42 need to be anchored to calendar time by some other method (e.g., Snowball et al., 2010). For
43 instance, radiocarbon dated records from parts of the NH suggest a short-lived climatic
44 oscillation of ca. 2.8 ka BP, which may be correlated to a period of low solar activity (Wanner et
45 al., 2011). This event has now been precisely constrained to a solar minimum at 2759 (± 39)
46 years BP by combining sediment climate proxies and cosmogenic radionuclide tracers for solar
47 activity from a varved lake record (Martin-Puertas et al., 2012).
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53 Variations in cosmic rays that are modulated by the solar and geomagnetic shielding leave a
54 globally synchronous signal in cosmogenic radionuclide records as these particles are produced
55 by the interaction of high-energy cosmic rays with the constituents of the atmosphere. This
56 signal has been used to tie together ice core and absolutely dated tree ring records during the
57 Holocene (Adolphi and Muscheler, 2016; Muscheler et al., 2014) and to U/Th-dated
58 speleothems during the past 50 ka (Adolphi et al., 2018). This method also underlies the above-
59 mentioned ^{14}C wiggle-match dating technique and the synchronisation of ^{10}Be records from
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Greenland ice cores and lake sediments (Czymzik et al., 2018; Martin-Puertas et al., 2012). Recently, the signature of solar storms has been found in tree rings and ice core records (Mekhaldi et al., 2015; Miyake et al., 2012). Synchronising these sharp radionuclide peaks allows the synchronisation of timescales with uncertainties of 1 year or less. These signatures have helped to resolve long-standing differences between tree ring and ice core timescales (Sigl et al., 2015).

Finally, apart from absolute dating methods, there are correlation methods that have significant potential for aligning records on the same timescale. The most prominent method aims to recognise tephra horizons from the same eruption in different sites (Lane et al., 2013; Wulf et al., 2013). Especially promising for correlating records is the application of cryptotephra to lake, bog and ice core archives. For example, the event at ~2.8 ka BP highlighted above from a varve chronology is also recognised as a change in the precipitation signal in Irish bogs and is associated with several cryptotephra horizons in that region (e.g., Plunkett and Swindles, 2008). The technique has the greatest potential where multiple tephra horizons can anchor different varved lake sequences (e.g., Wulf et al., 2016), or where ice core and varved records can be anchored using widespread tephra (e.g., Lane et al., 2013).

2.3.- Statistical approaches

As mentioned in Section 2.1, the calibration of the proxy data is crucial for the reconstruction of modes of variability. From a statistical standpoint, the problem can be stated as follows: given a calibration set which contains both proxy data and climate variables, produce a reconstruction back in time that estimates the climate variables from ancient proxy data.

To evaluate the robustness of the reconstruction approach, it is necessary to perform a calibration, or learning period, over only a fraction of the available time frame where both the proxy record and the mode of variability timeseries are overlapping, keeping part of it to test whether the proxy-based reconstruction is robust over this testing time period. Many issues can cause this idealised relationship to break down and yield incorrect reconstructions (see Section 2.1).

Given the above statistical definition there are two proposed approaches (Table 2) to estimate past changes in modes of variability:

a. A regression approach where the climate variables are treated as the response and the proxies as covariates in a regression model. These approaches may range from simple linear regression up to complex machine learning (see below). The fitted model is then used to predict the modes of variability for the ancient proxy data. We term this the 'forward regression' approach (though other names are sometimes used), which is very common in climate science (e.g., Cook et al., 2019; Juggins and Birks, 2012; Luterbacher et al., 2002; Mann et al., 1998; Michel et al., 2020; Xoplaki et al., 2005). Popular methods such as the Composite Plus Scale and Modern Analogue techniques fall under this banner.

b. An inverse approach by which a regression model is built that describes how the proxy reacts to changes in modes of variability. Inverse regression is then used to predict the climate variable from the proxy data via this fitted model. Sometimes this inverse regression is performed *ad hoc* (Huntley et al., 1993), though more recent approaches have used Bayes' theorem, which performs the inverse regression in a probabilistic manner (e.g., Cahill et al., 2015; Haslett et al., 2006; Luterbacher et al., 2016; Parnell et al., 2015; Tingley and Huybers, 2009). We term this the 'inverse regression' approach.

The key difference between the two approaches is that in forward regression the climate variables are treated as the response variables, whereas in inverse regression the proxies are treated as response variables. In situations where normal distributions are assumed throughout, both can produce identical reconstructions. Some advantages and disadvantages of the approaches are shown in Table 2, although they have been discussed at length in other papers (Sweeney et al., 2018). In either case, the model should be thoroughly checked using the calibration period, and the use out-of-sample approaches is strongly recommended, such as cross-validation to check the fit of the model. Such an approach has been demonstrated by Cahill et al., (2016) . Once checked, estimates of climate variables must include uncertainties that are quantified via, e.g., 50% and 95% uncertainty intervals, at the very least. Both methods can be applied to the reconstruction of modes of variability. To our knowledge, regression methods have been mostly used until now, including principal component regression approaches (Cook et al., 2002; Ortega et al., 2015), partial least squares, elastic net and random forest (Breiman, 2001; Zou and Hastie, 2005). Michel et al. (2020) evaluated the strengths of these different methods to reconstruct the NAO over the last millennium using the PAGES 2K database. They showed that the random forest provides the best scores, which may be related to the capability of this method to account for non-linear linkages between the mode and proxy records, although we must be careful of overfitting with non-linear methods. Additionally, recent initiatives applying the inverse regression approach to reconstruct modes of variability are appearing (Hernández et al., In Review; Sánchez-López, 2016).

The use of pseudo-proxy approaches within climate modelling can then further help to evaluate the capability of these approaches to appropriately reconstruct the variability modes. In such a pseudo-proxy experiment, simulated data are modified to mimic real-world proxies and instrumental observations (called pseudo-proxy and pseudo instrumental datasets). The reconstruction results are then compared with the available simulated target field, providing an estimation of the skill of the method in real-world applications (Lehner et al., 2012; Ortega et al., 2015; Smerdon, 2012).

Table 2: Advantages and disadvantages of the forward and inverse regression approaches

Forward regression advantages	Forward regression disadvantages
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<ul style="list-style-type: none"> ·Fits into most standard regression modelling approaches so can be easily used with existing software packages (Ilvonen et al., 2016) ·Simple regression models can be replaced with more complex models, e.g., machine learning approaches 	<ul style="list-style-type: none"> ·Does not model the causal link between the proxy and the climate variable ·Can struggle to incorporate issues with the data such as measurement error (e.g., chronological error) ·No simple way to include climate model information (e.g., to constrain the reconstructed climate variables)
Inverse regression advantages	Inverse regression disadvantages
<ul style="list-style-type: none"> ·Directly models the causal relationship between the proxy and the climate variables ·Allows for the easier inclusion of prior information (if the model is Bayesian) on climate changes over time ·Easier to incorporate mechanistic models into the approach 	<ul style="list-style-type: none"> ·Very little software currently available (though see Parnell et al., 2016a)). ·Requires considerable expertise to build suitable models; e.g. with high-dimensional proxy data ·Model running is considerably slower and often requires high-dimensional numerical integration

The recent rise in machine learning approaches may allow for far richer reconstructions, especially in situations where large data sets are available and where proxy data and/or climate variables are high dimensional (i.e., multiple measurements from each sample). Indeed, there is now a suite of probabilistic machine learning approaches (Chipman et al., 2010) that may fit more neatly into the current paradigm.

The introduction of mechanistic models is also a challenging target. These may occur in two different parts of the above-described approaches: the first part includes guiding the behaviour of the climate variables over time, and the second focuses on the inverse approach to create richer models of the proxy response to climate change, e.g., under non-stationary climate/proxy relationships. Whilst it has been possible for some time to use a few ensemble members of, e.g., a GCM to guide the climate reconstruction (Ilvonen et al., 2016), one can now attempt to calibrate such a mechanistic model via the proxy data. This possibility has been proposed in several recent papers under the (Bayesian) inverse regression approach (e.g., Carson et al., 2018; Parnell et al., 2015, 2016b). The introduction of such mechanistic models promises a superior understanding of climate dynamics.

Last but not least is the development of data assimilation techniques for proxy data over the last millennium (e.g., Hakim et al., 2016; Singh et al., 2018) within a climate model, some of which include modules that directly simulate the proxies to better reflect the observations - offering a new route for reconstructed modes of climate variability. Nevertheless, such methods are not dedicated to the reconstruction of the modes, which might hamper their results, since other aspects of the climate representation might interfere (model biases, absence of calibration over

present-day, proxy records that are poorly sensitive to a given mode) with the target of producing a robust reconstruction with a good confidence level.

3.- Modes of climate variability

3.1.- El Niño-Southern Oscillation

El Niño-Southern Oscillation (ENSO) is the largest source of interannual climate variability on a global scale, and arises from ocean-atmosphere interactions in the tropical Pacific (Fig. 1) (Diaz and Markgraf, 2000; McPhaden et al., 2006; Philander, 1989; Rasmusson and Wallace, 1983). During El Niño warm extremes, a weakening of the easterly trade winds leads to a reduction in upwelling of cooler subsurface waters, driving anomalous surface warming in the eastern and central equatorial Pacific Ocean and a slight cooling in the far western equatorial Pacific. The spatial pattern of El Niño events varies markedly, with some characterised by maximum warming in the eastern equatorial Pacific region – so-called “Eastern Pacific” events – while others exhibit maximum warming in the central Pacific region, often referred to as “Central Pacific” or El Niño Modoki events (Ashok et al., 2007; Capotondi et al., 2014). In both cases, the redistribution of surface ocean temperatures is associated with a large eastward shift in the Walker Cell, bringing enhanced atmospheric convection and increased precipitation to the central Pacific Ocean. This reorganization of large-scale atmospheric circulation further enhances central and eastern Pacific warming and leads to profound shifts in temperature and precipitation patterns across many regions of the world via atmospheric teleconnections (Halpert and Ropelewski, 1992; Ropelewski and Halpert, 1989). El Niño impacts include drought across the Maritime Continent and in parts of India, southwestern North America, and west Africa, while flooding occurs in Central and South America and East Africa (Ropelewski and Halpert, 1987). During a La Niña events, a strengthening of the Pacific trade winds drives increased upwelling resulting in cooler ocean surface temperatures, with a set of global climate impacts that are largely opposite to those of El Niño events (Horel and Wallace, 1981).

Proxy-based reconstructions of ENSO rely on high-resolution archives (Fig. 2) such as corals, tree rings, ice cores, molluscs, speleothems and select lake and marine sediments collected from ENSO-sensitive regions (see review by Emile-Geay et al., (2020) and references therein). Individual ENSO reconstructions capture local changes in temperature and/or precipitation related to ENSO variability with varying fidelity, whereby calibration against instrumental climate records can reveal important information about proxy-specific and/or site-specific biases. Towards this goal, proxy system models, which link process models to observations to explain how archives are imprinted with environmental signals, leverage such calibration studies to inform the transformation of instrumental and/or model-derived variables of the physical climate system into plausible proxy-based records that can facilitate data-model intercomparison studies (Dee et al., 2015; Evans et al., 2013). Multiproxy syntheses of ENSO use networks of individual ENSO-sensitive records to increase signal-to-noise ratios (Braganza et al., 2009; Evans et al., 2002; Mann et al., 2000; Stahle et al., 1998; Wilson et al., 2010), with the most recent such reconstructions extending back several centuries (Dätwyler et al., 2019; Freund et al., 2019; McGregor et al., 2013).

Models and theory provide a compelling case for weakened ENSO variability during the mid-Holocene (commonly defined as 6-7 ka BP), but ENSO proxy-based reconstructions spanning the Holocene provide mixed support for this scenario (Fig. 2). Early proxy-based reconstructions from the far eastern (Moy et al., 2002; Rodbell et al., 1999) and western tropical Pacific (Tudhope et al., 2001) have lent support to this framework showing some decreased ENSO variability over the early and mid-Holocene. However, subsequent work from a diverse array of proxy-based records spanning the central to eastern tropical Pacific document a prolonged reduction in ENSO variability at some point during the 3-6 ka BP period (Carré et al., 2014; Chen et al., 2016; Cobb et al., 2013; Emile-Geay et al., 2016; Grothe et al., 2019; Koutavas and Joanides, 2012). In contrast, a newly available reconstruction based on single foraminifera chemistry analyses on a marine sediment core has revealed relatively low amplitude ENSO variability between 5.5-10 ka BP (White et al., 2018), in contrast to those derived from a coral-based reconstruction several hundred kilometres away (Cobb et al., 2013), which only show it for the mid-Holocene. This discrepancy between records (Table 3) has been suggested to result from the combination of centennial variability juxtaposed on the millennial scale changes over the Holocene (White et al., 2018), as also found in the modelled Holocene ENSO (Liu et al., 2014a). The proposed mechanism to explain the dampened ENSO in the early to mid-Holocene involves warming of the tropical Pacific thermocline due to insolation response of the south Pacific Sea Surface Temperature (SST) and/or changes in the strength of trade or westerly winds (see White et al., (2018) and references therein). As highlighted in these discrepancies, the high degree of internal variability in ENSO characteristics (amplitude, frequency, spatial footprint, and teleconnections) presents a significant barrier to the detection of forced responses in proxy-based records spanning the Holocene to present (see section 5).

Existing proxy-based ENSO reconstructions spanning the last millennium rely largely on coral records that extend back several centuries (Fig. 2), in the case of coral records recovered from living coral colonies (Freund et al., 2019; Urban et al., 2000), and/or fossil coral records dated using $^{234}\text{U}/^{230}\text{Th}$ (Chen et al., 2018; Cobb et al., 2003a). Other ENSO reconstructions include single foraminifera (Rustic et al., 2015) and tree ring-based records (Cook et al., 2008; D'Arrigo et al., 2005; Li et al., 2013, 2011; Liu et al., 2017). Against a backdrop of high variability in ENSO properties over the last millennium (Fig. 2), several studies have provided evidence for an intensification of ENSO during the Little Ice Age (LIA), approximately 400-500 years ago (Cobb et al., 2003a; Gergis and Fowler, 2009; Rustic et al., 2015). The larger availability of high-quality and resolution proxy-based ENSO records and the significant correlation between most of them during the last millennium (Table 3) provide a unique opportunity to constrain the relative roles of external forcing versus internal variability in shaping the decadal- to centennial-scale evolution of ENSO over recent centuries (see section 5).

In recent years, a number of new proxy-based records of ENSO variability spanning the last centuries to millennia resolve a significant increase in the amplitude of ENSO in recent decades (Cobb et al., 2013; Grothe et al., 2019; Li et al., 2013; Liu et al., 2017; McGregor et al., 2013). This phenomenon is in agreement with analyses of 21st century projections of ENSO properties, which reveal evidence for an intensification of ENSO's hydrological response under anthropogenic forcing (Cai et al., 2015a, 2015b, 2014; Power et al., 2013), and/or an increase in the variability of ENSO SST anomalies (Cai et al., 2018). A new reconstruction of ENSO

variations using a large network of published coral records reveals an intensification of central Pacific El Niño events in the last century (Freund et al., 2019), consistent with a shift towards stronger central Pacific El Niño events derived from an analysis of the instrumental record of climate (Wang et al., 2019a). Furthermore, the longest single high-resolution reconstruction of ENSO, derived from central Pacific corals, also supports an intensification of central Pacific ENSO impacts in the last 50 years relative to the previous millennia (Grothe et al., 2019). The addition of more multicentury proxy-based ENSO reconstructions would provide more context regarding the natural variability of ENSO, allowing a more robust assessment of the hypothesised anthropogenic shifts in ENSO's spatial footprint, which remains difficult to constrain with available records. At present, all available lines of evidence point to an intensification of ENSO's impacts in the coming decades, providing stakeholders with useful information to guide climate adaptation plans. With millions of people and many valuable ecosystems severely impacted by ENSO extremes, there is a pressing need to increase the number of centuries-long, high-resolution proxy-based reconstructions of ENSO variability from a gradient of sites spanning the tropical Pacific.

Table 3.- Summary of Spearman's rank correlation coefficients computed among the different reconstructions available for each mode of variability presented in this work. For each mode, the following information is included: the number of timeseries incorporated in the analysis, the total number of pairwise correlations computed, the amount (and percentage from the total in brackets) of pairwise correlations that are positive and significant at the 95 and 90% confidence levels, the lowest, highest and mean of all significant values at 90% correlation values. For each pairwise correlation the degrees of freedom were corrected to account for the timeseries autocorrelation. All pairwise correlations were performed between 1000 CE and 1850, or in the period of overlap between the two reconstructions if some of them were shorter. The industrial era (1850 onwards) was excluded to ensure that the calibration period of both timeseries was not included. All timeseries were interpolated to decadal resolution prior to the computation of the correlations. All Spearman's rank pairwise correlation coefficients for each mode and their associated p-values as well as links to original dataset sources are included in the supplementary material.

Mode	N° Timeseries	N° correlations	Significant at 95%	Significant at 90%	Lowest	Highest	Mean
PDV	8	28	3 (11%)	4 (14%)	-0.66	0.53	0.08
ENSO	11	55	19 (35%)	20 (36%)	-0.83	0.84	0.20
AMV	4	6	1 (17%)	1 (17%)	0.30	0.30	0.30
NAO	11	55	7 (13%)	10 (18%)	-0.27	0.52	0.26
IOD	-	-	-	-	-	-	-
SAM	3	3	2 (67%)	2 (67%)	0.18	0.47	0.32

3.2.- Pacific Decadal Variability

Pacific Decadal Variability (PDV), which characterises low-frequency variability in the Pacific Ocean (Fig. 1), is measured by a variety of statistical patterns in Pacific SSTs or sea surface heights, most commonly the Pacific Decadal Oscillation –PDO– (Mantua et al., 1997) and the Interdecadal Pacific Oscillation –IPO– (Power et al., 1999). The PDO is based on the leading component of SSTs in the Pacific Ocean north of 20°N; when PDO is negative, there are anomalously cool SSTs along the west coast of North America and warm SSTs in the central and western North Pacific (Mantua and Hare, 2002). The IPO is defined based on the second

principal component of low-frequency global SSTs (Henley et al., 2015), which allows a better definition of the IPO than using the tropical SST-based indices, since the latter includes many other variations, such as the global warming signal (Dai, 2013). During negative IPO phases, North Pacific SSTs are above average, while tropical Pacific SSTs are below average (Peng et al., 2015). Over the instrumental period, PDV has been marked by a combination of bidecadal and pentadecadal periodicities (i.e., 20 and 50 year cycles) thought to cause regime shifts when synchronised (Minobe, 1999). These shifts in PDV have been linked to global temperature trends (Kosaka and Xie, 2013; Meehl et al., 2016), as well as regional impacts on hydrology, ecological systems, and climate in North America (Dai, 2013; Kitzberger et al., 2007; Mantua et al., 1997; Trenberth et al., 2014), South America (Andreoli and Kayano, 2005; Boisier et al., 2016), East Asia (Hsu and Chen, 2011; Wang et al., 2008; Yao et al., 2018), and Australasia (Power et al., 1999; Rodriguez-Ramirez et al., 2014; Vance et al., 2015). The underlying dynamics of PDV, which may represent the superposition of multiple physical processes (Liu and Di Lorenzo, 2018; Newman et al., 2016; Schneider and Cornuelle, 2005), are not well understood. It is likely that at least some of the Pacific low-frequency variance originates from the ENSO system (Di Lorenzo et al., 2015; Newman et al., 2003) (see section 5).

Reconstructions of PDV extending to the early- or mid-Holocene are derived from bidecadal or longer periodicities found in lacustrine and marine sediments. In a 13-ka lacustrine sediment record from Montana, USA (Stone and Fritz, 2006), it was suggested that the PDO may have experienced characteristic periodicities with fundamental state changes over time, with the strongest periodicity during the mid- Holocene and a complete breakdown of multidecadal frequencies from approximately 4.5 to 3.5 ka BP (Fig. 3). This shift in periodicity over the Holocene was also noted in a 10-ka reconstruction of PDV based on marine sediments near British Columbia, Canada, which revealed a change from bidecadal and pentadecadal variability in the early Holocene to only pentadecadal periodicities in the late Holocene (Ivanochko et al., 2008). Similarly, a 9.7 ka lacustrine record of PDO from California, USA, indicated the PDO regimes may have had variable length intervals over time, lasting from 150-550 years, with extended positive PDO phases recorded in the early-Holocene (9.7–8.85 cal ka BP), mid-to-late Holocene (4.8–3.2 cal ka BP), and late Holocene (1.5–0.15 cal ka BP) (Fig. 3; Kirby et al., 2010). Lacustrine and marine sediment records covering just the late Holocene also indicate that the prominent PDV periodicities may have varied over time (Beaufort and Grelaud, 2017; Lapointe et al., 2017).

Records of PDV covering the Medieval Climate Anomaly (MCA) are available from ice cores, tree rings, and speleothems (Fig. 3). A reconstruction based on an Antarctic ice core showed that the IPO was in a persistently positive state from 1000-1212 CE, and this period was associated with extended Australian megadrought conditions (Vance et al., 2015). A lack of variance in North Pacific SSTs was also detected in a speleothem-based reconstruction during the MCA from California, USA (850-1100 CE; (McCabe-Glynn et al., 2013)). A millennial-length North American tree ring reconstruction substantiated the breakdown of pentadecadal variability from 1000-1200 CE and likewise found that the MCA was characterised by an extremely persistent negative PDO state from 992-1300 CE, contemporaneous with severe drought in North America (MacDonald and Case, 2005). Unlike the persistent positive conditions identified

by Vance et al. (2015), MacDonald and Case, (2005) identified persistently negative PDO conditions during the MCA (Fig. 3).

Reconstructions of PDV from tree rings, coral, and historical records also extend through the LIA. By integrating a network of coral records from the South Pacific and tree rings from diverse locations around the Pacific Basin, Evans et al. (2001) showed that PDV was synchronised across the NH and SH over the past 200-years. A range of proxy-based records from both hemispheres indicate a muted PDV signal in the LIA and an increase in pentadecadal variability concurrent with the end of the LIA in the mid-1800s (Fig. 3). Shen et al. (2006), reconstructing PDO to the mid-1400s from Chinese historical documents, found inconsistent periodicities over the 530-year record: although the decadal and bidecadal signals were relatively consistent, the pentadecadal signal only existed after the end of the LIA around 1850. A lack of pentadecadal variability in the LIA was also reported in multiple NH tree ring-based PDO reconstructions (Biondi et al., 2001; MacDonald and Case, 2005); the bidecadal component may also have been weaker in the late-1700s and early-1800s (Biondi et al., 2001; Gedalof et al., 2002). This signal dampening extended to the SH, where a coral-based IPO reconstruction showed muted PDV in the 1700s (Linsley et al., 2008).

Much of what we know about PDV is based on the 20th century, which was characterised by quasiregular regime shifts in the 1920s, 1940s, and 1970s (Mantua et al., 1997; Minobe, 2000). Proxy-based reconstructions of PDV often diverge on pre-instrumental regime phases and timing (McAfee, 2014; Wise, 2015), which is reflected in the low correlations shown in Table 3. However, these reconstructions consistently report that the 20th century is not characteristic of the pre-instrumental past. Reconstructions show that PDV, particularly the pentadecadal component, has been highly variable over time (Ivanochko et al., 2008; Kirby et al., 2010; MacDonald and Case, 2005), with a shift in the mid-1800s (D'Arrigo et al., 2001; Gedalof and Smith, 2001) leading to a notable increase in low-frequency (pentadecadal) variability over the past century (Biondi et al., 2001; Felis et al., 2010; McCabe-Glynn et al., 2013; Shen et al., 2006). These 20th century changes indicate that there may be different drivers of PDV in the instrumental period than in the palaeoclimate past. The increase in low-frequency variability after 1850 corresponds to an increase in greenhouse gas forcing (Shen et al., 2006), and in modelling simulations, PDV continues to show significant power at longer timescales while the bidecadal signal is overwhelmed by the warming forcing (d'Orgeville and Peltier, 2009). Other potential drivers of PDV change include an increasing influence of the tropical Pacific on PDV over the past century, as indicated by proxy records (D'Arrigo et al., 2015; Wise, 2015), and decadal warming trends in the Atlantic that may be affecting PDV through changes in Walker circulation (Cai et al., 2019).

3.3.- Atlantic Multidecadal Variability

The Atlantic Multidecadal Variability (AMV) - also referred to as the Atlantic Multidecadal Oscillation (AMO) - is a coherent pattern of multidecadal variability in the North Atlantic SSTs with an estimated period ranging from approximately 50-80 years (Schlesinger and Ramankutty, 1994). The AMV is defined as an area average of detrended low-pass filtered North Atlantic (0-65°N, 80-0°W; Fig. 1) SST anomalies (Enfield et al., 2001; Trenberth and

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4 Shea, 2006). The AMV has wide-ranging climatic impacts on the circum-North Atlantic climate
5 (Knight et al., 2006; Sutton and Hodson, 2005) and hurricane activity (Goldenberg et al., 2001)
6 and farther afield including precipitation in Sahel, India and Brazil (Feng and Hu, 2008; Folland
7 et al., 2001, 1986; Rowell et al., 1995).
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10 The origin of the AMV remains debated in the observational and modelling community. Several
11 hypotheses include the response of the North Atlantic SSTs to external radiative forcing,
12 specifically by either anthropogenic or volcanic aerosols (e.g., Booth et al., 2012; Otterå et al.,
13 2010), atmospheric-induced surface heat flux (Clement et al., 2015) and changes in the Atlantic
14 Meridional Overturning Circulation (see Zhang et al., (2019) for a comprehensive review on
15 this). Uncertainty not only surrounds the origin of the AMV but also its long-term periodicity. This
16 phenomenon is largely because the length of instrumental records (~150 years) is too short to
17 study the multidecadal nature of this mode of climate variability, which is also complicated by
18 the underlying anthropogenically forced warming. Similarly, reconstructing this mode in the past
19 is also challenging as the temporal resolution of most marine proxy archives is often not
20 sufficient to study this multidecadal timescale. Only a few long oceanic records from tropical
21 Atlantic corals exist (Black et al., 2007; Haase- Schramm et al., 2003; Kilbourne et al., 2008;
22 Vásquez- Bedoya et al., 2012), which were initially compiled together to study their
23 multidecadal variability (Kilbourne et al., 2014) and further updated with shorter marine records
24 by Svendsen et al. (2014). Past reconstructions of this mode of variability (Fig. 4) are heavily
25 reliant on high-resolution terrestrial archives, including ice cores, lake varves, historical records
26 and tree rings (Gray et al., 2004; Mann et al., 2009; Wang et al., 2017). These AMV
27 reconstructions either exploit the hydro and temperature climate spatial patterns associated with
28 this mode of climate variability in the modern and assume stationarity of these in the past or rely
29 on the spectral properties in these archives. Other studies, however, have found similar AMV
30 patterns (Mjell et al., 2016) and spectral peaks (50-80 years) (Moffa-Sanchez et al., 2015) in
31 past flow reconstructions in deep components of the AMOC, hence hinting at past AMV-AMOC
32 linkage over the recent millennia as suggested in the last millennium models (Lohmann et al.,
33 2015). However, coeval changes in SST and in other reconstructions of deep flow strength in
34 the North Atlantic are not always found (e.g. Mjell et al., 2015).
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43 Continuous reconstructions of the AMV over the entire Holocene are sparse due to the limited
44 availability of subdecadally resolved climate reconstructions to study a multidecadal mode (Fig.
45 4). Spectral analysis of seven palaeoclimatic datasets from around the North Atlantic exhibit
46 similar quasi-periodic oscillations to the AMV (55-70 year) with latitudinal variability in the timing
47 of the stronger peaks across the last 8 ka (Knudsen et al., 2011). In contrast, the comparison
48 between drought indices and SST suggested a stronger centennial AMV-like spatial pattern
49 during the late Holocene compared with the early-Holocene (Feng et al., 2011).
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53 Studies focused on the Common Era suggest a fairly positive AMV over the first millennium (0-
54 1000 CE; Fig. 4) (Mann et al., 2009; Singh et al., 2018). Over the last millennium (or part of),
55 reconstructions predominantly show a negative AMV during the LIA and a positive AMV during
56 the MCA (Gray et al., 2004; Mann et al., 2009; Singh et al., 2018; Wang et al., 2017) (Fig. 4).
57 These findings are in line with the warmer surface temperatures from the tropical Atlantic
58 records (Kilbourne et al., 2014). Analysis of the available reconstructions, however, present
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varied degrees of correlation amongst the available records (Table 3). Spectral analysis over the last millennia show varied results. Greenland ice cores reveal different periodicities between the LIA (~20 years) and the MCA (11 and 45 years), which are noticeably different from the modern (45-65 years) (Chylek et al., 2012), whereas SSTs from the Caribbean have revealed consistent multidecadal variability since 1350 CE. In contrast, data assimilation studies show a lack of distinct multidecadal/centennial variability over the last 2 ka with the strongest multidecadal peaks found after 1900 CE (Singh et al., 2018). From 1850 CE, AMV reconstructions consistently reveal multidecadal cycles underlain by the warming signal as seen in the observational timeseries (Alexander et al., 2014; Hetzinger et al., 2008; Singh et al., 2018).

3.4.- North Atlantic Oscillation

The North Atlantic Oscillation (NAO), a mode of variability closely related to the Northern Annular Mode (NAM) / Arctic Oscillation (AO) (Thompson and Wallace, 2001, 2000), is the most prominent boreal winter (December to March) atmospheric mode of climate variability in the North Atlantic extra-tropics (Glueck and Stockton, 2001; Hurrell, 1995; Hurrell et al., 2003; Jones et al., 1997; Koder, 2002; Wanner et al., 2001). The pattern consists of two opposite-sign centres of action over the Icelandic low and Azores high (Fig. 1), with an equivalent barotropic structure explaining up to 50% of the winter variability of the troposphere pressure fields (Hurrell et al., 2003; Wanner et al., 2001). Changes in the mean circulation patterns over the North Atlantic associated with the NAO are accompanied by changes in the mean wind direction over the Atlantic, in the heat and moisture transport between the Atlantic and the surrounding areas, and in the intensity and number of storms and their paths (Hurrell, 1995). For a comprehensive review of the wide range of responses of marine, terrestrial and freshwater ecosystems to NAO variability, see Wanner et al., (2001).

The NAO is typically defined through the leading Principal Component of gridded winter monthly Sea Level Pressure (SLP) (Portis et al., 2001; Stephenson et al., 2003), which leads to limits in its time extension since a sufficiently wide dataset on SLP mainly covers the last century. Over the past decades, there has been interest in documenting and understanding the NAO variability on annual to multidecadal timescales, by extending estimates of the NAO index as far back in time as possible (Fig. 5). The NAO variability within the instrumental period has been examined in the form of normalised pressure differences that reflect changes in the atmospheric pressure gradient between the so-called Icelandic Low and the subtropical northern Atlantic with suitably located instrumental SLP records (Stykkisholmur, Akureyri, Reykjavik; Gibraltar, Lisbon, Ponta Delgada). Recent efforts have also used other measures of the westerly strength including information from London and Paris (Cornes et al., 2013), ship logbook information from the Channel and the North Atlantic (Barriopedro et al., 2014; Mellado-Cano et al., 2019), and a combination of instrumental and ship log book data (Küttel et al., 2010). The timescales of the NAO range from days to centuries (Cook et al., 2019; Feldstein, 2000; Luterbacher et al., 2001, 1999; Ortega et al., 2015). Periods when the same state of the main NAO characteristics persist over several consecutive winters are observed within the instrumental record (e.g., the 1960s were characterised by an unusually negative NAO index and the 1990s by unusually positive values (Osborn, 2004; Scaife et al., 2005).

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5 The NAO accounts for 35 to 50% of the variance in the winter SLP field over the North Atlantic
6 region (Cassou and Terray, 2001; Hurrell et al., 2003; Osborn et al., 1999), and other
7 atmospheric circulation patterns are, therefore, important to fully characterise the winter climate
8 in the region (Cassou and Terray, 2001; Trigo et al., 2008). In particular, studies suggest that
9 non-linear relationships between atmospheric modes and winter precipitation in the Euro-
10 Atlantic region, modulate the climatic imprint of the NAO (Álvarez-García et al., 2019; Comas-
11 Bru et al., 2016; Moore et al., 2013; Pinto and Raible, 2012). This phenomenon may, in turn,
12 affect the robustness of reconstructions of past NAO states if calibrated with a short period in
13 the recent past. In particular, the East Atlantic (EA) pattern plays an important role in positioning
14 the primary North Atlantic storm track (Moore et al., 2011; Woollings and Blackburn, 2011),
15 likely affecting precipitation patterns over Europe and the Mediterranean (Comas-Bru and
16 Hernández, 2018; Comas- Bru and McDermott, 2014; Trigo et al., 2008; Xoplaki et al., 2004).

21 A few NAO reconstructions for the last centuries have been published and/or compared with
22 each other (Baker et al., 2015; Cook et al., 2019; Faust et al., 2016; Hernández et al., In Review;
23 Luterbacher et al., 2001; Olsen et al., 2012; Ortega et al., 2015; Schmutz et al., 2000; Sjolte et
24 al., 2018; Timm et al., 2004; Trouet et al., 2009). Taking into consideration the associated
25 reconstruction uncertainties and disparate correlations between them (Table 3), they
26 demonstrate with high confidence that the strong positive NAO phases of the 1990s and early
27 20th century are not unusual in the context of the past centuries (Fig. 5). The NAO
28 reconstruction by Trouet et al. (2009) yielded a persistent positive phase throughout most of the
29 medieval era from the 11th to the 14th centuries, which is not, however, consistent with a strong
30 NAO imprint in the Greenland ice core data (Sjolte et al., 2018; Vinther et al., 2010). Recent
31 independent NAO reconstructions (Cook et al., 2019; Ortega et al., 2015) and transient model
32 simulations neither support a persistent positive NAO during the MCA, nor a strong NAO phase
33 shift during the LIA (Lehner et al., 2012; Masson-Delmotte et al., 2013; Moreno-Chamarro et al.,
34 2017b; Yiou et al., 2012). Less is known about the NAO variability before medieval times
35 (Hernández et al., In Review; Olsen et al., 2012).

41 A 5.2-ka lake sediment record from southwestern Greenland suggests that, approximately 4.5
42 and 0.65 ka ago, variability associated with the NAO changed from generally positive to
43 variable, with intermittently negative conditions (Olsen et al., 2012). Recently, a long marine
44 reconstruction from the Irish Shelf suggested an easterly shift of the Icelandic Low at 4.2 ka,
45 resulting in a transition from a zonal to more meridional flow of the westerly winds over the East
46 North Atlantic (Curran et al., 2019). However, a negative NAO-type pattern is suggested for the
47 early- and late-Holocene, proposed to be associated with periods of higher flux of ice rafting
48 debris (IRD) recorded in North Atlantic sediments (Bond et al., 2001, 1997) as a result of an
49 enhanced transport of sea ice (Blindheim and Østerhus, 2013; Brahim et al., 2019). A
50 multiproxy lake record from the Middle Atlas in Morocco, also revealed that a multi-centennial-
51 scale NAO-type pattern, potentially related to solar variability, modulates the Western
52 Mediterranean climate (Zielhofer et al., 2017). Another study based on two speleothem records
53 from NW Morocco and Germany suggested that during the early-Holocene, the NAO centres
54 were shifted in response to the deglaciation of the Laurentide ice sheet, which affected the
55 position of the southern rainfall correlation belt (Wassenburg et al., 2016). For the mid-
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Holocene, Mauri et al. (2014), using a reconstruction of temperature over Europe mainly based on pollen data, suggested that the mean state atmospheric circulation may have been shifted into a positive NAO-like configuration, although this possibility remains debated due to model simulations do not reproduce such a signal (Găinușă-Bogdan et al., 2020).

4.5.- Indian Ocean Dipole

The Indian Ocean Dipole (IOD) is an irregular oscillation of SSTs (Fig. 1) in which the western Indian Ocean becomes alternately warmer and colder than its eastern counterpart (Abram et al., 2015). By definition, the positive IOD phases correspond to a weakening in the zonal SST gradient, and vice versa. The IOD can be classified into different types (e.g., canonical IOD and IOD Modoki) according to the location and occurrence time (Endo and Tozuka, 2016; Guo et al., 2018). IOD affects precipitation and temperature across the regions around the Indian Ocean (Abram et al., 2015), such as Africa, Australia, southern China, and southern Asia. During positive IOD phases, abnormally warm SSTs in the western Indian Ocean cause a westward shift in the convection cell that is usually situated over the eastern Indian Ocean warm pool, bringing heavy rainfall over East Africa and severe droughts over the Indonesian region and southeastern Australia (Ummenhofer et al., 2016).

Direct instrumental SST records are the most reliable source of IOD variability, but they only extend back to 1958 CE. Longer estimates are derived via interpolation or assimilation of distant observations (e.g., HadSST4; Kennedy et al., (2019)). Long-term IOD reconstructions (Fig. 6) have been developed from proxy-base climate records, such as coral, marine sediments and tree rings (Abram et al., 2020, 2015, 2007; D'Arrigo et al., 2008; Kwiatkowski et al., 2015; Watanabe et al., 2019). For example, coral $\delta^{18}\text{O}$ records are sensitive to the balance between evaporation and precipitation in the surface ocean, which is strongly related to SST, therefore allowing for monthly reconstructions that go back to 1846 CE (Abram et al., 2015). Coral Sr/Ca ratios also record SST variability and can reconstruct past IOD variations. Likewise, the Mg/Ca ratio and $\delta^{18}\text{O}$ of foraminiferal records from sediments of the Indian Ocean reflect the thermocline and temperature variability and thus capture the IOD variability (D'Arrigo et al., 2008; Kuhnert et al., 2014; Kwiatkowski et al., 2015). Annual tree ring width measurements from Java (Indonesia) reflect local changes in the Palmer Drought Severity Index and thus describe IOD variability through one of its well-established climate impacts (D'Arrigo et al., 2008).

Coral-based IOD reconstructions show consistent variability on yearly scales (Fig. 6) and support that during the 20th century, the IOD experienced an increase in frequency and intensity of its positive phases (from every 20 years at the beginning to every 4 years at the end, with a mean every 17.3 years; Abram et al. (2020, 2008)). The increase in positive IOD phases may be caused by an enhanced warming of the western Indian Ocean and by strengthened IOD-monsoon interactions, as well as by increasing greenhouse gas concentrations (Cai et al., 2014; Nakamura et al., 2009). Extreme positive IOD values were rare before 1960 (Abram et al., 2020); however, three exceptionally strong positive IOD signals in 1961, 1994, and 1997 CE were detected in several coral records (Abram et al., 2015). Also noteworthy are the recorded low events in recent years, some of which have been linked to a strong sea-ice decline in Antarctica since 2016 (Meehl et al., 2019; Wang et al., 2019b). Comparisons of highly resolved

last millennium IOD reconstructions with observations suggest that the latter tend to underestimate the recurrence interval of positive IOD events during the pre-industrial period (i.e., before 1850 CE), especially in smaller reconstruction windows (Abram et al., 2015). This phenomenon might explain why positive IOD events are less frequent during the pre-industrial period compared with the 20th century.

Early- and mid-Holocene IOD records are scarcer, especially for the western Indian Ocean, thus limiting the characterization of the west-east SST gradient. IOD Holocene reconstructions based on SST-sensitive records from the eastern Indian basin (Abram et al., 2009, 2007) and precipitation pattern changes between Sumatra and East Africa and Southeast India (Niedermeyer et al., 2014) suggest a tendency towards more negative phases (i.e., a strengthened zonal SST gradient) from the mid- to the late-Holocene. In particular, SST reconstructions from fossil corals covering approximately the past 6.5 ka revealed that IOD events were probably characterised by a more persistent and stronger positive IOD during the mid-Holocene, associated with a stronger Asian monsoon driving strengthened cross-equatorial winds that enhanced the cooling conditions in the East Indian ocean (Abram et al., 2007). This positive IOD condition was further confirmed by concomitant precipitation patterns between Sumatra and East Africa and Southeast India (Niedermeyer et al., 2014). However, opposite results have also been reported. In particular, planktic foraminifera records and Mg/Ca ratios from western Sumatra suggest that the thermocline was deeper, indicative of more negative IOD conditions, in the early- and mid-Holocene compared with the late-Holocene (Kwiatkowski et al., 2015). This disagreement with previous reconstructions can be partly attributed to the different temporal resolutions and sensitivity to different climate variables of the proxies used in each study (see section 2.1). Concretely, corals well reflect the seasonal variability of the IOD while the marine sediment proxies have a lower resolution and may be more reflective of long-term changes. The characteristics of certain species (i.e., warm-water planktic foraminifera) may less accurately represent the generally cold ocean upwelling conditions, causing an overestimation of its strength (Kwiatkowski et al., 2015). In addition, the mid-Holocene climate experienced global-scale anomalies and temperature patterns in the Indian Ocean that possibly reflected remote forcing rather than the IOD, which might hamper direct comparisons in SST reconstructions between the west and east Indian Ocean (Kuhnert et al., 2014). New reconstructions including accurate dating and multiple proxies are thereby needed to better constrain the IOD variability during the Holocene.

3.6.- Southern Annular Mode

The Southern Annular Mode (SAM) is the strongest mode of atmospheric circulation variability in the extratropical regions of the SH (Gong and Wang, 1999; Marshall, 2003; Thompson and Wallace, 2000). A positive phase is associated with stronger and poleward shifted westerly winds in midlatitudes, while the negative phase is characterised by weaker and more equatorward westerlies. The SAM can be defined either as the normalised difference in pressure between 40°S and 65°S (Fig. 1) (Gong and Wang, 1999), or as the first principal component of the geopotential height, generally southward of 20°S at 850 hPa (Thompson and Wallace, 2000). The two definitions lead to similar patterns and conclusions over the instrumental era.

Changes in the SAM have been linked to widespread variations in the atmosphere, sea ice and the ocean (Gillett et al., 2006; Lefebvre et al., 2004; Sen Gupta and England, 2006; Thompson and Solomon, 2002; Thompson and Wallace, 2000). Corresponding shifts in westerlies induce anomalous temperature and precipitation patterns that include, for instance, dry conditions in Tasmania and warm anomalies over the Antarctic Peninsula during positive phases of the SAM (Gillett et al., 2006; Thompson and Solomon, 2002). The stronger winds enhance the transport of sea ice and surface oceanic waters that favour a decrease in sea-ice concentrations in the Weddell Sea and around the Antarctic Peninsula and an increase in the Ross Sea (Lefebvre et al., 2004; Oliva et al., 2017; Sen Gupta and England, 2006). Additionally, the stronger winds tend to increase upwelling in the Southern Ocean, causing a surface warming at high latitudes that may enhance the meridional overturning circulation in the Southern Ocean, although this effect could be partly counterbalanced by a concomitant increase in eddy activity (Gent, 2016; Meredith and Hogg, 2006; Sen Gupta and England, 2006). Furthermore, as the response of ocean surface currents, upwelling and eddies act at different timescales, the large-scale impacts of SAM variability may be different in interannual and longer periods (Ferreira et al., 2015).

Instrumental data allow a direct estimate of the SAM index since 1957 CE (Marshall, (2003) and update <https://legacy.bas.ac.uk/met/gjma/sam.html>). To extend back beyond the 1960s, SAM reconstructions (Fig. 7) have to rely on a few weather stations and indirect (proxy-based) records, mainly derived from tree rings in the mid-latitudes of the SH continents and Antarctic ice cores (Abram et al., 2014; Dätwyler et al., 2018; Fogt et al., 2009; Hessel et al., 2017; Villalba et al., 2012; Zhang et al., 2010). Reconstructions using only tree ring records are for the summer only (Villalba et al., 2012), while the annual reconstructions using a wider range of proxies may be biased towards summer as their main source of information at midlatitudes is also the tree rings (Abram et al., 2014; Dätwyler et al., 2018).

Those reconstructions indicate that the increase in the SAM index in summer observed recently and attributed to a response to anthropogenic forcing (greenhouse gas and ozone forcing; Arblaster and Meehl, 2006; Thompson et al., 2011) is likely unprecedented in the context of the past centuries (Abram et al., 2014; Dätwyler et al., 2018). Despite some inconsistencies before the 19th century (Hessel et al., 2017), long term reconstructions suggest a minimum occurred in the 15th century (Fig. 7), with a weak positive trend after that period and a relatively stable index oscillating around neutral conditions for the first centuries of the last millennium (Abram et al., 2014; Dätwyler et al., 2018; Villalba et al., 2012). This phenomenon leads to a relatively high and significant correlation between the available reconstructions (Table 3).

There is currently no formal reconstruction of the SAM covering more than 1 ka (Fig. 7). However, as the changes in the position and strength of the SH westerly winds are a major characteristic of the climate of the mid-to high latitudes of the SH, several studies have attempted to reconstruct their evolution (Fletcher and Moreno, 2012; Kilian and Lamy, 2012; Reynhout et al., 2019; Saunders et al., 2018). Unfortunately, a clear common consensus on the behaviour of the westerlies cannot be reached from those studies because of some inconsistencies between their conclusions, partly due to the proxies selected, which are influenced by precipitation or temperature and thus only indirectly related to the winds. The

proxies may also reflect regional changes that would prevent a general and simple conclusion that is valid for all regions and longitudes.

Many studies suggest that the westerlies were strong during the early- to mid-Holocene (Fletcher and Moreno, 2012; Kilian and Lamy, 2012; Reynhout et al., 2019; Saunders et al., 2018), although there is also evidence for long periods of reduced winds (Anderson et al., 2018; Reynhout et al., 2019; Saunders et al., 2018). The situation appears to be even more complex after 5 ka BP, with reconstructions showing significant centennial and millennial variability but no consistent trend among the available records, some of which suggest the development of a strong zonal regional asymmetry in the southern westerly winds (Anderson et al., 2018; Fletcher et al., 2018; Fletcher and Moreno, 2012; Reynhout et al., 2019; Saunders et al., 2018; Turney et al., 2017; Voigt et al., 2015).

4.- Mode interactions

This section summarises intra-basin and inter-basin interactions, interferences and interdependences between the modes previously described, starting with the modes in the Pacific basin (ENSO, PDV) followed by those in the Atlantic (AMV, NAO), the Indian basin (IOD) and Antarctica (SAM). For each case, we group such interactions over the observational period, the past two millennia, and the Holocene, and we summarise these in Figure 8. This Section also discusses climate signals, as recorded by proxies, that are simultaneously influenced by several modes, and that are thus sensitive to interplays between them, hampering their interpretation.

4.1. Pacific basin

Analysis based on observations suggests that atmospheric and oceanic teleconnections forced by ENSO can impact lower frequency variability, such as the PDV, through interactions of zonal and meridional modes in the Pacific (Di Lorenzo et al., 2015). However, this interaction might not be stationary in time, as found for the past millennium. While tree-ring records from California and Alberta consistently exhibit year-to-year ENSO variability across the past millennium, PDV-related multidecadal oscillations are not always present, in particular during the LIA (MacDonald and Case, 2005). In addition, two other independent multiproxy ENSO reconstructions based on precipitation- and temperature-sensitive records show no statistically significant correlation over the last millennium with PDV reconstructions based on North American and East Asian tree rings (Henke et al., 2017), yet this decoupling between ENSO/PDV is not supported by two other independent proxy-based records from Santa Barbara Basin laminated sediments covering the last 2.7 ka (Beaufort and Grelaud, 2017). In a longer context, the Santa Barbara Basin records suggest a dominant positive PDV and more intense warm ENSO events during the mid-Holocene (Friddell et al., 2003). Likewise, a record from Effingham Inlet shows evident bidecadal and pentadecadal variability in the early-Holocene but absent bidecadal variability during the late Holocene (Ivanochko et al., 2008). An opposite situation might have occurred for interannual ENSO variability, which banded corals from Papua New Guinea support, becoming stronger and more frequent over the course of the Holocene (Tudhope et al., 2001).

Regarding the link with other basins, both ENSO and NAO might have influenced the drought variability in Nicaragua over the past 1.4 ka (Stansell et al., 2013), and PDV variance has also been linked to the Atlantic Ocean (d'Orgeville and Peltier, 2007; Zhang and Delworth, 2006). The interplay between ENSO variability, Equatorial South Atlantic temperatures and the South American monsoon might have modulated mean moisture conditions in the high Ecuadorian Andes over the past a ka, with interdecadal Pacific and Atlantic variability providing the dominant forcing before and after 1500 CE, respectively (Ledru et al., 2013). ENSO may also have influenced Asian hydroclimate and monsoon variability in the MCA and LIA periods, with some possible contribution from the AMV and NAO as well (Chen et al., 2015). Medieval megadroughts over Europe have been connected with coinciding ENSO–NAO phases of the same sign during the MCA (Helama et al., 2009). A dynamic link is also suggested between the reconstructed ENSO variability and the NH climate in the past millennium, as a result of the interplay between ENSO, the Pacific Walker and monsoonal circulations, and NAO (Yan et al., 2011).

The review by Cai et al. (2019) summarises the state of knowledge regarding tropical climate variability and interactions between modes such as ENSO, PDV, AMV, and IOD both in the instrumental period and in climate models. The review details the strong and complex connections between the Atlantic, Pacific, and Indian tropical climate on interannual to multidecadal timescales; it further highlights the need for extended proxy-based records of such modes of variability in the past to provide a longer perspective for such interactions.

4.2. Atlantic, Arctic and Mediterranean basins

Multidecadal interactions between the NAO and the AMV were reviewed for the instrumental period by Grossmann and Klotzbach, (2009), interactions that were mediated via changes in the salt and heat ocean transport and the Atlantic meridional temperature gradient. More recently, Zhang et al., (2019) reviewed the impacts and teleconnections of the AMV, both from observations and model simulations, and the mechanisms by which the AMV could drive PDO phase changes or modulate ENSO and NAO variability. The review also summarises recent advances in the palaeoclimate to reconstruct AMV variability and its associated impacts.

Proxy-based studies suggest that during the MCA, hydroclimate changes over the Sahel and Mediterranean regions were caused by phase modulations in both the NAO and AMV (Lüning et al., 2019, 2018): aridity in Morocco typically coincides with a positive NAO, while increased rainfall in western Sahel occurs with a positive AMV. Likewise, rainfall on the African eastern coast has been linked to IOD phase changes (Lüning et al., 2018). Decadal and multidecadal periodicities in both NAO reconstructions and NAO-sensitive climate proxies have been extensively linked to the AMV in studies covering the entire Holocene and shorter periods within it (Fig. 8; Ait Brahimi et al., 2018; Knight et al., 2006, 2005; Knudsen et al., 2011; Ojala et al., 2015; Ólafsdóttir et al., 2013; Olsen et al., 2012; Wassenburg et al., 2016). Further interactions between the NAO and other modes of variability in the NH have been proposed for the past millennia. A varve record from Lake Kalliojärvi (Central Finland) suggests alternating influences from the NAO and Siberian High over the past four millennia (Saarni et al., 2016). A compilation

of Iberian marine and continental records suggests that local temperature and precipitation evolutions are explained by NAO interplays with the EA: the Roman Period (–200-500 CE) was dominated by persistent negative NAO and positive EA phases, the early Middle Ages (500-900 CE) by positive NAO and negative EA phases, the MCA (900-1300 CE) by positive NAO and EA phases, and the LIA (1300-1850 CE) by negative phases in both indices (Sánchez-López et al., 2016). In a shorter-time perspective, reconstructions since 1675 CE NAO suggest that the NAO covaried intermittently with other Eurasian circulation indices and that these interactions modulate the impact of the NAO on the European climate (Luterbacher et al., 1999; Mellado-Cano et al., 2019).

Finally, potential links between the NAO and ENSO modes (Fig. 8) have been documented in a proxy-based record from Central America, with prevailing Niña-like conditions coinciding with positive NAO phases over most of the early Middle Ages and MCA periods, and opposite situations in the most recent centuries (Stansell et al., 2013). More intricate interactions arise when considering together NAO, ENSO and AMV mode variability (Zhang et al., 2019), emphasizing the need to enhance temporal and spatial resolutions in reconstruction coverages.

4.3. Indian basin

Interactions between the IOD, monsoon, and ENSO remain poorly understood (Fig. 8) due to the short span of observations, and the presence of different types of IOD with different influences on regional precipitation (Endo and Tozuka, 2016). Studies based on observations have related decadal and interannual variability in IOD to PDV and ENSO variability, respectively (Krishnamurthy and Krishnamurthy, 2016).

A joint examination of IOD, ENSO and Asian monsoon reconstructions helps improve our understanding of precipitation and drought patterns in Africa, south-eastern Australia, and Asia (Abram et al., 2007; Endo and Tozuka, 2016; Fan et al., 2017). For example, the 1877 strong positive IOD event is widely revealed by coral-based SST reconstruction and tree ring PDSI records; this positive IOD event coincided with one of the strongest El Niño events in the last two centuries and with extreme Asian monsoon failure conditions (Abram et al., 2007; D'Arrigo et al., 2008), possibly leading to a major drought over Java (D'Arrigo et al., 2008). Other studies also support a relationship between IOD, ENSO and monsoon variability (Abram et al., 2008; D'Arrigo et al., 2008), a link that might also take place at decadal timescales between the PDV and the decadal modulations in the IOD (Krishnamurthy and Krishnamurthy, 2016). In the past millennium, a tight coupling has been detected between IOD and ENSO records, especially since 1590 CE (Abram et al., 2020). These interactions should be revisited with new proxy-based reconstructions incorporating state-of-the-art dating methods (e.g., $^{234}\text{U}/^{230}\text{Th}$ series) and archives (e.g., shells).

During the Holocene, interactions between IOD and ENSO might have modulated precipitation in Southeast Australia (Gouramanis et al., 2013) and Mauritian lowlands (de Boer et al., 2014), with quantifiable effects at Indian Ocean regional scales (Abram et al., 2008; Endo and Tozuka, 2016). Since the early-Holocene, SST variability from northwest Sumatra have experienced two dominant modes, one Indian-wide associated with ENSO impacting the tropical Pacific and

Indian oceans, and the other associated with the IOD, independent from ENSO and controlled by the equatorial monsoon system (Li et al., 2018).

4.4. Antarctica

In the instrumental record, SAM and ENSO interactions are thought to be phase-dependent (Fogt and Bromwich, 2006; Gong et al., 2010; Lim et al., 2013), with La Niña (El Niño) events being more likely during positive (negative) SAM phases (Fogt et al., 2011).

Similar interactions have also been revealed in reconstructions of the last millennium, suggesting a shift from a dominant central Pacific La Niña-like pattern concurrent with a positive SAM to a dominant El Niño-like pattern and a negative SAM phase at the onset of the LIA, i.e., approximately 1300 CE (Goodwin et al., 2014).

The linkage between the SAM and ENSO has likely fluctuated at millennial timescales over the Holocene due to its sensitivity to precession changes (Gomez et al., 2012). ENSO and SAM-like variability at centennial timescales were established after ~5.8 ka and reached peak development over the last 4600 years, according to a lake-sediment record from Chilean Patagonia (Moreno et al., 2018). Interestingly, multicentennial variability in the SAM might share a common structure and timing, within dating uncertainties, with palaeoclimate records from the NH over the last 3 ka, established through an interhemispheric coupling (Moreno et al., 2014).

5.- External natural forcing and feedback mechanisms

Climate variability during the Holocene was forced by a range of external natural forcings on different timescales. Orbital forcing varies on millennial timescales, solar forcing on decadal to centennial timescales and volcanic forcing on sub-decadal timescales (Figure 9). The timescales of the climate system response can, however, differ from the variability of the forcings, as the radiative imbalance imposed by changes in the forcings results in non-linear processes, i.e., feedbacks mechanisms, within the climate system (e.g., Hansen et al., 1997). For example, the climate system can respond fast when it is pushed past a threshold by a slow forcing (e.g., orbital forcing), or a response to a short term forcing (e.g. volcanic forcing) can be prolonged by ocean feedback. In the context of this review, variations in greenhouse gases prior to the industrial revolution are viewed as a feedback response of the climate system rather than a climate forcing itself, although some argue that the 20 ppm rise in CO₂ from -6000 CE to 1850 CE was anthropogenic (Ruddiman et al., 2011), while others argue that the ocean acted as a CO₂ source until the late Holocene (Brovkin et al., 2019).

5.1. Orbital forcing

The Earth's orbit is modulated by the gravitational pull of the major planets of the solar system. The eccentricity, obliquity and precession of the Earth's orbit vary with cycles of 100 ka, 41 ka and 25 ka, respectively, and have an effect on the distribution of seasonal insolation, and to a small extent, eccentricity affects total insolation. For example, at the end of the last ice age, the June insolation at 65°N was ~40 W/m² stronger than at present, while the autumn and winter

insolation was weaker (Fig. 9a). In itself, this phenomenon provides a stronger seasonality in temperature during the early- and mid-Holocene, which are most pronounced at high latitudes (Fig. 9a). However, this phenomenon is also thought to cause a number of dynamic changes in climatic patterns.

Due to stronger modulation of insolation at high latitudes compared with low latitudes, the orbital forcing weakened the meridional temperature gradient during the early- to mid-Holocene. This phenomenon may, via different pathways, have weakened the AMOC (Fischer and Jungclaus, 2010), in turn related to North Atlantic modes of variability (Brahim et al., 2019). Nevertheless, such a response remains model dependent, as other processes, such as the reduction of sea ice export from the Arctic towards the North Atlantic, can lead to salinification of the convection sites and an increase in the AMOC (Born et al., 2010). When analysing the PMIP3 database for 6-ka BP, Găinușă-Bogdan et al. (2020) found that the ensemble mean of models does show an intensification of the AMOC for that period compared to preindustrial simulations. Such an increase is also corroborated by deep water reconstruction (Thornalley et al., 2013) and AMOC reconstruction (Ayache et al., 2018). This increase in AMOC can also be related to the potential impact of Sapropel event in the Mediterranean, which might have enhanced the AMOC in the early-Holocene (Swingedouw et al., 2019). The orbital warming of the Arctic temperatures could have been further amplified in the mid-Holocene by ice-albedo feedbacks on sea-ice (Park et al., 2018) and northward migration of high vegetation (Renssen et al., 2005). Modelled anomalies in atmospheric circulation during the mid-Holocene have, on the one hand, shown tendencies toward a more positive mean state of the NAO (e.g., Fischer and Jungclaus, 2010) and, on the other hand, a more negative AO (Park et al., 2018), with the latter result observed in multiple models as being connected to sea-ice loss. Nevertheless, the whole PMIP3 database exhibits a very model-dependent result (Găinușă-Bogdan et al., 2020), highlighting very poor agreement on this topic within models.

Additionally, a recent review paper examining Holocene variability in the ENSO concluded that a range of proxy-based records and model simulations all point to a weaker mid-Holocene ENSO variability (Lu et al., 2018a) (see section 3.1). Although the reason for the weaker ENSO is thought to originate from orbital forcing, the exact governing mechanisms remain unclear.

The enhanced mid-Holocene NH summer insolation also increased the low-latitude land-ocean temperature contrast driving the summer monsoons (Sjolte et al., 2014). In models, this phenomenon leads to a stronger Indian monsoon (Liu et al., 2014b) and West African monsoon (Claussen et al., 1999). The changes in the African monsoon are associated with a widespread vegetation covering what is now the Sahara Desert, known as “Green Sahara” – which in itself further amplified the monsoon flow (Lu et al., 2018b). Model results indicate that the post Green Sahara decline in vegetation could have increased the Arctic sea-ice and contributed to the negative trend of the Holocene high latitude NH temperature (Muschitiello et al., 2015).

5.2. Solar activity

Solar variability is driven by magnetic fields generated by the solar dynamo and leads to different effects, including non-stationary active processes that are visible on the solar surface

such as sunspots and active regions. Solar activity can be quantified for the last 300 - 400 years using direct telescope-based solar observations, of which the most commonly used is the sunspot number (Clette et al., 2014; Svalgaard and Schatten, 2016) and, further back in time, indirect proxy data (Fig. 9b), i.e., cosmogenic radionuclides ^{14}C and ^{10}Be recorded in highly resolved natural archives such as tree rings and ice cores (Beer et al., 1990; Steinhilber et al., 2009; Stuiver and Braziunas, 1993). Cosmogenic radionuclides represent the incoming flux of galactic cosmic rays into the Earth's atmosphere, which is controlled by the heliomagnetic and geomagnetic field. Holocene solar activity reconstructions allow the identification of quasi-periodicities on different timescales such as the prominent 11-year sunspot cycle, Gleissberg (88 years), de-Vries (207 years) cycle and, more tentatively, 2400-year Hallstatt cycle, as well as occasional multidecadal episodes of low / high activity known as grand solar minima/maxima (Gray et al., 2010).

Much of the evidence for solar-climate interactions relies on model simulations and statistical analyses showing 11-year sunspot cycle variations in atmospheric circulation patterns (Gray et al., 2010; Matthes et al., 2017). This evidence reveals that supposedly small solar variations (on the order of one per mil for total solar irradiance –TSI–) may cause significant climatic responses driven by feedback mechanisms and internal climate variability that are not yet fully understood (Gray et al., 2010; Haigh, 1996; Lean, 1997; Matthes et al., 2003; Swingedouw et al., 2011). Proposed sun-climate mechanisms include the following: i) changes in TSI affecting global mean surface temperature through direct heating and changes in Hadley and Walker circulation, which are sometimes expressed as the “bottom-up mechanisms” associated with ocean-atmosphere coupling (Gray et al., 2010; Haigh, 1996); ii) variations in the ultraviolet wavelength range, exceeding the range of relative TSI variability, triggering shifting stratospheric ozone concentrations and temperature gradients with an impact on the troposphere through effects on regional circulation patterns (Ineson et al., 2011; Thiéblemont et al., 2015), sometimes denoted the so-called “top-down mechanisms” (Haigh, 1994; Kodera, 2002; Matthes et al., 2006); and iii) the possible effect of charged particles generated by galactic cosmic rays with proposed impacts on cloud formation and ozone abundance (Marsh and Svensmark, 2003; Seppälä et al., 2014; Svensmark et al., 2009). Regional modes of variability might act as feedback mechanisms that amplify the solar signal as the observed climatic response to the 11-year sunspot cycle seems to have a similar spatial distribution to the main regional circulation patterns with a maximum lag of 2-4 years, e.g., AO/NAO and ENSO (Andrews et al., 2015; Gray et al., 2013; Ineson et al., 2015; Scaife et al., 2013; Seppälä and Clilverd, 2014; Tourpali et al., 2005). For instance, there is evidence for solar-induced changes in ENSO over the early-Holocene (Hernández et al., 2010; Marchitto et al., 2010), although there is also sparse evidence for this relationship during the last millennium in proxy data and models (Otto-Bliesner et al., 2016). Moreover, these solar-induced changes are also observed in PDV evolution (Beaufort and Grelaud, 2017; McCabe-Glynn et al., 2013). In turn, the linkages with the NAO over the instrumental era has remained debated both due to the short time frame and large intrinsic variability in chemistry-climate models (Chiodo et al., 2019; Gillett and Fyfe, 2013; Misios et al., 2016). On longer timescales, the number of studies reporting the interaction of solar forcing with modes of variability is still small. In the marine realm, episodes of low TSI over the last millennium could trigger persistent atmospheric blocking events associated with negative winter NAO conditions, affecting the strength of the North Atlantic subpolar gyre

(Moffa-Sánchez et al., 2014). Knudsen et al. (2014) and Menary and Scaife (2014) suggested that AMO variability might be paced by combined solar and volcanic forcings, but the impact of external forcings may have been modulated by the AMOC, resulting in a non-stationary relationship between AMO and these forcings. Reported evidence for the effects of solar forcing on atmospheric circulation is often focused on the NAO. Martin-Puertas et al. (2012) suggested the presence of a persistent reduced pressure gradient in the North Atlantic region resembling a negative NAO-like sea-level pressure pattern to explain a synchronous and in-phase response of early-spring wind strength to a grand solar minimum at 2.8 ka BP. A similar pattern could explain sun-climate linkages seen in Greenland ice cores for the last glacial maximum (Adolphi et al., 2014). Recent studies combining climate models with multiproxy reconstructions of atmospheric circulation for the North Atlantic region reveal a more complex picture as solar activity may have a major effect on the EA on decadal to centennial timescales, but no direct impact on the NAO over the last millennium (Michel et al., 2020; Sjolte et al., 2018).

5.3. Volcanism

Large explosive volcanic eruptions impact the radiative forcing of the Earth system, as these events can emit a large amount of sulphur into the stratosphere, where it is transformed through chemical reactions and microphysical processes into sulphate aerosols (Robock, 2000; Stoffel et al., 2015). These aerosols have residence times of a few months to years in the stratosphere, where they are rapidly transported everywhere through Brewer-Dobson circulation. Their main radiative effect consists of reflecting shortwave radiation, the so-called parasol effect, leading to less shortwave radiation reaching the Earth's surface, thus tending to cool it. The direct radiative impact of a large tropical eruption, thus, lasts 2 to 3 years in total. If the eruption occurs at high latitudes, its transport within the stratosphere is not global, and the aerosols mainly remain at the high latitudes where the eruption occurs (Pausata et al., 2015; Toohey and Sigl, 2017). Nevertheless, a recent simulation of the relatively modest 1970 volcanic eruption that occurred in the Deception Volcano Island (Antarctica Peninsula) showed that ashes might have a larger distribution than previously thought (Geyer et al., 2017).

Over the last millennium, volcanic eruptions have been reconstructed using the deposition of sulphate aerosols within the ice cores from Greenland and Antarctica (Fig. 9c). The impacts of these eruptions are believed to have a major influence on the variability of the last millennium (Schurer et al., 2013). The cumulative effects of all the volcanic eruptions can explain the negative trend observed in the recent reconstructions from the PAGES2K database (PAGES2k Consortium et al., 2017). Volcanic eruptions can activate dynamic feedbacks within the climate system, making their impact last longer or differing only due to their radiative forcing. For instance, large volcanic eruptions lead to a positive NAO during the first few winters following the eruption (Fischer et al., 2007; Michel et al., 2020; Ortega et al., 2015; Sigl et al., 2015; Sjolte et al., 2018). Nevertheless, such an effect remains difficult to be reproduced by climate models (Driscoll et al., 2012; Swingedouw et al., 2017; Toohey et al., 2014) and may mainly concern only the largest eruptions of the last millennium. The impact of volcanic eruptions on the chance of having an "El Niño" event within the following years has also been highlighted (Adams et al., 2003; Emile-Geay et al., 2008; Khodri et al., 2017; Maher et al., 2015; Mann et al., 2005; McGregor and Timmermann, 2010; Stevenson et al., 2017), but without a systematic response

of ENSO to strong volcanic eruptions (Otto-Bliesner et al., 2016). Some caveats concerning the detection of such signals in proxy-based ENSO reconstructions also exist. Modelling studies also support a causal relationship between a spate of frequent tropical eruptions during the 17th century and the relatively strong ENSO variability documented during this time (Cobb et al., 2003a). In contrast, a new 317-year-long, monthly-resolved reconstruction of ENSO spans the Samalas eruption but finds no evidence for a consistent impact on ENSO variability (Dee et al., 2020). Thus, while there may be a dynamic link between volcanic eruptions and ENSO, it may be masked by strong internal variability in ENSO (e.g., Cobb et al., 2003a; Wittenberg, 2009). Volcanic eruptions may also trigger large-scale variations in the ocean heat content and Atlantic circulation on longer timescales (Mignot et al., 2011; Otterå et al., 2010; Swingedouw et al., 2015; Zanchettin et al., 2013). Such an effect leads to a far longer climate impact of up to a few decades (Swingedouw et al., 2015), but it remains controversial within climate models in terms of the exact response (Swingedouw et al., 2017). Finally, large volcanic eruptions, such as Samalas in 1257, the largest volcanic eruption of the last millennium, or a cluster of volcanic eruptions, have been suggested to have led to a long-lasting shift of the Atlantic subpolar circulation system (Moreno-Chamarro et al., 2017a; Schleussner et al., 2015; Xoplaki et al., 2018). This circulation system has indeed been identified as a tipping element of the climate system (Born et al., 2013), which means that for a sufficiently large forcing, it can shift from one mode to another. The associated decrease in northward heat transport may then help to explain the onset and long-term duration of the LIA (Miller et al., 2012).

Volcanic activity could also have played a substantial role in climatic variability during the Holocene (Kobashi et al., 2017), but very little is known about this topic as well-dated and robust reconstructions of volcanic activity are scarce. Based on the GISP2 sulphate dataset, it has been suggested that there have been periods of more frequent explosive eruptions in the past (e.g. 9.5-11.5 ka cal BP; Zielinski et al., 1994), and based on ice core reconstruction from Antarctica, the last 2 ka may have been exceptional over the Holocene in terms of volcanic activity. Nevertheless, developments in volcanic activity reconstructions are starting to provide interesting benchmarks (e.g. Kobashi et al., (2017) for model simulations that merit further investigation to fully understand the potential role of volcanic eruptions over the Holocene.

6.- Summary and future perspectives

Global instrumental records now extend over a century into the past and provide some coverage in parts of the 19th century (Folland et al., 2002). Improvement of these datasets is on-going as data recovery efforts uncover new and forgotten sources of direct climate observations and integrate them into existing datasets to improve global reanalyses (Compo et al., 2011; Slivinski et al., 2019). These efforts are crucial for our understanding of climate variability and for testing dynamical climate predictions against observations. Indeed, recent progress indicates that large fluctuations in ENSO (Luo et al., 2008), the NAO (Smith et al., 2019) and the AMV (Hermanson et al., 2014) can now be skilfully predicted at multiyear timescales. However, questions persist regarding the robustness of these results, especially given that our direct observational data and climate prediction tests are limited to the century timescale at best (O'Reilly et al., 2017) and sample only a few phases of low frequency climate variability.

Multidecadal variations occur in all the modes of climate variability discussed in this review, and the lack of long-term instrumental data for these fluctuations present important challenges to climate science. First, we still do not fully understand the mechanisms of low frequency climate variability. As presented in this review, many studies have identified large changes in the strength of reconstructed modes of variability. The debate still rages concerning whether observed variations in climate modes are predominantly due to internal variability or external forcing (e.g., Mann et al., 2020), and it is often unknown whether proxy measures represent changes in the modes themselves, longer timescale changes in the climate background state, non-linear interactions amongst modes or genuine non-stationarity. Fluctuations in ENSO, PDV, AMV, NAO, IOD and the SAM are all known to occur and appear to be modulated by natural forcing from solar and volcanic effects as well as anthropogenic forcing (greenhouse-gas) for the industrial period (Fig. 9; e.g., (Booth et al., 2012; Smith et al., 2016b; Wu et al., 2019). However, there are also outstanding questions about the magnitude of the response to these forcing mechanisms and their accumulated and delayed effects on the climate system (Section 5 of this review). Second, modes of variability induce changes in regional rainfall, storms and temperature that are comparable in magnitude to the effects of anthropogenic climate change (e.g., Deser et al., 2012). For example, northern European winter warming and wetting in the 1990s due to low-frequency variability in the NAO exceeded the multidecadal rate of regional climate change (Scaife et al., 2005), and extreme events worldwide are as susceptible to modes of variability as they are to decades of climate change (Fereday et al., 2018; Kenyon and Hegerl, 2008). Moreover, known interactions exist between at least some modes of variability (IOD, SAM) and anthropogenic climate change (Fig. 9d; Cai et al., 2014; Thompson et al., 2011), but they are not fully understood and require further to better comprehend their current links and perform future projections (Shepherd, 2014; Wei et al., 2019). Regardless, profound changes in regional climate are driven by climate modes and need to be carefully considered if the future bounds on regional climate change are to be understood and anticipated. Finally, some observed variability still appear to be poorly simulated in current climate models. Large synthetic samples from dynamical climate models suggest that more extreme fluctuations than are contained in the recent observations are quite plausible (Kent et al., 2017; Thompson et al., 2017), but even state-of-the-art climate models still do not appear to properly represent the amplitude of observed multidecadal variability (Kravtsov et al., 2018; Ljungqvist et al., 2019). The multidecadal variability of the NAO is difficult to reproduce in climate models and even ensembles of simulations with multiple models rarely produce trends as large as the observed change in the NAO between the 1960s and 1990s (Bracegirdle et al., 2018). There is now growing evidence that the modelled signals in climate simulations of the atmospheric circulation over the North Atlantic are simply too weak regardless of their origin (Scaife and Smith, 2018). Similarly, the most extreme El Niño events and their asymmetry with La Niña events is not well reproduced in comprehensive models (Zhang and Sun, 2014). These limitations challenge our ability to simulate the most severe and important fluctuations in regional climate and hence our ability to anticipate these climate impacts from modes of variability.

In addition to increasing information by obtaining new proxy-based reconstructions, a pressing issue is the lack of agreement between different proxy-based climate records, and continued efforts are needed to calibrate and combine multiple records to reduce reconstruction

uncertainties. Such a synthesis of proxy-based data would have great utility for testing climate models. New efforts in the generation of proxy-based climate data on long timescales, with quantified errors (e.g., Dee et al., 2015; Steiger et al., 2017) and the development of free software (e.g., ClimoRec by Michel et al., 2020) using well dated and verified proxy databases, or of palaeoclimate data reanalysis techniques could yield such datasets (Amrhein et al., 2018; Tardif et al., 2019).

Hence, the presence of only a few cycles of low-frequency variability in our instrumental climate records, the importance of low-frequency variability for regional climate and the need for validation of climate models make modes of variability a high-priority topic for climate science. These points alone motivate the study of past variations in modes of climate variability using long climate-proxy records, and the extension of quantitative proxy-based records beyond the last millennium and their combination into improved reconstructions is needed to provide sufficiently long records with enough accuracy to understand low-frequency climate dynamics and draw robust conclusions from comparisons with climate models. This activity is all the more urgent given the current rapid rate of climate change.

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Figure Captions

Figure 1. Modes of climate variability presented in this review. Squares indicate the area where the mode is usually defined. Blue and grey colours indicate oceanic and atmospheric modes, respectively.

Figure 2. ENSO reconstructions for the past 8000 years (links to original sources are included in the Supplementary Material). a-c. Reconstructions between -6000 and 1000 CE (left panels): a. Koutavas and Joanides (2012): Zonal SST gradient anomaly (in K; blue) relative to the Late Holocene (-2000–2000 CE), calculated as the difference between the averages of seven western and two eastern Pacific sediment cores. Meridional gradient in $\delta^{18}\text{O}$ (in ‰ Vienna Pee-Dee Belemnite, VPDB; red) calculated as the difference between four northern and four southern sediment cores. Stronger gradients point to an increase in ENSO variability. Note the two series share the vertical axis. b. Chen et al. (2016). ENSO variability based on the standard deviation of the 2–7-year band in $\delta^{18}\text{O}$ of a speleothem with sub-annual resolution. c. Grothe et al. (2019). Relative ENSO variance changes in high-pass filtered fossil coral $\delta^{18}\text{O}$ relative to the 1987–2007 CE. Coral data include those from Cobb et al. (2003a), Cobb et al. (2013), and McGregor et al. (2010). d-k. ENSO reconstructions covering the past millennium (right panels): d. Stahle et al. (1998; blue) and Mann et al. (2000; red). e. D'Arrigo et al. (2005; red) and Cook et al. (2008; blue). f. Braganza et al. (2009)'s R5 (red) and R8 (blue) indices. g. Gergis and Fowler, (2009)'s magnitude of El Niño (red) and La Niña events (blue) ranging from weak (1) to extreme (5). h. Wilson et al. (2010)'s Pacific 'centre of action' (blue) and 'teleconnected' (red) indices. i. Li et al. (2011; blue) and Li et al. (2013; red). j. McGregor et al. (2010; red) and Dätwyler et al., (2019; blue), with 95% confidence intervals (shading). k. Freund et al. (2019)'s annual El Niño Cold Tongue (red) and El Niño Warm Pool (blue) indices. Indices in d, e, f, h, i, and k are normalised with respect to the common period 1940–1970 to facilitate comparison. Yearly indices (thin lines) are smoothed with an 11-year running mean (thick lines), but in i the thick blue is the 21-year running ENSO variance provided by Li et al. (2011). Note the time axis has a different scale before and after 1000 CE (indicated by the vertical dashed line).

Figure 3. PDV reconstructions for the past 2500 years (links to original sources are included in the Supplementary Material). a. D'Arrigo et al. (2001; blue) and Gedalof and Smith (2001; red). b. Biondi et al. (2001; blue), and MacDonald and Case (2005; red). c. D'Arrigo and Wilson (2006; red), Shen et al. (2006; gray), and Felis et al. (2010; blue) and d. Mann et al. (2009; red) with 95% confidence intervals (shading), and Linsley et al. (2008; blue) with 1 sigma error (shading). All indices are smoothed with an 11-year running mean.

Figure 4. AMV reconstructions for the past 1500 years (links to original sources are included in the Supplementary Material). a. Gray et al. (2004; blue), Mann et al. (2009; red), with 95% confidence intervals (shading); b. Kilbourne et al. (2014; red) with 1 sigma and 2 sigma (darker and lighter shading, respectively), and Wang et al. (2017; blue) with the root mean square error (shading). For clarity, the indices by Gray et al., (2004) and Kilbourne et al., (2014) are scaled, and the one by Wang et al. (2017) is smoothed with an 11-year running mean.

Figure 5. NAO reconstructions for the past 5300 years (links to original sources are included in the Supplementary Material). a. Baker et al. (2015; red), and Faust et al. (2016; blue). b. Olsen et

al. (2012; red) with estimated error (shading), and Timm et al. (2004; blue). c. Glueck and Stockton (2001; red) and December–February Luterbacher et al. (2001; blue). d. Trouet et al. (2009; blue) and Ortega et al. (2015; red), with the total ensemble spread and the regression uncertainty across the ensemble (lighter and darker shading respectively); e. Cook et al. (2019; red) with 90% quantile uncertainty (shading) and Mellado-Cano et al. (2019); f. Sjolte et al. (2018; red) and Michel et al. (2020; red). The indices with annual resolution from Glueck and Stockton (2001), Luterbacher et al. (2001), Timm et al. (2004), Ortega et al. (2015), Sjolte et al. (2018), Cook et al. (2019), Mellado-Cano et al. (2019), and Michel et al. (2020) are smoothed with an 11-year running mean. Note the time axis changes the scale before and after 1000 CE (indicated by the vertical dashed line).

Figure 6. IOD proxy-based reconstruction and instrumental data (links to original sources are included in the Supplementary Material). Annual-mean Abram et al. (2008; blue), with the unfiltered and filtered Dipole Mode Index in lighter and darker colour, and Abram et al. (2020; red).

Figure 7. SAM index reconstructions and instrumental data for the past 1000 years (links to original sources are included in the Supplementary Material). a. Fogt et al., (2009; blue), and Villalba et al., (2012; red), with the associated uncertainty bands (shading). b. Abram et al. (2014; red) with 95% confidence intervals (shading), and Dätwyler et al. (2018; blue) with 90% confidence intervals (shading). All indices are smoothed with an 11-year running mean.

Figure 8. Major modes of variability interactions. Arrows show connections between modes identified by the literature described in Section 7 for the instrumental (green), past millennium (blue) and Holocene (red) periods. Discontinuous lines indicate contradictory links or no link between PDV and ENSO according to different works (see Section 7 for details) and non-stationary links between the SAM and ENSO over time.

Figure 9. External forcing for the past 8000 years. a. Insolation at 65°N (in W/m²). b. Total solar irradiance (in W/m²) from Steinhilber et al. (2009; blue) and Sjolte et al. (2018; red). c. Global volcanic forcing (in W/m²) from Sigl et al. (2015; green) and Kobashi et al. (2017; gray). d. Concentration of well-mixed greenhouse gases: CO₂ (in ppm, orange) from Bereiter et al. (2015; solid line) and Rubino et al. (2019; dashed lines); N₂O (in ppb; gray) and CH₄ (in ppb; blue) from Spahni et al. (2005; solid lines) and Rubino et al. (2019; dashed lines). Note the different axis for CH₄.

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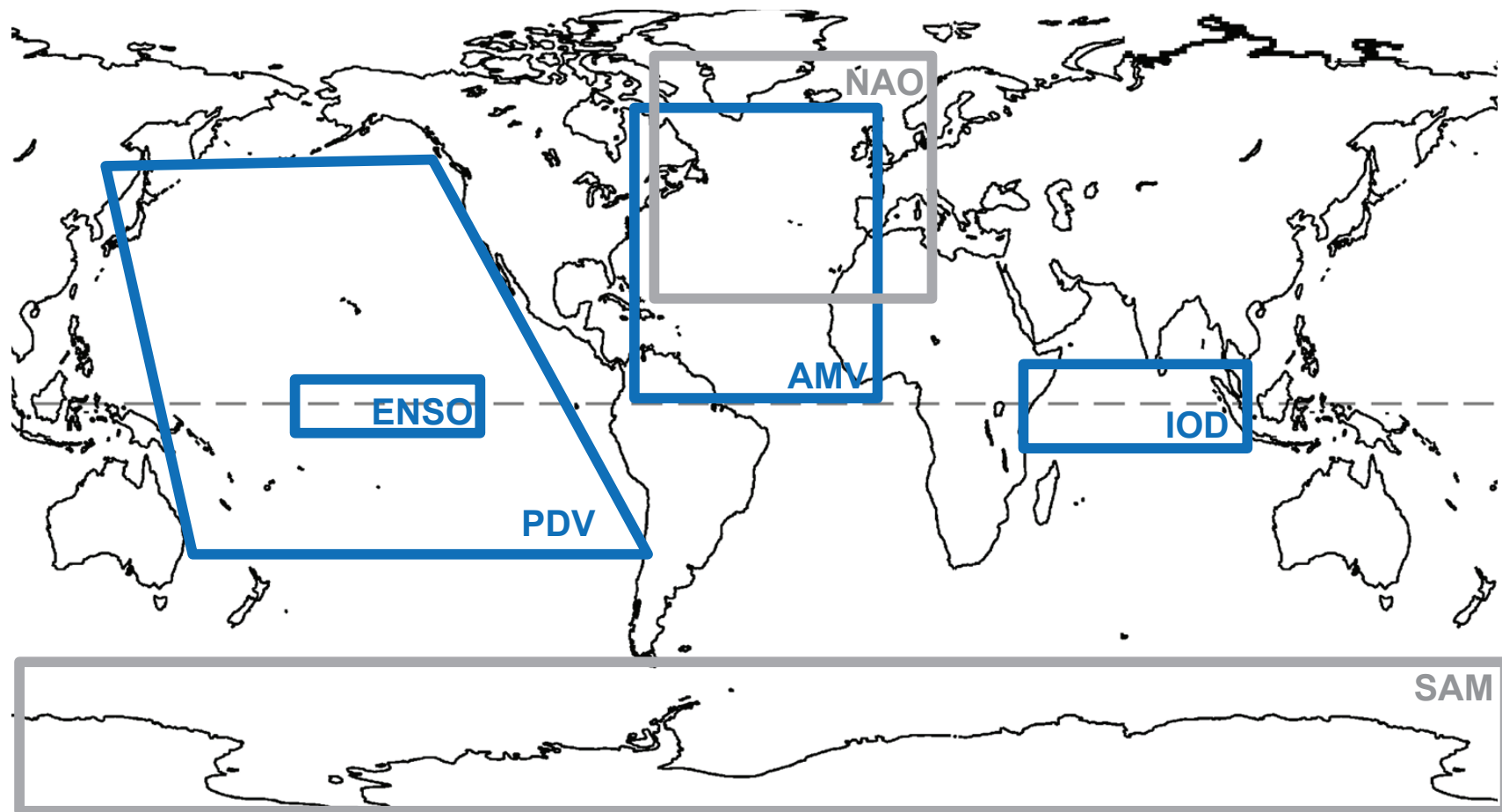
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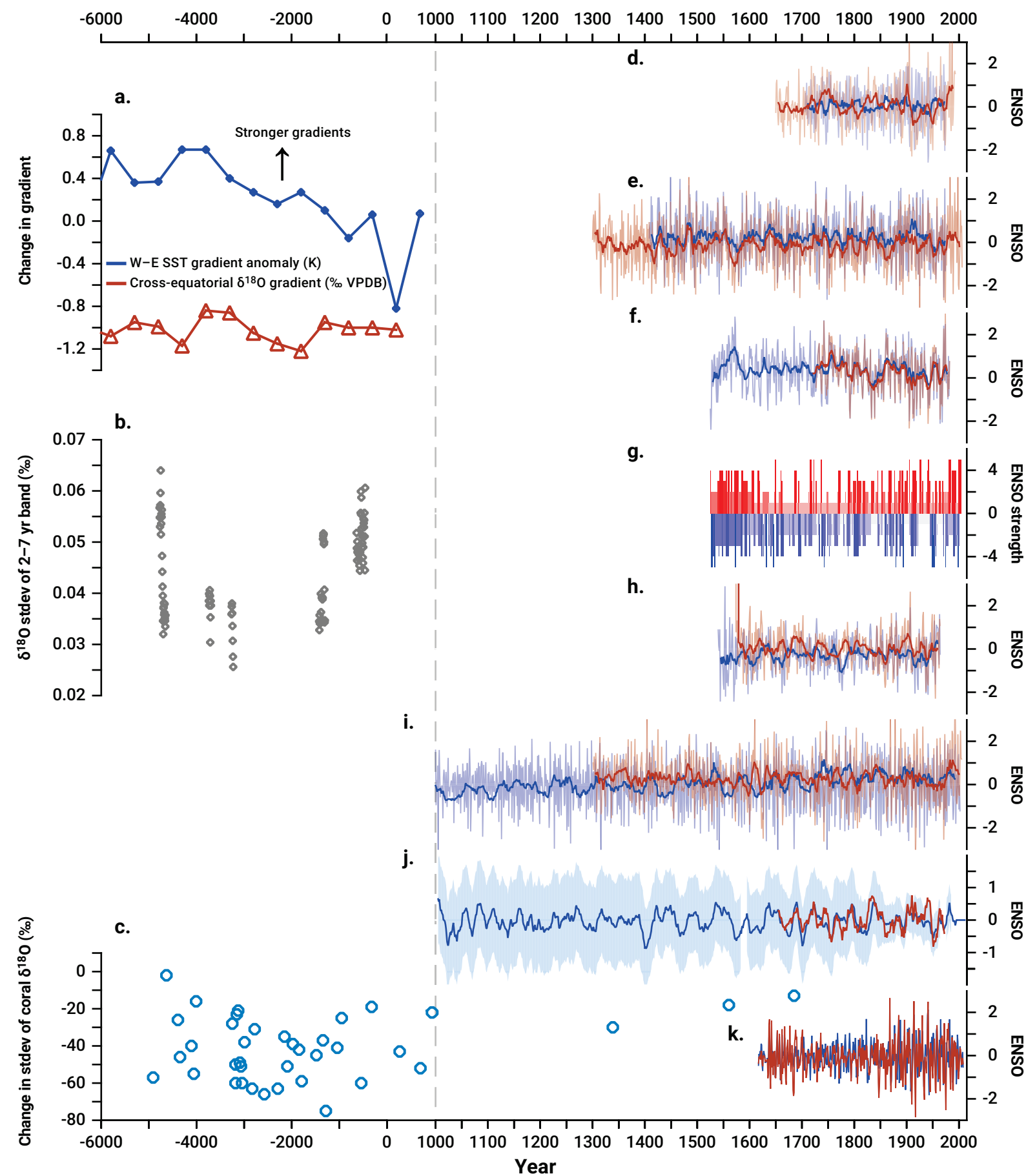
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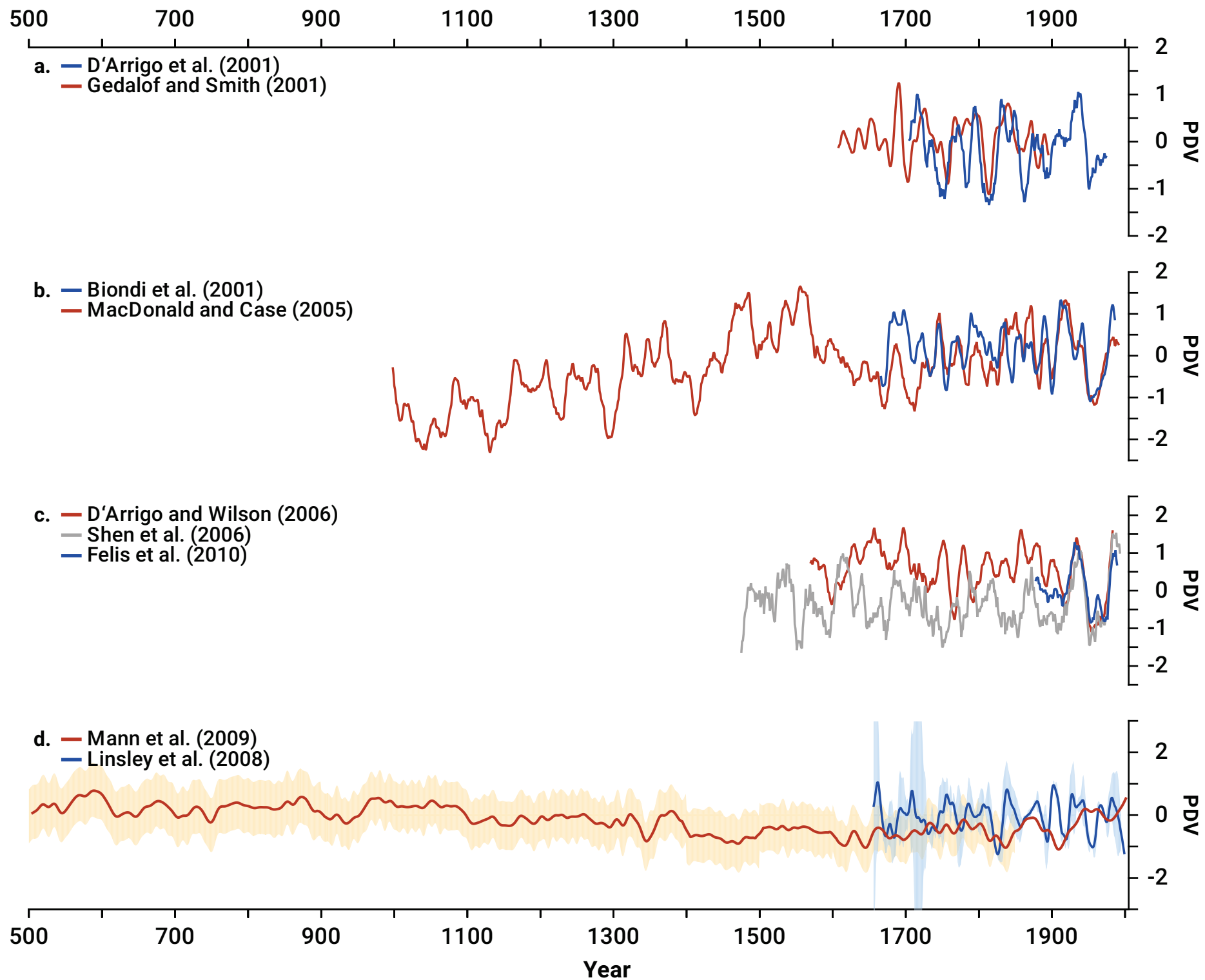
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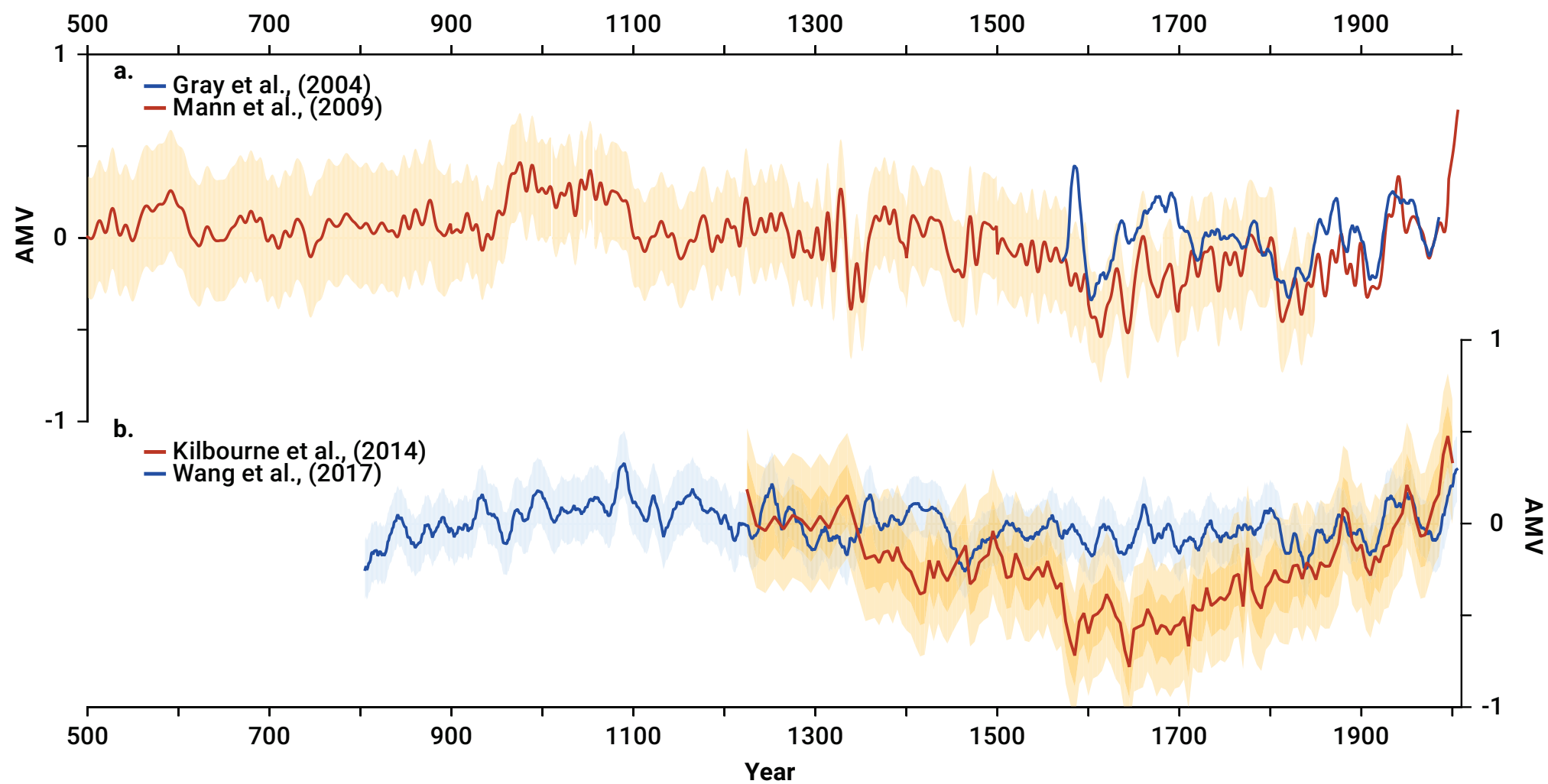
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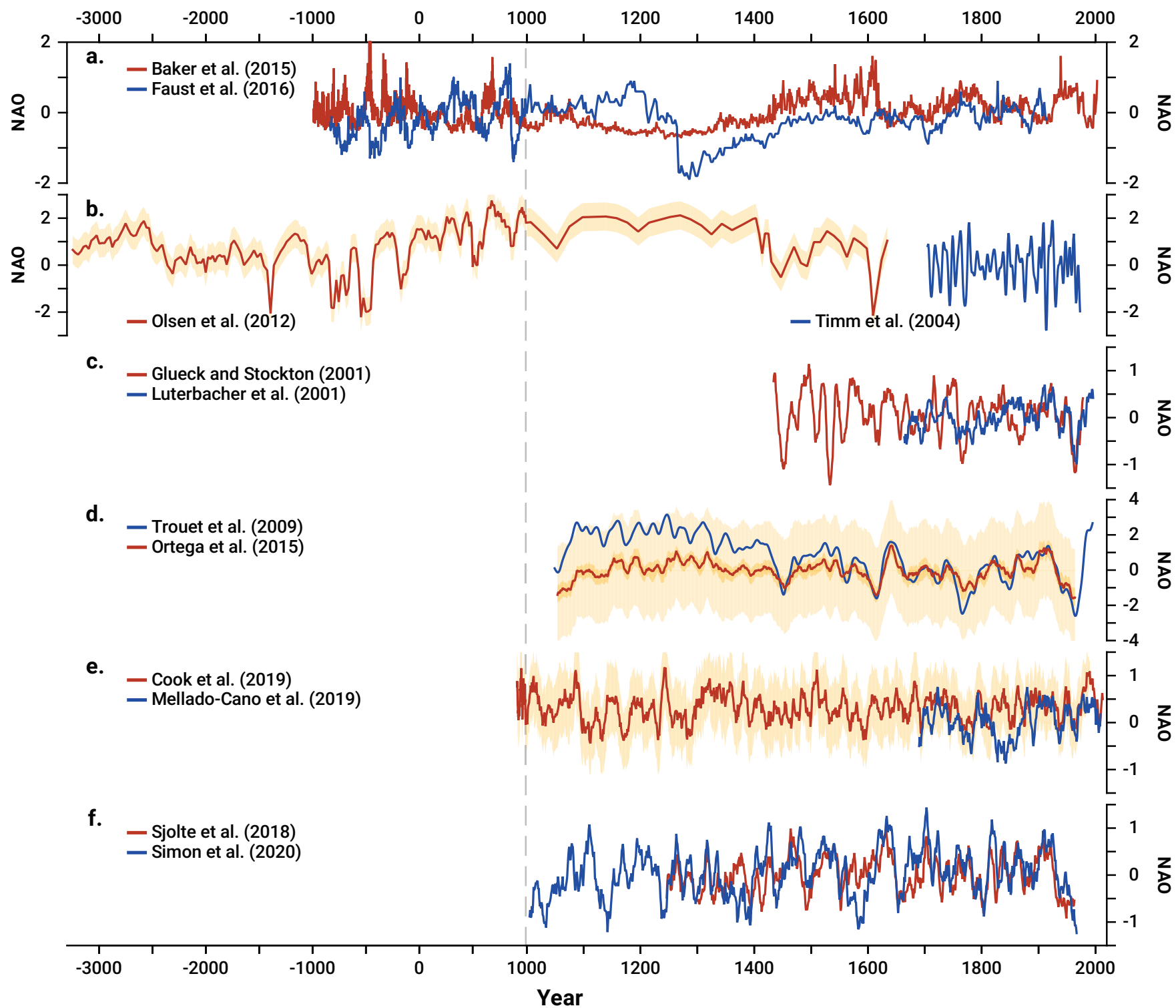
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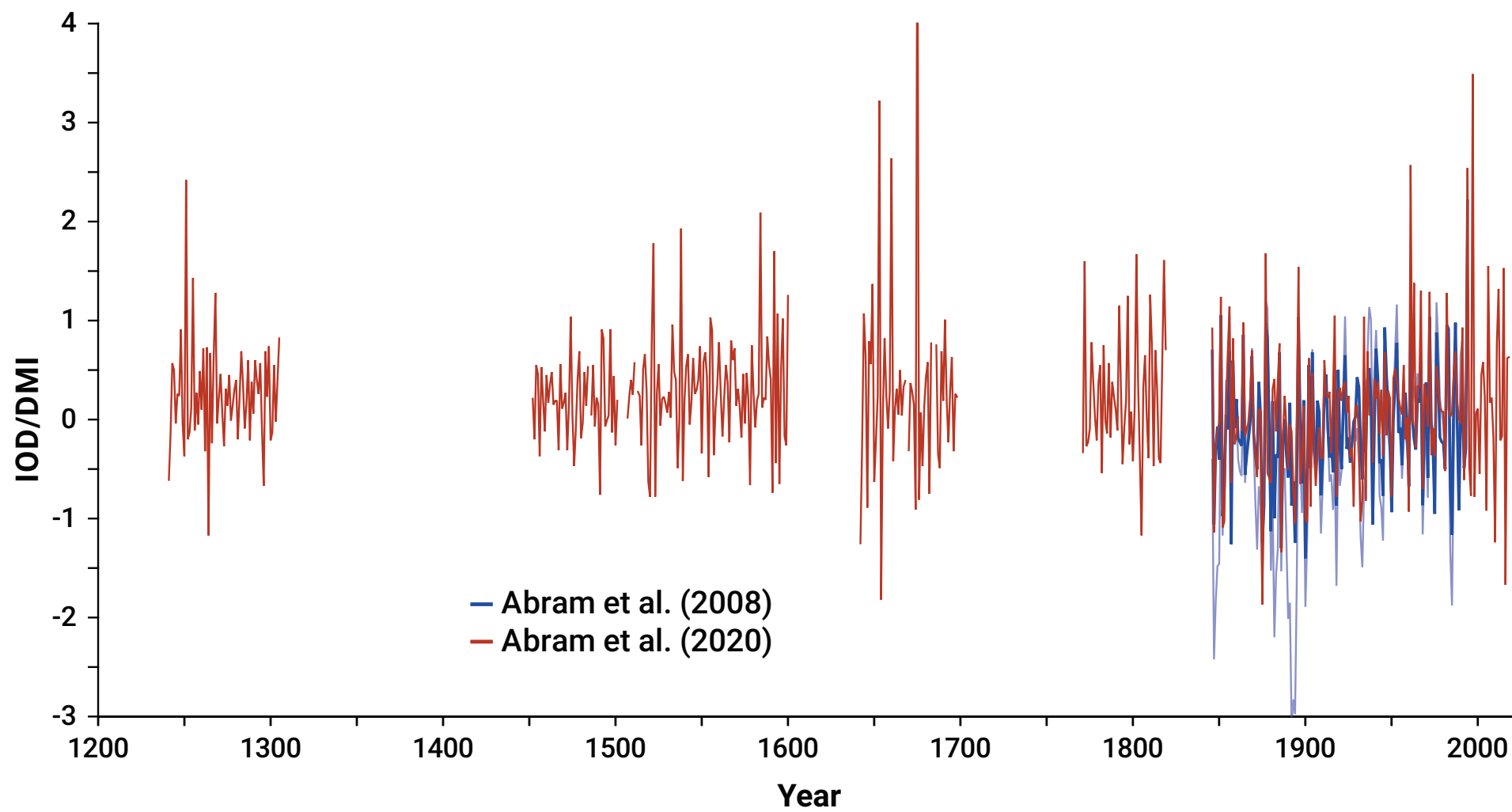
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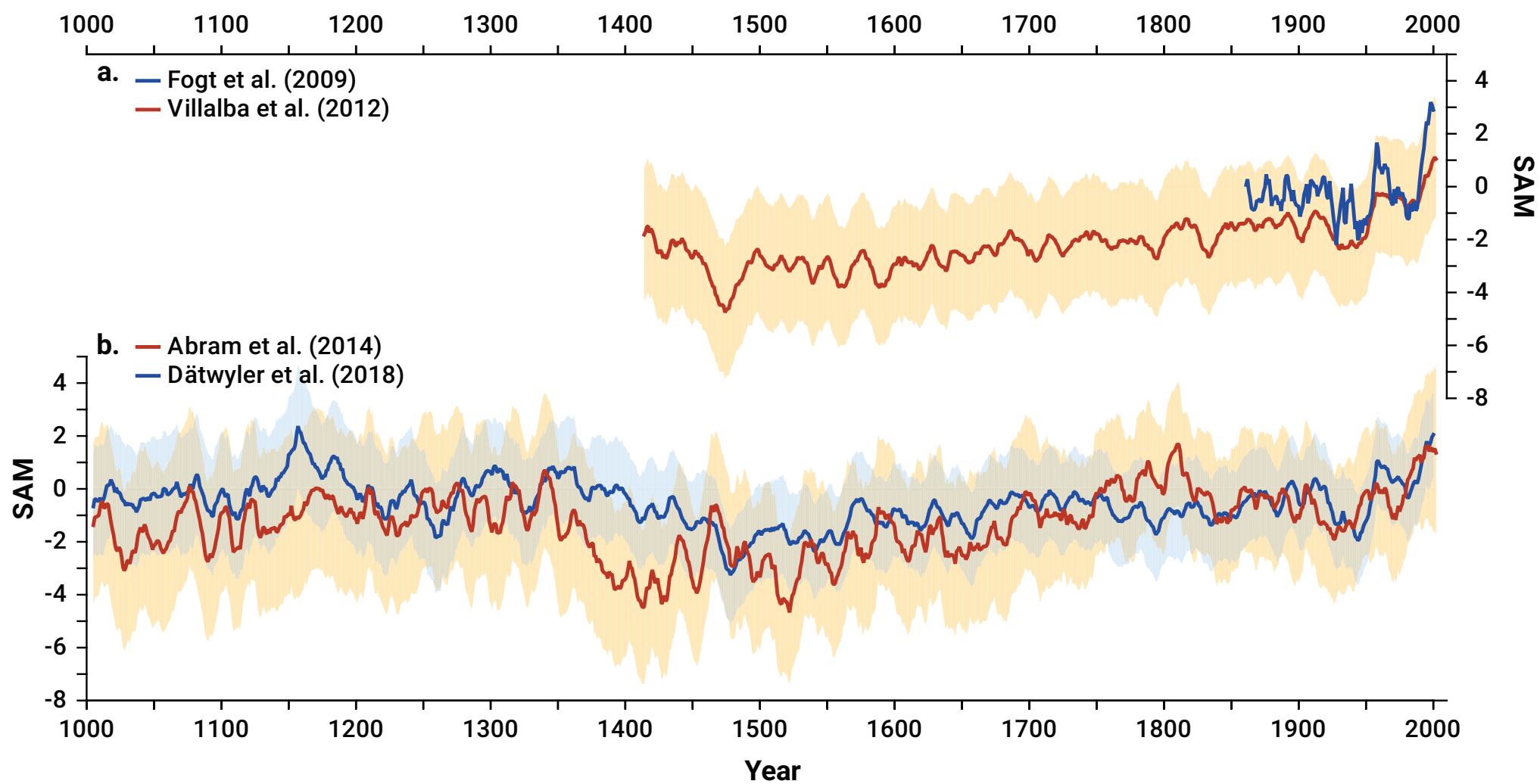
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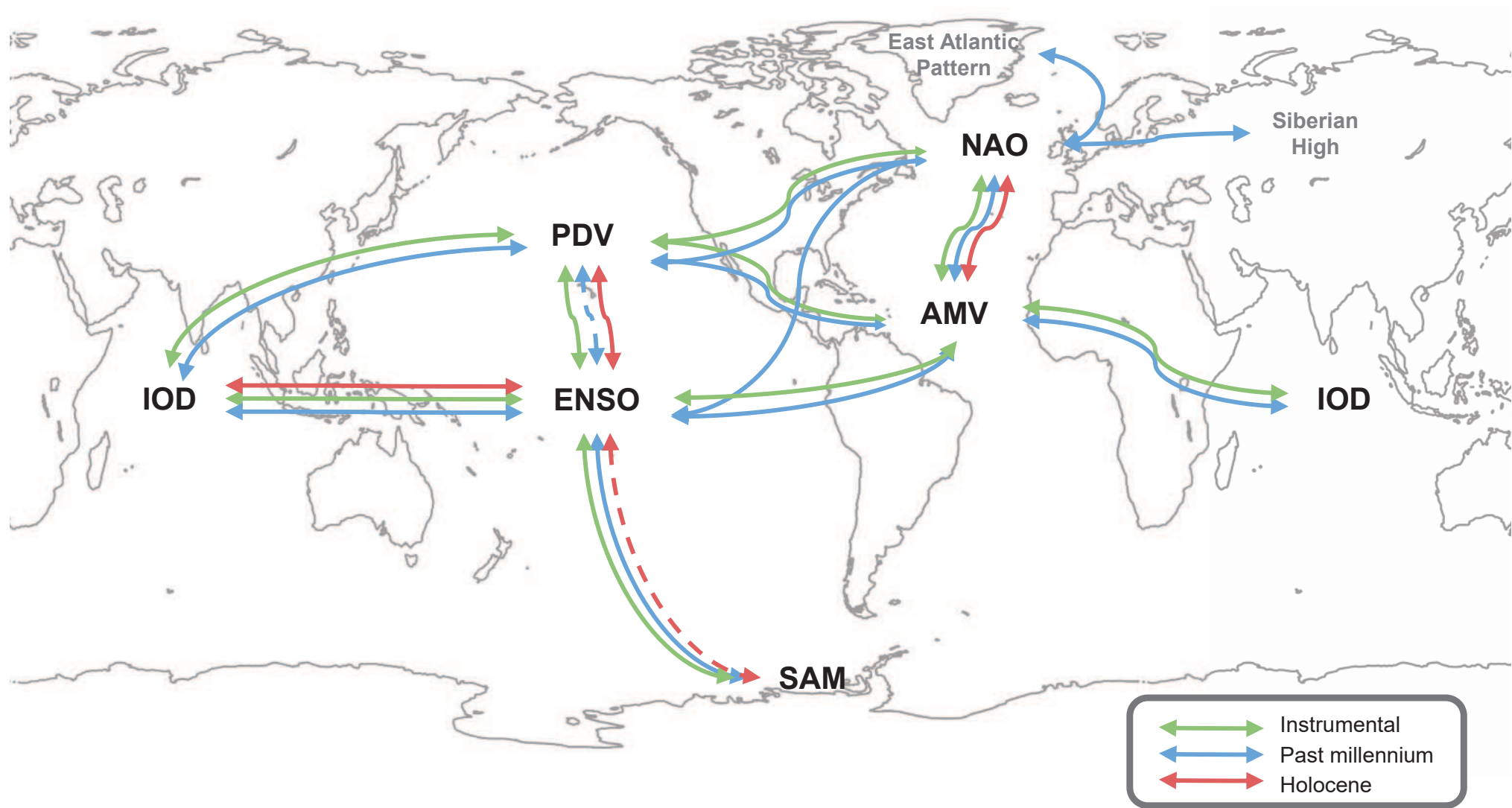
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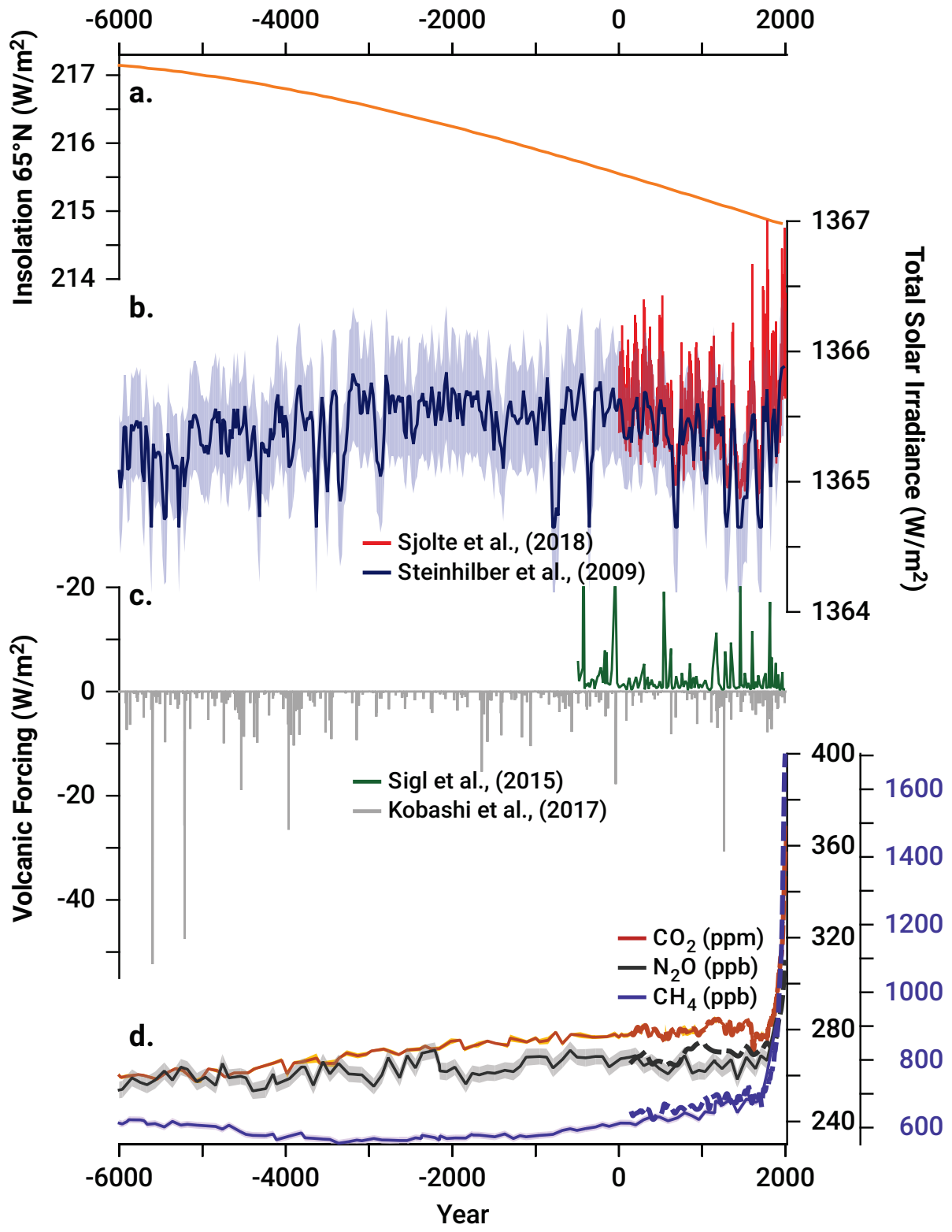
Figure_7



Figure_8



Figure_9



Declaration of interests

☒ The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

☐ The authors declare the following financial interests/personal relationships which may be considered as potential competing interests:



Dr Armand Hernández, on behalf of all co-authors



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Supplementary Material

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