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Global assessment of terrestrial water cycle	001
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047 **1 Introduction**

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049 Water plays a crucial role in regulating the functioning and stability of the Earth sys-  
050 tem [1–3]. Yet, research points to widespread anthropogenic pressures on the terrestrial  
051 water cycle [3–5]. Green water - the water which is available to and used by vege-  
052 tation - is critical for maintaining hydro-ecological and hydro-climatic Earth system  
053 functions [1, 2, 6], mediating soil–water–vegetation interactions that generate critical  
054 feedbacks for ecosystem and climate functioning. These feedbacks depend strongly on  
055 hydro-ecological context. For example, in energy-limited tropical forests, transpira-  
056 tion is closely linked to moisture recycling dynamics that are affected by land cover  
057 change [7, 8], whereas in water-limited ecosystems, soil moisture-vegetation feedbacks  
058 play a more important role [9, 10]. Through these feedbacks, changes to green water  
059 variables can have self-amplifying, non-linear effects [3].

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061 Given the potential for these feedbacks to generate non-linear changes in the water  
062 cycle and vegetation dynamics, understanding green water resilience is critical for  
063 assessing how human pressures are altering the water cycle. Resilience describes a sys-  
064 tem’s ability to absorb disturbances, reorganize, and maintain its essential structure  
065 and functions [11–13]. As a system loses resilience, it becomes vulnerable to abrupt  
066 transitions from one qualitative regime to another [14]. Early warning signals (EWS)  
067 have been used as statistical proxies for resilience. Often based on measured changes  
068 to autocorrelation and variance [12, 15], EWS have been used to assess resilience in  
069 terrestrial ecosystems, applied to gross primary productivity and leaf area index [16],  
070 normalized difference vegetation index [17–19], or vegetation optical depth [17, 20].  
071 Despite the close coupling of green water variables to terrestrial ecosystems, water is  
072 typically treated as a static explanatory driver, thereby not accounting for changes  
073 in the water cycle dynamics that both drive and respond to changes in vegetation.  
074 As a result, the resilience of green water variables themselves is not yet well under-  
075 stood. Additionally, ground-truth validation of vegetation resilience assessments has  
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been done in only a few documented, often local cases (see ref. [21]). A validation of green water resilience indicators against ground-truth observations has not yet been undertaken.	093
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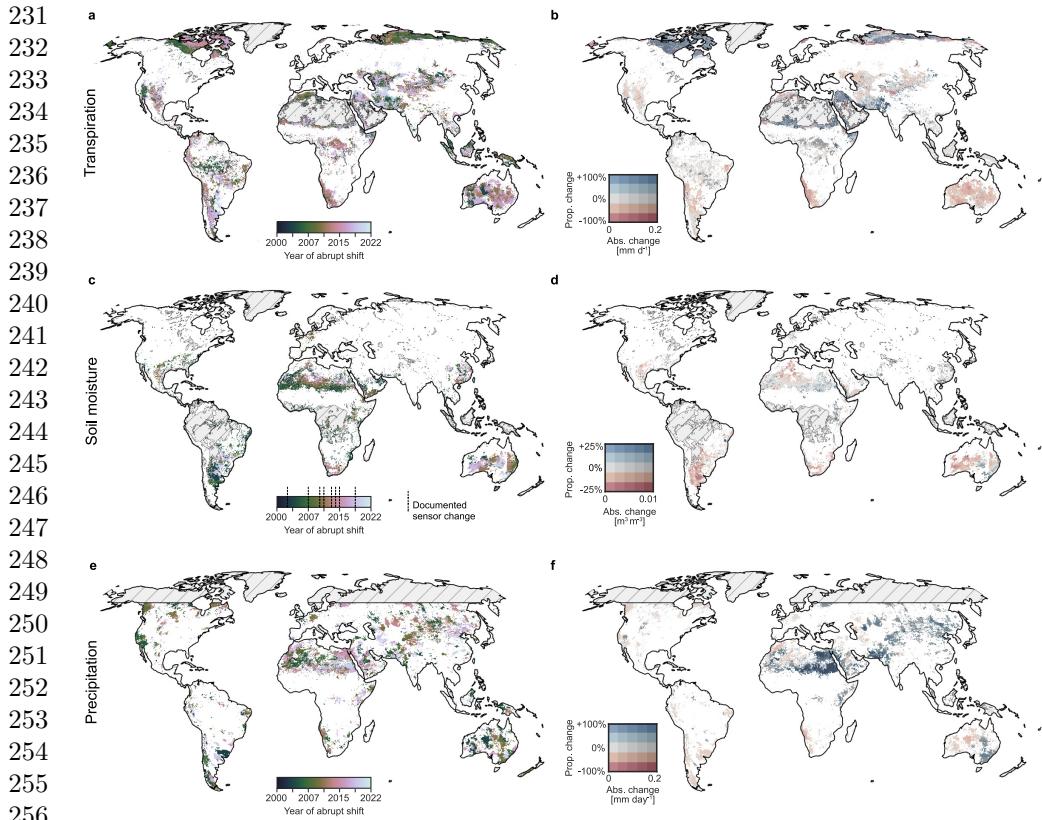
139 **Table 1** Early-warning signals (EWS) used in this study, the indicators used for each EWS and  
 140 their typical signs, and their interpretation. Indicators are computed in 5-year rolling windows and  
 141 summarised by Kendall's  $\tau$  trend statistic.

EWS	Indicator	Shorthand	Interpretation
Critical Slowing Down (CSD)	$\uparrow$ Lag-1 autocorrelation $\uparrow$ Standard deviation	AC1 ( $\tau_{AC1}$ ) SD ( $\tau_{SD}$ )	Trend in short-term persistence Trend in variability
	<i>Increased tendency for system states to be distributed further from equilibrium and slower to recover. A wider and shallower basin of attraction reduces resilience</i>		
Critical Speeding Up (CSU)	$\downarrow$ Lag-1 autocorrelation $\downarrow$ Standard deviation	AC1 ( $\tau_{AC1}$ ) SD ( $\tau_{SD}$ )	Trend in short-term persistence Trend in variability
	<i>Narrowing of the basin of attraction increases the likelihood of exiting the basin. Resilience reduced by increasing vulnerability to stochastic transitions.</i>		
Flickering	$\uparrow \downarrow$ Skewness $\uparrow$ Kurtosis	Skew ( $\tau_{Skew}$ ) Kurt ( $\tau_{Kurt}$ )	Trend in asymmetry Trend in tail-heaviness
	<i>Increasing tendency for system states to exist at distribution tails (i.e., more frequent/extreme excursions).</i>		
Fractal dimension	$\downarrow$ Fractal dimension	FD ( $\tau_{FD}$ )	Trend in temporal structure & long-term memory
	<i>Scale-free measure of temporal memory of a time series. Increasing self-similarity and slower recovery reduces resilience.</i>		

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 170  
 171 series without detected breakpoints) (Section 4.3). We use these in a machine-learning  
 172 framework to evaluate how well EWS anticipate changes in green water variables, and  
 173 understand which indicators and directions are informative (Section 4.4).  
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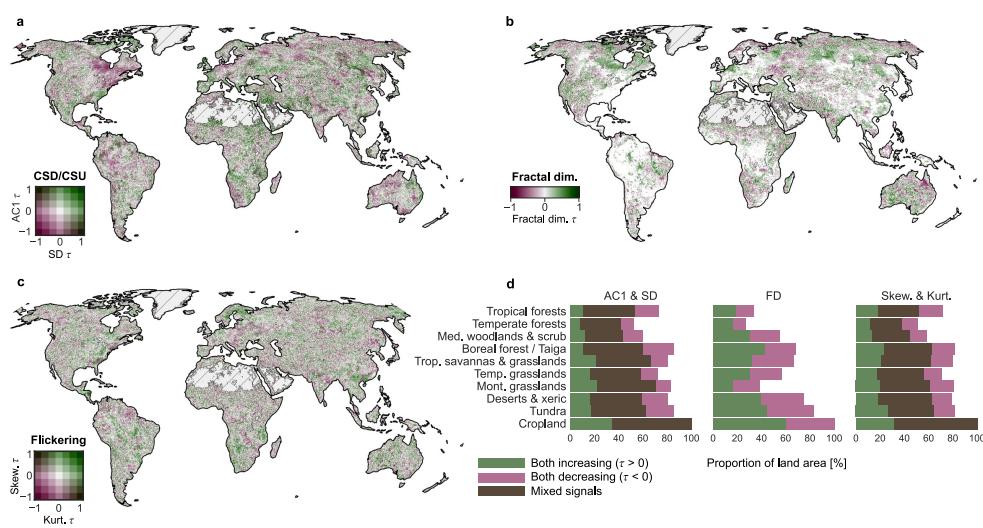
175 We apply this approach to precipitation, transpiration, and soil moisture, repre-  
 176 senting the input, storage, and release of water available to terrestrial vegetation.  
 177 Because the three variables are derived from distinct satellite products with differ-  
 178 ing noise characteristics, uncertainties, and spatial coverage, we estimate EWS and  
 179 interpret results separately for each variable.  
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<b>2.1 Abrupt shifts in green water are coherent in time and space</b>	185
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We detect abrupt shifts in all three green water variables, with pronounced spatial and temporal coherence in breakpoint timing (Fig. 6). Neighbouring pixels frequently shift in the same years, indicating synchronous changes across larger land areas. The affected land area also accumulates over time. Between 2000 and 2020, 22.6% of land between 60°S and 60°N has experienced an abrupt shift in precipitation, 7.5% in transpiration, and 3.5% of land area excluding dense tropical forests has experienced abrupt shifts in soil moisture (Supplementary Fig. 7).	187
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<b>Transpiration.</b> Abrupt shifts are generally detected in the northern high-latitudes, South America, Central Asia, and Australia, with almost none detected in temperate ecosystems (Fig. 6a). Abrupt shifts in the high-latitudes are associated with an increase in transpiration, whereas shifts South America, Central Asia, and Australia are generally associated with a decrease. In the tropics, high absolute differences, and lower proportional change is likely the result of higher baseline transpiration. The opposite effect occurs in drier regions, where higher absolute differences also lead to greater proportional changes (Fig. 6b). We also find an increase in transpiration in the Sahel region following abrupt shifts, with breakpoints detected in the 2010s.	199
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<b>Soil moisture.</b> Abrupt shifts are more common in more arid regions, with a smaller absolute decrease in soil moisture following an abrupt shift compared to transpiration and precipitation (Figure 6a and b). Large parts of Argentina and southern Brazil show shifts in the early 2000s, which are followed by substantial proportional declines in soil moisture. Adjacent regions show shifts in the later 2000s and 2010s. Southern Africa, western Australia, and northern Mexico show similar patterns. Shifts associated with increases in soil moisture are detected in the Sahel region, progressing northwards in later years. We also detect increasing soil moisture following abrupt shifts in Eastern China and Eastern Australia.	214
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**Fig. 1 Spatial patterns of abrupt shift in mean for green water variables.** Year of first detected significant breakpoint from the structural change test ( $p < 0.05$ ), and the proportional and absolute difference between the mean before and after the detected breakpoint in transpiration (a - b), soil moisture (c - d) and precipitation (e - f). The proportion of change is calculated by dividing the mean after the breakpoint by the mean before the breakpoint. Darker colours indicate both a high proportional change and a high absolute difference in mean before and after the breakpoint. Lighter colours indicate a high proportional change, but a low absolute difference. No data is given by a grey hatch.

265 **Precipitation.** Abrupt shifts are concentrated in the mid-latitudes (approxi-  
266 mately between 30°N and 30°S), with no shifts detected in humid equatorial regions.  
267 Shifts associated with an increase in precipitation are concentrated in central and  
268 eastern Asia and northern Africa, while those associated with a decrease are found  
269 in South America, southern Africa, and Australia (Figure 6c). We detect fewer shifts  
270 in South America compared to soil moisture and transpiration, while southern Africa  
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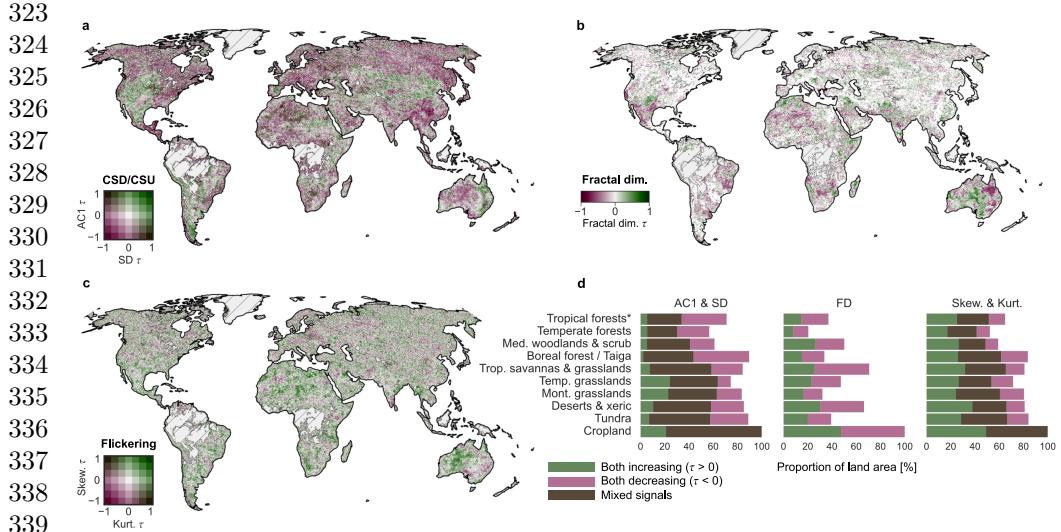


**Fig. 2 Spatial patterns of early warning signals (EWS) for transpiration.** Panels (a - c): (a) Spatial patterns of changes to autocorrelation (AC1) and standard deviation (SD), related to critical slowing down (CSD) and critical speeding up (CSU); (b) Spatial patterns of changes to the fractal dimension, where decreasing FD is the EWS; (c) Spatial patterns of changes to skewness and kurtosis, related to flickering. Green shading denotes pixels where both metrics are simultaneously increasing, pink shading denotes pixels where both are decreasing; brown shading denotes pixels where one metric increases while the other decreases. White regions did not exhibit statistically significant trends in the respective metrics, grey hatch indicates regions with missing data. All trends were assessed via Kendall's  $\tau$  ( $p < 0.05$ ). Bar plots show the proportion of land area for each EWS where indicators are simultaneously increasing, decreasing, or showing mixed signals.

shows synchronous shifts around the 2010s. Both regions experienced abrupt declines in precipitation.

## 2.2 Resilience loss in green water globally

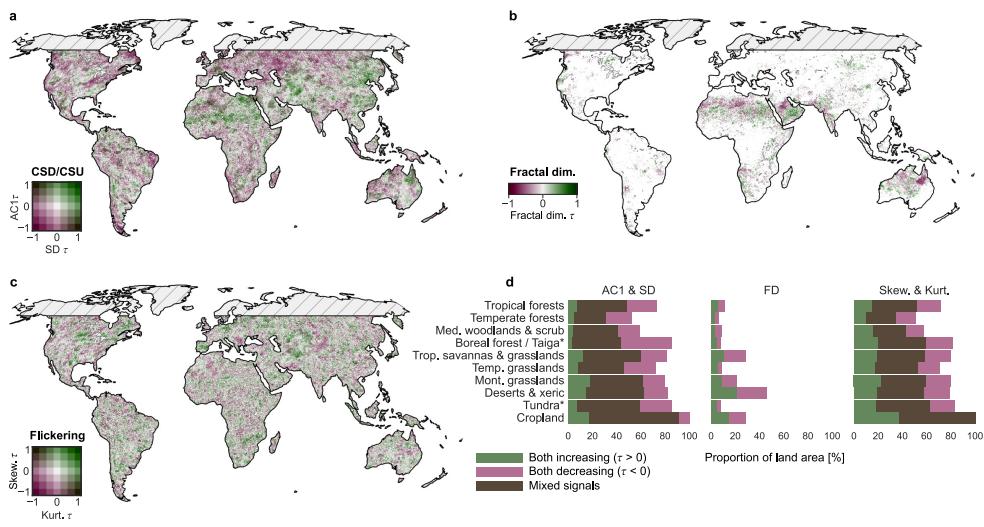
Signals of resilience loss in the terrestrial water cycle occurred across all biome types (Figs. 2–4). Spatial patterns are largely heterogenous, but some regional patterns emerge, which differ across green water variables (transpiration, soil moisture, precipitation) and EWS types (Section 4.2). CSD is more frequent in water-limited systems, especially grasslands and drylands, while higher-latitude ecosystems show more flickering and CSU. Tropical and temperate grassland biomes consistently exhibit higher proportions of EWS across variables, particularly signals of CSD and FD.



341 **Fig. 3 Spatial patterns of early warning signals (EWS) for soil moisture.** Panels (a - c): (a)  
342 Spatial patterns of changes to autocorrelation (AC1) and standard deviation (SD), related to critical  
343 slowing down (CSD) and critical speeding up (CSU); (b) Spatial patterns of changes to the fractal  
344 dimension (FD), where decreasing FD is the EWS; (c) Spatial patterns of changes to skewness and  
345 kurtosis, related to flickering. Green shading denotes pixels where both metrics are simultaneously  
346 increasing, pink shading denotes pixels where both are decreasing; brown shading denotes pixels where  
347 one metric increases while the other decreases. White regions did not exhibit statistically significant  
348 trends in the respective metrics, grey hatch indicates regions with missing data. All trends were  
349 assessed via Kendall's  $\tau$  ( $p < 0.05$ ). Asterisk marks biomes where satellite coverage of soil moisture  
350 is incomplete; proportions reflect only pixels within the biome where data was available.

350 **Transpiration.** While mixed AC1-SD signals dominate across biomes (Figure 2a),  
351 CSD signals show prominent clusters in dryland and savanna regions in southern South  
352 America, the Miombo woodlands in Southern Africa, the Sahel, and north-eastern  
353 Australia (Fig. 2a and d). CSU signals are most prevalent in boreal forests, tundra, and  
354 deserts. FD decreases in tundra, deserts, tropical grasslands, and temperate grasslands  
355 biomes (Fig. 2d). Flickering is most frequent in mid- to high latitudes, with high  
356 proportions in tundra and boreal forests, but also tropical savannas, including Brazil  
357 (Fig. 2c).

358 **Soil moisture.** CSD-based EWS are less frequent, also dominated by mixed  
359 AC1-SD signals (Fig. 3a). Some CSD clusters were present in southern North Amer-  
360 ica, the Andes and southern Argentina, north-eastern Australia, and central Asia, with  
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**Fig. 4 Spatial patterns of early warning signals (EWS) for precipitation.** Panels (a - c): (a) Spatial patterns of changes to autocorrelation (AC1) and standard deviation (SD), related to critical slowing down (CSD) and critical speeding up (CSU); (b) Spatial patterns of changes to the fractal dimension, where decreasing FD is the EWS; (c) Spatial patterns of changes to skewness and kurtosis, related to flickering. Green shading denotes pixels where both metrics are simultaneously increasing, pink shading denotes pixels where both are decreasing; brown shading denotes pixels where one metric increases while the other decreases. White regions did not exhibit statistically significant trends in the respective metrics, grey hatch indicates regions with missing data. All trends were assessed via Kendall's  $\tau$  ( $p < 0.05$ ). Bar plots show the proportion of land area. Asterisk marks biomes where satellite coverage of precipitation is incomplete; proportions reflect only pixels within the biome where data was available.

highest proportions in temperate and montane grasslands (Fig. 3d). Spatial overlap between soil moisture and transpiration CSD occurs in parts of Argentina, southern Brazil, and central Mexico (Figs. 2a and 3a). CSU signals in soil moisture are most frequent in boreal forests and tundras. FD decreases in subtropical and dryland regions, tropical grasslands, deserts, as well as temperate grasslands and Mediterranean forests (Fig. 3b). Flickering signals were heterogenous, with less clear spatial patterns.

**Precipitation.** Mixed AC1-SD signals dominated across biomes (Fig. 4a). CSD was most prevalent in subtropical and arid regions, with deserts and tropical grasslands showing the highest proportions. CSU signals were more common in temperate grasslands and forests, and in tropical savannas (Fig. 4d). Tropical forests, which show

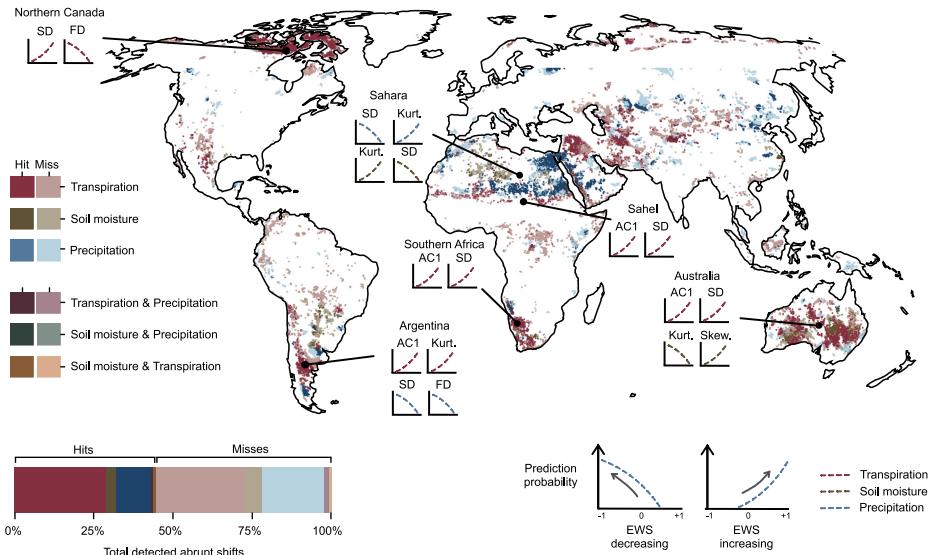
415 few CSD signals, exhibit relatively more CSU for both transpiration and precipitation.  
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417 FD decreases in precipitation are rare compared to transpiration and soil moisture but,  
418 where present, are concentrated in subtropical drylands, especially deserts and tropi-  
419 cal savannas (Fig. 4b). Flickering patterns are heterogeneous, with highest proportions  
420 in montane and tropical grasslands (Fig. 4c).  
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423 Our results are robust across different methods to assess the direction and sig-  
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425 nificance of the EWS (Supplementary Fig. 6). While sensitive to the rolling window  
426 length and temporal aggregation, we find that a 5-year rolling window at weekly time-  
427 scales best balances noise and excessive dampening of longer windows (section 4.5;  
428  
429 Supplementary Table 1).  
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### 432 **2.3 Performance and EWS are context dependent**

433 To understand under which conditions early-warning signals (EWS) can anticipate  
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435 abrupt shifts in green water dynamics, we use a machine learning framework (Section  
436  
437 4.4) to test how much both EWS and environmental variables contribute to predicting  
438 detected abrupt shifts (Section 2.1). We use Shapley (SHAP) values, reported as log-  
439  
440 odds, to quantify the marginal contribution of EWS and environmental variables to  
441 predicting abrupt shifts that occurred at least 12 years after the start of the time  
442 series. EWS predictors are computed only from observations prior to the detected  
443 shift; environmental predictors summarise conditions over the full time series. Positive  
444  
445 SHAP values indicate that explanatory variables raise the probability of detecting a  
446 True abrupt shift, whereas negative values indicate higher chances of False shifts. We  
447  
448 find EWS make only a modest contribution to model skill; most predictive power comes  
449 from environmental context. However, the relative importance of EWS compared to  
450 environmental variables differs across hydro-ecological system types and green water  
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452 variables (Fig. 5).  
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**Fig. 5** Different regions and green water variables are characterised by different EWS  $\tau$  as the strongest predictors of abrupt shifts. For transpiration, soil moisture, precipitation, and their combinations, regional summaries list the two most influential EWS  $\tau$  (SHAP-ranked) and the sign associated with increased predicted probability of an abrupt shift; both increasing and decreasing EWS  $\tau$  can be associated with higher risk, illustrated in the bottom right schematic. Spatial shading indicates hits (darker) and misses (lighter). The bottom bar plot summarises their respective proportions for the green water variables and their combinations.

**Transpiration.** Models achieve the highest skill for transpiration (PR AUC = 0.49 versus baseline 0.06; Supplementary Table 10). Environmental variables account for most of this skill, with EWS adding some complementary information. Gross primary productivity variance, autocorrelation ( $\tau_{AC1}$ ), transpiration variance, and PET variance are dominant predictors (Fig. A1a). Correctly predicted shifts cluster in Northern Canada, southern South America, Southern Africa, the Sahel, and Australia (Figure 5). In these regions, most influential EWS combinations typically involved increasing  $\tau_{AC1}$  and  $\tau_{SD}$ , which are associated with higher predicted probability of an abrupt shift. This is consistent with CSD in dryland and transition zones (Section 2.2). Missed shifts, together with regional SHAP summaries, suggest that EWS for transpiration have limited predictive value in humid tropical forests and some temperate regions (Fig. A1).

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507       **Soil moisture.** Models achieve only modest skill (PR AUC  $\approx 0.21$  versus baseline  
508 0.02; Supplementary Table 10). Abrupt shifts are rarer and spatially isolated, and envi-  
509 ronmental and climatic variables dominate model performance. Mean temperature,  
510 soil moisture variance, temperature variance, temperature trend, and PET variance  
511 are dominant predictors (Fig. A1b). Detected soil moisture shifts occur mainly in  
512 parts of Australia and the Sahara, where combinations of  $\tau_{Kurt}$ ,  $\tau_{Skew}$ , and  $\tau_{SD}$  were  
513 important (Fig. 5). However, EWS  $\tau$  do not exhibit clear, consistent associations with  
514 increased predicted probability (Fig. A2b), indicating that the indicators used here  
515 provide little systematically predictive information for soil moisture at the global scale.  
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517       **Precipitation.** Model performance for precipitation is intermediate (PR AUC  
518 = 0.33 versus baseline 0.05; Supplementary Table 10). Environmental drivers again  
519 explain most predictive power (Drivers-only PR AUC = 0.24; EWS-only PR AUC  
520 = 0.06), but EWS add complementary information in the full model (PR AUC =  
521 0.33)  $\tau_{Kurt}$ ,  $\tau_{SD}$ , temperature variance, mean precipitation were are dominant envi-  
522 ronmental predictors (Fig. A1c). Correctly predicted abrupt shifts in precipitation  
523 are concentrated along dryland boundaries, including Egypt and regions north of the  
524 Sahel, with additional clusters in Argentina and parts of south-eastern Russia and  
525 China (Fig. 5). In Argentina, decreasing  $\tau_{SD}$  and  $\tau_{FD}$  are associated with higher  
526 predicted probability, whereas in the Sahara and northern Sahel decreasing  $\tau_{SD}$  and  
527 increasing  $\tau_{Kurt}$  is influential. These patterns are consistent with critical speeding up  
528 of precipitation in drier margins of humid systems (Section 2.2). Increasing kurto-  
529 sis, and decreasing SD and FD  $\tau$  show linear associations with increased predicted  
530 probability (Fig. A2), consistent with CSU-like signals having some predictive value,  
531 particularly for more humid systems (Fig. A1).

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### 3 Discussion 553

We find ecosystem-dependent signatures of resilience loss in green water variables. For 554 transpiration, we find that increasing AC1 and SD provide predictive power in estimating 555 abrupt shifts. Signals of CSD (simultaneously increasing AC1 and variance) 556 and decreasing FD were most pronounced in drylands and transitional systems, 557 consistent with evidence of lower resilience with increasing aridity [27], and with research 558 identifying the regions such as the Caatinga, prairies, and grasslands of North America 559 and Asia as sensitive to water availability [28]. Regions where we detect CSD in 560 transpiration and soil moisture overlap with regions identified as at risk of abrupt 561 aridification [10, 29, 30]. Crucially, signals of resilience loss in drylands, grasslands, 562 and tropical forests point towards potential risks to green water functions that may 563 disproportionately affect communities in the Global South. 564

For precipitation, decreases in SD and FD and increases in kurtosis were associated 565 with a higher probability of detecting an abrupt shift. Previous studies in the Amazon 566 have reported increasing AC1 and variance in vegetation, interpreting decreasing 567 AC1 and variance in wetter regions as resilience gain [17, 20, 31]. We do not detect 568 widespread CSD-like EWS in Amazon precipitation, suggesting that observed vegetation 569 resilience loss is unlikely to be explained solely by CSD in a precipitation driver 570 [15], and may instead be consistent with resilience loss in vegetation. We find that 571 CSU-like signals in precipitation are associated with an increased probability of abrupt 572 shifts, particularly in drier, water-limited regions such as savannas and temperate 573 grasslands. 574

In boreal forest and tundra biomes, signals of CSU were prevalent across all green 575 water variables. In these regions, rapid warming has led to permafrost thaw and 576 improved soil drainage [32], earlier snow melt [33], and vegetation reorganisation, for 577 example an increase in deciduous vegetation in boreal forests with changes in phe- 578 nology and a faster growing period and shrub encroachment in the tundra [34, 35]. 579

599 The effects these changes have on soil moisture and vegetation may contribute to  
600 CSU signals in transpiration. Previous research has similarly found decreasing AC1 in  
601 the enhanced vegetation index in tundra regions in North America [36]. Additionally,  
602 signals of flickering in transpiration may reflect more frequent excursions into alterna-  
603 tive regimes (e.g., snow vs. rain, frozen vs. thawed) brought on by increasing global  
604 temperatures [33].  
605

606 We present a methodological approach to understand the extent to which EWS are  
607 useful in predicting abrupt shifts. We find limited, but non-negligible, added value of  
608 using EWS when predicting abrupt shifts, and demonstrate that including only CSD  
609 as a leading indicator of critical transitions may be misleading. Ecosystems themselves  
610 differ in their soil–water–vegetation coupling dynamics, water availability adaptation  
611 strategies, plant-stress regimes, and the temporal scales of dominant forcing variables.  
612 For these reasons, a single EWS is likely to be insufficient. Instead, we find a wider  
613 portfolio of context appropriate EWS may be warranted. The differences in the rel-  
614 ative importance of some EWS compared to other indicators across aridity classes  
615 also suggest that the predictive power of EWS depends on climatic and ecosystem  
616 characteristics. This is critical for understanding where one might expect EWS to be  
617 informative. While we find EWS may not be broadly powerful predictors on their own,  
618 they could provide important information when combined with environmental con-  
619 text and a plausible understanding of where a signal may be ecologically informative.  
620 We also highlight that resilience assessments may benefit from accounting for these  
621 potential multiple pathways by adopting a multiple indicator approach.  
622

623 By focusing on non-linear changes to green water variables, we provide a comple-  
624 mentary perspective to previous research on related aspects of water resilience [5, 37].  
625 Non-linear responses are expected when a state variable’s response to a forcing is nei-  
626 ther gradual nor proportional to the magnitude of the disturbance, consistent with  
627 threshold and feedback-related processes in the water cycle [38–42].  
628

Our findings add an important empirical perspective on the global stability of key water cycle components, and we further identify several avenues for future research. Integrating analysis from direct measurements and ground networks (e.g., flux tower measurements, in-situ soil moisture) could help to better resolve spatial heterogeneity that coarse satellite products cannot capture. CSD theory presumes a slow approach to a single driver-induced bifurcation, whereas terrestrial systems are typically subject to interacting and evolving drivers [43, 44], for example, projected changes in the strength and spatial pattern of climate oscillations [45, 46]. We show that including information on drivers improves the ability of EWS to predict abrupt shifts. Improved understanding of the local, distal, and interacting temporal and spatial influence of these drivers, can further inform long-term ecosystem management strategies, and contribute to safeguarding water as a critical stabilising force in the Earth system.

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691 from PERSIANN-CDR (Precipitation Estimation from Remotely Sensed Information  
692 using Artificial Neural Networks - Climate Data Record,  $0.25^{\circ}$ , 1983 - present, with a  
693 coverage of  $60^{\circ}\text{S}$  to  $60^{\circ}\text{N}$ ) [51].  
695

696 Single-sensor remote sensing time series are preferred in EWS assessments of  
697 resilience loss. For soil moisture, where long, single-sensor time series were not avail-  
698 able, we used remotely sensed data that have been structurally corrected for changes  
700 to autocorrelation and variance in the merging procedure (ESA CCI SM) [50]. For  
702 precipitation, PERSIANN-CDR does not use cumulative distribution function match-  
704 ing for time series merging, or require posteriori distribution or bias correction [52],  
705 as this is handled directly by the neural network [53]. Sensor changes can result in  
707 changes in the signal-to-noise ratio and variance [54, 55], and the merging procedures  
709 that produce a continuous data record generally do not account for data artefacts in  
710 the higher statistical moments of the time series distribution [15, 56]. These may be  
712 erroneously interpreted as signals of resilience loss [24].  
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715 **4.2 Resilience loss theory and detection**  
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717 EWS describe a set of statistical methods for detecting resilience loss, which are  
718 based on the rationale that a systems' recovery rate to equilibrium after a disturbance  
719 changes as the system loses resilience [15, 57].  
720

721 A change in the recovery rate of a system can be measured by changes in auto-  
722 correlation and variance [12]. Simultaneously increasing autocorrelation and variance  
723 indicate both an increased tendency for the system properties to be distributed fur-  
724 ther from its equilibrium, and a slower recovery back to its equilibrium: the basin of  
725 attraction becomes wider and shallower. This indicates that a system's recovery rate  
726 after disturbances or stochastic perturbations is slowing as the system state becomes  
727 increasingly correlated with past states, termed **Critical Slowing Down (CSD)**.  
728 CSD applies only when external conditions gradually move the system towards a  
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potential regime shift [58], also known as bifurcation tipping [59]. However, as natural systems are largely embedded in stochastic environments, the observability of a gradual increase in autocorrelation and variance alone may be limited [13, 24].

Recent studies have shown that the influence of multiple drivers, changes to the driving variable structure, or noise regime can modulate CSD signals, warranting attention not only to simultaneous increases, but also to mixed signals and simultaneous decreases [22, 23]. Research has shown experimentally that multiple drivers acting on a system simultaneously can produce contradictory signals [22]; increasing autocorrelation and decreasing variance, or vice-versa. Further, the dynamics of an ecosystem experiencing perturbations, such as increasing dry spells, may appear increasingly autocorrelated without approaching a critical threshold should the perturbation regime itself become increasingly autocorrelated [58]. They also find that the variance of the state variable may decrease prior to a critical threshold, should the state variables sensitivity to a forcing variable change over time.

**Critical Speeding Up (CSU)** is an alternative phenomenon of resilience loss and emerges in highly stochastic systems, given by a narrowing of the basin of attraction [23]. As this basin becomes smaller, the likelihood of a system occupying the smaller basin likewise becomes smaller, thereby reducing resilience, and leaving it more vulnerable to noise-induced (i.e. stochastic) transitions [23, 59]. With a single slowly changing forcing variables, decreasing autocorrelation and variance may indicate greater local stability. However, in stochastic environments, it may signal an increased vulnerability to noise associated with a shrinking basin of attraction.

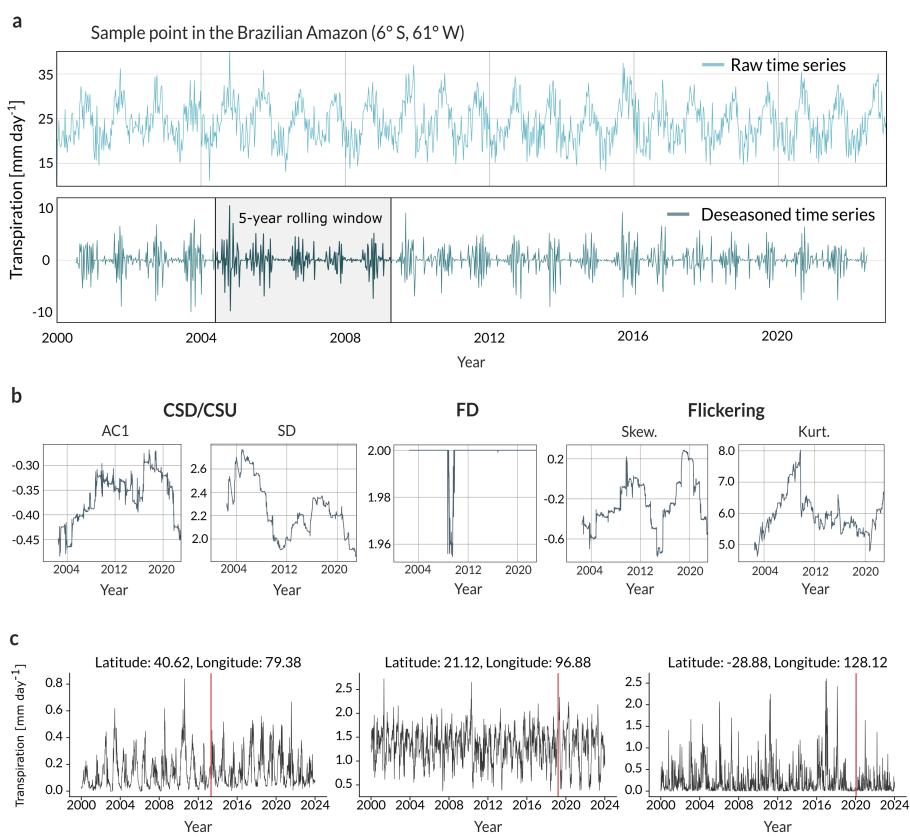
**Flickering** is detected by changing skewness, and kurtosis or variance, and has been proposed as an alternative method for highly stochastic systems [60, 61]. Fundamentally, changes to the skewness and kurtosis of a system indicate an increasing

783 tendency for the system state to exist at the extremes of its distribution. Flicker-  
784 ing measures brief excursions of the system to an alternative regime, where external  
785 conditions may push the system temporarily closer to a critical threshold [13, 62, 63].  
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788     **The fractal dimension**, closely related to the Hurst Exponent, is a scale-free  
789 measure of the self-similarity or long-term memory of a time series [64]. A decrease  
790 in the fractal dimension indicates decreasing long-term memory, or increasing self-  
791 similarity. While autocorrelation and variance may pick up an increase in noise over  
792 time as a signal of resilience loss, the fractal dimension is more robust to this type of  
793 non-stationarity in a time series [65].  
794

795     In complex systems, multiple drivers affect the chosen state variable, each operating  
796 on different temporal scales. Each driver may affect system recovery time and stability  
797 in a way that is not captured by a single indicator. To account for this, we implement  
798 a multiple working hypothesis approach [66]. We include assessments of five statistical  
799 indicators typically included in EWS assessments: the autocorrelation and standard  
800 deviation (CSD; [12, 13, 58, 67], CSU; [23]), skewness and kurtosis (flickering; [60,  
801 62, 68]), and the fractal dimension [64, 65, 69]. For autocorrelation and standard  
802 deviation, we also report regions showing mixed signals, where one increases and the  
803 other decreases, and vice versa.  
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805     Because EWS are based on fluctuations of state variables about their equilibrium  
806 [70], the time series are first de-trended and de-seasoned by applying a Seasonal-Trend  
807 decomposition using LOESS filter to remove natural periodicities, inter-annual (1-  
808 year) and inter-decadal modes of climate variability (5-years) [24]. Then, for all pixels,  
809 the first difference of the resulting residual time series is used to calculate the EWS,  
810 to remove as much residual periodicity from the time series as possible. To measure  
811 the temporal evolution of autocorrelation, variance, skewness, kurtosis, and the fractal  
812 dimension, we calculate each of the EWS indicators within a 5-year rolling window,  
813 for each pixel globally (Figure 6).  
814



**Fig. 6 Analysis example for transpiration.** Panels (a - c) exemplify the analysis method used. (a) Raw and de-seasoned time series for transpiration for a pixel in the Brazilian Amazon, with 5-year rolling window over which the EWS are calculated, overlaid. (b) Five indicators are computed for the pixel on the de-seasoned time series, over the rolling window. Autocorrelation (AC1) and standard deviation (SD) are associated with Critical Slowing Down (CSD) and Critical Speeding Up (CSU); skewness (Skew.) and kurtosis (Kurt.) are associated with flickering; the fractal dimension (FD) is interpreted alone. (c) Exemplary pixels where an abrupt shift in transpiration was detected; the red vertical line marks the estimated year of shift.

We calculate three different statistics of the change in the five EWS indicators to obtain a comprehensive understanding: the Kendall's  $\tau$  is used to determine the significance of a monotonic trend [71]; the Thiel-Sen slope is used to quantify the magnitude of the trend [72, 73]; and the change in mean at half the time series is used to quantify the overall shift between the first and second half of the time-series, where significance was determined using a two-sided  $t$ -test [19]. For a comparison of the

875 agreement across tests, see Supplementary Fig. 6. As an additional measure, we calcu-  
876 late the time-ordered difference between maximum and minimum of each EWS, delta,  
877 to yield the maximum change over the time-series length [16]. For the computation of  
878 statistics, we exclude pixels that contain more than 3% built environment using land  
880 cover masks from the Copernicus Global Land Service [74]. Pixels that contain more  
882 than 25% crop cover and are predominantly non-irrigated (based on area equipped for  
884 irrigation [75]) are treated separately as an artificial rain-fed cropland biome.  
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### 888 **4.3 Estimating abrupt shifts**

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890 We identify abrupt shifts for the three green water variables using the raw variable  
891 time series. The set of identified abrupt shifts serves as empirical ground-truth of  
892 where green water dynamics have abruptly and significantly changed. Abrupt shifts  
893 are detected using the R package 'strucchange' [76, 77], which is a breakpoint detection  
894 method which applies a structural change test to fitted autoregressive model (AR1)  
895 of the time series. For each pixel, we fit an autoregressive model, where the variable  
896 at time  $x_t$  is regressed on its lag at  $x_{t-1}$ , and computed the supF statistic [26]. A  
897 breakpoint is identified at the time where the regression intercept (mean) and/or  
898 the autoregressive processes governing the time series changed significantly ( $p < 0.05$   
899 from the supF test). We interpreted these breakpoints as the point in time when  
900 short-term dynamics governing the time series change, thus representing abrupt shifts  
901 in variable dynamics. We then compute the mean before ( $m_1$ ) and after ( $m_2$ ) the  
902 breakpoint, and report both absolute ( $m_2 - m_1$ ) and proportional ( $m_2/m_1$ ) changes.  
903 We report the results from the structural change approach, because it is statistically  
904 more conservative and appears less prone to spurious detections than tests based solely  
905 on mean or variance shift, given that it jointly tests for shifts in mean and short-term  
906 memory processes.  
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## 4.4 Evaluating EWS efficacy 921

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We assume that, should a structural change in green water properties at a pixel have 923 occurred, such a change would manifest as a detected abrupt shift in the time series, 924 with a preceding EWS. To better understand if EWS can predict the detected abrupt 925 shift binary target, we developed a machine learning framework to train three boosted 926 regression classification models, one for each green water variable. Boosted regression 927 models are tree-based machine learning models that are able to capture interactions 928 and non-linear patterns between predictor variables [78]. The target variables for each 929 model were whether or not an abrupt shift was detected (True/False; positive or nega- 930 tive class, respectively), and the features, or explanatory variables used to predict the 931 target variable, are the Kendall's  $\tau$  of the EWS (Section 4.2) and several environmental 932 variables to represent the hydrological, ecological, and climatic features of each pixel. 933 The environmental variables included in the models, the green water variable for which 934 they were applied, and dataset sources listed in Supplementary Table 9. The environ- 935 mental variables were resampled to a  $0.25^\circ$  spatial resolution to match the resolution 936 of the target variables, and resampled to monthly time-scales where needed. These 937 variables were added as static features: including only the mean, standard deviation, 938 and linear trend over time of the variable. 939

To prevent systematic distributional differences of the EWS Kendall's  $\tau$  between 940 the positive and negative classes being picked up by the models, the EWS feature vari- 941 ables were created separately and then combined with the environmental variables. 942 For the positive class, we re-calculated the EWS and Kendall's  $\tau$  on the time series 943 preceding the abrupt shift. We did this for all pixels where the breakpoints detected 944 using the supF-statistic were significant, and occurred at least 12 years after the start 945 of the time series, to ensure a sufficient number of time steps for the EWS calculation 946 and to account for the rolling window length. For the negative class, to construct the 947 EWS variables in a symmetrical way, we generate a distribution of breakpoint time 948 and linear trend over time of the variable. 949

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967 stamps from the positive class, and randomly sample time steps from this distribu-  
968 tion, assigning them to pixels in the negative class. We then re-calculate Kendall's  
969  $\tau$  of the EWS before this randomly assigned breakpoint, or pseudo-breakpoint. The  
970 explanatory variables in the models therefore include the Kendall's  $\tau$  of each of the  
971 five studied EWS (Section 4.2) either before the breakpoint for the positive class, or  
972 before a pseudo-breakpoint for the negative class, and the environmental variables  
973 over the whole time series. Machine learning models are not based on a mechanis-  
974 tic representation of processes, so they cannot directly provide causal information on  
975 how features influence the system response. Rather, the explanatory variables describe  
976 environmental characteristics and EWS signals, at each pixel that may contribute to  
977 the detection of an abrupt shift.

978       Because positive cases (detected abrupt shifts) are relatively rare at the global  
979 scale, we apply a class weighting to address class imbalance. We retain the full  
980 dataset, but apply a weight proportional to the negative-to-positive class ratio during  
981 model training and performance evaluation. Given that breakpoints were clustered in  
982 space, we implement a spatial, blocked cross-validation to account for potential spa-  
983 tial autocorrelation [79]. Specifically, the global domain was partitioned into  $10^\circ \times 10^\circ$   
984 latitude-longitude blocks where each block is randomly assigned to one of five cross-  
985 validation folds, or subsets, so calibration and validation occurs on spatially separated  
986 regions. This results in an 80% and 20% training and testing split. The  $10^\circ$  size was  
987 chosen as a practical compromise between reducing spatial leakage and retaining suffi-  
988 ciently heterogenous training data per subset. Model performance is therefore assessed  
989 by training the model on four subsets, and evaluating on the held-out fifth, for all five  
990 subsets [79]. Further details on the model training can be found in Supplementary  
991 Table 10 and Supplementary Fig. 11. Given that the abrupt shifts detected are rela-  
992 tively rare events, we report the precision-recall area-under-the-curve (PR AUC) and  
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average precision (AP) to quantify model performance as threshold-agnostic performance metrics that remains informative under significant imbalance between positive and negative classes [80]. We then calculate Partial Dependence Plots (PDPs; [78]) and SHAP values [81] to provide explanations of feature effects and contributions to detecting abrupt shifts. To isolate the predictive value of EWS as predictors relative to the environmental variables as predictors, we also train two additional models per green water variable that contain either only the EWS as predictors, only the environmental variables as predictors, and compare these to the model performance with the full predictor set.

## 4.5 Sensitivity analysis

We conduct a sensitivity analysis to verify that our inferences are robust across calculation set-ups. We calculate the EWS and Kendall's  $\tau$  for a 50 by 50 pixel tile, or  $12.5^\circ$  by  $12.5^\circ$ , in South America. We vary: (1) the sampling frequency (weekly, monthly), (2) window size over which EWS are calculated (2.5-years, 5-years, 10-years), and (3) de-trending choices (STL robust; first-differencing). For each configuration we map the Kendall's  $\tau$  sign to three class labels ( $-1, 0, +1$ ; negative  $\tau$ , no change, positive  $\tau$ ), where  $|\tau| \leq 0.05$  and  $p > 0.05$  are treated as 0. For each configuration, we calculate the pair-wise Cohen's  $\kappa$  [82] and report the average agreement across all configurations, adjusted for chance (Light's  $\kappa$  [83]). This allows us to capture whether two configurations give the same sign, or show no change, at the same pixel, measuring the pixel-wise agreement between chosen parameter configurations. Cohen's  $\kappa$  denotes how much two maps of Kendall's  $\tau$  agree on the sign of change, beyond what would be expected by chance, where  $\kappa = 1$  is perfect agreement,  $\kappa = 0$  is no better than chance, and  $\kappa < 0$  indicates disagreement. To measure the effect of one configuration change, we create pairs of configurations that are identical on the other three factors and differ only in the configuration we want to measure the effect of. We then compute Cohen's

1059  $\kappa$  for each such pairs maps, averaging  $\kappa$  across the pairs. Light's  $\kappa$  is the pairwise  
1060 average  $\kappa$  across all configurations, calculated per indicator (Supplementary Table 1).  
1061

1062     **Transpiration.** Across configurations, Light's  $\kappa$  is highest for AC1 ( $\kappa = 0.16$ ), fol-  
1063     lowed by FD, kurtosis, SD, and skewness (mean  $\kappa$  across indicators = 0.116). Sampling  
1064     frequency (weekly vs. monthly) is the largest source of sensitivity (mean  $\kappa$  across indi-  
1065     cators = -0.01), indicating systematic pixel-wise disagreement between monthly and  
1066     1069 weekly data. Changing only the window length gives a mean  $\kappa$  of 0.4 across indicators,  
1070     1071 indicating relative stability. First differencing has a lower mean  $\kappa$  across indicators  
1072     1073 (0.24), indicating moderate stability (Supplementary Table 1).  
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1074     **Soil moisture.** Overall agreement is higher for soil moisture across configurations;  
1075  
1076     SD is most stable (Light's  $\kappa = 0.56$ ), followed by kurtosis, FD, AC1, and skewness  
1077     (mean  $\kappa$  across indicators = 0.23). First differencing is the largest source of sensitivity,  
1078     1079 resulting in the lowest mean  $\kappa$  for AC1, FD, kurtosis, and skewness (0.16, 0.06, 0.11,  
1080     1081 -0.03, respectively); SD remains high (0.71). Changing either only the window length  
1082     1083 or sampling frequency results in a higher agreement (mean  $\kappa$  across indicators = 0.487  
1083  
1084 and 0.318, respectively) (Supplementary Table 1).  
1085

1086     **Precipitation.** Light's  $\kappa$  is highest for SD ( $\kappa = 0.30$ ), followed by AC1, FD,  
1087     1088 kurtosis and skewness ( $\kappa$  across indicators = 0.19). Sampling frequency is again the  
1089     1090 largest source of sensitivity, having the greatest effect on pixel-wise sign agreement.  
1091     1092 Between weekly and monthly temporal aggregation, mean  $\kappa$  is 0.17 for SD and  $\approx 0.03$   
1093     1094 for the remaining variables. With a fixed sampling frequency, mean  $\kappa$  is higher for the  
1095     1096 other configurations. Changing window lengths gives mean  $\kappa = 0.52$  across EWS. The  
1097     1098 first differencing configuration gives mean  $\kappa = 0.36$ , for SD, AC1, FD, and kurtosis.  
1099     1100 Skewness is sensitive to first differencing (mean  $\kappa = -0.03$ ), signalling disagreement  
1101     1102 (Supplementary Table 1).  
1103

1104     1105 We choose weekly sampling frequency to preserve seasonal variability and maximise  
1106     1107 observations per sampling window, although we note that results are sensitive to the  
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1109

chosen sampling frequency. Given that results are relatively stable across window lengths, we choose a 5-year window as a compromise between adequate sample size and temporal smoothening. 1105  
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Further, to assess the sensitivity of the results to trend estimation approach, we compare three approaches for each indicator (AC1, SD, FD, Skew, Kurt) and check for agreement in sign of change: KT (Kendall's  $\tau$ ,  $p < 0.05$ ), TS (Theil–Sen slope,  $p < 0.05$ ),  $\Delta$  (time-ordered difference between maximum and minimum), and MC (mean-change between time series halves, Welch's t-test  $p < 0.05$ ) (Supplementary Fig. 6). Each pixel is assigned a class of -1, 0, or +1 (corresponding to a decrease, no change, or an increase). The pairwise comparisons use all grid cells ( $n = 1\,036\,800$ ). We report the linear-weighted Cohen's  $\kappa$  [82]. Weights are 1 where both show agreement in sign, 0.5 where signs are adjacent (i.e. increasing and no change, or decreasing and no change), and 0 for opposite signs. KT and TS slope agree for AC1, SD, Skew., Kurt. ( $\kappa_w \geq 0.997$ ) on trend direction across variables (Supplementary Fig. 6). MC vs KT/TS shows high agreement for AC1, SD, Skew., Kurt. ( $\kappa_w \approx 0.85\text{--}0.89$ ). The time-ordered difference ( $\delta$ ) has very low agreement with other tests ( $\kappa_w \approx 0.02\text{--}0.07$ ). Relatively fewer pixels that showed a significant change in FD were detected using the Theil-Sen test, which therefore shows weak agreement with MC and KT across green water variables ( $0.05 \leq \kappa_w \leq 0.25$ ). While AC1, SD, Skew., and Kurt. show strong agreement across methods, we find FD is sensitive to the choice of trend estimator.

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1165

1166 **6 Competing interests**

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1169 The authors declare no competing interests.

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1172 **7 Ethics approval and consent to participate**

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1174 Not applicable

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1177 **8 Consent for publication**

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1179 Not applicable

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1183 **9 Data availability**

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1185 All data was retrieved from publicly available, open datasets: GLEAM version 4.2  
1186

1187 daily transpiration (<https://www.gleam.eu/>); PERSIANN-CDR daily precipitation  
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1189 (<https://chrsdata.eng.uci.edu/>); ESA-CCI SM combined sensor daily soil moisture  
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1191 (<https://climate.esa.int/en/projects/soil-moisture/>); Copernicus Land Monitoring

1192 Service crop and urban land cover fractions (<https://land.copernicus.eu/en/global>).

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1194 For the machine learning analysis 2-meter temperature, 2-meter dew-point

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temperature, relative humidity, total precipitation, volumetric soil moisture, transpiration, boundary layer height, convective available potential energy, and forecast albedo, were retrieved from the Earth Retrospective Analysis 5 (ERA5) monthly averaged data on single levels (<https://cds.climate.copernicus.eu/datasets/reanalysis-era5-single-levels-monthly-means>); hourly potential evapotranspiration was retrieved from (ref.[84], <https://doi.org/10.5523/bris.qb8ujazzda0s2aykkv0oq0ctp>); groundwater table depth was retrieved from (ref.[85], <http://thredds-gfnl.usc.es/thredds/catalog/GLOBALWTDFTP/catalog.html>); crop cover data was retrieved from Global Food-and-Water Security-support Analysis Data (GFSAD) (<https://www.usgs.gov/centers/western-geographic-science-center/science/global-food-and-water-security-support-analysis>); MODIS/Terra Gross Primary Productivity 8-Day L4 Global 500m SIN Grid V061 was retrieved from (<https://www.earthdata.nasa.gov/data/catalog/lpcloud-mod17a2h-061>); tree cover and non-tree vegetation cover were retrieved from MODIS-/Terra Vegetation Continuous Fields Yearly L3 Global 250m SIN Grid V006 (<https://www.earthdata.nasa.gov/data/catalog/lpcloud-mod44b-006>); ENSO index was retrieved from NASA-SSH ENSO Sea Surface Height Indicator ([https://podaac.jpl.nasa.gov/dataset/NASA\\_SSH\\_ENSO\\_INDICATOR](https://podaac.jpl.nasa.gov/dataset/NASA_SSH_ENSO_INDICATOR)).

## 10 Materials availability

Not applicable

## 11 Code availability

All code used in the analysis of the raw data to produce the primary results is available on GitHub ([https://github.com/romlotch/25\\_09\\_water\\_resilience\\_ews](https://github.com/romlotch/25_09_water_resilience_ews)).

1243 **12 Author contribution**

1244

1245 **R.L.**: Conceptualization, Methodology, Software, Validation, Formal analysis, Inves-  
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1247 tigation, Writing – original draft, Writing – review & editing, Visualization. **N.K.**:  
1248

1249 Software, Writing – review & editing. **L.W-E.**: Conceptualisation, Investigation, Writ-  
1250 ing – review & editing, Supervision, Project administration, Funding acquisition.  
1251

1252 **J.C.R.**: Conceptualisation, Investigation, Writing – review & editing, Supervision,  
1253 Project administration, Funding acquisition.  
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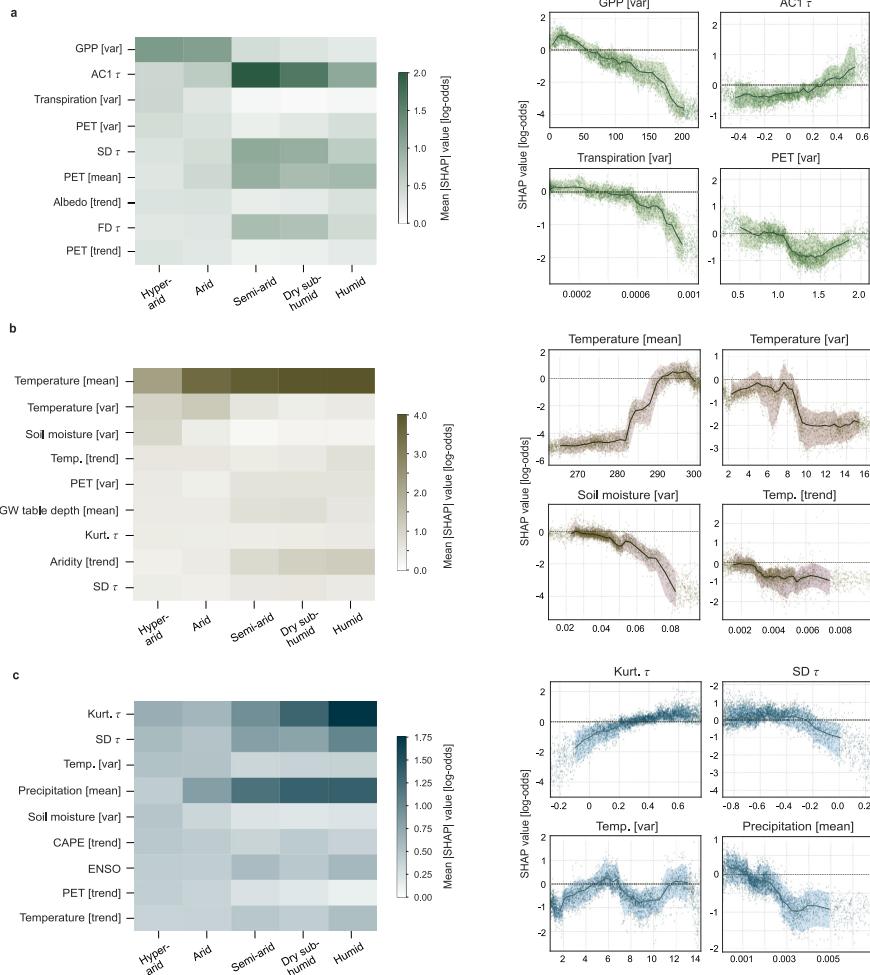
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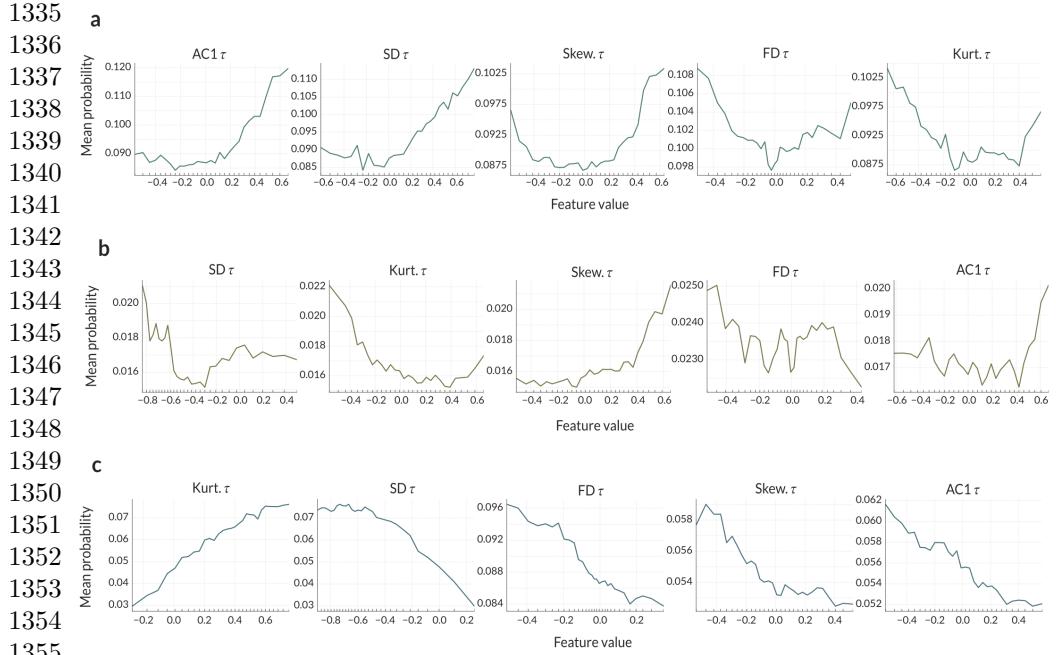
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## Appendix A Extended Data



**Fig. A1 Model interpretability with SHAP values across aridity classes for transpiration (a), soil moisture (b), and precipitation (c).** Heatmaps show SHAP values for the top 10 predictors with the highest contribution to the model predictions, with rows organised by mean absolute SHAP importance across aridity classes, and SHAP dependence plots of the four most important predictors, show feature value (x-axis) against SHAP log-odds (y-axis), representing its contribution to model predictions. Positive values increase the predicted probability of an abrupt shift, negative values decrease it.

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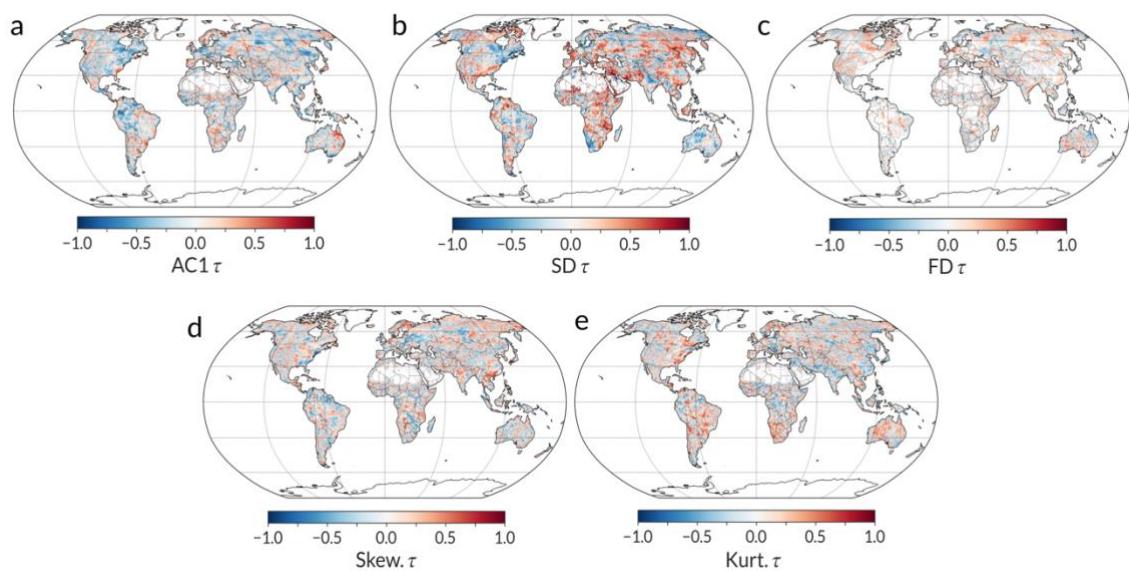
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**Table S1 Sensitivity EWS calculation parameters**

*Table S1. Sensitivity of transpiration, soil moisture, and precipitation EWS signs to analysis configuration for a 50 by 50-pixel tile at 0.25 degrees. Values are Cohen's K (chance-corrected agreement) computed pixel-wise between class-labelled Kendall's  $\tau$  maps (-1, 0, +1), where  $|\tau| < 0.05$  and  $p > 0.05$  are treated as 0. Light's K is the pairwise-average K across all configuration pairs. Columns report the mean K across matched configuration pairs that differ only in sampling frequency (weekly vs monthly), window length (2.5-, 5-, 10-years), first-differencing, or STL robustness choice. Negative values indicate systematic disagreement beyond chance.*

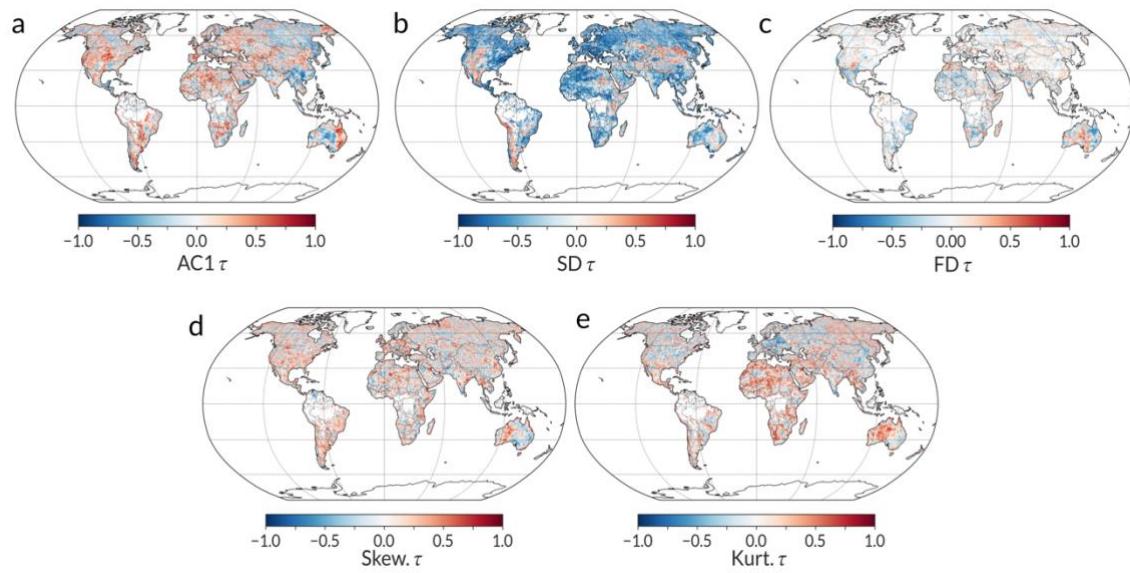
Variable	Indicator	Light's K	Frequency only	Window only	Diff. only	STL only
Transpiration	AC1	0.157	0.036	0.417	0.272	0.523
	SD	0.096	-0.111	0.354	0.406	0.329
	Skew	0.067	0.132	0.482	-0.195	0.548
	Kurt	0.106	-0.045	0.289	0.279	0.556
	FD	0.153	-0.080	0.472	0.415	0.240
	<b>Mean</b>	<b>0.116</b>	<b>-0.014</b>	<b>0.403</b>	<b>0.235</b>	<b>0.439</b>
Soil moisture	AC1	0.174	0.444	0.231	0.156	0.508
	SD	0.558	0.643	0.631	0.705	0.514
	Skew	0.035	0.004	0.391	-0.032	0.171
	Kurt	0.211	0.325	0.422	0.111	0.213
	FD	0.184	0.176	0.760	0.058	0.638
	<b>Mean</b>	<b>0.233</b>	<b>0.318</b>	<b>0.487</b>	<b>0.200</b>	<b>0.409</b>
Precipitation	AC1	0.206	0.027	0.521	0.369	0.596
	SD	0.291	0.169	0.580	0.433	0.623
	Skew	0.092	0.030	0.526	-0.027	0.432
	Kurt	0.164	0.027	0.483	0.330	0.483
	FD	0.199	0.027	0.497	0.288	0.503
	<b>Mean</b>	<b>0.190</b>	<b>0.056</b>	<b>0.521</b>	<b>0.278</b>	<b>0.527</b>

**Figure S2 Kendall's  $\tau$  of individual EWS indicators for transpiration**



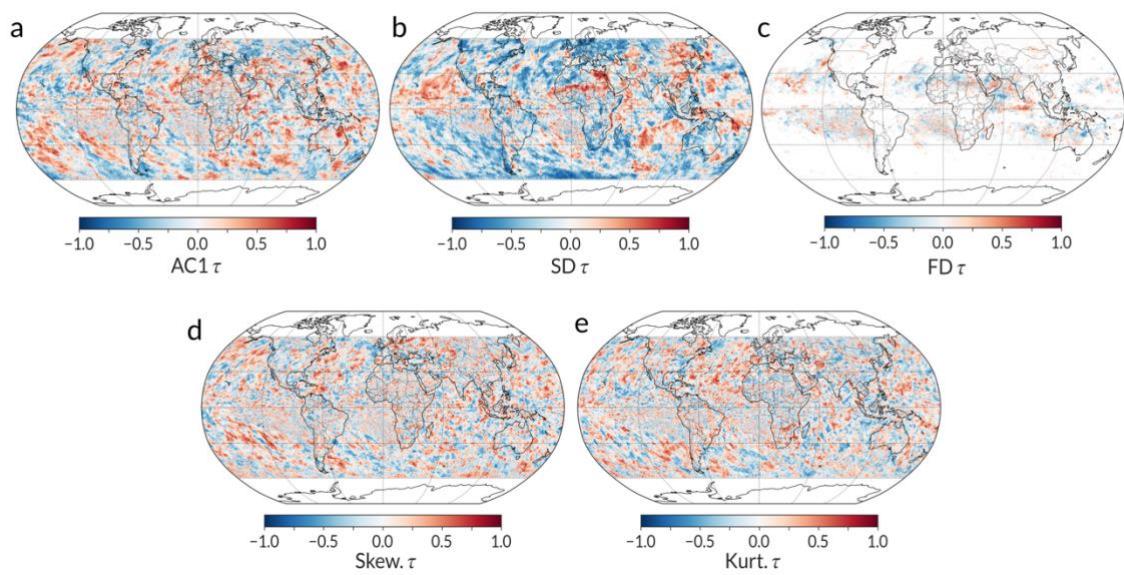
**Figure S2a. Transpiration.** Kendall's  $\tau$  of individual EWS indicators. No significance filtering is applied.

**Figure S2 Kendall's  $\tau$  of individual EWS indicators for soil moisture**



**Figure S2b. Soil moisture.** Kendall's  $\tau$  of individual EWS indicators. No significance filtering is applied.

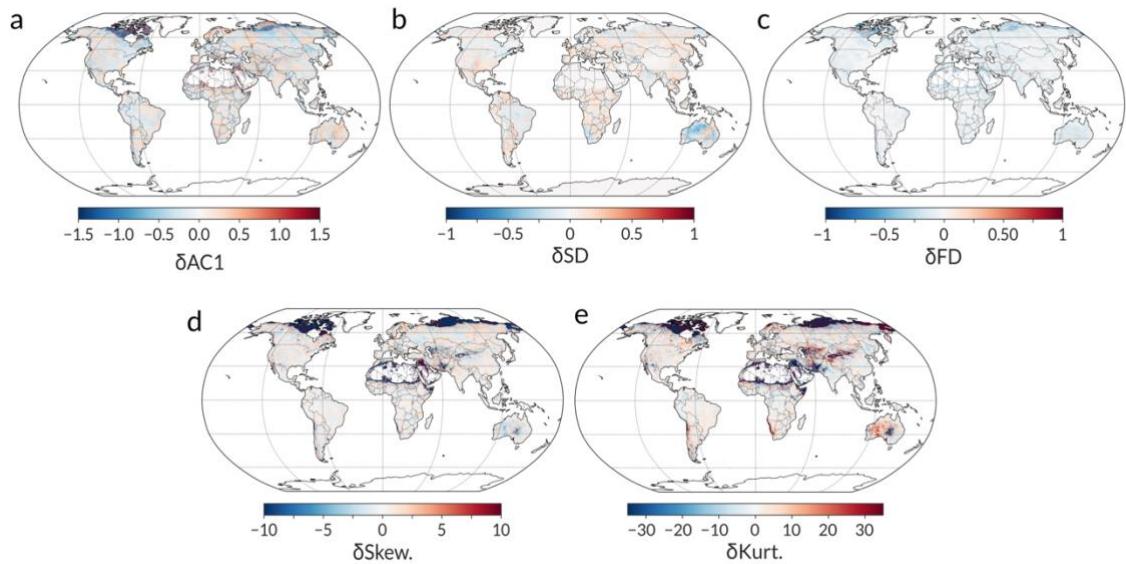
**Figure S2 Kendall's  $\tau$  of individual EWS indicators for precipitation**



**Figure S2c. Precipitation.** Kendall's  $\tau$  of individual EWS indicators. No significance filtering is applied, and Kendall's  $\tau$  of ocean pixels are included.

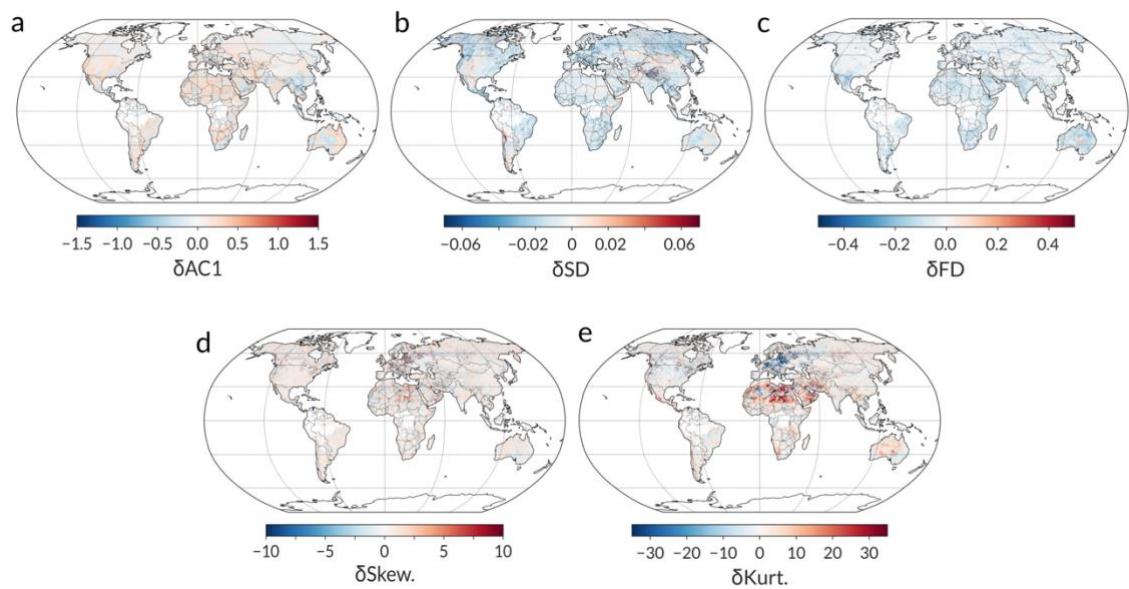
### Figure S3 Delta of individual EWS indicators for transpiration

Here, we calculated the time-ordered difference between the minimum and maximum value of the each of the EWS indicators ( $\delta$ ) over the time series (as per Rocha, 2022), which provides information about the absolute change in indicator value over the time series.



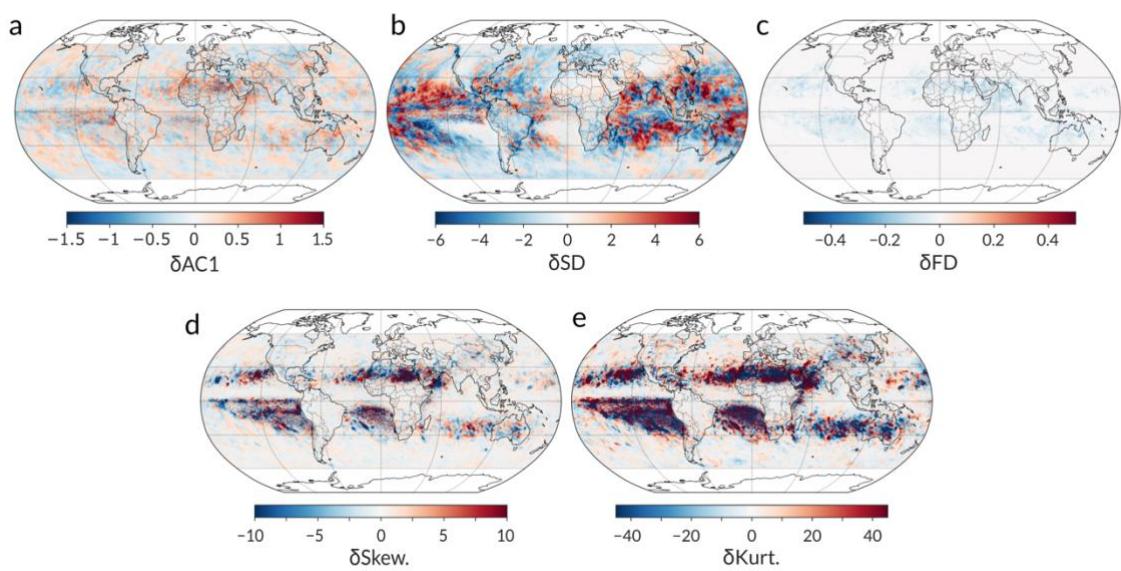
**Figure S3a. Transpiration.** Time ordered difference between the minimum and maximum value of the EWS indicators. No significance filtering is applied.

**Figure S3 Delta of individual EWS indicators for soil moisture**



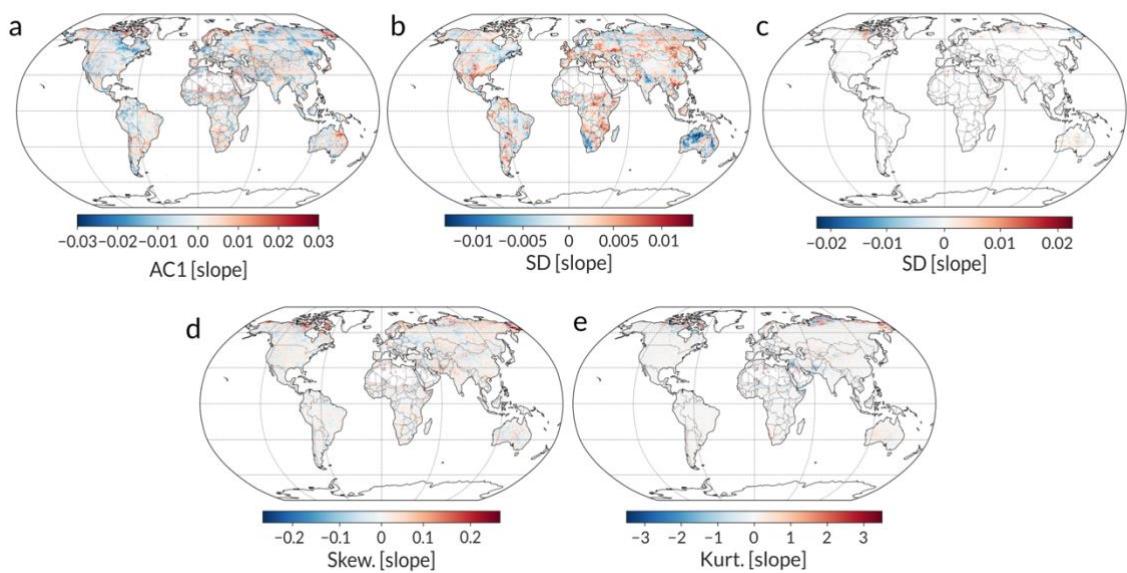
**Figure S3b. Soil moisture.** Time ordered difference between the minimum and maximum value of the EWS indicators. No significance filtering is applied.

**Figure S3 Delta of individual EWS indicators for precipitation**



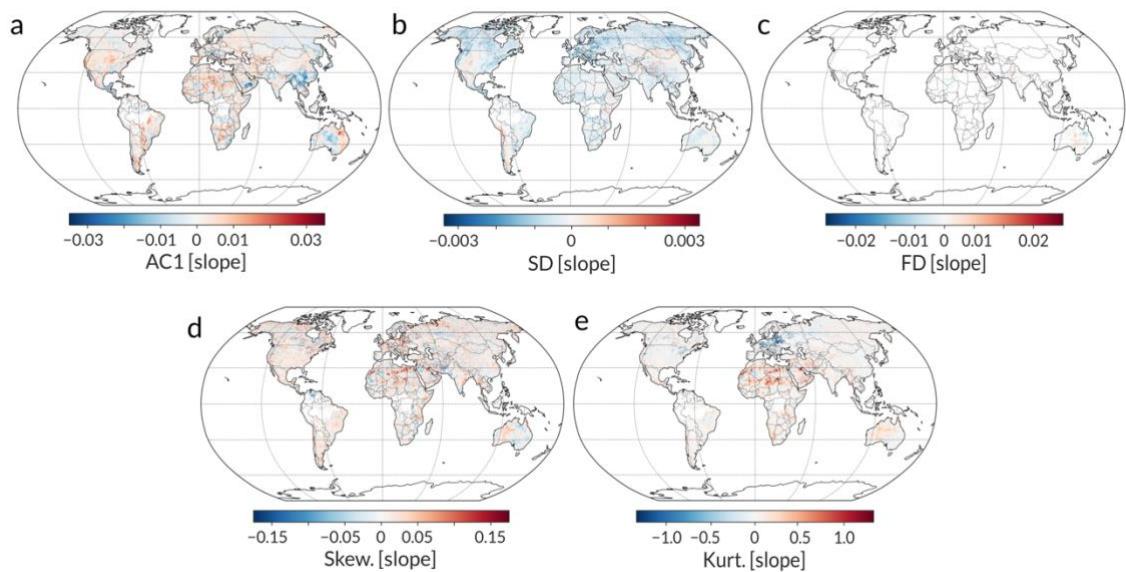
**Figure S3c. Precipitation.** Time ordered difference between the minimum and maximum value of the EWS indicators. No significance filtering is applied, and  $\delta$  of ocean pixels are included.

**Figure S4 Theil-Sen slope of individual EWS indicators for transpiration**



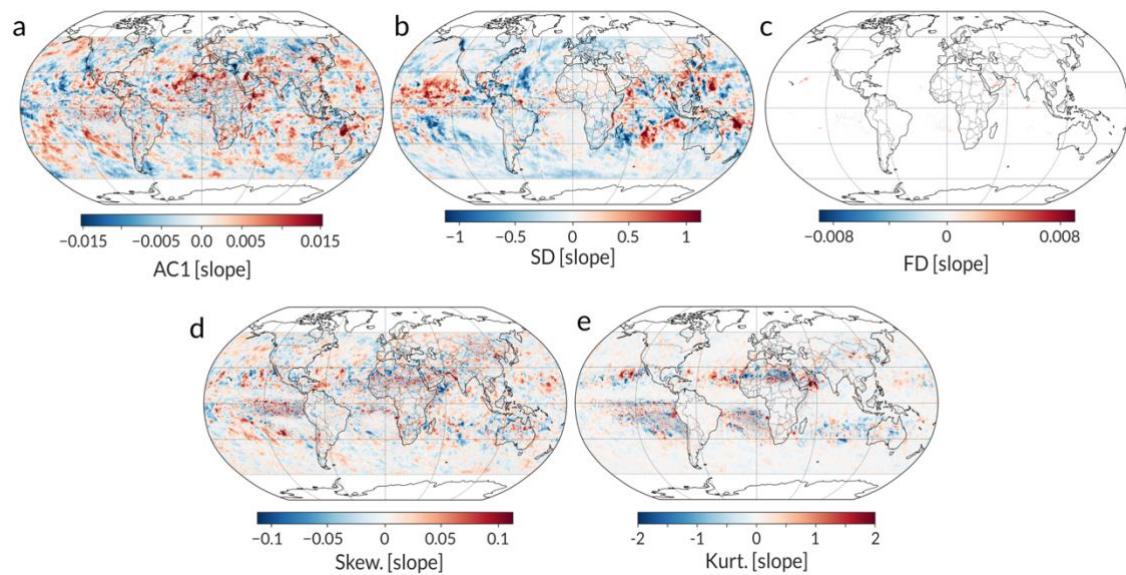
**Figure S4a. Transpiration. Theil-Sen slope of the EWS indicators. No significance filtering is applied.**

**Figure S4 Theil-Sen slope of individual EWS indicators for soil moisture**



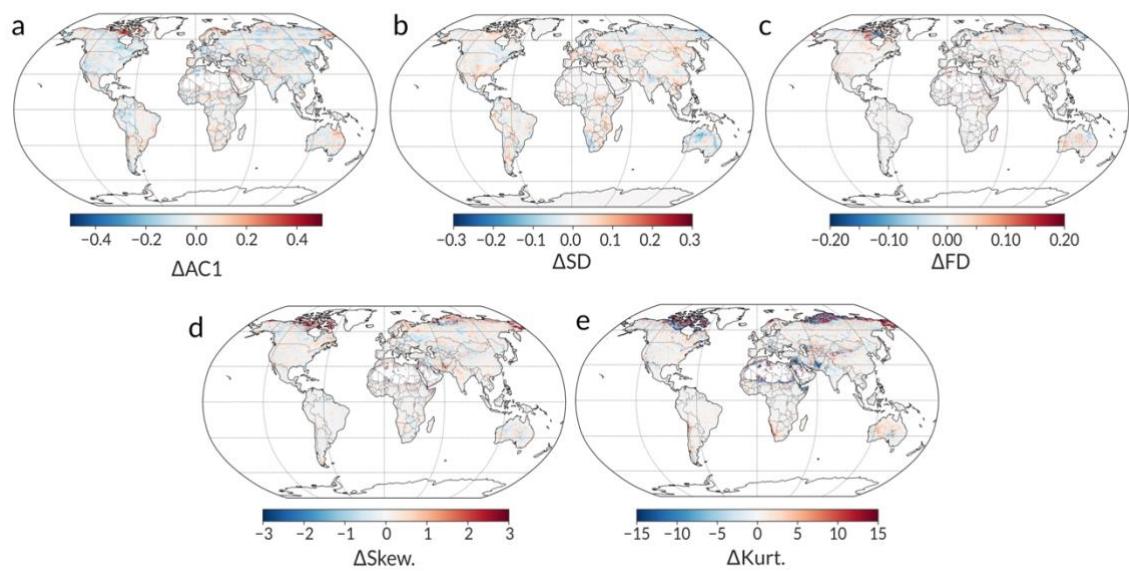
**Figure S4b. Soil moisture.** Theil-Sen slope of the EWS indicators. No significance filtering is applied.

**Figure S4 Theil-Sen slope of individual EWS indicators for precipitation**



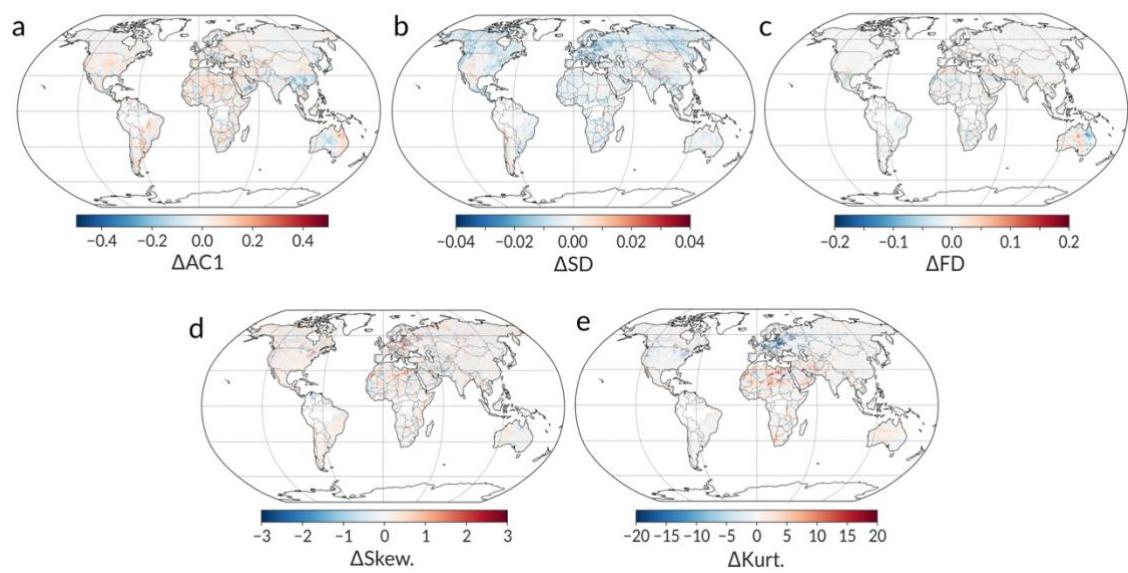
**Figure S4c. Precipitation.** Theil-Sen slope of the EWS indicators. No significance filtering is applied, and Theil-Sen slopes of ocean pixels are included.

**Figure S5 Change in mean of individual EWS indicators for transpiration**



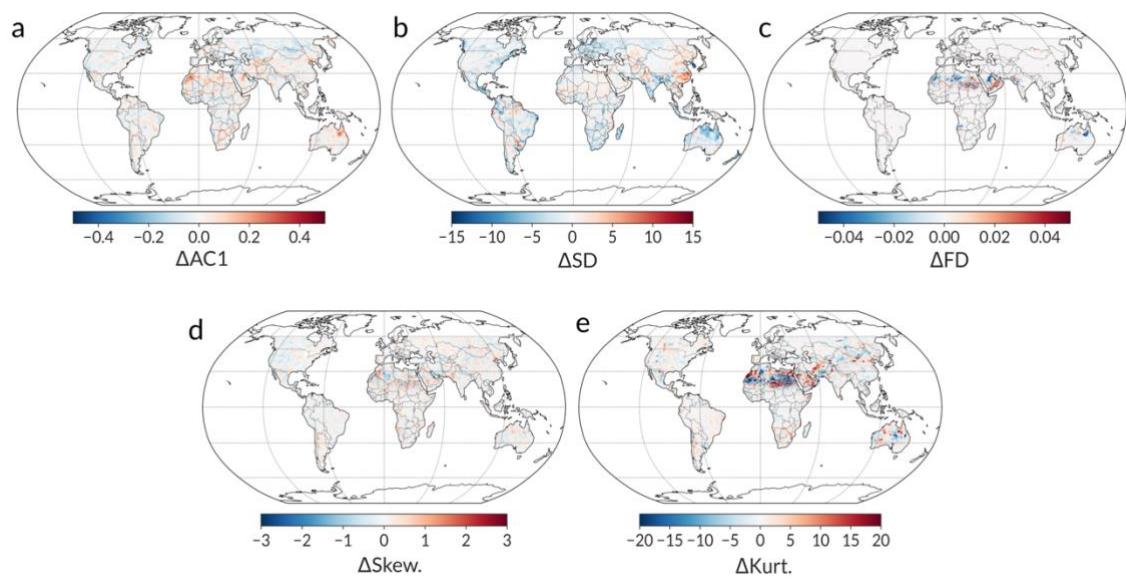
**Figure S5a. Transpiration.** Difference between the means of the EWS indicator value in the second half and the first half of the indicator time series.

**Figure S5 Change in mean of individual EWS indicators for soil moisture**



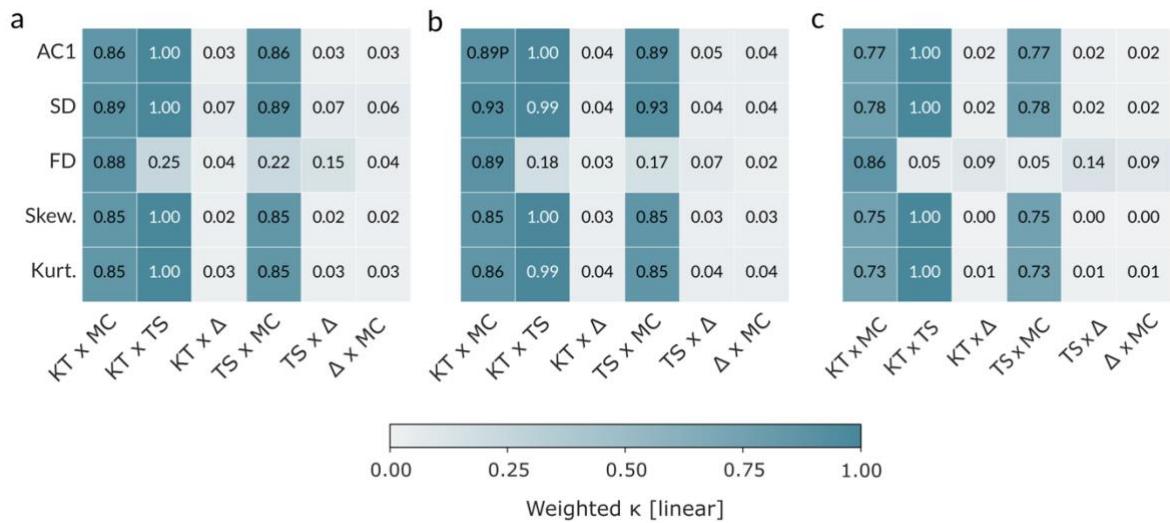
**Figure S5b. Soil moisture.** Difference between the means of the EWS indicator value in the second half and the first half of the indicator time series.

**Figure S5 Change in mean of individual EWS indicators for precipitation**



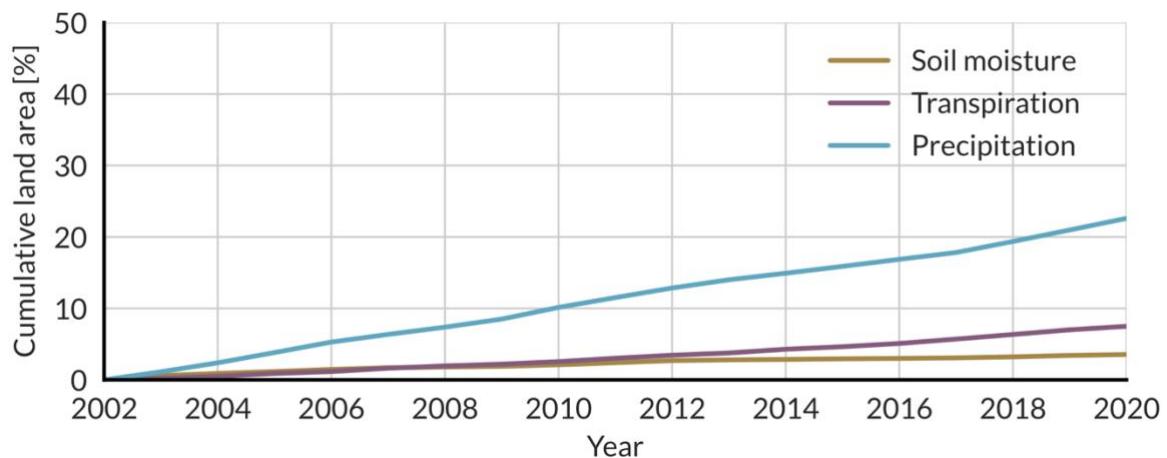
**Figure S5c. Precipitation.** Difference between the means of the EWS indicator value in the second half and the first half of the indicator time series.

**Figure S6 Agreement across trend estimation methods**



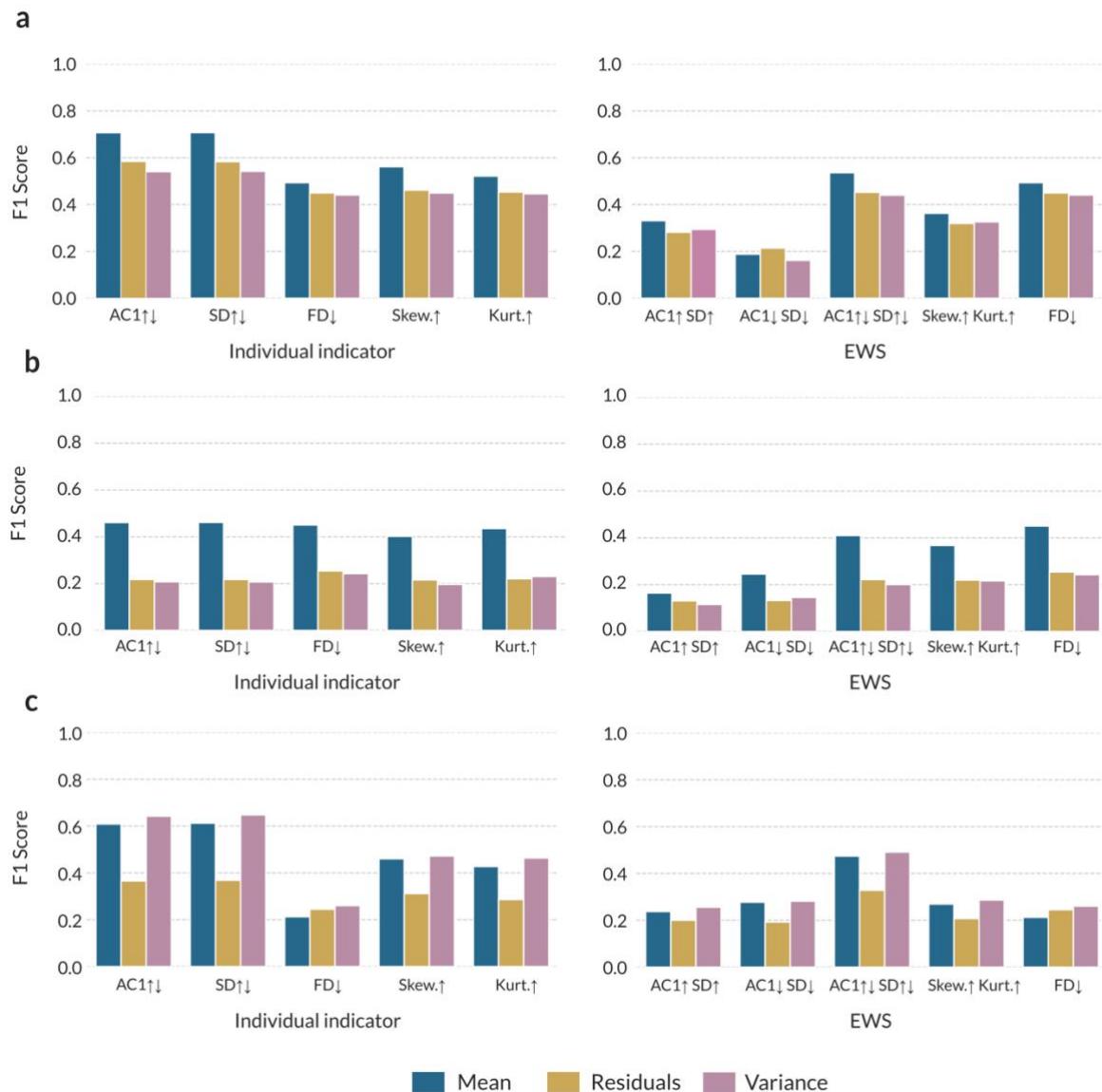
**Figure S6. Agreement between methods of trend detection.** Comparison of trend estimation approaches for AC1, SD, FD, Skew., and Kurt. between KT (Kendall-Tau,  $p < 0.05$ ), TS (Theil-Sen slope,  $p < 0.05$ ),  $\Delta$  (time-ordered difference between maximum and minimum), and MC (mean-change between time series halves, Welch's  $t$ -test  $p < 0.05$ ) using all grid cells ( $n = 1036800$ ). Heatmap's report the linear-weighted Cohen's  $\kappa$  across method pairs for each indicator.

**Figure S7 Cumulative land area with detected breakpoints**



**Figure S7.** Cumulative land area with breakpoints detected using the structural change test ( $p < 0.05$ ). The total land area for precipitation is  $60^{\circ}\text{S}$  to  $60^{\circ}\text{N}$ .

**Figure S8 F1 score of abrupt shift detection methods**



**Figure S10.** F1 score of the different abrupt shift methods. Calculated from the confusion matrix that compares Kendall's  $\tau$  from the full time series of the green water variable to pixels where we detect an abrupt shift, for transpiration (a), soil moisture (b), and precipitation (c). We use the detected breakpoints in residuals as the most conservative test to reduce false positives.

**Table S9 Environmental feature variables included in XGBoost models**

**Table S9.** Environmental feature variables for XGBoost classification model. The data sources, green water variable for which the features were included, and processing notes are listed.

Driver	Source	Time	Target	Processing notes
Temperature	ERA5 monthly	2000-2023	P, Et, SM	Calculated mean, SD, and trend of monthly values over time.
Precipitation	ERA5 monthly	2000-2023	P, Et, SM	Calculated mean, SD, and trend of monthly values over time.
Soil moisture	ERA5 monthly	2000-2023	P, Et, SM	Calculated mean, SD, and trend of monthly values over time.
Transpiration	ERA5 Land	2000-2023	P, Et, SM	Calculated mean, SD, and trend of monthly values over time.
Potential evapo-transpiration [Epot]		2000-2023	P, Et, SM	Coarsened to 0.25 degrees, resampled to monthly. Calculated mean, SD, and trend of monthly values over time.
ENSO	NASA	2000-2023	P, Et, SM	Re-indexed ENSO index to precipitation time indices, and calculated the pixel-wise correlation between ENSO and precipitation.
Groundwater table depth [GW]		2000-2023	Et, SM	Coarsened to 0.25 degrees, calculated mean, SD, and trend of monthly values over time.
Boundary layer height	ERA5 Monthly	2000-2023	P, Et, SM	Calculated mean, SD, and trend of monthly values over time.
Convective available potential energy [CAPE]	ERA5 monthly	2000-2023	P, Et, SM	Calculated mean, SD, and trend of monthly values over time.
Gross Primary Productivity [GPP]	MODIS	2014-2023	Et, SM	Calculated mean, SD, and trend of monthly values over time. NaN values (i.e. no vegetation) filled with 0.
Tree cover	ERA5 Land	2000-2023	Et, SM	Calculated mean, SD, and trend of monthly values over time. NaN values (i.e. no vegetation) filled with 0.
Non-tree cover	ERA5 Land	2000-2023	Et, SM	Calculated mean, SD, and trend of monthly values over time. NaN values (i.e. no vegetation) filled with 0.
Irrigated area	FAO	2005	Et, SM	Percentage area equipped for irrigation, NaN values (i.e. no irrigation) filled with 0.

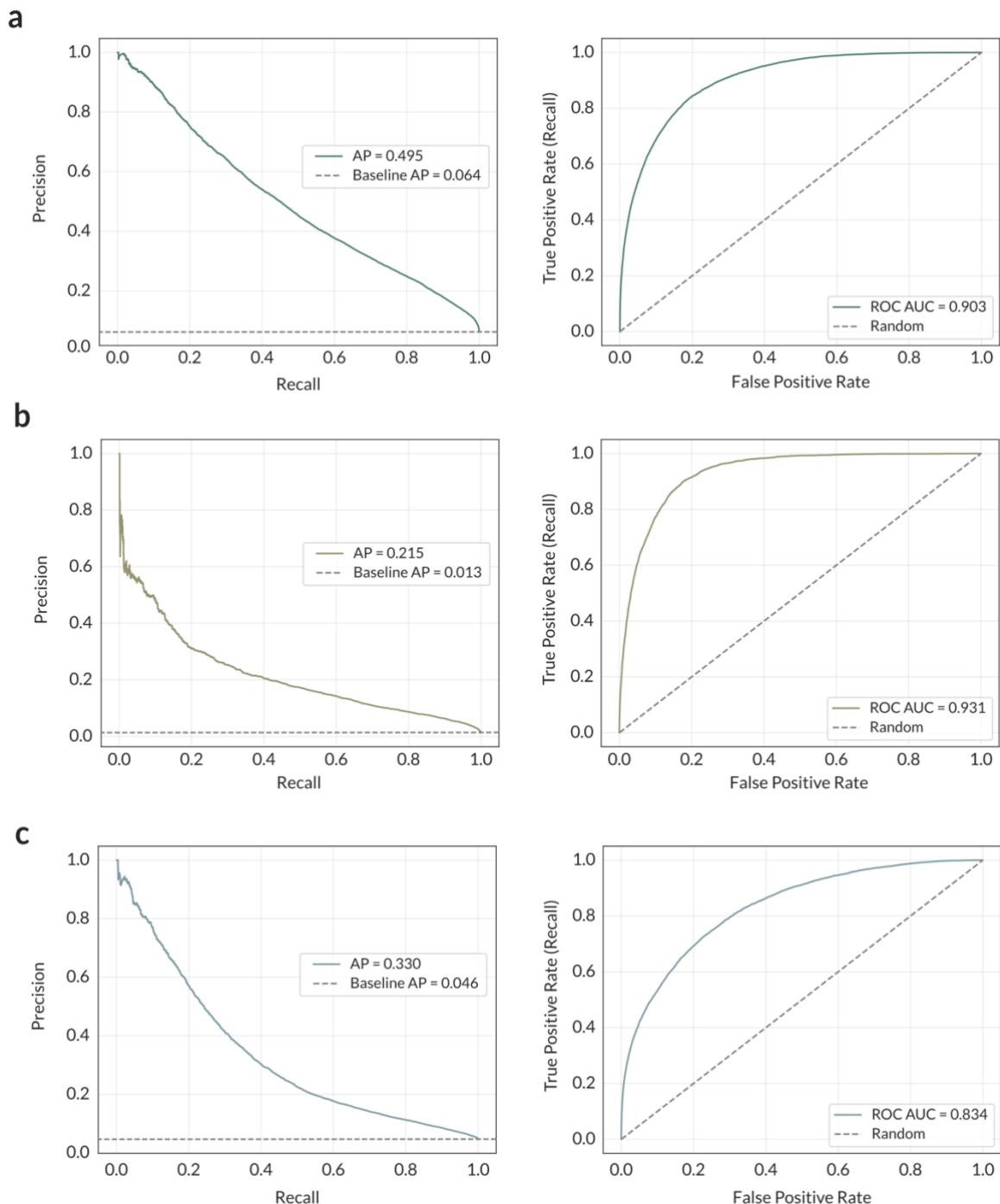
**Table S10 Class distribution and model performance**

The XGBoost classifier was trained with the following hyperparameters: 300 trees, maximum depth = 8, learning regularization parameters  $\lambda = 5$ ,  $\alpha = 0.1$ , and subsampling = 0.8). Models were trained on EWS and driver predictors simultaneously. We assess performance was assessed using out-of-fold predictions and cross-validation models, aggregated across folds. We report threshold-agnostic metrics, and use area under the precision–recall curve (PR-AUC) as the primary score, which is able to handle class-imbalance. Fold-specific metrics were summarized by mean and standard deviation.

**Table S10.** *Class distribution and model performance across folds for XGBoost classifier models for green water variables.*

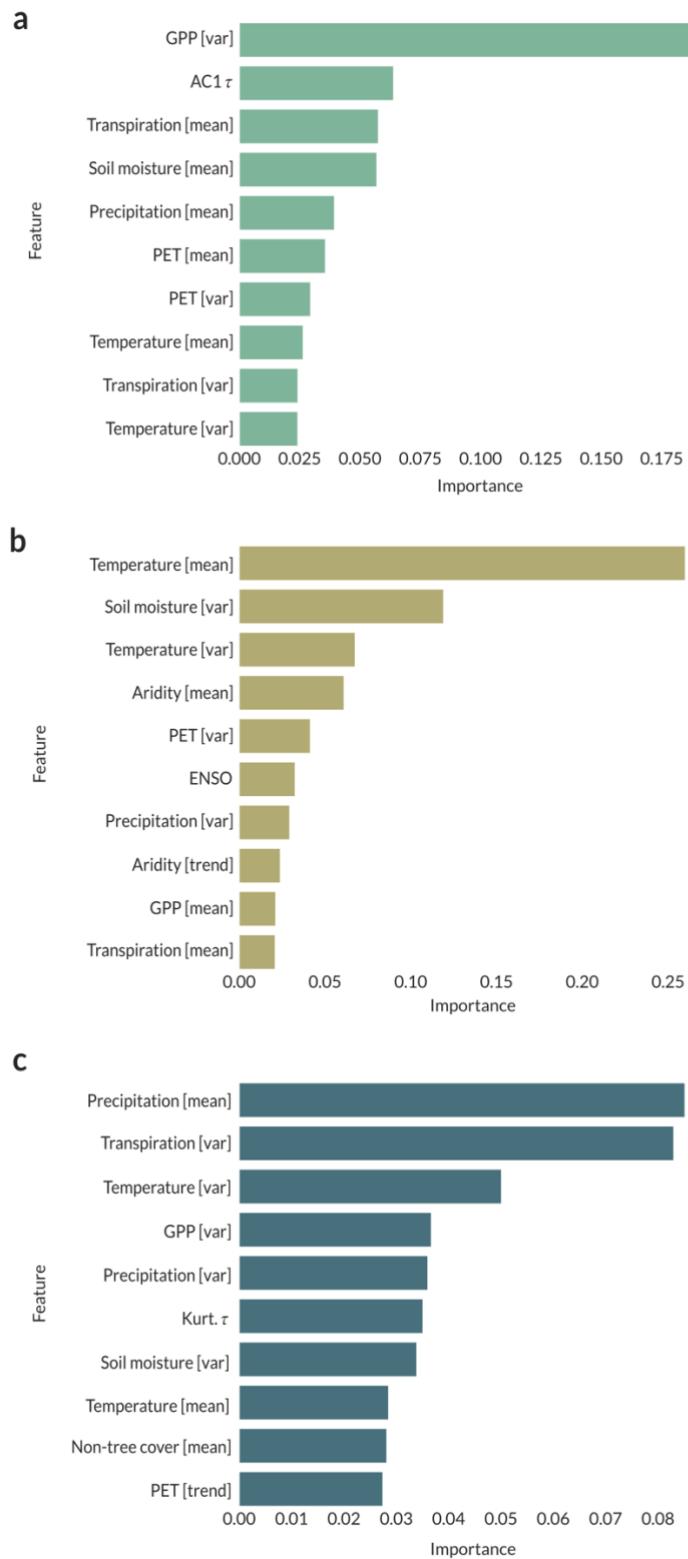
Variable	N samples	N positives	N folds	Positives per fold	PR AUC [mean $\pm$ SD]	ROC AUC [mean $\pm$ SD]	Baseline AP	AP increase	Normalised AP increase
Transpiration	234460	1490	5	2981	0.494 $\pm$ 0.039	0.903 $\pm$ 0.012	0.064	7.719	0.459
Soil moisture	205411	2707	5	541.4	0.215 $\pm$ 0.040	0.931 $\pm$ 0.008	0.013	16.54	0.205
Precipitation	177810	8241	5	1648.2	0.330 $\pm$ 0.042	0.834 $\pm$ 0.013	0.046	7.152	0.29

**Figure S11 PR and ROC curves of trained XGBoost models**



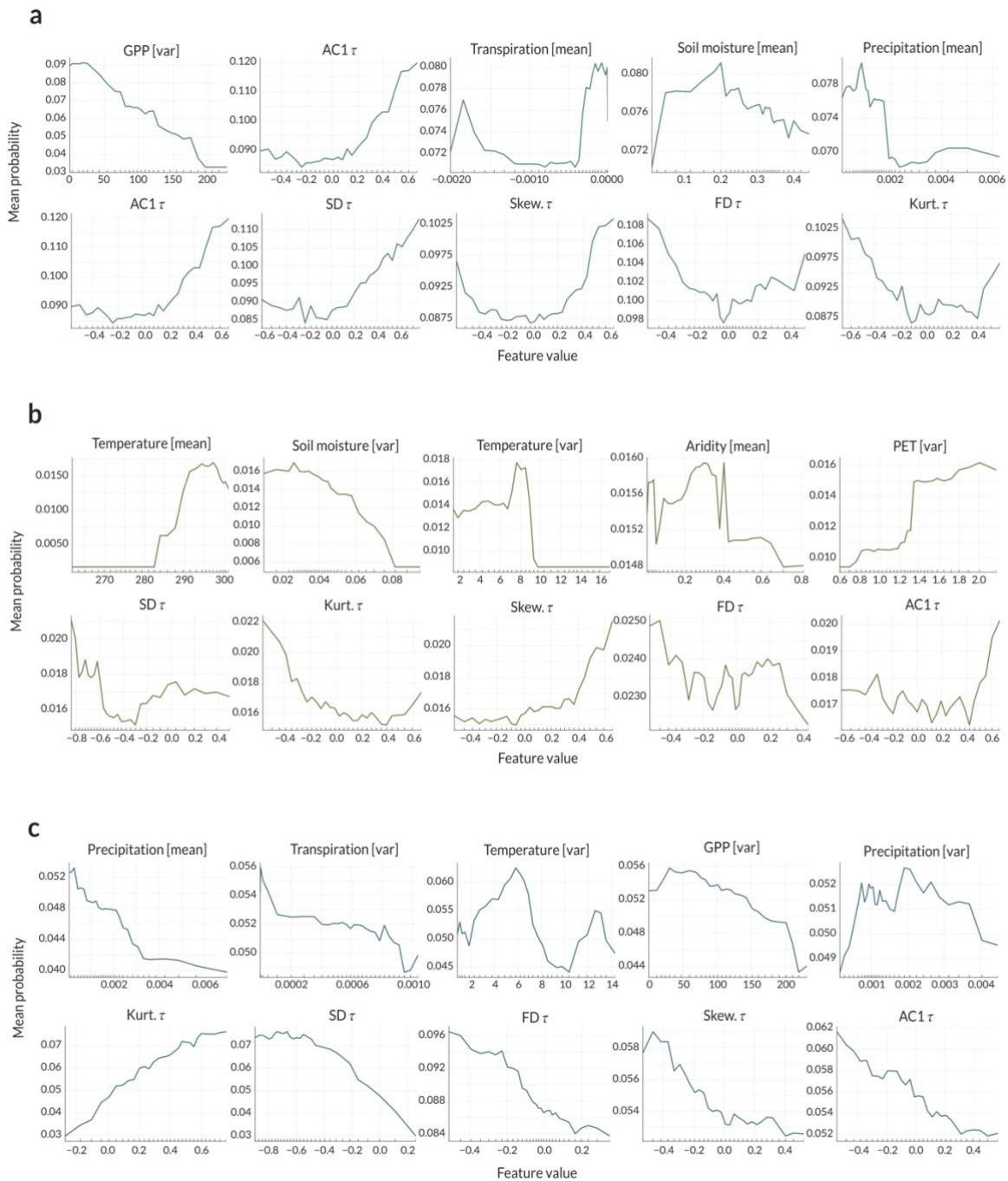
**Figure S11.** PR and ROC curves for trained XGBoost models for transpiration (a), soil moisture (b) and precipitation (c), from which performance metrics were calculated.

**Figure S12 Global variable importances**



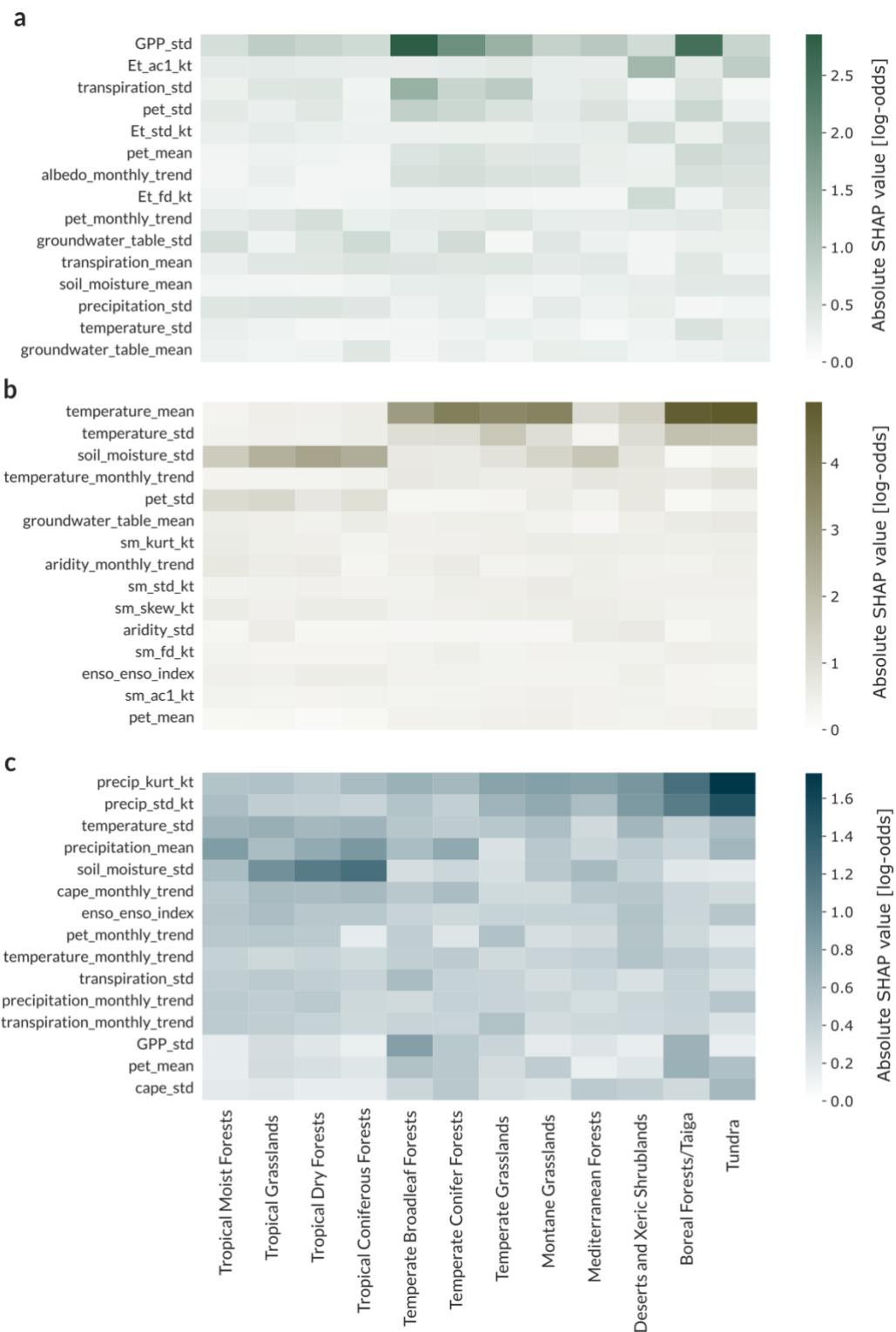
**Figure S12.** Global variable importances for transpiration (a), soil moisture (b) and precipitation (c).

**Figure S13 Partial dependence plots of top 5 variables**



**Figure S13.** Partial Dependence Plots for top five variables sorted by variable importance (top panel), and for EWS  $\tau$ 's, sorted by variable importance (lower panel), for transpiration (a), soil moisture (b) and precipitation (c).

**Figure S14 Biome-resolved absolute SHAP values**



**Figure S14.** Biome-resolved absolute SHAP values for transpiration (a), soil moisture (b) and precipitation (c).