



Peer review status:

This is a non-peer-reviewed preprint submitted to EarthArXiv.
The manuscript has been submitted for publication in Nature
Water.

Global assessment of terrestrial water cycle resilience

Romi A. Lotcheris^{1,2*}, Nielja S. Knecht^{1,2},
Lan Wang-Erlandsson^{1,2,3}, Juan C. Rocha^{1,2*}

^{1*}Stockholm Resilience Centre, Stockholm University, Stockholm,
SE-106 91, Sweden.

²Bolin Centre for Climate Research, Stockholm University, Stockholm,
10587, Sweden.

³Potsdam Institute for Climate Impact Research, Member of the
Leibnitz Associations, Potsdam, 14473, Germany.

*Corresponding author(s). E-mail(s): romi.lotcheris@su.se;
juan.rocha@su.se;

Abstract

Green water - transpiration, soil moisture, and land precipitation - is critical for Earth system stability and ecosystem productivity. Despite evidence of considerable and widespread change globally, its resilience, or ability to absorb and recover from disturbances, is not yet well understood. Here, we assess green water resilience using early warning signals (EWS) applied to global satellite time series of green water variables, and empirically evaluate these estimates against past abrupt changes. We find that a wider portfolio of context-appropriate EWS are needed to capture heterogeneous water-vegetation dynamics across eco-hydrological systems, and show that EWS provide limited but non-negligible additional skill in anticipating abrupt transitions when combined with environmental context. We find ecosystem-dependent signatures of resilience loss globally, with drylands and grasslands showing widespread critical slowing down, and high-latitude systems showing critical speeding up and flickering behaviour, highlighting emerging risks to green water dynamics under ongoing anthropogenic pressures.

Keywords: Green water, Terrestrial water cycle, Resilience, Early warning signals

047 1 Introduction

048
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].
060

061
062 Given the potential for these feedbacks to generate non-linear changes in the water
063 cycle and vegetation dynamics, understanding green water resilience is critical for
064 assessing how human pressures are altering the water cycle. Resilience describes a sys-
065 tem’s ability to absorb disturbances, reorganize, and maintain its essential structure
066 and functions [11–13]. As a system loses resilience, it becomes vulnerable to abrupt
067 transitions from one qualitative regime to another [14]. Early warning signals (EWS)
068 have been used as statistical proxies for resilience. Often based on measured changes
069 to autocorrelation and variance [12, 15], EWS have been used to assess resilience in
070 terrestrial ecosystems, applied to gross primary productivity and leaf area index [16],
071 normalized difference vegetation index [17–19], or vegetation optical depth [17, 20].
072 Despite the close coupling of green water variables to terrestrial ecosystems, water is
073 typically treated as a static explanatory driver, thereby not accounting for changes
074 in the water cycle dynamics that both drive and respond to changes in vegetation.
075 As a result, the resilience of green water variables themselves is not yet well under-
076 stood. Additionally, ground-truth validation of vegetation resilience assessments has
077
078
079
080
081
082
083
084
085
086
087
088
089
090
091
092

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.

Here, we aim to understand the resilience of green water variables, globally, and develop methods to validate the performance of resilience loss assessments. We do this by applying EWS to satellite derived time series of transpiration, surface soil moisture, and precipitation over land. We expand resilience assessments from ecosystem states to include key drivers related to the water cycle, and further present an approach to validate EWS against an empirically determined ground-truth of abrupt shifts in green water dynamics.

2 Main

We analyse four phenomena of resilience loss: critical slowing down (CSD), critical speeding up (CSU), flickering, and the fractal dimension. These are measured by five rolling-window indicators computed from each green water time series: lag-1 autocorrelation (AC1), standard deviation (SD), skewness, kurtosis, and fractal dimension (FD) (Table 1). We do this to account for multiple pathways through which a forcing can alter green water dynamics (Section 4.2). The direction and strength of change in each indicator are quantified using Kendall’s τ . Importantly, we treat both positive and negative τ as potentially informative, given that multiple drivers [22], changing noise regimes, and stochasticity [23], mean that gradual increases in AC1 and variance alone may be difficult to observe [13, 24, 25].

To assess the accuracy and uncertainty of EWS, we construct an empirical ground truth by applying a breakpoint detection method to each pixel-wise time series of transpiration, soil moisture, and precipitation [26]. We approximate a hydrological transition as a quantitative shift in the residuals of a time series, thereby determining a set of true positives (time series with at least one breakpoint) and true negatives (time

Table 1 Early-warning signals (EWS) used in this study, the indicators used for each EWS and their typical signs, and their interpretation. Indicators are computed in 5-year rolling windows and summarised by Kendall's τ trend statistic.

EWS	Indicator	Shorthand	Interpretation
Critical Slowing Down (CSD)	\uparrow Lag-1 autocorrelation	AC1 (τ_{AC1})	Trend in short-term persistence
	\uparrow Standard deviation	SD (τ_{SD})	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	AC1 (τ_{AC1})	Trend in short-term persistence
	\downarrow Standard deviation	SD (τ_{SD})	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	Skew (τ_{Skew})	Trend in asymmetry
	\uparrow Kurtosis	Kurt (τ_{Kurt})	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 (τ_{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>			

series without detected breakpoints) (Section 4.3). We use these in a machine-learning framework to evaluate how well EWS anticipate changes in green water variables, and understand which indicators and directions are informative (Section 4.4).

We apply this approach to precipitation, transpiration, and soil moisture, representing the input, storage, and release of water available to terrestrial vegetation. Because the three variables are derived from distinct satellite products with differing noise characteristics, uncertainties, and spatial coverage, we estimate EWS and interpret results separately for each variable.

2.1 Abrupt shifts in green water are coherent in time and space

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).

Transpiration. 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.

Soil moisture. 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.

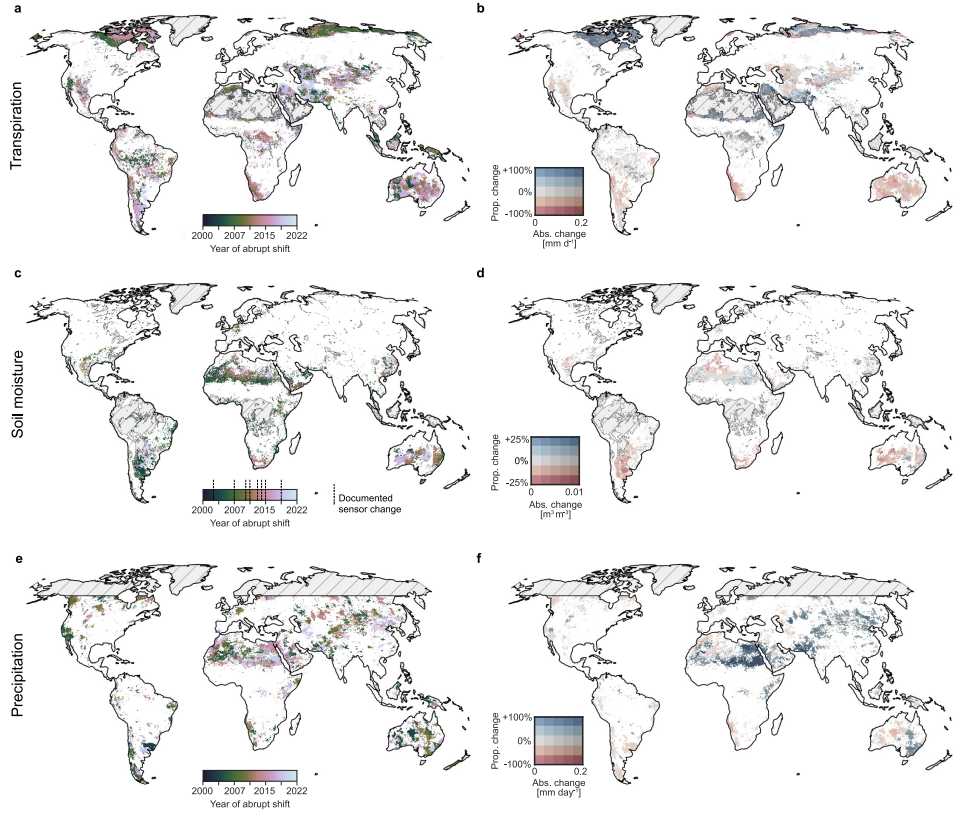


Fig. 1 Spatial patterns of abrupt shift in mean for green water variables. Year of first detected significant breakpoint from the structural change test ($p < 0.05$), and the proportional and absolute difference between the mean before and after the detected breakpoint in transpiration (a - b), soil 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.

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

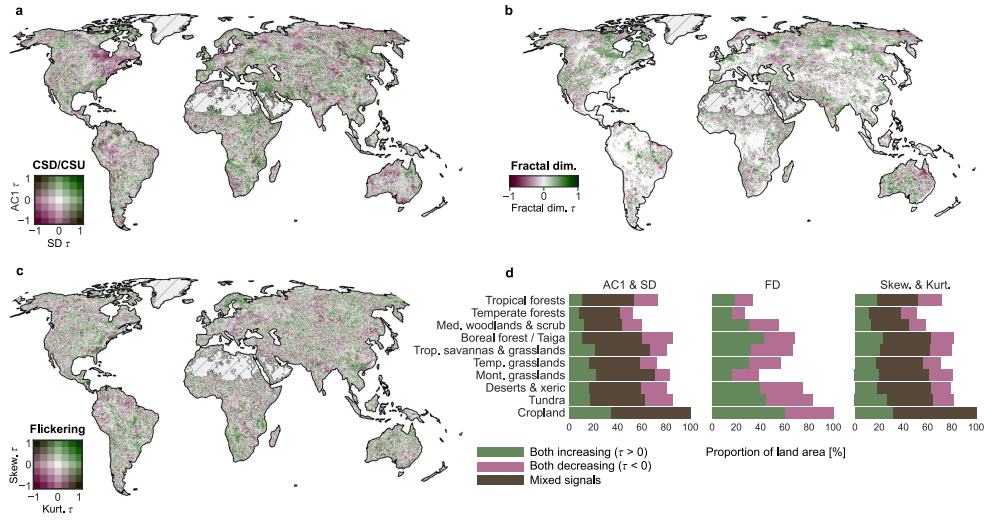


Fig. 2 Spatial patterns of early warning signals (EWS) for transpiration. Panels (a - c): (a) Spatial patterns of changes to autocorrelation (AC1) and standard deviation (SD), related to critical slowing down (CSD) and critical speeding up (CSU); (b) Spatial patterns of changes to the fractal dimension, 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 τ ($p < 0.05$). 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.

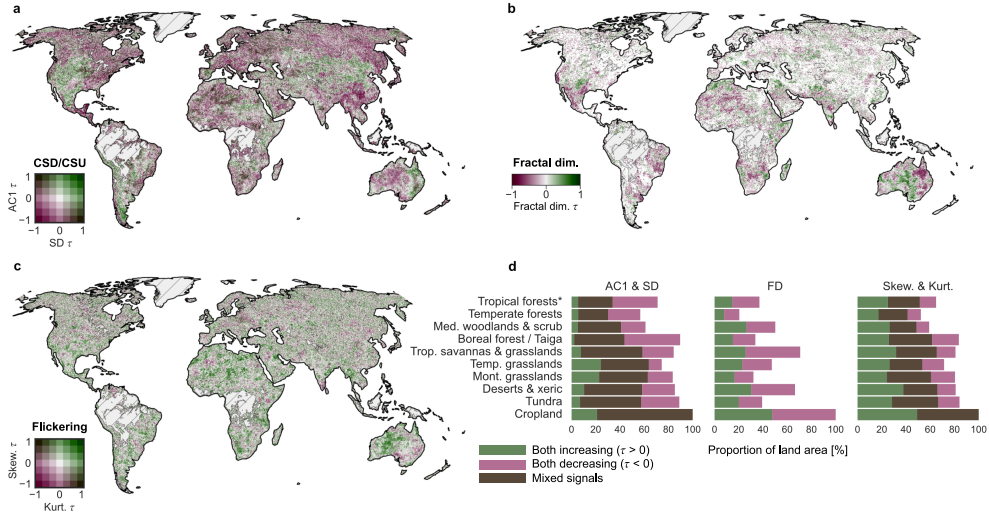


Fig. 3 Spatial patterns of early warning signals (EWS) for soil moisture. Panels (a - c): (a) Spatial patterns of changes to autocorrelation (AC1) and standard deviation (SD), related to critical slowing down (CSD) and critical speeding up (CSU); (b) Spatial patterns of changes to the fractal dimension (FD), 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 τ ($p < 0.05$). Asterisk marks biomes where satellite coverage of soil moisture is incomplete; proportions reflect only pixels within the biome where data was available.

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

Soil moisture. CSD-based EWS are less frequent, also dominated by mixed AC1–SD signals (Fig. 3a). Some CSD clusters were present in southern North America, the Andes and southern Argentina, north-eastern Australia, and central Asia, with

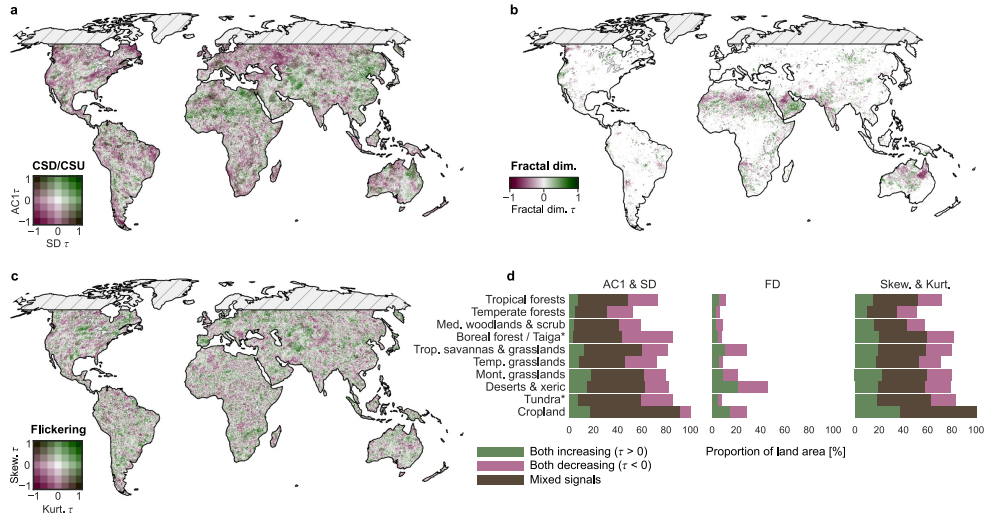


Fig. 4 Spatial patterns of early warning signals (EWS) for precipitation. Panels (a - c): (a) Spatial patterns of changes to autocorrelation (AC1) and standard deviation (SD), related to critical slowing down (CSD) and critical speeding up (CSU); (b) Spatial patterns of changes to the fractal dimension, 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 τ ($p < 0.05$). 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

few CSD signals, exhibit relatively more CSU for both transpiration and precipitation. FD decreases in precipitation are rare compared to transpiration and soil moisture but, where present, are concentrated in subtropical drylands, especially deserts and tropical savannas (Fig. 4b). Flickering patterns are heterogeneous, with highest proportions in montane and tropical grasslands (Fig. 4c).

Our results are robust across different methods to assess the direction and significance of the EWS (Supplementary Fig. 6). While sensitive to the rolling window length and temporal aggregation, we find that a 5-year rolling window at weekly time-scales best balances noise and excessive dampening of longer windows (section 4.5; Supplementary Table 1).

2.3 Performance and EWS are context dependent

To understand under which conditions early-warning signals (EWS) can anticipate abrupt shifts in green water dynamics, we use a machine learning framework (Section 4.4) to test how much both EWS and environmental variables contribute to predicting detected abrupt shifts (Section 2.1). We use Shapley (SHAP) values, reported as log-odds, to quantify the marginal contribution of EWS and environmental variables to predicting abrupt shifts that occurred at least 12 years after the start of the time series. EWS predictors are computed only from observations prior to the detected shift; environmental predictors summarise conditions over the full time series. Positive SHAP values indicate that explanatory variables raise the probability of detecting a True abrupt shift, whereas negative values indicate higher chances of False shifts. We find EWS make only a modest contribution to model skill; most predictive power comes from environmental context. However, the relative importance of EWS compared to environmental variables differs across hydro-ecological system types and green water variables (Fig. 5).

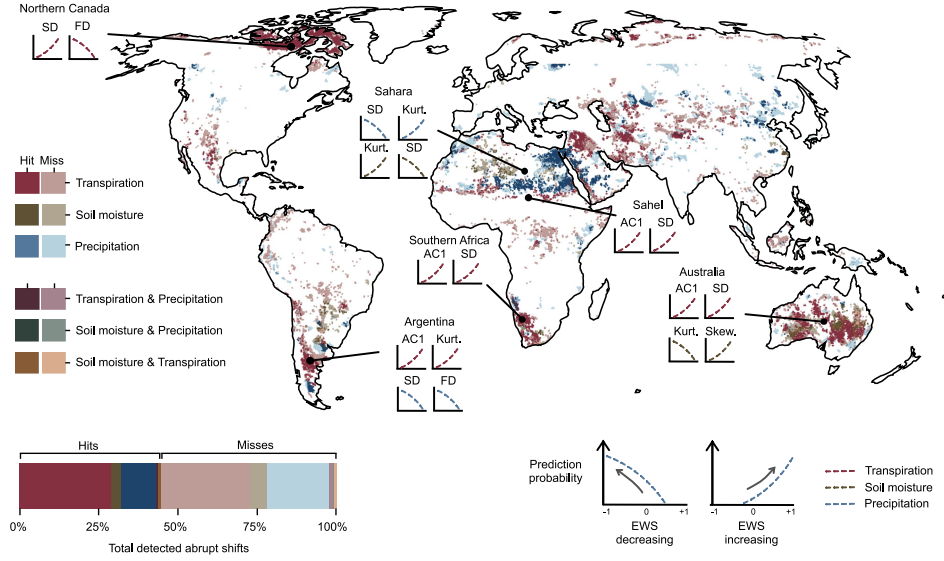


Fig. 5 Different regions and green water variables are characterised by different EWS τ as the strongest predictors of abrupt shifts. For transpiration, soil moisture, precipitation, and their combinations, regional summaries list the two most influential EWS τ (SHAP-ranked) and the sign associated with increased predicted probability of an abrupt shift; both increasing and decreasing EWS τ 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 (τ_{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 τ_{AC1} and τ_{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).

Soil moisture. Models achieve only modest skill (PR AUC ≈ 0.21 versus baseline 0.02; Supplementary Table 10). Abrupt shifts are rarer and spatially isolated, and environmental and climatic variables dominate model performance. Mean temperature, soil moisture variance, temperature variance, temperature trend, and PET variance are dominant predictors (Fig. A1b). Detected soil moisture shifts occur mainly in parts of Australia and the Sahara, where combinations of τ_{Kurt} , τ_{Skew} , and τ_{SD} were important (Fig. 5). However, EWS τ do not exhibit clear, consistent associations with increased predicted probability (Fig. A2b), indicating that the indicators used here provide little systematically predictive information for soil moisture at the global scale.

Precipitation. Model performance for precipitation is intermediate (PR AUC = 0.33 versus baseline 0.05; Supplementary Table 10). Environmental drivers again explain most predictive power (Drivers-only PR AUC = 0.24; EWS-only PR AUC = 0.06), but EWS add complementary information in the full model (PR AUC = 0.33). τ_{Kurt} , τ_{SD} , temperature variance, mean precipitation were are dominant environmental predictors (Fig. A1c). Correctly predicted abrupt shifts in precipitation are concentrated along dryland boundaries, including Egypt and regions north of the Sahel, with additional clusters in Argentina and parts of south-eastern Russia and China (Fig. 5). In Argentina, decreasing τ_{SD} and τ_{FD} are associated with higher predicted probability, whereas in the Sahara and northern Sahel decreasing τ_{SD} and increasing τ_{Kurt} is influential. These patterns are consistent with critical speeding up of precipitation in drier margins of humid systems (Section 2.2). Increasing kurtosis, and decreasing SD and FD τ show linear associations with increased predicted probability (Fig. A2), consistent with CSU-like signals having some predictive value, particularly for more humid systems (Fig. A1).

3 Discussion

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

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

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

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

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

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.

4 Methods

4.1 Data

We derived weekly time series of three key green water variables (transpiration, E_t ; soil moisture, SM; and precipitation, P) from remotely sensed datasets, aggregated to a spatial resolution of 0.25° , from 2000 to 2023. Transpiration data were retrieved from GLEAM v4.2 (Global Land Evaporation Amsterdam Model, 0.1° , 1980 – 2023) [47], which combines remote-sensing observations with model outputs, and uses Penman-Monteith’s equation to calculate potential evaporation (E_{pot}). GLEAM uses satellite data to estimate E_t , and has been validated against in situ eddy-covariance data. Surface soil moisture data was retrieved from ESA CCI (European Space Agency Climate Change Initiative, 0.25° , 1978 - 2023) [48–50], which combines passive and active microwave sensors. ESA CCI SM has global coverage with the exception of tropical moist forests. The combined product has been corrected for structural breaks in the time series that arise from sensor merging. Precipitation data were retrieved

691 from PERSIANN-CDR (Precipitation Estimation from Remotely Sensed Information
692 using Artificial Neural Networks - Climate Data Record, 0.25°, 1983 - present, with a
693 coverage of 60°S to 60°N) [51].
694

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
699 to autocorrelation and variance in the merging procedure (ESA CCI SM) [50]. For
700 precipitation, PERSIANN-CDR does not use cumulative distribution function match-
701 ing for time series merging, or require posteriori distribution or bias correction [52],
702 as this is handled directly by the neural network [53]. Sensor changes can result in
703 changes in the signal-to-noise ratio and variance [54, 55], and the merging procedures
704 that produce a continuous data record generally do not account for data artefacts in
705 the higher statistical moments of the time series distribution [15, 56]. These may be
706 erroneously interpreted as signals of resilience loss [24].
707
708
709
710
711
712
713
714

715 4.2 Resilience loss theory and detection

716
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
729
730
731
732
733
734
735
736

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].
786

787 **The fractal dimension**, closely related to the Hurst Exponent, is a scale-free
788 measure of the self-similarity or long-term memory of a time series [64]. A decrease
789 in the fractal dimension indicates decreasing long-term memory, or increasing self-
790 similarity. While autocorrelation and variance may pick up an increase in noise over
791 time as a signal of resilience loss, the fractal dimension is more robust to this type of
792 non-stationarity in a time series [65].
793

794 In complex systems, multiple drivers affect the chosen state variable, each operating
795 on different temporal scales. Each driver may affect system recovery time and stability
796 in a way that is not captured by a single indicator. To account for this, we implement
797 a multiple working hypothesis approach [66]. We include assessments of five statistical
798 indicators typically included in EWS assessments: the autocorrelation and standard
799 deviation (CSD; [12, 13, 58, 67], CSU; [23]), skewness and kurtosis (flickering; [60,
800 62, 68]), and the fractal dimension [64, 65, 69]. For autocorrelation and standard
801 deviation, we also report regions showing mixed signals, where one increases and the
802 other decreases, and vice versa.
803

804 Because EWS are based on fluctuations of state variables about their equilibrium
805 [70], the time series are first de-trended and de-seasoned by applying a Seasonal-Trend
806 decomposition using LOESS filter to remove natural periodicities, inter-annual (1-
807 year) and inter-decadal modes of climate variability (5-years) [24]. Then, for all pixels,
808 the first difference of the resulting residual time series is used to calculate the EWS,
809 to remove as much residual periodicity from the time series as possible. To measure
810 the temporal evolution of autocorrelation, variance, skewness, kurtosis, and the fractal
811 dimension, we calculate each of the EWS indicators within a 5-year rolling window,
812 for each pixel globally (Figure 6).
813

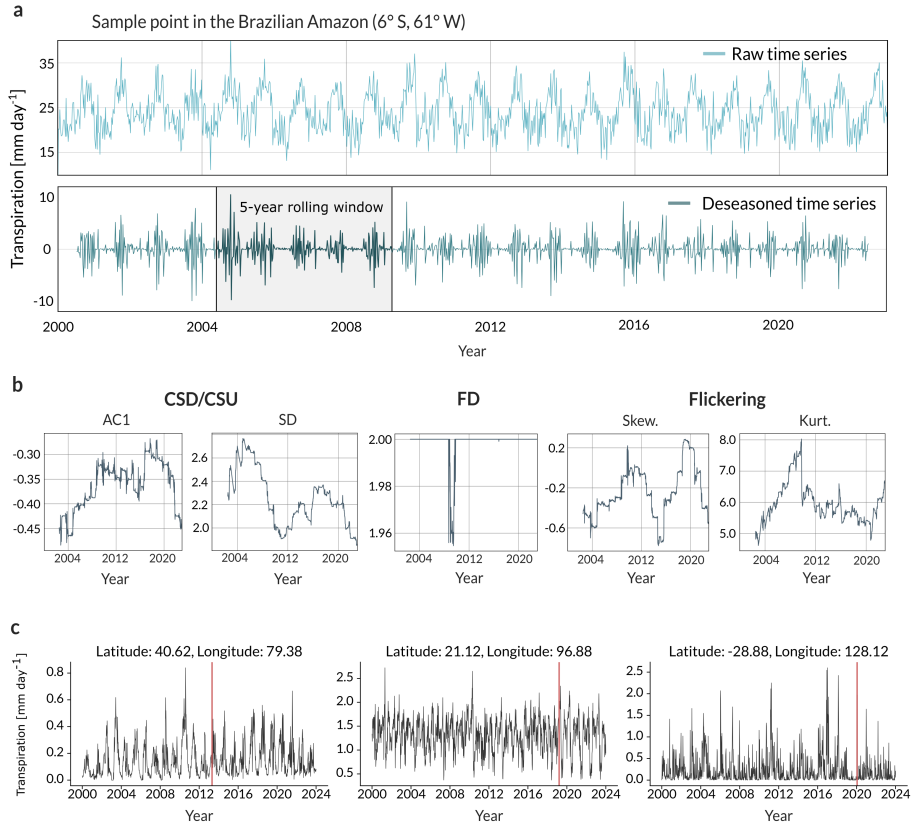


Fig. 6 Analysis example for transpiration. Panels (a - c) exemplify the analysis method used. (a) Raw and de-seasoned time series for transpiration for a pixel in the Brazilian Amazon, with 5-year rolling window over which the EWS are calculated, overlaid. (b) Five indicators are computed for the pixel 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 τ 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
881 than 25% crop cover and are predominantly non-irrigated (based on area equipped for
882 irrigation [75]) are treated separately as an artificial rain-fed cropland biome.
883
884
885
886
887

888 4.3 Estimating abrupt shifts

889 We identify abrupt shifts for the three green water variables using the raw variable
890 time series. The set of identified abrupt shifts serves as empirical ground-truth of
891 where green water dynamics have abruptly and significantly changed. Abrupt shifts
892 are detected using the R package 'strucchange' [76, 77], which is a breakpoint detection
893 method which applies a structural change test to fitted autoregressive model (AR1)
894 of the time series. For each pixel, we fit an autoregressive model, where the variable
895 at time x_t is regressed on its lag at x_{t-1} , and computed the supF statistic [26]. A
896 breakpoint is identified at the time where the regression intercept (mean) and/or
897 the autoregressive processes governing the time series changed significantly ($p < 0.05$
898 from the supF test). We interpreted these breakpoints as the point in time when
899 short-term dynamics governing the time series change, thus representing abrupt shifts
900 in variable dynamics. We then compute the mean before (m_1) and after (m_2) the
901 breakpoint, and report both absolute ($m_2 - m_1$) and proportional (m_2/m_1) changes.
902 We report the results from the structural change approach, because it is statistically
903 more conservative and appears less prone to spurious detections than tests based solely
904 on mean or variance shift, given that it jointly tests for shifts in mean and short-term
905 memory processes.
906
907
908
909
910
911
912
913
914
915
916
917
918
919
920

4.4 Evaluating EWS efficacy

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

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

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 τ of the EWS before this randomly assigned breakpoint, or pseudo-breakpoint. The
970 explanatory variables in the models therefore include the Kendall's τ 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.

985 Because positive cases (detected abrupt shifts) are relatively rare at the global
986 scale, we apply a class weighting to address class imbalance. We retain the full
987 dataset, but apply a weight proportional to the negative-to-positive class ratio during
988 model training and performance evaluation. Given that breakpoints were clustered in
989 space, we implement a spatial, blocked cross-validation to account for potential spa-
990 tial autocorrelation [79]. Specifically, the global domain was partitioned into $10^\circ \times 10^\circ$
991 latitude-longitude blocks where each block is randomly assigned to one of five cross-
992 validation folds, or subsets, so calibration and validation occurs on spatially separated
993 regions. This results in an 80% and 20% training and testing split. The 10° size was
994 chosen as a practical compromise between reducing spatial leakage and retaining suffi-
995 ciently heterogenous training data per subset. Model performance is therefore assessed
996 by training the model on four subsets, and evaluating on the held-out fifth, for all five
997 subsets [79]. Further details on the model training can be found in Supplementary
998 Table 10 and Supplementary Fig. 11. Given that the abrupt shifts detected are rela-
999 tively rare events, we report the precision-recall area-under-the-curve (PR AUC) and

1000
1001
1002
1003
1004
1005
1006
1007
1008
1009
1010
1011
1012

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 τ for a 50 by 50 pixel tile, or 12.5° by 12.5° , 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 τ sign to three class labels (-1 , 0 , $+1$; negative τ , no change, positive τ), where $|\tau| \leq 0.05$ and $p > 0.05$ are treated as 0 . For each configuration, we calculate the pair-wise Cohen’s κ [82] and report the average agreement across all configurations, adjusted for chance (Light’s κ [83]). This allows us to capture whether two configurations give the same sign, or show now change, at the same pixel, measuring the pixel-wise agreement between chosen parameter configurations. Cohen’s κ denotes how much two maps of Kendall’s τ 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 κ for each such pairs maps, averaging κ across the pairs. Light's κ is the pairwise
1060 average κ across all configurations, calculated per indicator (Supplementary Table 1).

1062 **Transpiration.** Across configurations, Light's κ is highest for AC1 ($\kappa = 0.16$), fol-
1063 lowed by FD, kurtosis, SD, and skewness (mean κ across indicators = 0.116). Sampling
1064 frequency (weekly vs. monthly) is the largest source of sensitivity (mean κ across indi-
1065 cators = -0.01), indicating systematic pixel-wise disagreement between monthly and
1066 weekly data. Changing only the window length gives a mean κ of 0.4 across indicators,
1067 indicating relative stability. First differencing has a lower mean κ across indicators
1068 (0.24), indicating moderate stability (Supplementary Table 1).

1074 **Soil moisture.** Overall agreement is higher for soil moisture across configurations;
1075 SD is most stable (Light's $\kappa = 0.56$), followed by kurtosis, FD, AC1, and skewness
1076 (mean κ across indicators = 0.23). First differencing is the largest source of sensitivity,
1077 resulting in the lowest mean κ for AC1, FD, kurtosis, and skewness (0.16, 0.06, 0.11,
1078 -0.03, respectively); SD remains high (0.71). Changing either only the window length
1079 or sampling frequency results in a higher agreement (mean κ across indicators = 0.487
1080 and 0.318, respectively) (Supplementary Table 1).

1085 **Precipitation.** Light's κ is highest for SD ($\kappa = 0.30$), followed by AC1, FD,
1086 kurtosis and skewness (κ across indicators = 0.19). Sampling frequency is again the
1087 largest source of sensitivity, having the greatest effect on pixel-wise sign agreement.
1088 Between weekly and monthly temporal aggregation, mean κ is 0.17 for SD and ≈ 0.03
1089 for the remaining variables. With a fixed sampling frequency, mean κ is higher for the
1090 other configurations. Changing window lengths gives mean $\kappa = 0.52$ across EWS. The
1091 first differencing configuration gives mean $\kappa = 0.36$, for SD, AC1, FD, and kurtosis.
1092 Skewness is sensitive to first differencing (mean $\kappa = -0.03$), signalling disagreement
1093 (Supplementary Table 1).

1100 We choose weekly sampling frequency to preserve seasonal variability and maximise
1101 observations per sampling window, although we note that results are sensitive to the
1102
1103
1104

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.

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 τ , $p < 0.05$), TS (Theil–Sen slope, $p <$
 0.05), Δ (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 κ [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. ($\kappa_w \approx 0.85$ – 0.89). The
time-ordered difference (δ) has very low agreement with other tests ($\kappa_w \approx 0.02$ – 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.

Supplementary information. This article has accompanying supplementary
information.

Acknowledgements. We thank M. Kummu and A. Hattle for their helpful
comments on the manuscript.

1151 **Declarations**

1152

1153

1154 **5 Funding**

1155

1156 This manuscript is a product of the Formas project SAFER with grant number
1157 2022-02089. Additionally, L.W-E is further supported by funding from Formas - a

1158 2022-02089. Additionally, L.W-E is further supported by funding from Formas - a
1159 Swedish Research Council for Sustainable Development (ESI 2023-00310, ReForMit

1160 2023-00321, and SOS-Cryo 2024-01655), the IKEA foundation, and Horizon Europe
1161 2023-00321, and SOS-Cryo 2024-01655), the IKEA foundation, and Horizon Europe

1162 (WorldTrans 101081661); J.C.R. and N.K. are supported by VR grant 2022-04122.
1163 (WorldTrans 101081661); J.C.R. and N.K. are supported by VR grant 2022-04122.

1164

1165

1166 **6 Competing interests**

1167

1168 The authors declare no competing interests.
1169 The authors declare no competing interests.

1170

1171

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

1173

1174 Not applicable
1175 Not applicable

1176

1177 **8 Consent for publication**

1178

1179 Not applicable
1180 Not applicable

1181

1182

1183 **9 Data availability**

1184

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

1187 daily transpiration (<https://www.gleam.eu/>); PERSIANN-CDR daily precipitation
1188 daily transpiration (<https://www.gleam.eu/>); PERSIANN-CDR daily precipitation

1189 (<https://chrsdata.eng.uci.edu/>); ESA-CCI SM combined sensor daily soil moisture
1190 (<https://chrsdata.eng.uci.edu/>); ESA-CCI SM combined sensor daily soil moisture

1191 (<https://climate.esa.int/en/projects/soil-moisture/>); Copernicus Land Monitoring
1192 (<https://climate.esa.int/en/projects/soil-moisture/>); Copernicus Land Monitoring

1193 Service crop and urban land cover fractions (<https://land.copernicus.eu/en/global>).
1194 Service crop and urban land cover fractions (<https://land.copernicus.eu/en/global>).

1195 For the machine learning analysis 2-meter temperature, 2-meter dew-point
1196 For the machine learning analysis 2-meter temperature, 2-meter dew-point

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).

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).

1243 **12 Author contribution**

1244

1245 **R.L.:** Conceptualization, Methodology, Software, Validation, Formal analysis, Inves-
1246

1247 tigation, Writing – original draft, Writing – review & editing, Visualization. **N.K.:**

1248

1249 Software, Writing – review & editing. **L.W-E.:** Conceptualisation, Investigation, Writ-

1250

1251 ing – review & editing, Supervision, Project administration, Funding acquisition.

1252 **J.C.R.:** Conceptualisation, Investigation, Writing – review & editing, Supervision,

1253

1254 Project administration, Funding acquisition.

1255

1256

1257

1258

1259

1260

1261

1262

1263

1264

1265

1266

1267

1268

1269

1270

1271

1272

1273

1274

1275

1276

1277

1278

1279

1280

1281

1282

1283

1284

1285

1286

1287

1288

Appendix A Extended Data

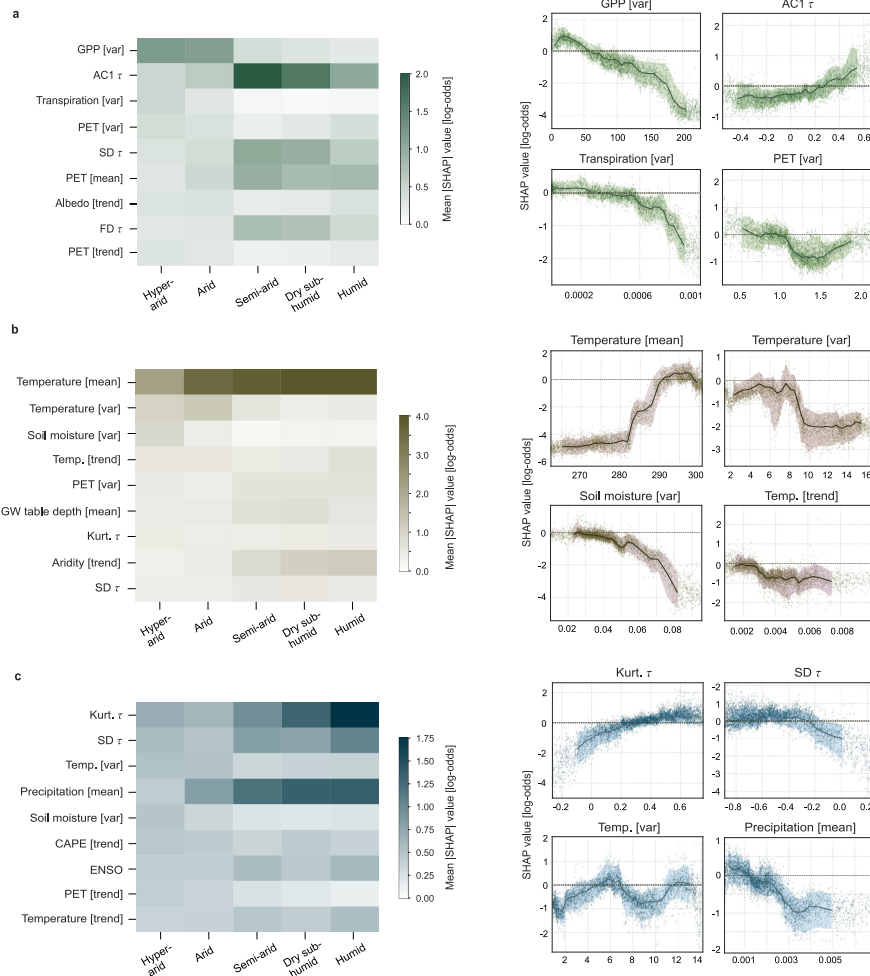


Fig. A1 Model interpretability with SHAP values across aridity classes for transpiration (a), soil moisture (b), and precipitation (c). Heatmaps show SHAP values for the top 10 predictors with the highest contribution to the model predictions, with rows organised by mean absolute SHAP importance across 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.

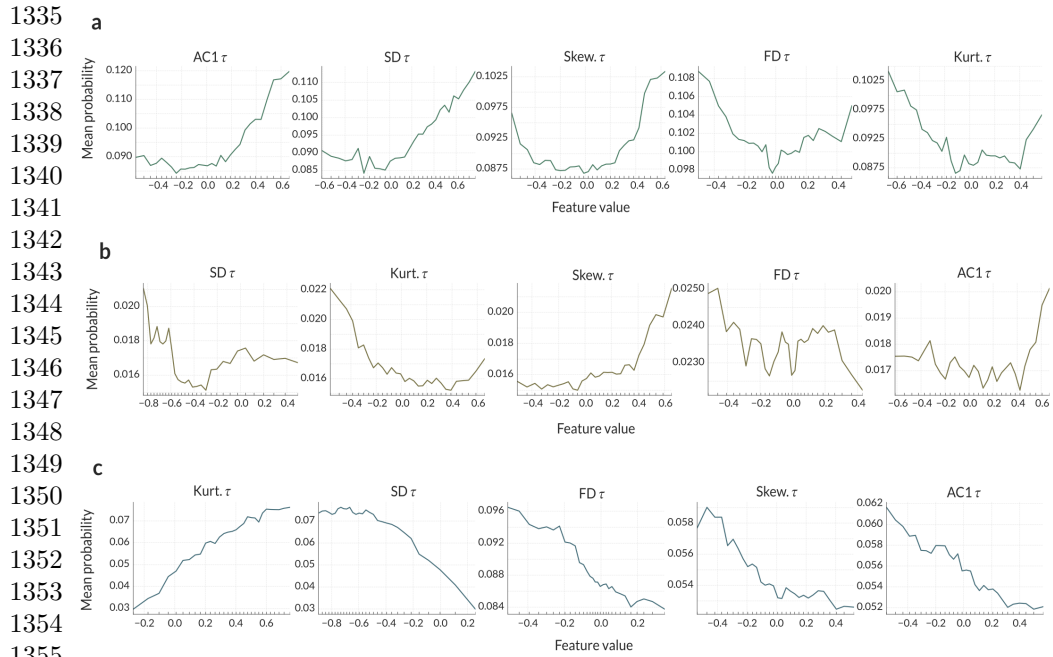


Fig. A2 Partial dependence plots of the individual EWS indicators for transpiration (a), soil moisture (b), and precipitation (c). Plots are ordered according to global variable importances for each green water variable, where the leftmost plot is the EWS with the highest variable importance, and rightmost is the least. Higher values indicate the EWS value that is associated with a higher probability of detecting an abrupt shift.

References

- [1] Gleeson, T. *et al.* Illuminating water cycle modifications and Earth system resilience in the Anthropocene. *Water Resources Research* **56** (2020). Publisher: American Geophysical Union (AGU).
- [2] Falkenmark, M. & Wang-Erlandsson, L. A water-function-based framework for understanding and governing water resilience in the Anthropocene. *One Earth* **4**, 213–225 (2021). Publisher: Elsevier BV.
- [3] Wang-Erlandsson, L. *et al.* A planetary boundary for green water. *Nature Reviews Earth & Environment* **3**, 380–392 (2022). Publisher: Springer

- Science and Business Media LLC. 1381
1382
- [4] Porkka, M. *et al.* Global water cycle shifts far beyond pre-industrial condi- 1383
tions – planetary boundary for freshwater change transgressed (2023). Publisher: 1384
California Digital Library (CDL). 1385
1386
1387
1388
- [5] Nie, W. *et al.* Nonstationarity in the global terrestrial water cycle and its 1389
interlinkages in the Anthropocene. *Proceedings of the National Academy of Sci-* 1390
ences **121**, e2403707121 (2024). URL [https://www.pnas.org/doi/abs/10.1073/](https://www.pnas.org/doi/abs/10.1073/pnas.2403707121) 1391
[pnas.2403707121](https://www.pnas.org/doi/abs/10.1073/pnas.2403707121). Company: National Academy of Sciences Distributor: National 1392
Academy of Sciences Institution: National Academy of Sciences Label: National 1393
Academy of Sciences Publisher: Proceedings of the National Academy of Sciences. 1394
1395
1396
1397
1398
1399
- [6] Falkenmark, M., Wang-Erlandsson, L. & Rockström, J. Understanding of water 1400
resilience in the Anthropocene. *Journal of Hydrology X* **2**, 100009 (2019). 1401
1402
1403
1404
1405
- [7] Zemp, D. C., Schleussner, C.-F., Barbosa, H. M. J. & Rammig, A. Deforestation 1406
effects on Amazon forest resilience. *Geophysical Research Letters* **44**, 6182–6190 1407
(2017). URL <https://onlinelibrary.wiley.com/doi/abs/10.1002/2017GL072955>. 1408
eprint: <https://onlinelibrary.wiley.com/doi/pdf/10.1002/2017GL072955>. 1409
1410
1411
1412
- [8] Staal, A. *et al.* Feedback between drought and deforestation in the Amazon. 1413
Environmental Research Letters **15**, 044024 (2020). URL [https://dx.doi.org/10.](https://dx.doi.org/10.1088/1748-9326/ab738e) 1414
[1088/1748-9326/ab738e](https://dx.doi.org/10.1088/1748-9326/ab738e). Publisher: IOP Publishing. 1415
1416
1417
1418
- [9] Yang, L., Sun, G., Zhi, L. & Zhao, J. Negative soil moisture-precipitation feedback 1419
in dry and wet regions. *Scientific Reports* **8** (2018). Publisher: Springer Science 1420
and Business Media LLC. 1421
1422
1423
1424
1425
1426

- 1427 [10] Berdugo, M. *et al.* Global ecosystem thresholds driven by aridity. *Science* **367**,
1428 787–790 (2020). Publisher: American Association for the Advancement of Science
1429 (AAAS).
1430
1431
1432
1433 [11] Holling, C. S. Resilience and Stability of Ecological Systems. *Annual Review of*
1434 *Ecology and Systematics* **4**, 1–23 (1973). Publisher: Annual Reviews.
1435
1436
1437 [12] Scheffer, M. *et al.* Early-warning signals for critical transitions. *Nature* **461**,
1438 53–59 (2009). Publisher: Springer Science and Business Media LLC.
1439
1440
1441 [13] Dakos, V., Carpenter, S. R., van Nes, E. H. & Scheffer, M. Resilience indicators:
1442 prospects and limitations for early warnings of regime shifts. *Philosophical Trans-*
1443 *actions of the Royal Society B: Biological Sciences* **370**, 20130263 (2015). URL
1444 <https://royalsocietypublishing.org/doi/full/10.1098/rstb.2013.0263>. Publisher:
1445
1446 Royal Society.
1447
1448
1449
1450 [14] Dakos, V. & Kéfi, S. Ecological resilience: what to measure and how. *Environ-*
1451 *mental Research Letters* **17**, 043003 (2022). Publisher: IOP Publishing.
1452
1453
1454 [15] Dakos, V. *et al.* Tipping point detection and early warnings in climate, ecological,
1455 and human systems. *Earth System Dynamics* **15**, 1117–1135 (2024). Publisher:
1456 Copernicus GmbH.
1457
1458
1459
1460 [16] Rocha, J. C. Ecosystems are showing symptoms of resilience loss. *Environmental*
1461 *Research Letters* **17**, 065013 (2022). Publisher: IOP Publishing.
1462
1463
1464 [17] Smith, T., Traxl, D. & Boers, N. Empirical evidence for recent global shifts in
1465 vegetation resilience. *Nature Climate Change* **12**, 477–484 (2022). URL <https://www.nature.com/articles/s41558-022-01352-2>. Publisher: Nature Publishing
1466
1467 Group.
1468
1469
1470
1471
1472

- [18] Feng, Y. *et al.* Reduced resilience of terrestrial ecosystems locally is not reflected on a global scale. *Communications Earth & Environment* **2**, 1–11 (2021). URL <https://www.nature.com/articles/s43247-021-00163-1>. Publisher: Nature Publishing Group.
- [19] Forzieri, G., Dakos, V., McDowell, N. G., Ramdane, A. & Cescatti, A. Emerging signals of declining forest resilience under climate change. *Nature* **608**, 534–539 (2022). URL <https://www.nature.com/articles/s41586-022-04959-9>. Publisher: Nature Publishing Group.
- [20] Verbesselt, J. *et al.* Remotely sensed resilience of tropical forests. *Nature Climate Change* **6**, 1028–1031 (2016). URL <https://www.nature.com/articles/nclimate3108>. Publisher: Nature Publishing Group.
- [21] Knecht, N., Lotcheris, R. A., Fetzer, I. & Rocha, J. Complex Realities, Simple Signals? Global Evaluation of Early Warning Signals for Forest Mortality Events. *EGUsphere* 1–42 (2025). URL <https://egusphere.copernicus.org/preprints/2025/egusphere-2025-4902/>. Publisher: Copernicus GmbH.
- [22] Dai, L., Korolev, K. S. & Gore, J. Relation between stability and resilience determines the performance of early warning signals under different environmental drivers. *Proceedings of the National Academy of Sciences* **112**, 10056–10061 (2015). Publisher: Proceedings of the National Academy of Sciences.
- [23] Titus, M. & Watson, J. Critical speeding up as an early warning signal of stochastic regime shifts. *Theoretical Ecology* **13**, 449–457 (2020). URL <https://doi.org/10.1007/s12080-020-00451-0>.
- [24] Smith, T. & Boers, N. Reliability of vegetation resilience estimates depends on biomass density. *Nature Ecology & Evolution* **7**, 1799–1808 (2023).

1519 Publisher: Springer Science and Business Media LLC.
 1520
 1521 [25] Boettiger, C. & Hastings, A. No early warning signals for stochastic transitions:
 1522 insights from large deviation theory. *Proceedings of the Royal Society B: Biological*
 1523 *Sciences* **280**, 20131372 (2013). Publisher: The Royal Society.
 1524
 1525
 1526
 1527 [26] Andersen, T., Carstensen, J., Hernández-García, E. & Duarte, C. M. Ecologi-
 1528 cal thresholds and regime shifts: approaches to identification. *Trends in Ecology*
 1529 *& Evolution* **24**, 49–57 (2009). URL [https://www.sciencedirect.com/science/](https://www.sciencedirect.com/science/article/pii/S0169534708003054)
 1530 [article/pii/S0169534708003054](https://www.sciencedirect.com/science/article/pii/S0169534708003054).
 1531
 1532
 1533
 1534 [27] Smith, T. & Boers, N. Global vegetation resilience linked to water availability and
 1535 variability. *Nature Communications* **14**, 498 (2023). URL [https://www.nature.](https://www.nature.com/articles/s41467-023-36207-7)
 1536 [com/articles/s41467-023-36207-7](https://www.nature.com/articles/s41467-023-36207-7). Publisher: Nature Publishing Group.
 1537
 1538
 1539
 1540 [28] Seddon, A. W. R., Macias-Fauria, M., Long, P. R., Benz, D. & Willis, K. J.
 1541 Sensitivity of global terrestrial ecosystems to climate variability. *Nature* **531**,
 1542 229–232 (2016). URL <https://www.nature.com/articles/nature16986>. Publisher:
 1543 Nature Publishing Group.
 1544
 1545
 1546
 1547 [29] Huang, J., Yu, H., Guan, X., Wang, G. & Guo, R. Accelerated dryland expansion
 1548 under climate change. *Nature Climate Change* **6**, 166–171 (2016). URL [https:](https://www.nature.com/articles/nclimate2837)
 1549 [//www.nature.com/articles/nclimate2837](https://www.nature.com/articles/nclimate2837). Publisher: Nature Publishing Group.
 1550
 1551
 1552
 1553 [30] Li, W. *et al.* Widespread increasing vegetation sensitivity to soil moisture. *Nature*
 1554 *Communications* **13**, 3959 (2022). URL [https://www.nature.com/articles/](https://www.nature.com/articles/s41467-022-31667-9)
 1555 [s41467-022-31667-9](https://www.nature.com/articles/s41467-022-31667-9). Publisher: Nature Publishing Group.
 1556
 1557
 1558
 1559 [31] Boulton, C. A., Lenton, T. M. & Boers, N. Pronounced loss of Amazon rainforest
 1560 resilience since the early 2000s. *Nature Climate Change* **12**, 271–278 (2022).
 1561 URL <https://www.nature.com/articles/s41558-022-01287-8>. Publisher: Nature
 1562
 1563
 1564

- Publishing Group. 1565
1566
- [32] Walvoord, M. A. & Kurylyk, B. L. Hydrologic Impacts of Thawing Permafrost—A 1567
Review. *Vadose Zone Journal* **15**, vzj2016.01.0010 (2016). URL [https://doi.org/](https://doi.org/10.2136/vzj2016.01.0010) 1568
[10.2136/vzj2016.01.0010](https://doi.org/10.2136/vzj2016.01.0010). 1569
1570
1571
1572
- [33] Calvin, K. *et al.* IPCC, 2023: Climate Change 2023: Synthesis Report. Contri- 1573
bution of Working Groups I, II and III to the Sixth Assessment Report of the 1574
Intergovernmental Panel on Climate Change [Core Writing Team, H. Lee and J. 1575
Romero (eds.)]. IPCC, Geneva, Switzerland. Tech. Rep., Intergovernmental Panel 1576
on Climate Change (IPCC) (2023). URL <https://www.ipcc.ch/report/ar6/syr/>. 1577
Edition: First. 1578
1579
1580
1581
1582
1583
- [34] Myers-Smith, I. H. *et al.* Shrub expansion in tundra ecosystems: dynamics, 1584
impacts and research priorities. *Environmental Research Letters* **6**, 045509 1585
(2011). URL <https://dx.doi.org/10.1088/1748-9326/6/4/045509>. Publisher: IOP 1586
Publishing. 1587
1588
1589
1590
1591
- [35] Macias-Fauria, M., Forbes, B. C., Zetterberg, P. & Kumpula, T. Eurasian Arctic 1592
greening reveals teleconnections and the potential for structurally novel ecosys- 1593
tems. *Nature Climate Change* **2**, 613–618 (2012). URL [https://www.nature.com/](https://www.nature.com/articles/nclimate1558) 1594
[articles/nclimate1558](https://www.nature.com/articles/nclimate1558). Publisher: Nature Publishing Group. 1595
1596
1597
1598
- [36] Zhang, Y. *et al.* Warming and disturbances affect Arctic-boreal vegetation 1599
resilience across northwestern North America. *Nature Ecology & Evolution* **8**, 1600
2265–2276 (2024). URL <https://www.nature.com/articles/s41559-024-02551-0>. 1601
Publisher: Nature Publishing Group. 1602
1603
1604
1605
- [37] Porkka, M. *et al.* Notable shifts beyond pre-industrial streamflow and soil 1606
moisture conditions transgress the planetary boundary for freshwater change. 1607
1608
1609
1610

- 1611 *Nature Water* **2**, 262–273 (2024). URL <https://www.nature.com/articles/s44221-024-00208-7>. Publisher: Nature Publishing Group.
- 1612
- 1613
- 1614
- 1615 [38] Kéfi, S., Rietkerk, M., van Baalen, M. & Loreau, M. Local facilitation,
- 1616 bistability and transitions in arid ecosystems. *Theoretical Population Biology*
- 1617 **71**, 367–379 (2007). URL <https://www.sciencedirect.com/science/article/pii/S0040580906001250>.
- 1618
- 1619
- 1620
- 1621
- 1622 [39] Gentine, P. *et al.* Coupling between the terrestrial carbon and water cycles—a
- 1623 review. *Environmental Research Letters* **14**, 083003 (2019). URL <https://dx.doi.org/10.1088/1748-9326/ab22d6>. Publisher: IOP Publishing.
- 1624
- 1625
- 1626
- 1627
- 1628 [40] Bassiouni, M., Good, S. P., Still, C. J. & Higgins, C. W. Plant
- 1629 Water Uptake Thresholds Inferred From Satellite Soil Moisture. *Geo-*
- 1630 *physical Research Letters* **47**, e2020GL087077 (2020). URL <https://onlinelibrary.wiley.com/doi/abs/10.1029/2020GL087077>. .eprint:
- 1631
- 1632 <https://agupubs.onlinelibrary.wiley.com/doi/pdf/10.1029/2020GL087077>.
- 1633
- 1634
- 1635
- 1636
- 1637 [41] Seneviratne, S. I. *et al.* Investigating soil moisture–climate interactions in a
- 1638 changing climate: A review. *Earth-Science Reviews* **99**, 125–161 (2010). URL
- 1639
- 1640 <https://www.sciencedirect.com/science/article/pii/S0012825210000139>.
- 1641
- 1642
- 1643 [42] Zhang, Q. *et al.* Water limitation regulates positive feedback of increased ecosys-
- 1644 tem respiration. *Nature Ecology & Evolution* **8**, 1870–1876 (2024). URL <https://www.nature.com/articles/s41559-024-02501-w>. Publisher: Nature Publishing
- 1645
- 1646
- 1647
- 1648
- 1649
- 1650
- 1651 [43] Rocha, J. C., Peterson, G., Bodin, & Levin, S. Cascading regime shifts within and
- 1652 across scales. *Science* **362**, 1379–1383 (2018). URL <https://www.science.org/doi/10.1126/science.aat7850>. Publisher: American Association for the Advancement
- 1653
- 1654
- 1655
- 1656 of Science.

- [44] Zhou, G. *et al.* Resistance of ecosystem services to global change weakened by increasing number of environmental stressors. *Nature Geoscience* **17**, 882–888 (2024). URL <https://www.nature.com/articles/s41561-024-01518-x>. Publisher: Nature Publishing Group.
- [45] Kornhuber, K. *et al.* Amplified Rossby waves enhance risk of concurrent heat-waves in major breadbasket regions. *Nature Climate Change* **10**, 48–53 (2019). Publisher: Springer Science and Business Media LLC.
- [46] Hu, K., Huang, G., Huang, P., Kosaka, Y. & Xie, S.-P. Intensification of El Niño-induced atmospheric anomalies under greenhouse warming. *Nature Geoscience* **14**, 377–382 (2021). URL <https://www.nature.com/articles/s41561-021-00730-3>. Publisher: Nature Publishing Group.
- [47] Miralles, D. G. *et al.* GLEAM4: global land evaporation and soil moisture dataset at 0.1° resolution from 1980 to near present. *Scientific Data* **12**, 416 (2025). URL <https://www.nature.com/articles/s41597-025-04610-y>. Publisher: Nature Publishing Group.
- [48] Dorigo, W. *et al.* ESA CCI Soil Moisture for improved Earth system understanding: State-of-the art and future directions. *Remote Sensing of Environment* **203**, 185–215 (2017). URL <https://www.sciencedirect.com/science/article/pii/S0034425717303061>.
- [49] Gruber, A., Scanlon, T., van der Schalie, R., Wagner, W. & Dorigo, W. Evolution of the ESA CCI Soil Moisture climate data records and their underlying merging methodology. *Earth System Science Data* **11**, 717–739 (2019). URL <https://essd.copernicus.org/articles/11/717/2019/>. Publisher: Copernicus GmbH.
- [50] Preimesberger, W., Scanlon, T., Su, C.-H., Gruber, A. & Dorigo, W. Homogenization of Structural Breaks in the Global ESA CCI Soil Moisture Multisatellite

1703 Climate Data Record. *IEEE Transactions on Geoscience and Remote Sensing*
1704 **59**, 2845–2862 (2021). URL <https://ieeexplore.ieee.org/document/9165186>.
1705
1706
1707 [51] Ashouri, H. *et al.* PERSIANN-CDR: Daily Precipitation Climate Data Record
1708 from Multisatellite Observations for Hydrological and Climate Studies. *Bul-*
1709 *letin of the American Meteorological Society* **96**, 69–83 (2015). URL [https:](https://journals.ametsoc.org/view/journals/bams/96/1/bams-d-13-00068.1.xml)
1710 [//journals.ametsoc.org/view/journals/bams/96/1/bams-d-13-00068.1.xml](https://journals.ametsoc.org/view/journals/bams/96/1/bams-d-13-00068.1.xml). Pub-
1711 lisher: American Meteorological Society Section: Bulletin of the American
1712 Meteorological Society.
1713
1714
1715
1716
1717
1718 [52] Moesinger, L. *et al.* The global long-term microwave Vegetation Optical Depth
1719 Climate Archive (VODCA). *Earth System Science Data* **12**, 177–196 (2020).
1720 URL <https://essd.copernicus.org/articles/12/177/2020/>. Publisher: Copernicus
1721 GmbH.
1722
1723
1724
1725 [53] Skulovich, O. & Gentine, P. A Long-term Consistent Artificial Intelligence and
1726 Remote Sensing-based Soil Moisture Dataset. *Scientific Data* **10**, 154 (2023).
1727 URL <https://www.nature.com/articles/s41597-023-02053-x>. Publisher: Nature
1728 Publishing Group.
1729
1730
1731
1732
1733 [54] Boulton, C. A., Lenton, T. M. & Boers, N. Reply to: Little evidence that Ama-
1734 zonian rainforests are approaching a tipping point. *Nature Climate Change* **13**,
1735 1321–1323 (2023). Publisher: Springer Science and Business Media LLC.
1736
1737
1738
1739 [55] Tao, S. *et al.* A global long-term, high-resolution satellite radar backscatter
1740 data record (1992–2022\mathplus): merging C-band ERS/ASCAT and Ku-band
1741 QSCAT. *Earth System Science Data* **15**, 1577–1596 (2023). Publisher: Copernicus
1742 GmbH.
1743
1744
1745
1746
1747
1748

- [56] Bathiany, S. *et al.* Ecosystem Resilience Monitoring and Early Warning Using Earth Observation Data: Challenges and Outlook. *Surveys in Geophysics* (2024). Publisher: Springer Science and Business Media LLC.
- [57] Lindegren, M. *et al.* Early Detection of Ecosystem Regime Shifts: A Multiple Method Evaluation for Management Application. *PLoS ONE* **7**, e38410 (2012). Publisher: Public Library of Science (PLOS).
- [58] Dakos, V., van Nes, E. H., D’Odorico, P. & Scheffer, M. Robustness of variance and autocorrelation as indicators of critical slowing down. *Ecology* **93**, 264–271 (2012). URL <https://onlinelibrary.wiley.com/doi/abs/10.1890/11-0889.1>. eprint: <https://onlinelibrary.wiley.com/doi/pdf/10.1890/11-0889.1>.
- [59] Ashwin, P., Wieczorek, S., Vitolo, R. & Cox, P. Tipping points in open systems: bifurcation, noise-induced and rate-dependent examples in the climate system. *Philosophical Transactions of the Royal Society A: Mathematical, Physical and Engineering Sciences* **370**, 1166–1184 (2012). Publisher: The Royal Society.
- [60] Guttal, V. & Jayaprakash, C. Changing skewness: an early warning signal of regime shifts in ecosystems. *Ecology Letters* **11**, 450–460 (2008). URL <https://onlinelibrary.wiley.com/doi/abs/10.1111/j.1461-0248.2008.01160.x>. eprint: <https://onlinelibrary.wiley.com/doi/pdf/10.1111/j.1461-0248.2008.01160.x>.
- [61] Wang, R. *et al.* Flickering gives early warning signals of a critical transition to a eutrophic lake state. *Nature* **492**, 419–422 (2012). URL <https://www.nature.com/articles/nature11655>. Publisher: Nature Publishing Group.
- [62] Dakos, V., van Nes, E. H. & Scheffer, M. Flickering as an early warning signal. *Theoretical Ecology* **6**, 309–317 (2013). URL <https://doi.org/10.1007/s12080-013-0186-4>.

- 1795 [63] Chevalier, M. & Grenouillet, G. Global assessment of early warning signs that
1796 temperature could undergo regime shifts. *Scientific Reports* **8**, 10058 (2018).
1797 URL <https://www.nature.com/articles/s41598-018-28386-x>. Publisher: Nature
1798
1799 Publishing Group.
1800
1801
1802 [64] Gneiting, T., Ševčíková, H. & Percival, D. B. Estimators of Fractal Dimension:
1803 Assessing the Roughness of Time Series and Spatial Data. *Statistical Science* **27**
1804 (2012). Publisher: Institute of Mathematical Statistics.
1805
1806
1807
1808 [65] Bian, J., Ma, Z., Wang, C., Huang, T. & Zeng, C. Early warning for spatial
1809 ecological system: Fractal dimension and deep learning. *Physica A: Statistical*
1810 *Mechanics and its Applications* **633**, 129401 (2024). Publisher: Elsevier BV.
1811
1812
1813
1814 [66] Chamberlin, T. C. Studies for Students: The Method of Multiple Working
1815 Hypotheses. *The Journal of Geology* **5**, 837–848 (1897). Publisher: University of
1816 Chicago Press.
1817
1818
1819
1820 [67] Scheffer, M., Hirota, M., Holmgren, M., Van Nes, E. H. & Chapin, F. S. Thresh-
1821 olds for boreal biome transitions. *Proceedings of the National Academy of Sciences*
1822 **109**, 21384–21389 (2012). Publisher: Proceedings of the National Academy of
1823 Sciences.
1824
1825
1826
1827 [68] Ditlevsen, P. D. & Johnsen, S. J. Tipping points: Early warning and wishful think-
1828 ing. *Geophysical Research Letters* **37** (2010). Publisher: American Geophysical
1829 Union (AGU).
1830
1831
1832
1833 [69] West, G. Scale: The Universal Laws of Growth, Innovation, Sustainability, and
1834 the Pace of Life in Organisms, Cities, Economies, and Companies: The Universal
1835 Laws of Life, Growth, and Death in Organisms, Cities, and Companies (2017).
1836 ISBN: 9781101621509 Num Pages: 10 Place: East Rutherford.
1837
1838
1839
1840

- [70] Dakos, V. *et al.* Slowing down as an early warning signal for abrupt climate change. *Proceedings of the National Academy of Sciences* **105**, 14308–14312 (2008). URL <https://www.pnas.org/doi/abs/10.1073/pnas.0802430105>. Publisher: Proceedings of the National Academy of Sciences.
- [71] Kendall, M. G. *Rank Correlation Methods* (C. Griffin, 1948).
- [72] Sen, P. K. Estimates of the Regression Coefficient Based on Kendall’s Tau. *Journal of the American Statistical Association* **63**, 1379–1389 (1968). URL <https://www.jstor.org/stable/2285891>. Publisher: [American Statistical Association, Taylor & Francis, Ltd.].
- [73] Conover, W. J. *Practical nonparametric statistics* (New York : Wiley, 1980). URL <http://archive.org/details/practicalnonpara0000cono>.
- [74] Buchhorn, M. *et al.* Copernicus Global Land Cover Layers—Collection 2. *Remote Sensing* **12**, 1044 (2020). URL <https://www.mdpi.com/2072-4292/12/6/1044>. Publisher: Multidisciplinary Digital Publishing Institute.
- [75] Siebert, S., Doll, P. & Hoogeveen, J. Development and validation of the global map of irrigation areas. *Hydrology and Earth System Sciences* (2005).
- [76] Zeileis, A., Leisch, F., Hornik, K. & Kleibner, C. strucchange: An R Package for Testing for Structural Change in Linear Regression Models. *Journal of Statistical Software* **7**, 1–38 (2002). URL <https://doi.org/10.18637/jss.v007.i02>.
- [77] Zeileis, A. A Unified Approach to Structural Change Tests Based on ML Scores, F Statistics, and OLS Residuals. *Econometric Reviews* **24**, 445–466 (2005). URL <https://doi.org/10.1080/07474930500406053>. Publisher: Taylor & Francis .eprint: <https://doi.org/10.1080/07474930500406053>.

- 1887 [78] Friedman, J. H. Greedy Function Approximation: A Gradient Boosting Machine.
1888 *The Annals of Statistics* **29**, 1189–1232 (2001). URL [https://www.jstor.org/](https://www.jstor.org/stable/2699986)
1889 [stable/2699986](https://www.jstor.org/stable/2699986). Publisher: Institute of Mathematical Statistics.
1890
1891
1892
1893 [79] Roberts, D. R. *et al.* Cross-validation strategies for data with tempo-
1894 ral, spatial, hierarchical, or phylogenetic structure. *Ecography* **40**, 913–
1895 929 (2017). URL <https://onlinelibrary.wiley.com/doi/abs/10.1111/ecog.02881>.
1896
1897 eprint: <https://nsojournals.onlinelibrary.wiley.com/doi/pdf/10.1111/ecog.02881>.
1898
1899
1900 [80] Saito, T. & Rehmsmeier, M. The Precision-Recall Plot Is More Informative than
1901 the ROC Plot When Evaluating Binary Classifiers on Imbalanced Datasets. *PLOS*
1902 *ONE* **10**, e0118432 (2015). URL [https://journals.plos.org/plosone/article?id=](https://journals.plos.org/plosone/article?id=10.1371/journal.pone.0118432)
1903 [10.1371/journal.pone.0118432](https://journals.plos.org/plosone/article?id=10.1371/journal.pone.0118432). Publisher: Public Library of Science.
1904
1905
1906
1907 [81] Lundberg, S. M. & Lee, S.-I. A Unified Approach to Interpreting Model Pre-
1908 dictions. *NIPS'17: Proceedings of the 31st International Conference on Neural*
1909 *Information Processing Systems* (2017).
1910
1911
1912
1913 [82] Cohen, J. A Coefficient of Agreement for Nominal Scales. *Educational and*
1914 *Psychological Measurement* **20**, 37–46 (1960). URL [https://doi.org/10.1177/](https://doi.org/10.1177/001316446002000104)
1915 [001316446002000104](https://doi.org/10.1177/001316446002000104). Publisher: SAGE Publications Inc.
1916
1917
1918
1919 [83] Light, R. J. Measures of response agreement for qualitative data: Some
1920 generalizations and alternatives. *Psychological Bulletin* **76**, 365–377 (1971).
1921
1922
1923 [84] Singer, M. B. *et al.* Hourly potential evapotranspiration at 0.1° resolution for the
1924 global land surface from 1981–present. *Scientific Data* **8**, 224 (2021). URL [https:](https://www.nature.com/articles/s41597-021-01003-9)
1925 [//www.nature.com/articles/s41597-021-01003-9](https://www.nature.com/articles/s41597-021-01003-9). Publisher: Nature Publishing
1926
1927
1928 Group.
1929
1930
1931
1932

[85] Fan, Y., Li, H. & Miguez-Macho, G. Global Patterns of Groundwater Table	1933
Depth. <i>Science</i> 339 , 940–943 (2013). URL https://www.science.org/doi/10.1126/science.1229881 . Publisher: American Association for the Advancement of	1934
Science.	1935
	1936
	1937
	1938
	1939
	1940
	1941
	1942
	1943
	1944
	1945
	1946
	1947
	1948
	1949
	1950
	1951
	1952
	1953
	1954
	1955
	1956
	1957
	1958
	1959
	1960
	1961
	1962
	1963
	1964
	1965
	1966
	1967
	1968
	1969
	1970
	1971
	1972
	1973
	1974
	1975
	1976
	1977
	1978

Table of Contents

Table S1 Sensitivity EWS calculation parameters	2
Figure S2 Kendall's τ of individual EWS indicators for transpiration.....	3
Figure S2 Kendall's τ of individual EWS indicators for soil moisture	4
Figure S2 Kendall's τ of individual EWS indicators for precipitation	5
Figure S3 Delta of individual EWS indicators for transpiration.....	6
Figure S3 Delta of individual EWS indicators for soil moisture	7
Figure S3 Delta of individual EWS indicators for precipitation	8
Figure S4 Theil-Sen slope of individual EWS indicators for transpiration.....	9
Figure S4 Theil-Sen slope of individual EWS indicators for soil moisture.....	10
Figure S4 Theil-Sen slope of individual EWS indicators for precipitation	11
Figure S5 Change in mean of individual EWS indicators for transpiration	12
Figure S5 Change in mean of individual EWS indicators for soil moisture.....	13
Figure S5 Change in mean of individual EWS indicators for precipitation.....	14
Figure S6 Agreement across trend estimation methods	15
Figure S7 Cumulative land area with detected breakpoints.....	16
Figure S8 F1 score of abrupt shift detection methods	17
Table S9 Environmental feature variables included in XGBoost models.....	18
Table S10 Class distribution and model performance.....	19
Figure S11 PR and ROC curves of trained XGBoost models	20
Figure S12 Global variable importances	21
Figure S13 Partial dependence plots of top 5 variables.....	22
Figure S14 Biome-resolved absolute SHAP values	23

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 τ 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
	Mean	0.116	-0.014	0.403	0.235	0.439
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
	Mean	0.233	0.318	0.487	0.200	0.409
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
	Mean	0.190	0.056	0.521	0.278	0.527

Figure S2 Kendall's τ of individual EWS indicators for transpiration

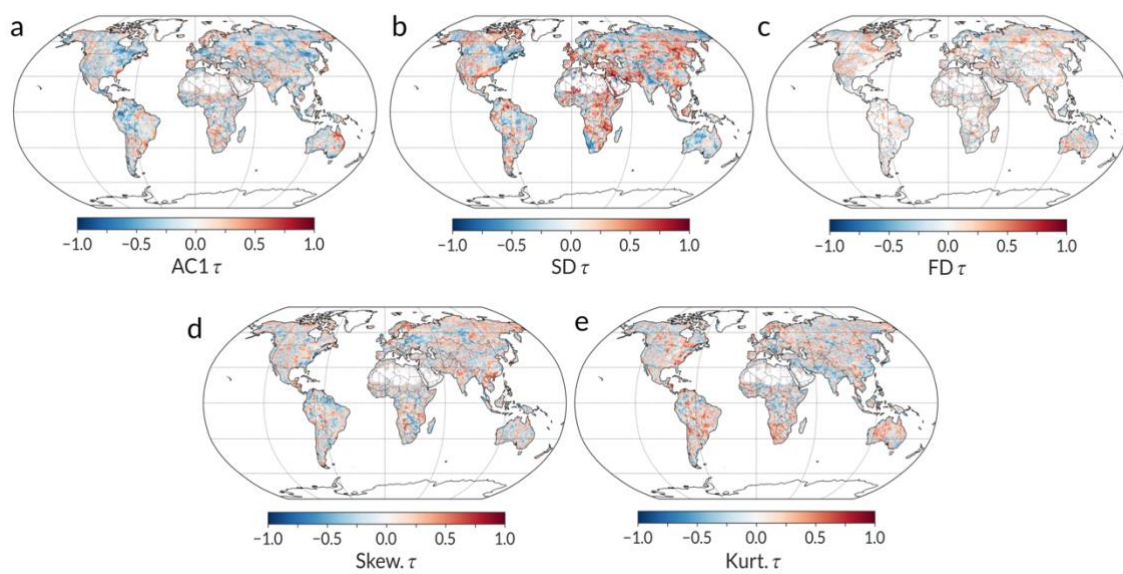


Figure S2a. Transpiration. Kendall's τ of individual EWS indicators. No significance filtering is applied.

Figure S2 Kendall's τ of individual EWS indicators for soil moisture

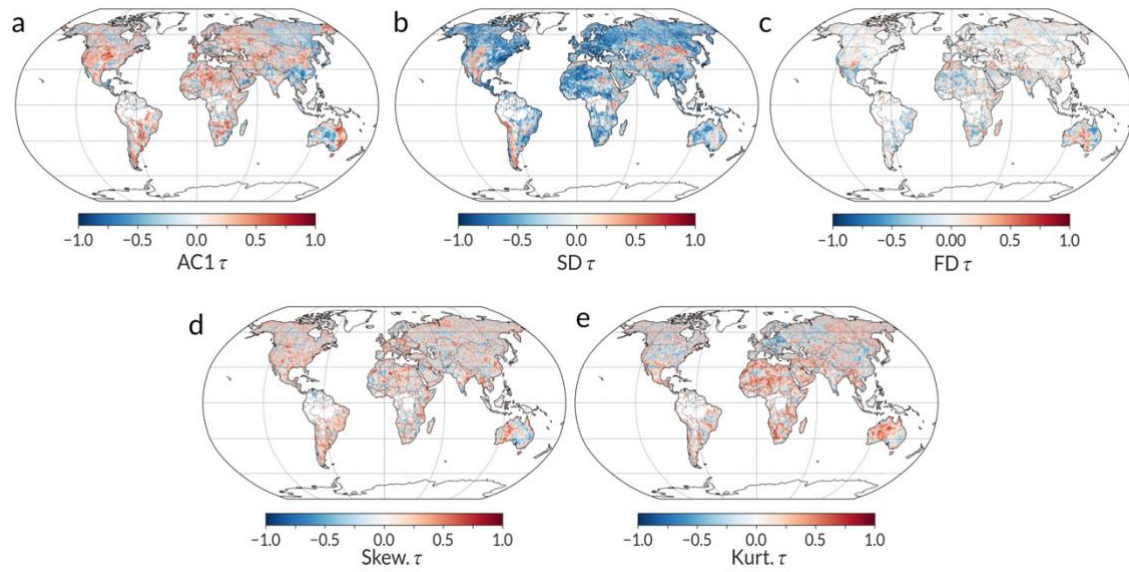


Figure S2b. Soil moisture. Kendall's τ of individual EWS indicators. No significance filtering is applied.

Figure S2 Kendall's τ of individual EWS indicators for precipitation

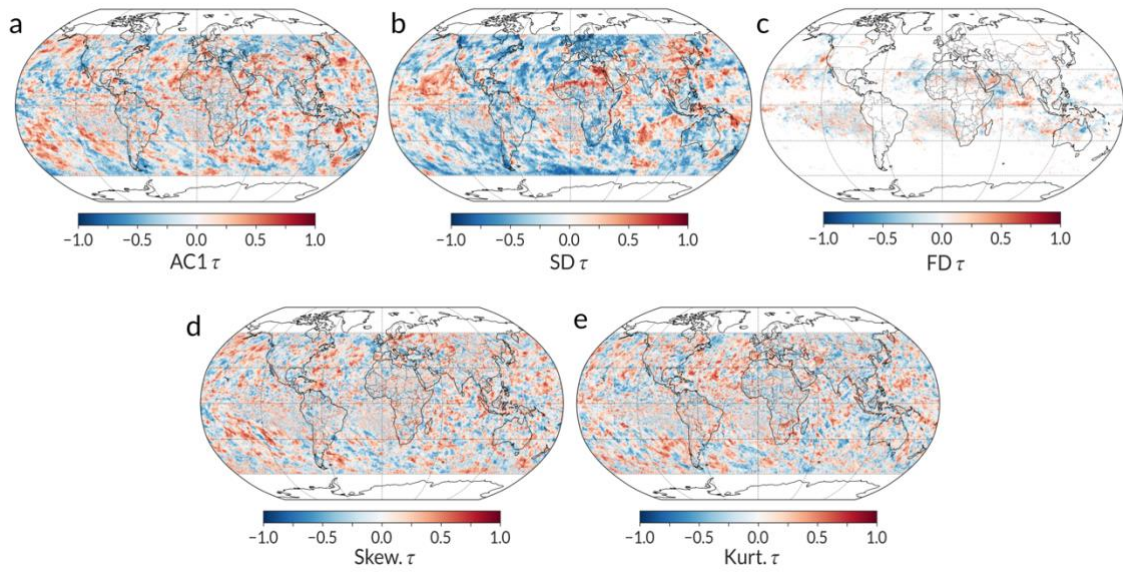


Figure S2c. Precipitation. Kendall's τ of individual EWS indicators. No significance filtering is applied, and Kendall's τ of ocean pixels are included.

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 (δ) over the time series (as per Rocha, 2022), which provides information about the absolute change in indicator value over the time series.

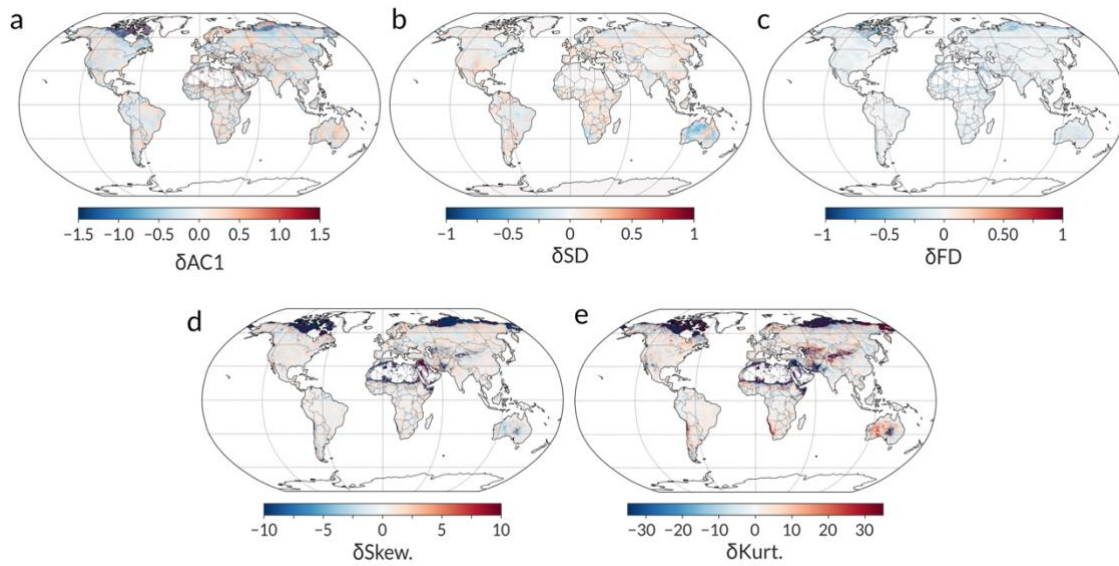


Figure S3a. Transpiration. Time ordered difference between the minimum and maximum value of the EWS indicators. No significance filtering is applied.

Figure S3 Delta of individual EWS indicators for soil moisture

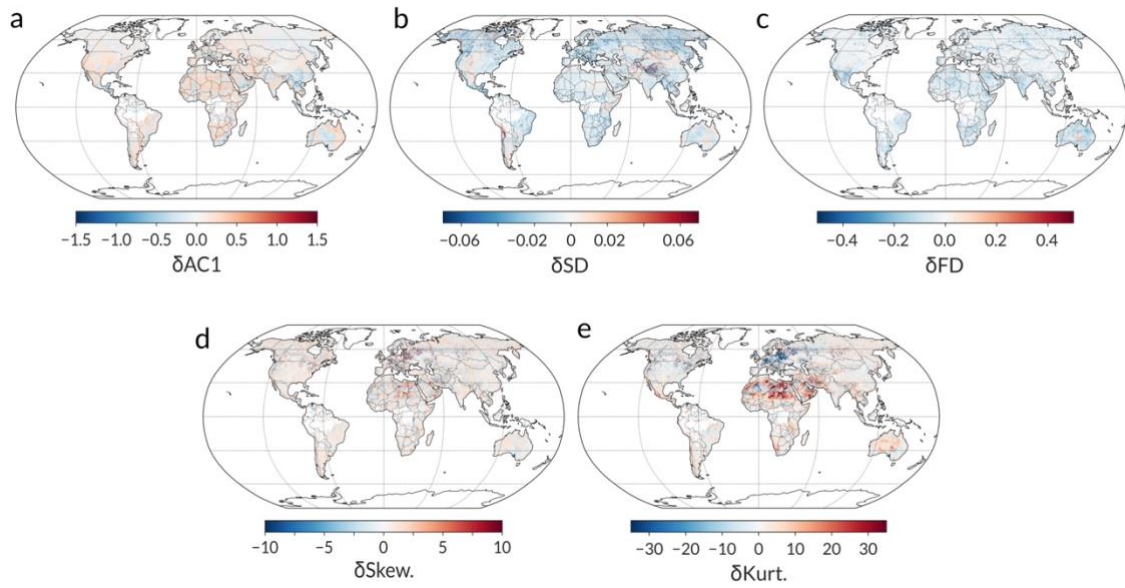


Figure S3b. Soil moisture. Time ordered difference between the minimum and maximum value of the EWS indicators. No significance filtering is applied.

Figure S3 Delta of individual EWS indicators for precipitation

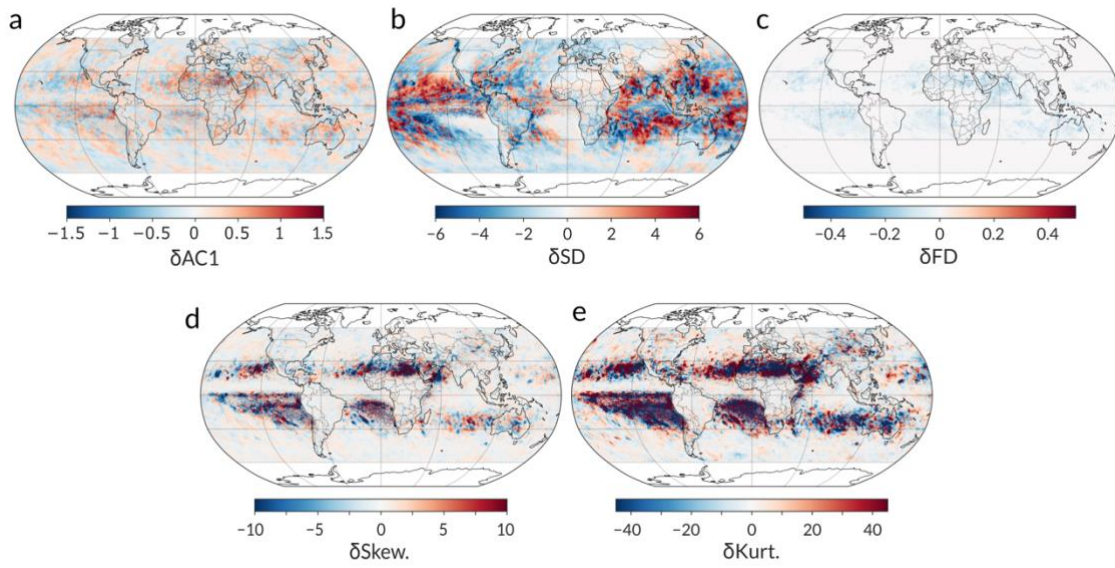


Figure S3c. Precipitation. Time ordered difference between the minimum and maximum value of the EWS indicators. No significance filtering is applied, and δ of ocean pixels are included.

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

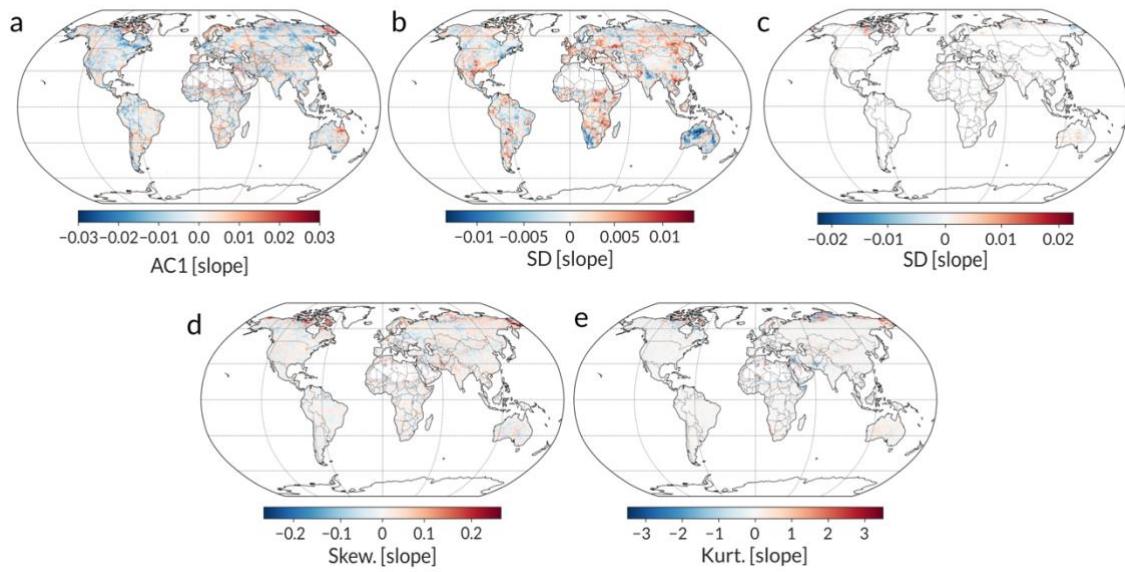


Figure S4a. Transpiration. Theil-Sen slope of the EWS indicators. No significance filtering is applied.

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

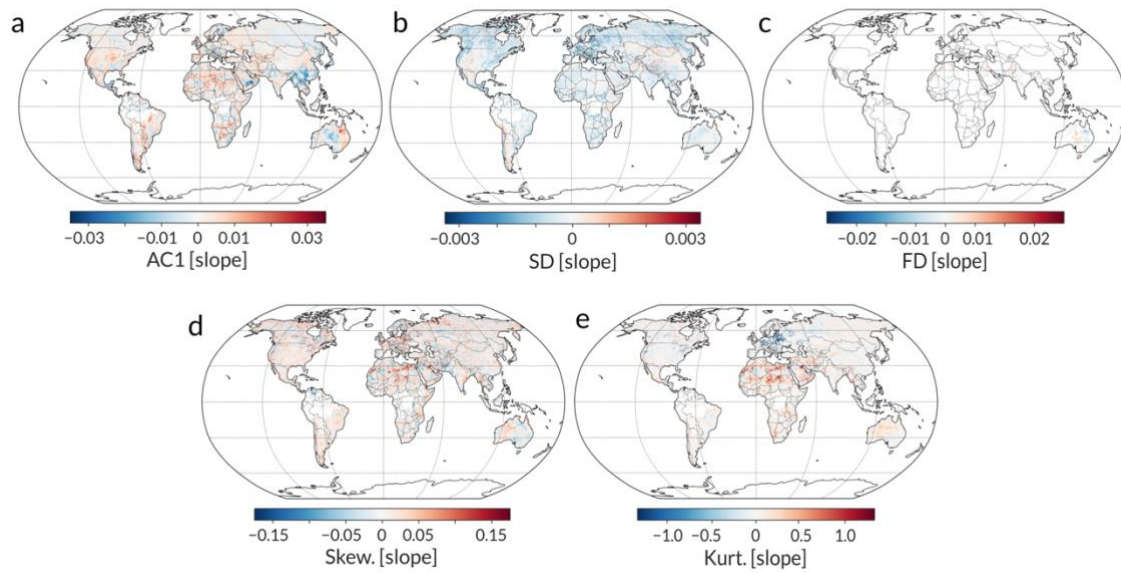


Figure S4b. Soil moisture. Theil-Sen slope of the EWS indicators. No significance filtering is applied.

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

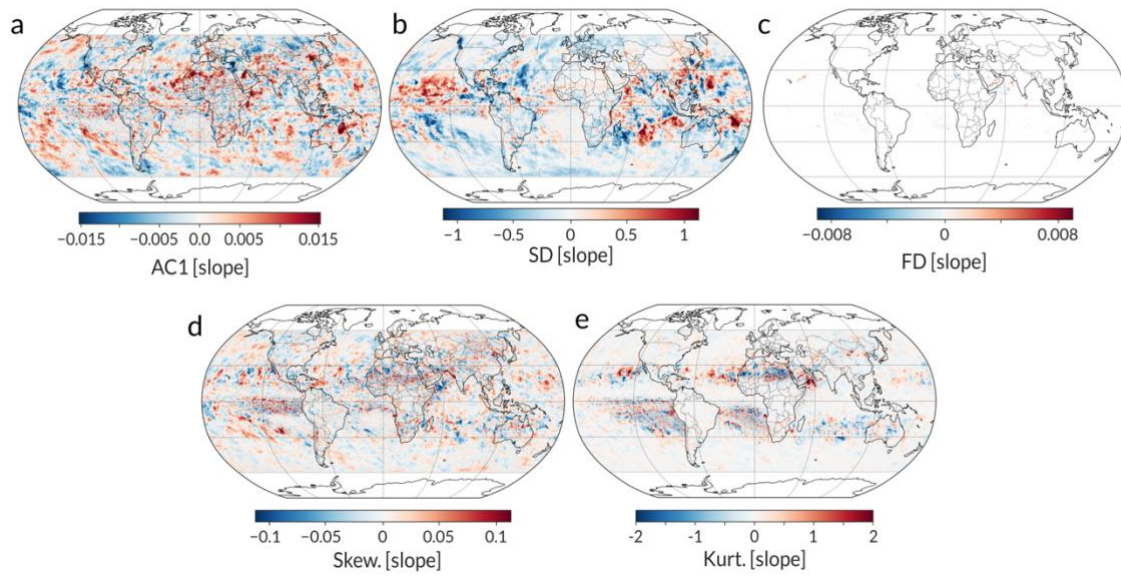


Figure S4c. Precipitation. Theil-Sen slope of the EWS indicators. No significance filtering is applied, and Theil-Sen slopes of ocean pixels are included.

Figure S5 Change in mean of individual EWS indicators for transpiration

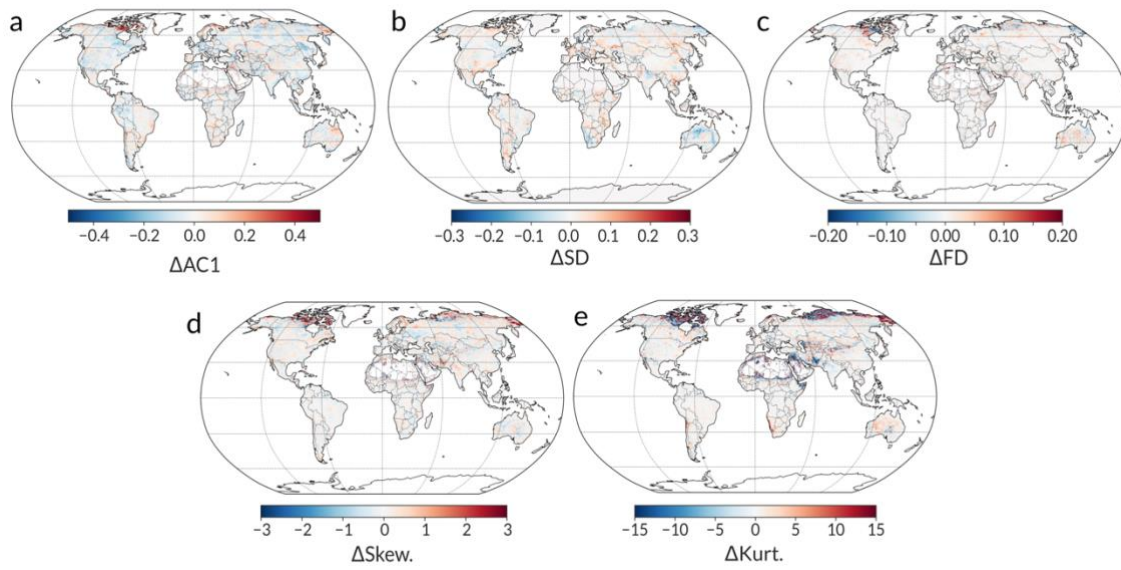


Figure S5a. Transpiration. Difference between the means of the EWS indicator value in the second half and the first half of the indicator time series.

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

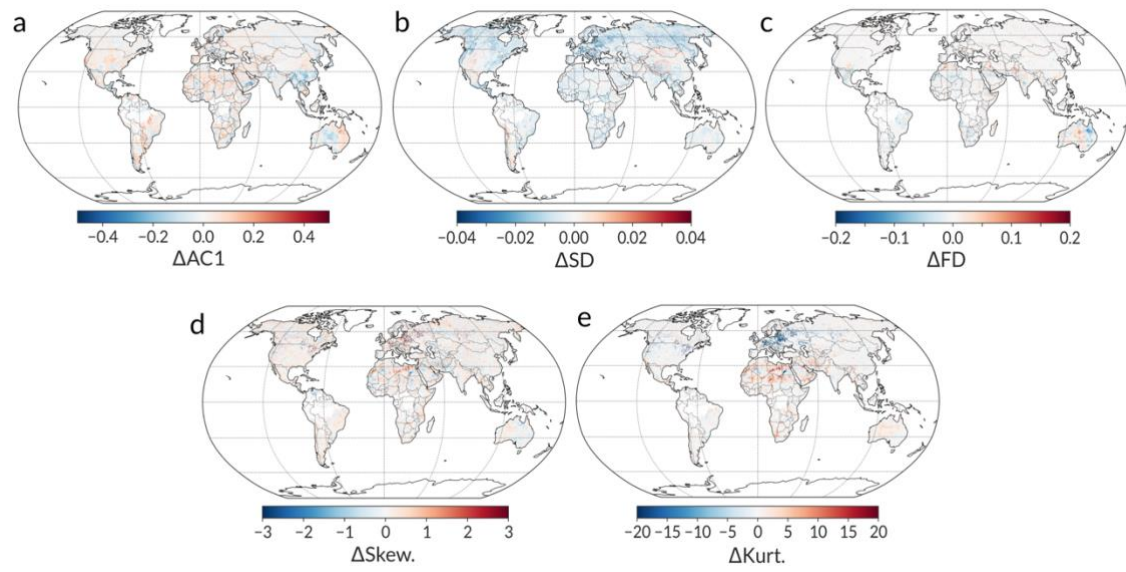


Figure S5b. Soil moisture. Difference between the means of the EWS indicator value in the second half and the first half of the indicator time series.

Figure S5 Change in mean of individual EWS indicators for precipitation

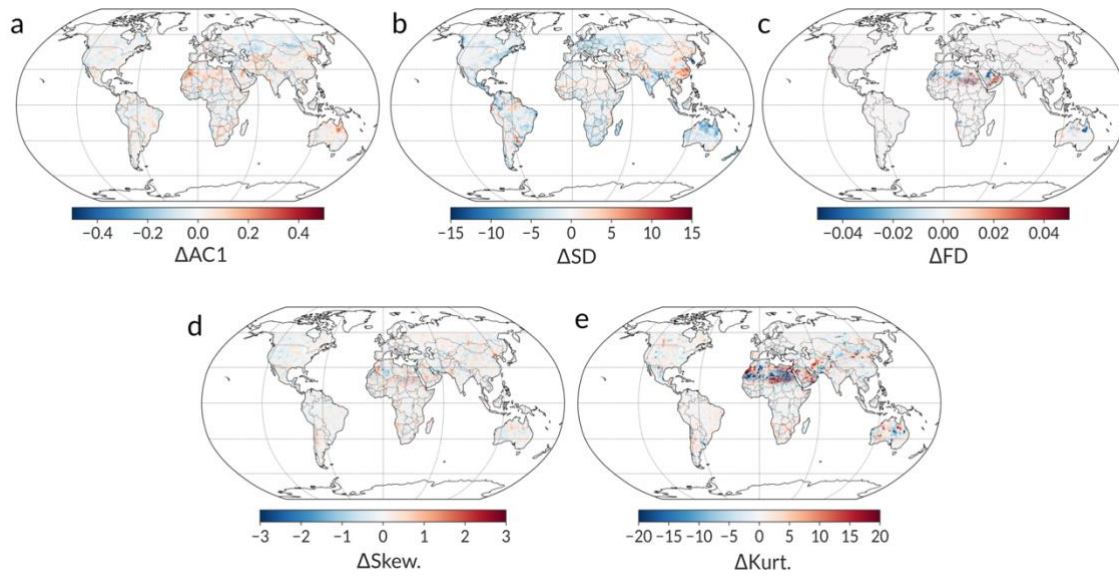


Figure S5c. Precipitation. Difference between the means of the EWS indicator value in the second half and the first half of the indicator time series.

Figure S6 Agreement across trend estimation methods

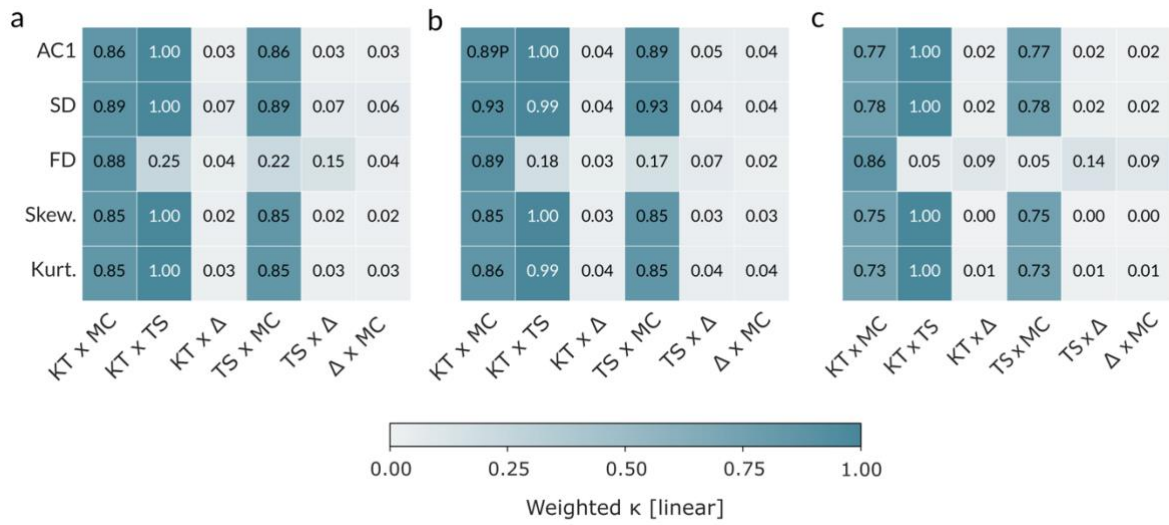


Figure S6. Agreement between methods of trend detection. Comparison of trend estimation approaches for AC1, SD, FD, Skew., and Kurt. between KT (Kendall-Tau, $p < 0.05$), TS (Theil-Sen slope, $p < 0.05$), Δ (time-ordered difference between maximum and minimum), and MC (mean-change between time series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

Figure S7 Cumulative land area with detected breakpoints

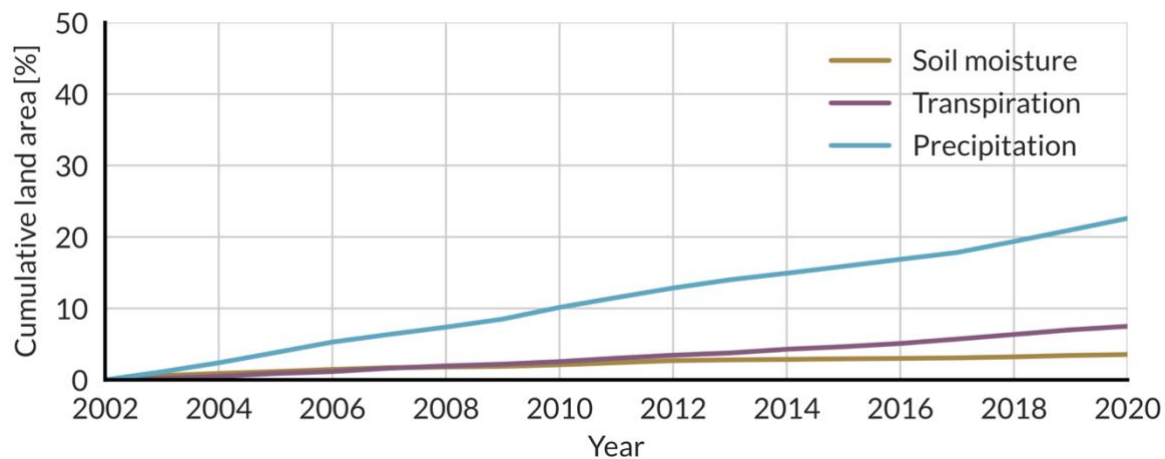


Figure S7. Cumulative land area with breakpoints detected using the structural change test ($p < 0.05$). The total land area for precipitation is 60°S to 60°N.

Figure S8 F1 score of abrupt shift detection methods

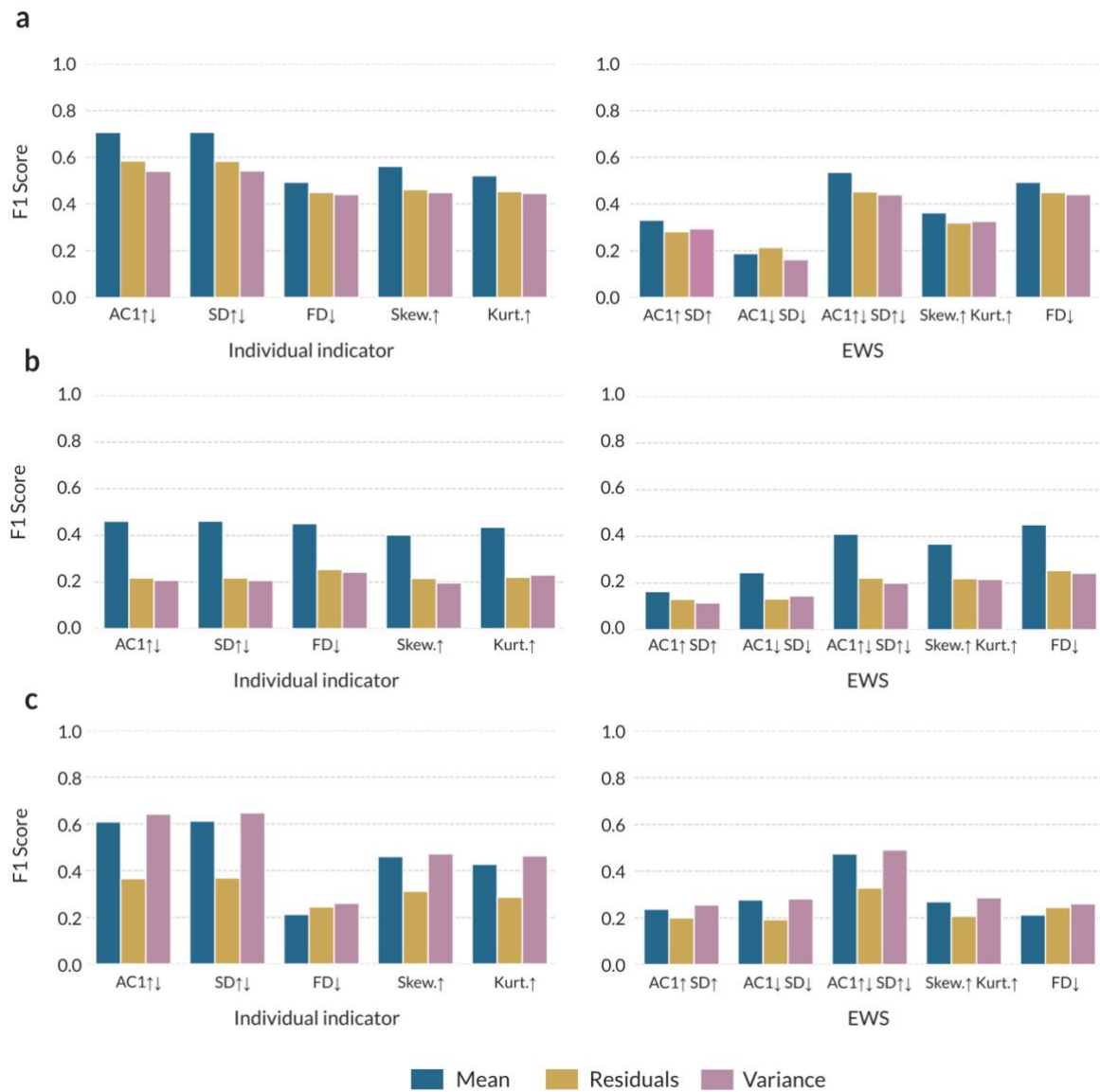


Figure S10. F1 score of the different abrupt shift methods. Calculated from the confusion matrix that compares Kendall's τ from the full time series of the green water variable to pixels where we detect an abrupt shift, for transpiration (a), soil moisture (b), and precipitation (c). We use the detected 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

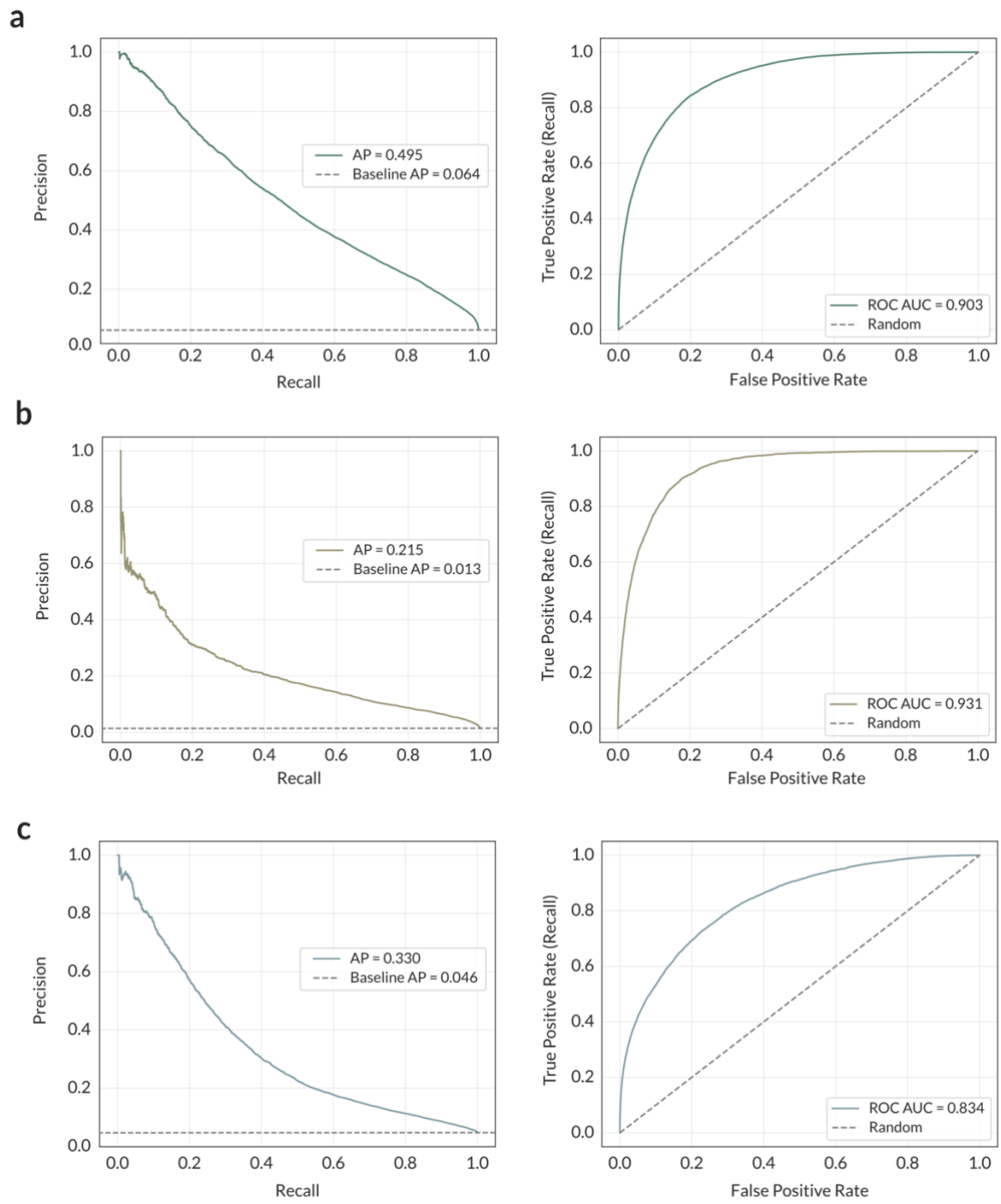


Figure S11. PR and ROC curves for trained XGBoost models for transpiration (a), soil moisture (b) and precipitation (c), from which performance metrics were calculated.

Figure S12 Global variable importances

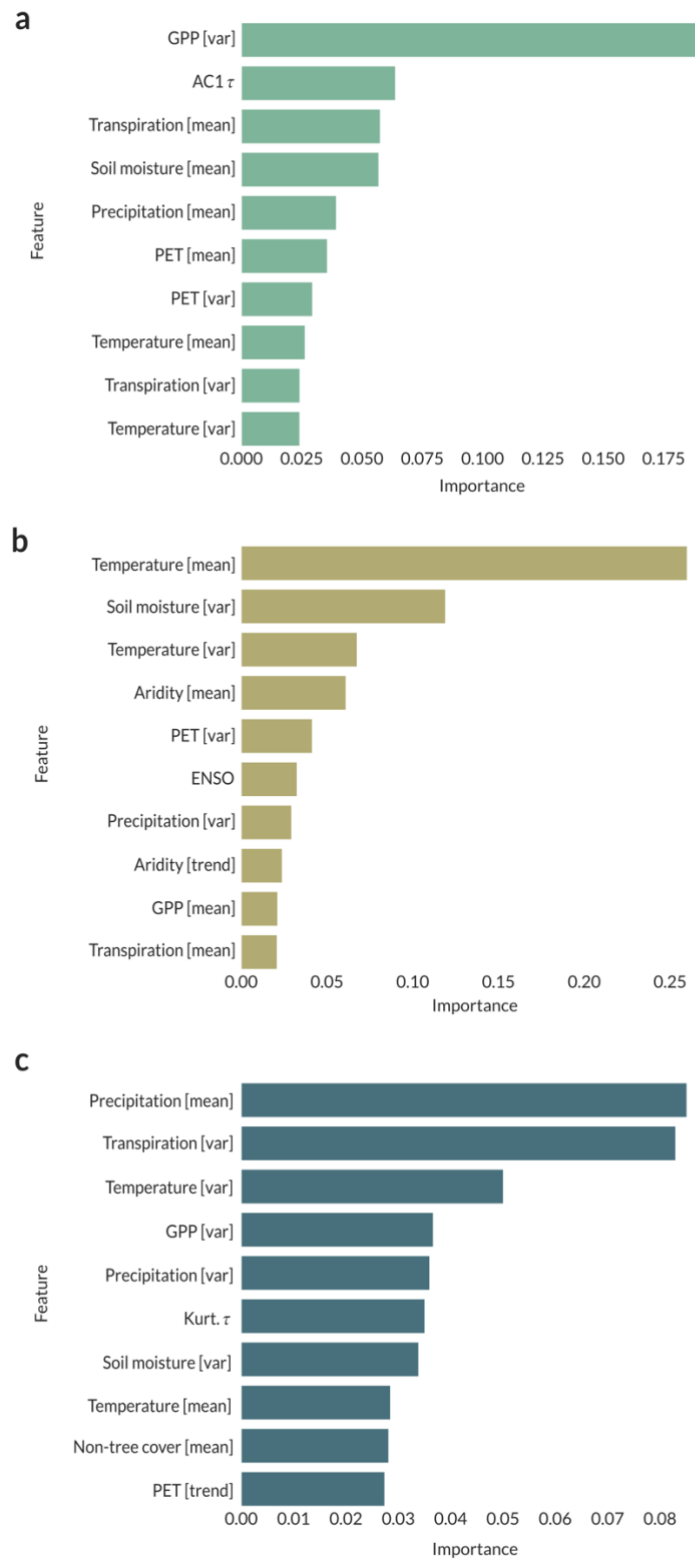


Figure S12. Global variable importances for transpiration (a), soil moisture (b) and precipitation (c).

Figure S13 Partial dependence plots of top 5 variables

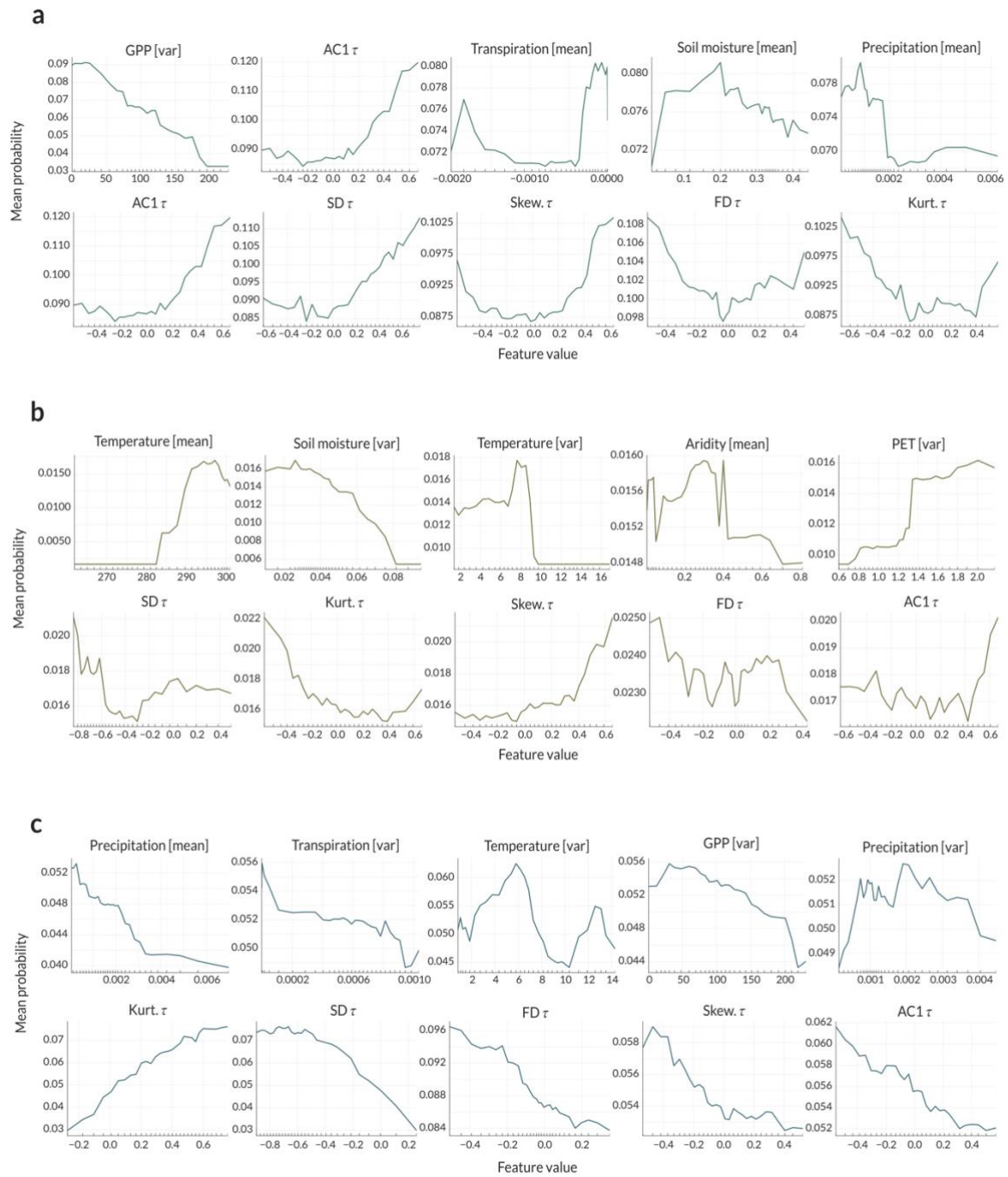


Figure S13. Partial Dependence Plots for top five variables sorted by variable importance (top panel), and for EWS τ 's, sorted by variable importance (lower panel), for transpiration (a), soil moisture (b) and precipitation (c).

Figure S14 Biome-resolved absolute SHAP values

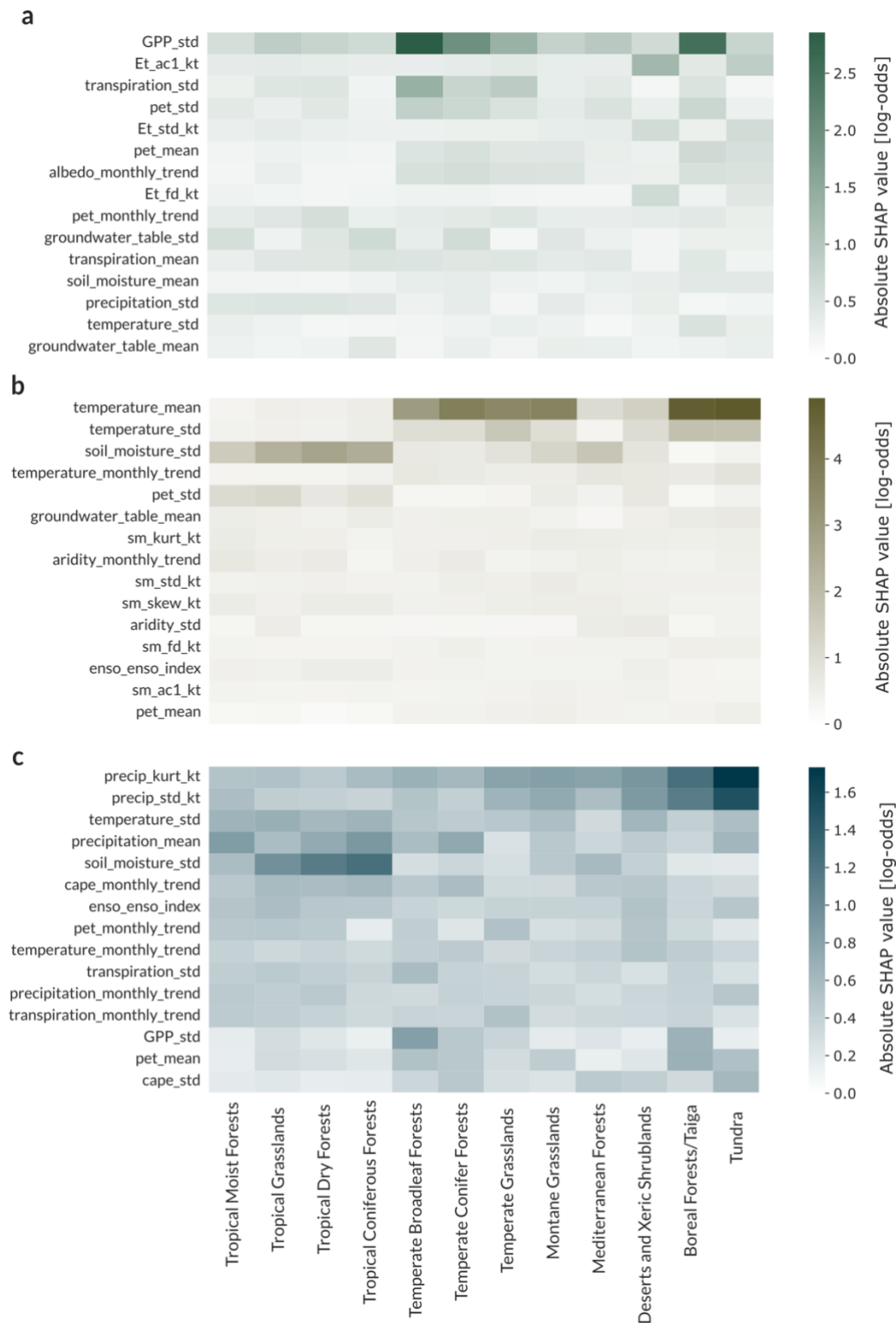


Figure S14. Biome-resolved absolute SHAP values for transpiration (a), soil moisture (b) and precipitation (c).