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1 **Interpretable Relations between Tropical Sea Surface Temperature and**  
2 **U.S. Precipitation in Winter Season Forecasts**

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7 ABSTRACT: We explore the large-scale relations between anomalies of global tropical sea surface  
8 temperature (SST) and U.S. precipitation to assess the sources of December–February (DJF)  
9 predictability and skill. Canonical Correlation Analysis (CCA) is applied to forecasts from NOAA’s  
10 latest seasonal prediction system, the Seamless System for Prediction and EArth System Research  
11 (SPEAR). We find that DJF skill can largely be recreated using 2 SST principal components (PC)  
12 and 4 precipitation Principal Components (PCs). However, the leading CCA modes based on these  
13 PCs are a blend of two climate signals, El Niño-Southern Oscillation (ENSO) and linear trends,  
14 which makes them difficult to interpret. We separate the trend and ENSO signals using partial CCA  
15 whereby CCA is applied twice: once to data with linear trends removed and once to data with Niño-  
16 3.4 index linearly removed. After both signals are removed, CCA find no consequential relations.  
17 Therefore, ENSO and linear trends alone explain the predictable parts of the winter forecast of  
18 tropical SST and US precipitation anomalies. Despite SPEAR model predictions representing both  
19 linear and non-linear variability, skill is mostly explained by these simpler linear CCA patterns.

20 SIGNIFICANCE STATEMENT:

- 21 • Nearly all of the predictable signal in SPEAR can be reconstructed using only 2 SST and 4  
22 precipitation principal components.
- 23 • Skillful December-February predictions of tropical sea surface temperature and U.S. precipi-  
24 tation are mostly driven by ENSO and linear trends.
- 25 • Partial canonical correlation analysis effectively untangles the physically distinct drivers of  
26 winter variability.

27 **1. Introduction**

28 Coupled climate prediction models are routinely run to support the real-time production of  
29 seasonal climate outlooks across many national meteorological and hydrological service agencies.  
30 These seasonal outlooks can prepare society and mitigate risks associated with impending shifts  
31 in temperature, precipitation, and other climatic variables. While the production of outlooks using  
32 prediction models is common, any single forecast is a combination of multiple factors and climate  
33 signals, and the exact breakdown of those factors is seldom obvious. Often a forecaster will  
34 compare an outlook to expected impacts from well-known drivers such as ENSO, but without a  
35 quantitative measure of, for instance, the ENSO contribution. Another complication arises when  
36 different drivers result in similar patterns that are easily confused with another. However, in real-  
37 time, crafting carefully designed, specialized model experiments to assess what is driving forecast  
38 accuracy, or skill, is often time and cost prohibitive, especially when there are forecast deadlines.  
39 Regardless, there are likely societal benefits from understanding the sources of seasonal prediction  
40 skill and being able to diagnose their contribution to a particular forecast.

41 Clarifying the drivers of the forecast is important for reasons that go beyond curiosity—it  
42 enhances transparency and fosters greater confidence in seasonal climate outlooks. In this study,  
43 we take a closer look at the features in DJF global tropical sea surface temperature anomalies  
44 that are responsible for DJF U.S. precipitation skill in NOAA’s SPEAR model (Delworth et al.  
45 2020). SPEAR is a periodic contributor to the real-time North American Multi-model ensemble  
46 (NMME), which is used in operational seasonal climate outlooks (Kirtman et al. 2014; Becker  
47 et al. 2022). Specifically, we have two aims: 1) to identify the drivers that result in skillful forecasts

48 on average, and 2) to explain what combination of drivers account for the structure and amplitude  
49 of the forecasted anomalies. These two objectives are not necessarily tied to each other because,  
50 hypothetically, the SPEAR model might predict variability that fails to contribute meaningfully to  
51 forecast skill.

52 One obstacle in understanding the wintertime relationships between tropical SST anomalies and  
53 U.S. precipitation is the high dimensionality of the datasets. To diagnose the association between  
54 two large time-varying geographic fields, dimension reduction of some kind is common. A popular  
55 technique in climate analysis is to first form univariate indices related to the possible source, such  
56 as ENSO, and then to correlate this index with other fields (e.g., precipitation anomalies). An index  
57 can be formed through a simple regional average (e.g., SST in the Niño-3.4 region) or through  
58 more advanced techniques like rotated or unrotated Principal Component (PC) Analysis. However,  
59 a drawback in this approach is that one must, a priori, select and identify the drivers of variability.  
60 Canonical correlation analysis (CCA) has the advantage of diagnosing the relationship between the  
61 global tropical oceans and U.S. precipitation anomalies while making relatively few assumptions.

62 In this study, CCA is chosen to find maximally correlated patterns between wintertime (DJF)  
63 anomalies of tropical SSTs and precipitation over the U.S. CCA finds the linear combinations  
64 that optimize the correlation between two time-varying, gridded (latitude-longitude) fields. The  
65 resulting canonical loading patterns are sorted into correlated pairs where each successive pair  
66 is constrained to be uncorrelated to the previous pairs. Because of its ability to search for  
67 strongly correlated patterns over large geographic domains, CCA is highly suitable to uncover  
68 the primary tropical SST drivers of precipitation variability. CCA has the added advantage of  
69 being mathematically interpretable, meaning there are unique closed-form solutions, and CCA-  
70 based predictions are the same as ones from PC regression (Tippett et al. 2008).

71 In recent years, a number of studies have examined the predictability of subseasonal-to-seasonal  
72 variability within SPEAR. “Predictability” is distinguished from “prediction skill,” with the former  
73 often focused on how well a given model predicts itself (e.g., correlating predicted Niño-3.4 with  
74 predicted precipitation or one member against an ensemble mean), while the latter focuses on how  
75 well the model prediction compares to observations. Many studies that analyze SPEAR (Jia et al.  
76 2023; Zhang et al. 2024; Clark et al. 2025) have used average predictability time (APT) analysis  
77 (DelSole and Tippett 2009a,b), which maximizes the lead-time integrated signal-to-total variance

78 ratio. While the subject of each study is distinct, APT analysis is applied to a single variable, and  
79 then relations with other variables are diagnosed by regressing or correlating the APT variate from  
80 one variable to a field of a different variable. So, while APT seeks to maximize the predictability of  
81 a single variable, CCA instead focuses on relationships between variables. Similarly, other studies  
82 (e.g. Chen et al. 2024) have examined sources of NMME skill by identifying the leading PCs of  
83 two variables, separately, and then regressing them onto corresponding fields. A limitation of this  
84 strategy is that it maximizes the covariance of each field independently instead of their mutual  
85 correlation.

86 By applying CCA to model data we can assess the model's predictability and then check if  
87 they are also the drivers of prediction skill. The relative importance of the leading CCA patterns  
88 can be examined by reconstructing the predictions using those patterns and evaluating how well  
89 they correlate to the observations (prediction skill) or to the model itself (predictability). If the  
90 reconstruction using only a few CCA patterns is sufficient to reproduce the model's prediction  
91 skill of U.S. winter precipitation, then it indicates that these patterns contain variability that is  
92 responsible for most of the skill while the remaining, higher-order modes constitute unpredictable  
93 noise. Knowledge of which features are essential to the model's skill can steer future model  
94 development. For instance, if the model's representation of snow cover or soil moisture is believed  
95 to be critical in certain seasons then it should be shown that they can meaningfully contribute to  
96 the model's predictability (e.g. Riddle et al. 2013). A lack of prediction skill does not necessarily  
97 mean that sources of predictability do not exist.

98 Section 2 describes the data and methods, Section 3 will cover the results, and Section 4 will  
99 summarize the primary findings and provide ideas for future investigation.

## 100 **2. Data**

101 Predicted SST and precipitation data from SPEAR were downloaded from the International  
102 Research Institute (IRI) for Climate and Society library, which offers monthly forecasts beginning  
103 in 1991, out to 12 months of lead time, with 15 members. For the real-time period beginning in  
104 early 2021, an extra 15 members are provided, but are not used to be consistent with the hindcast  
105 period. In this study, 34 December–February (DJF) seasons are considered (1991–92 to 2024–25),  
106 which matches the available SPEAR data. For seasonally averaged data, forecasts go out to 10

107 leads (starts are March–December), which means pooling the full model ensemble constitutes a  
108 150-fold increase in samples over the observational record (34 x 15 x 10).

109 Monthly anomalies of SST and precipitation are computed by subtracting the lead-dependent  
110 monthly mean over the entire record. The monthly anomalies are then averaged into DJF seasonal  
111 means. The CPC Unified gauge-based gridded precipitation dataset (Chen et al. 2008) is used  
112 to compare against the leading CCA patterns from SPEAR. Observed SST anomalies come from  
113 NOAA OISSTv2.1 daily data (Huang et al. 2021).

### 114 **3. Methods**

115 Supplementary Figure 1 provides a conceptual flow chart to compute CCA using two time-  
116 varying fields of tropical sea surface temperature and U.S. precipitation anomalies. Because  
117 PCs are normalized, the final singular value decomposition (SVD) is applied to a matrix that is  
118 proportional to correlations. The method was invented by Hotelling (1936), and details to calculate  
119 CCA are provided in DelSole and Tippett (2022), among many others. CCA has been applied to  
120 diagnostics of geopotential height anomalies (Wallace et al. 1992), predictions of ENSO (Barnston  
121 and Ropelewski 1992), prediction of surface air temperature (Barnett and Preisendorfer 1987;  
122 Barnston and Smith 1996; Mo 2003), and precipitation predictions (Barnston and Smith 1996;  
123 Mo and Thiaw 2002; Rana et al. 2018; Wang et al. 2021). Fewer studies have applied CCA to  
124 exclusively model data to diagnose sources of predictability within a model (Pegion et al. 2026;  
125 Buchmann and DelSole in review). CCA is commonly applied to model data as a post-processing  
126 step. For large datasets with more features than samples, the dimensionality of the data needs to  
127 be reduced prior to the CCA to ensure that the covariance matrices used in CCA are invertible. To  
128 do this, studies often use PC analysis and apply a subjective cutoff to retain a certain amount of  
129 the original variance, such as 70-90% (e.g. Bretherton et al. 1992). However, as suggested by the  
130 downscaling example in (Tippett et al. 2008), in some cases less variance needs to be retained, and  
131 a few PCs are adequate.

132 CCA will invariably extract paired modes that optimize correlation for the given datasets, includ-  
133 ing cases which the apparent relationships arise from noise or sampling variability. We therefore  
134 prefer to identify meaningful, statistically significant patterns. Two methods are applied: (1)  
135 Mutual Information Criterion (MIC) to select the optimal PC truncation and a (2) Monte Carlo

136 re-sampling test to test whether the leading mode correlations are distinct from random noise. The  
137 MIC was applied to CCA by DelSole and Tippett (2021) and is designed to identify the number  
138 of PCs needed from each input field that minimizes the MIC. MIC strikes a balance between the  
139 maximizing mutual information captured by the retained PCs while minimizing the number of  
140 estimated parameters. We use observational data to select the number of PCs (Supp. Fig. 2, top  
141 panel), settling on 2 SST modes and 4 US precipitation modes. The MIC was also applied to each  
142 of the 15 members in SPEAR (Supp. Fig. 2, bottom panel), and the same 2/4 combo is found to  
143 be equal to a plurality of members (25%). While MIC identifies the PCA truncation, an additional  
144 test is needed to evaluate whether the leading canonical correlation is distinguishable from random  
145 sampling. To do this, a Monte Carlo re-sampling procedure is applied to observations and model  
146 data. If the calculated canonical correlations of the leading CCA mode exceeds 95% of the ran-  
147 domized correlations, then there is a statistically significant relationship between the precipitation  
148 and SST modes, and the null hypothesis of no relation is rejected. In the model data, there are  
149 correlations across members because of initialization, which means exceeding the correlations of  
150 random data is easier. To keep the original member correlations intact, we scramble the model  
151 data by target time.

152 In many climate applications, leading CCA modes can mix physically distinct signals when both  
153 contribute to covariability (e.g., ENSO variability and secular trends). To gain confidence that  
154 CCA is extracting meaningfully physical modes, “partial CCA” is also employed and is analogous  
155 to partial correlation. Partial CCA is a generalization of CCA in which the linear relationships  
156 between two multivariate sets of variables are evaluated after removing the influence of one or more  
157 control variables. Here, the control variables are ENSO and the linear trend. An “ENSO-focused”  
158 CCA pattern is acquired after subtracting a least-squares fit linear trend from the input data. A  
159 “Trend-focused” CCA pattern is obtained after linearly removing the Niño-3.4 index. Because  
160 each analysis is conducted on residual data, the extracted modes are separated with respect to the  
161 specified control by construction.

162 Data are also “reconstructed” meaning that the associated regression maps onto SST or pre-  
163 cipitation anomalies are then weighted by their respective standardized index values. These  
164 reconstructions provide the basis for evaluating how much of the raw model skill is reproduced  
165 by using a truncated number of CCA modes. Further, the reconstructed predictions based on the

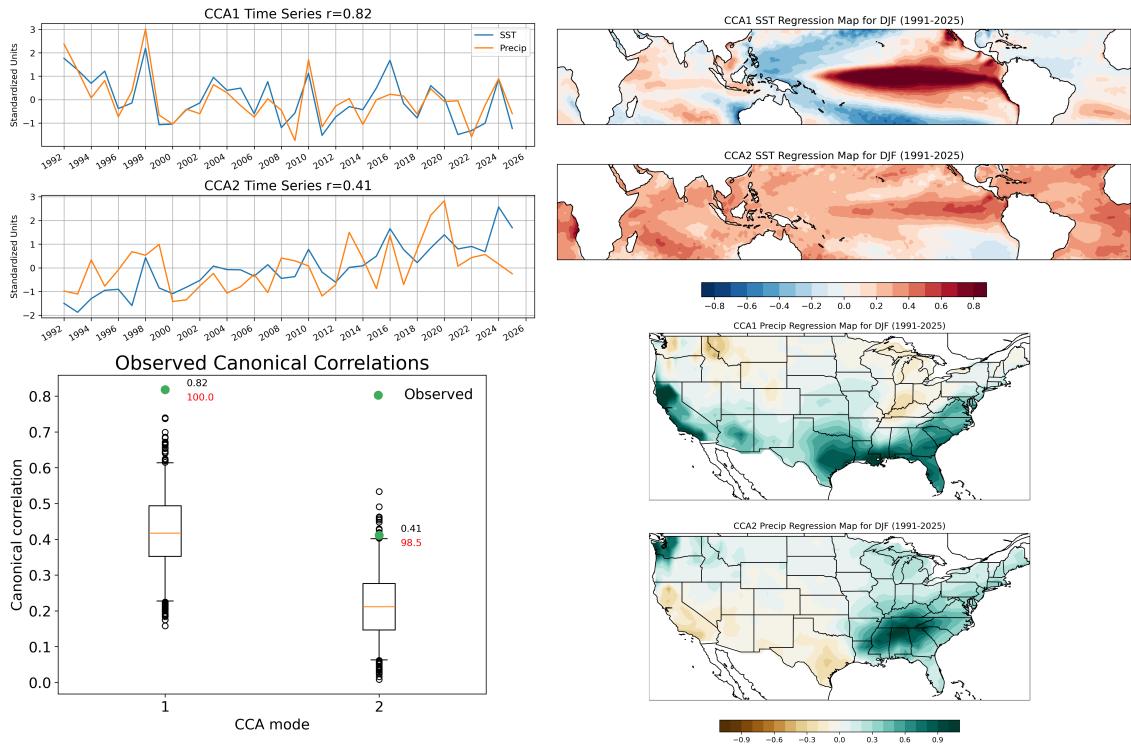
166 identified physical drivers (e.g., ENSO and trend) are correlated with the observations to assess  
167 the skill of these particular drivers. In addition, to understand the predictability within SPEAR,  
168 or which drivers help explain the predictions, the reconstructed forecasts are directly correlated  
169 against the raw, unaltered model predictions.

## 170 **4. Results**

### 171 *a. Identifying the leading CCA patterns*

172 Fig. 1 displays the leading two CCA modes computed using the observational data with 2  
173 SST PCs and 4 precipitation PCs. The number of CCA modes is equal to the minimum number  
174 of input PCs. The top left panels show the timeseries of the canonical variates for CCA-1 (top  
175 row) and CCA-2 (second row). The Monte Carlo test shows that the leading CCA is statistically  
176 significant, with canonical correlations well in excess of the coefficients obtained from randomly  
177 re-sampling the data (bottom middle). For the leading CCA-1, the correlation between the SST  
178 and precipitation time series is quite high ( $r = 0.82$ ) and the associated SST and precipitation  
179 anomaly regression maps (right panels) closely resemble those associated with ENSO, which  
180 dominates wintertime U.S. precipitation variability. Positive SST anomalies are evident in the  
181 central and eastern equatorial Pacific, with negative anomalies structured in a familiar horseshoe  
182 shape emanating from the western Pacific warm pool. Over the contiguous U.S., positive index  
183 values are linked to above-average precipitation over the southern tier of states, with below-average  
184 precipitation over parts of the northwestern US and Ohio and Tennessee valleys. The second  
185 leading CCA-2 time series is less well correlated ( $r=0.41$ ), and both time series demonstrate a  
186 distinctive positive trend over time. The associated SST anomalies are positive over most of the  
187 tropical oceans, except for negative anomalies in the southeastern tropical Pacific. Over the United  
188 States, positive index values are associated with below-average precipitation extending from Texas  
189 to California and above-average precipitation centered over the southeast and Pacific Northwest.

190 While the CCA-1 and CCA-2 time series are constrained to be uncorrelated, there is similarity  
191 between CCA-1 and CCA-2, especially with regards to the SST time series (blue lines) with both  
192 having peaks coincident with strong El Niño events (1997–98, 2015–16, and 2023–24). The  
193 Niño-3.4 index is correlated to SST CCA-1 at  $r=0.92$  and SST CCA-2 at  $r=0.36$ . The SST patterns  
194 associated with CCA-1 and CCA-2 also share similar SST anomalies in the eastern equatorial

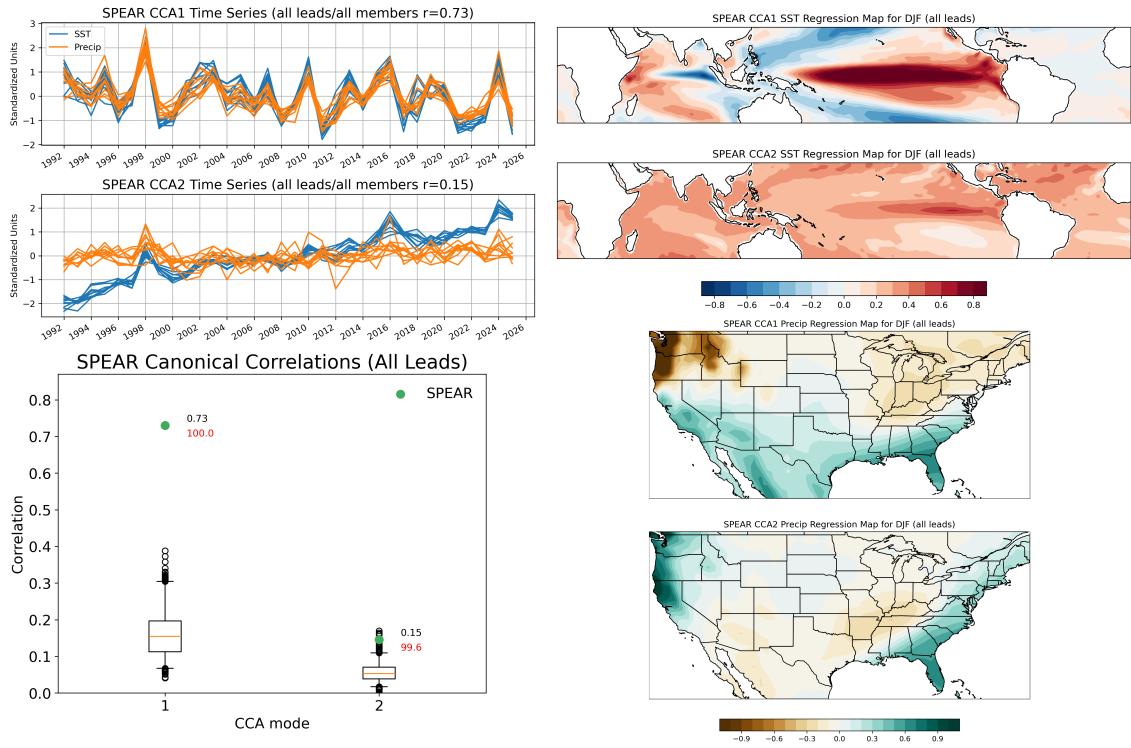


190 FIG. 1. In observations, the leading two CCA modes between anomalous US precipitation and tropical sea  
 191 surface temperatures during DJF from 1991-92 to 2024-25. Standardized time series are shown in the upper left  
 192 panels alongside their canonical correlations. SST and precipitation anomalies are regressed onto the leading  
 193 time series and presented in the upper right and lower right panels (units in degree Celsius and mm/day per  
 194 standardized index value) . Monte Carlo simulated canonical correlations for the leading two modes are shown  
 195 in the bottom left panel. The observed percentiles within the simulated distributions are provided in red text and  
 196 the canonical correlations are provided in black text. Data are based on OISSTv2.1 and CPC Unified gauge-based  
 197 precipitation.

203 Pacific. Similarities between CCA-1 and CCA-2 are not limited to ENSO, with both time series  
 204 showing trends, upward for CCA-1 and downward for CCA-2. Therefore, in observations, there  
 205 is a mixture of ENSO variability and trends spread across the two leading CCA modes, which  
 206 complicates their physical interpretation.

207 The same PCA truncation (2 SST and 4 precipitation PCs) was used to compute the CCA in  
 208 SPEAR forecasts and is presented in Fig. 2. All forecast lead times and members are pooled  
 209 together, which increases the sample size. In SPEAR, the CCA-1 time series resembles that of  
 210 CCA-1 in observations (the correlation between observation and SPEAR CCA timeseries is  $r=0.79$ )

211 for SST and  $r=0.53$  for precipitation), with variability strongly linked to SPEAR's Niño-3.4 index  
 212 (the correlation of SPEAR's Niño-3.4 index with SST CCA-1 is  $r=0.90$  and precipitation CCA-1  
 213 is  $r=0.67$ ). A slightly negative trend in the CCA-1 time series is also present.



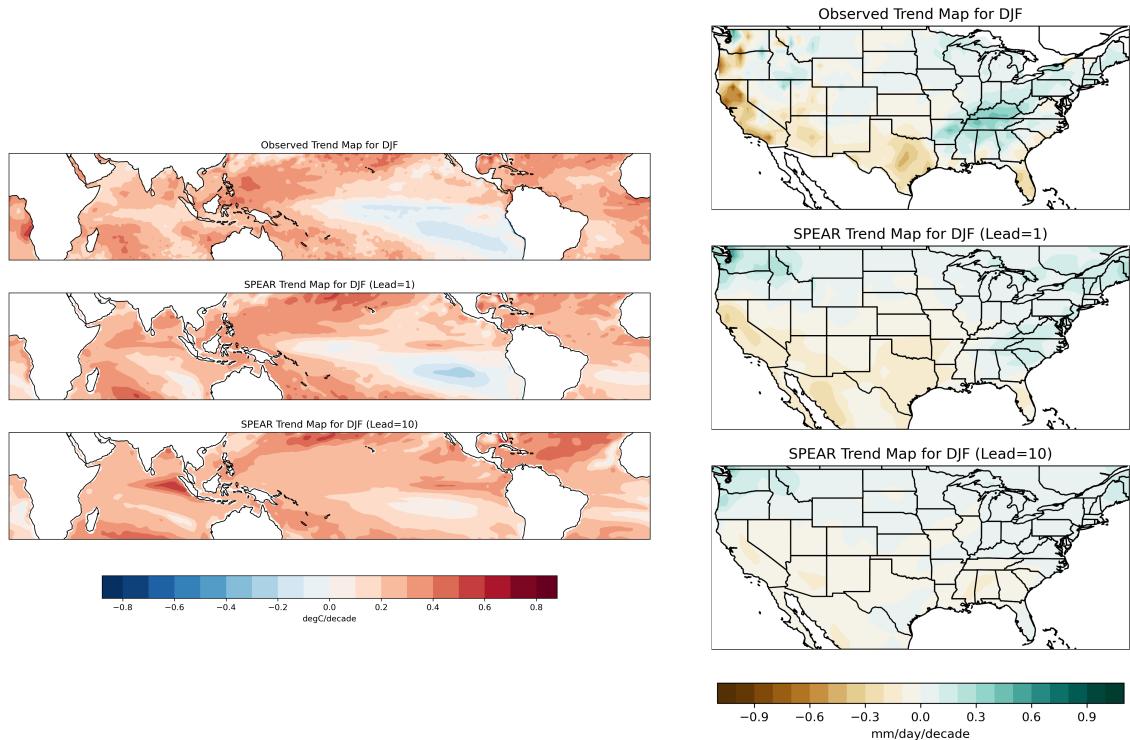
214 FIG. 2. As in Fig. 1 except displaying SPEAR ensemble means across all forecast leads for DJF targets. Each  
 215 line in the top left panels is a different forecast lead time. Canonical correlations are based on pooling all forecast  
 216 leads and members. Regression maps in the right panels are based on ensemble means pooled across all lead  
 217 times.

218 For CCA-2, the SPEAR results diverge more substantially from the observations, and the canoni-  
 219 cal correlation is smaller in SPEAR ( $r=0.15$ ). While the CCA-2 SST time series has a positive trend  
 220 and similar variability with CCA-2 SST in observations ( $r=0.92$ ), SPEAR's CCA-2 precipitation  
 221 time series has almost zero correlation with CCA-2 precipitation in observations ( $r=.09$ ) and a  
 222 neutral trend and positive spike in 1997–98 for most lead times. SPEAR's SST CCA-2 association  
 223 with SPEAR's Niño-3.4 is weaker ( $r=0.39$ ), but similar to the correlation found in observations  
 224 ( $r=0.36$ ). The CCA-2 regression patterns are distinctive from observations, with more widespread  
 225 positive trends and the disappearance of negative SST anomalies in the central and southeastern  
 226 tropical Pacific in SPEAR. In precipitation, the minima in below-average precipitation shifts from

227 California/Texas in observations to the Tennessee valley in SPEAR. CCA-2 in SPEAR is also  
228 associated with above-average precipitation over the west and east coasts of the U.S. Overall, the  
229 biggest difference in CCA between SPEAR and observations stems from the U.S. precipitation  
230 component, with its notably lower correlations, especially in CCA-2 which has no trend in SPEAR.  
231 Aspects of Niño-3.4 and trends continue to be commingled among both CCA-1 and CCA-2 in  
232 observations and SPEAR.

233 SPEAR has the advantage of a larger sample size, which can result in significant leading modes  
234 despite small canonical correlations. While this provides some advantages, they may be partially  
235 offset by model biases and errors. Previous research has shown that seasonal forecast models have  
236 a positive trend bias in tropical Pacific SST anomalies that amplifies with forecast lead time (Shin  
237 and Huang 2019; L'Heureux et al. 2022; Beverley et al. 2024; Tippett and Becker 2024; Mayer  
238 et al. 2025; Patterson et al. 2025). Fig. 3 demonstrates that SPEAR is not an exception. The top  
239 row displays the observed linear trends in SST anomalies (left column) and precipitation anomalies  
240 (right column), with the first forecast lead time shown in the middle row and last forecast lead time  
241 in the bottom row. Because it is closest to the initial condition, the first lead in SPEAR closely  
242 resembles the observed trends, with negative SST trends extending from the southeastern tropical  
243 Pacific to the central Pacific, and a drying trend extending from California to Texas and over  
244 Florida. By lead-10, the negative trend in the southeastern tropical Pacific vanishes and positive  
245 trends dominate over most of the equatorial tropical Pacific. For precipitation, the overall SPEAR  
246 pattern remains similar to the first lead, but the trends are notably weak across the United States. At  
247 long forecast leads, it appears the shift toward the El Niño-like trend pattern in Pacific SSTs leads  
248 to a more muted La Niña-like pattern in precipitation that is seen in the first lead and observations.

253 Though CCA-2 is trend-like in both SPEAR (Fig. 2) and observations (Fig. 1), there are some  
254 clear differences between the two. As hinted in Fig. 3, it seems reasonable that the CCA of SPEAR  
255 better resemble the observations if only the first forecast lead time was analyzed. Fig. 4 shows  
256 the same CCA calculation as in Fig. 2 except considering only the first lead time in SPEAR.  
257 While the CCA-1 time series and patterns largely remain the same, there is a significant change  
258 in CCA-2. The canonical correlations increase from  $r=0.15$  to  $r=0.30$  and the precipitation time  
259 series no longer has a positive spike during 1997-98 as was the case for the pooled forecast leads  
260 presented in Fig. 2. A trend toward cooler SSTs in the southeastern tropical Pacific also becomes



249 FIG. 3. Least-squares fit linear trend across DJF seasons from 1991-92 to 2024-25 for sea surface temperature  
 250 anomalies (left panels) and US precipitation anomalies (right panels). The top row displays the observations,  
 251 the middle row only shows the first forecast lead ( $L=1$ ), and the bottom row shows the final forecast lead ( $L=10$ ).  
 252 Units are in degrees Celsius per decade and mm/day per decade.

261 more prominent when considering the first forecast lead, mimicking the observations. And, finally,  
 262 a trend toward drier conditions over California and the Southwest returns when the first forecast  
 263 lead is considered, better matching observations. In CCA-2, the only clear difference between first  
 264 lead SPEAR and the observations is the opposite sign in precipitation over the southeastern U.S.  
 265 Other than this discrepancy, the first lead using SPEAR better reflects observed trends, and so, for  
 266 the remainder of this study, we will focus on analysis using this lead time.

267 To this point, we have justified using 2 SST PCs and 4 precipitation PCs on the basis that the  
 268 MIC test identifies this as an optimal combination in both observations and among the SPEAR  
 269 ensemble. However, there are two additional reasons this PC truncation is attractive. The left  
 270 column of Fig. 5 shows the percent of variance explained by retaining the leading PCs of tropical  
 271 SST (top panel) and U.S. precipitation (bottom panel) for the first-lead SPEAR forecasts during

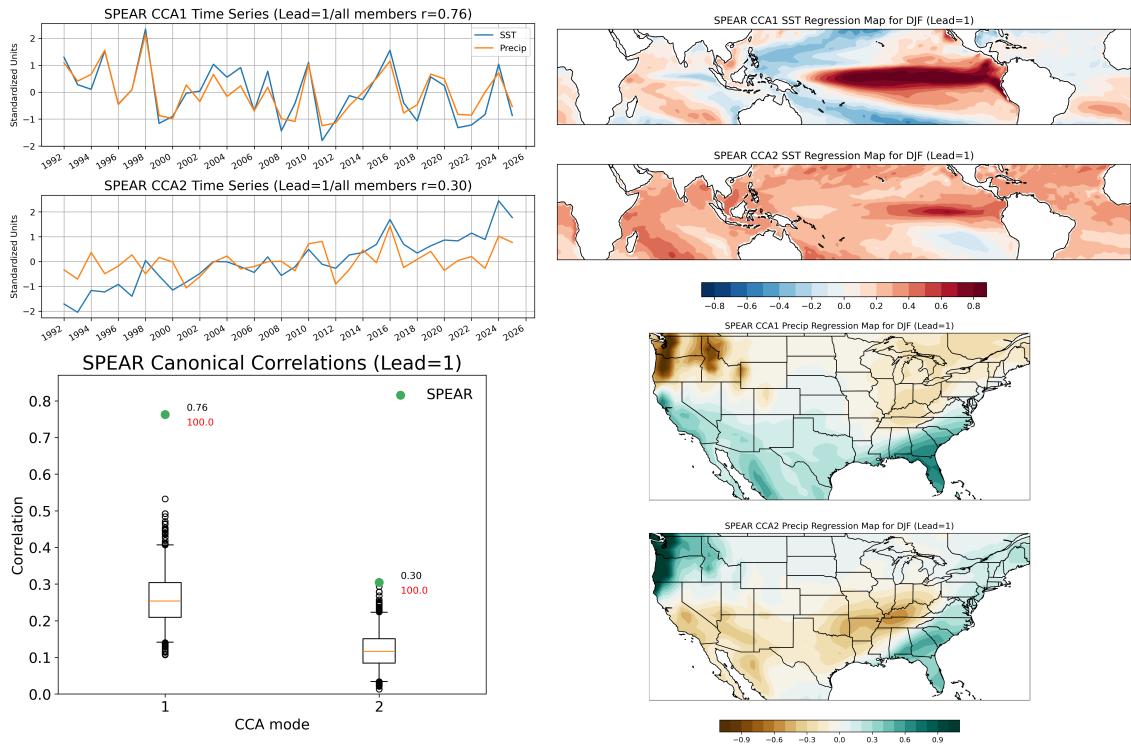
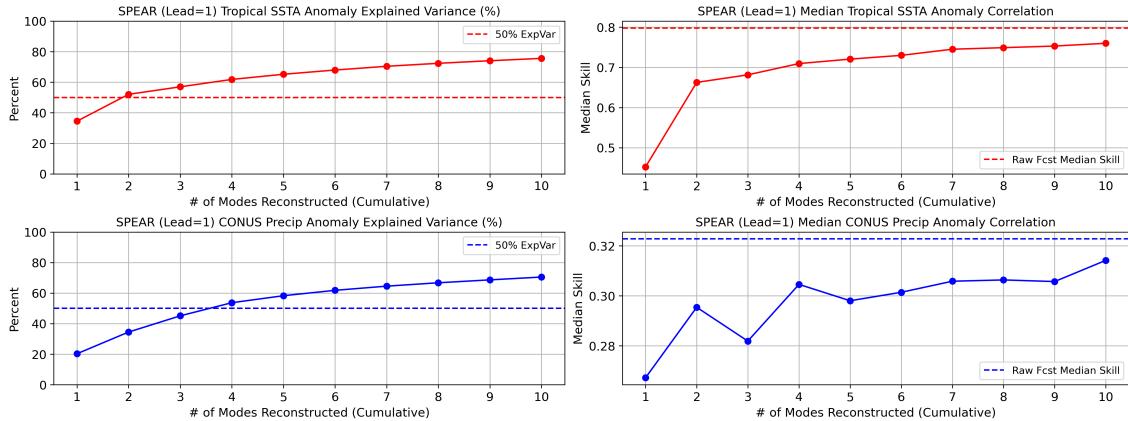


FIG. 4. As in Fig. 2 except displaying SPEAR ensemble means for a single forecast lead time (Lead=1).

272 DJF. Despite not being part of the selection criteria, it is this same combination that first explains  
 273 at least 50% of the original data variance (52% of the SST variance and 55% of the precipitation  
 274 variance).

280 Additionally, the right column of Fig. 5 shows the median forecast skill of the reconstructed  
 281 SPEAR data as a function of the number of modes retained (the horizontal dashed line shows the  
 282 model skill which remains higher for the first forecast lead, likely due to the contributions from  
 283 the model's initial conditions). Tropical SST (top panel) nearly saturates in skill after 2 PCs are  
 284 reconstructed, and U.S. precipitation nearly plateaus in skill after 4 PCs are reconstructed. While  
 285 additional modes provide incremental increases in skill, DJF skill can largely be recreated using 2  
 286 SST PCs and 4 precipitation PCs.

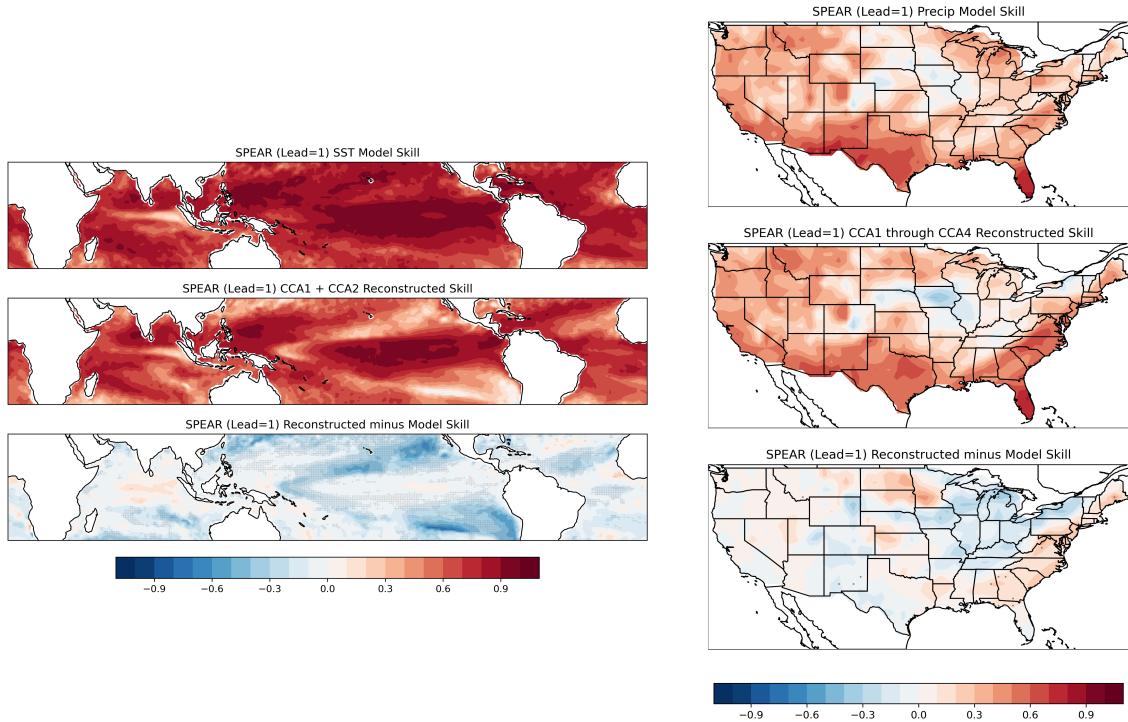
287 Fig. 6 displays the first lead skill at each grid point for tropical SST anomalies (left panels) and  
 288 U.S. precipitation anomalies (right panels). The skill of the raw SPEAR model predictions (top  
 289 panels) is presented next to the skill of the reconstructed model data using the optimal combination  
 290 of CCA (equivalently, the truncated PCs could also be used to compute the reconstruction). The



275 FIG. 5. First forecast lead SPEAR explained variance (in %; left panels) and median anomaly correlation (right  
 276 panels) as a function of the number of PC modes reconstructed (cumulative). The top row is based on tropical  
 277 SST anomalies and bottom row is for US precipitation anomalies (for the latitude-longitude domains shown in  
 278 Fig. 4). The dashed line in the left panels denotes 50% explained variance and the dashed line in the right panels  
 279 is the median forecast correlation from the raw SPEAR model forecast for lead=1.

291 difference in skill between the reconstructed model patterns and raw model forecast is presented  
 292 in the bottom panels.

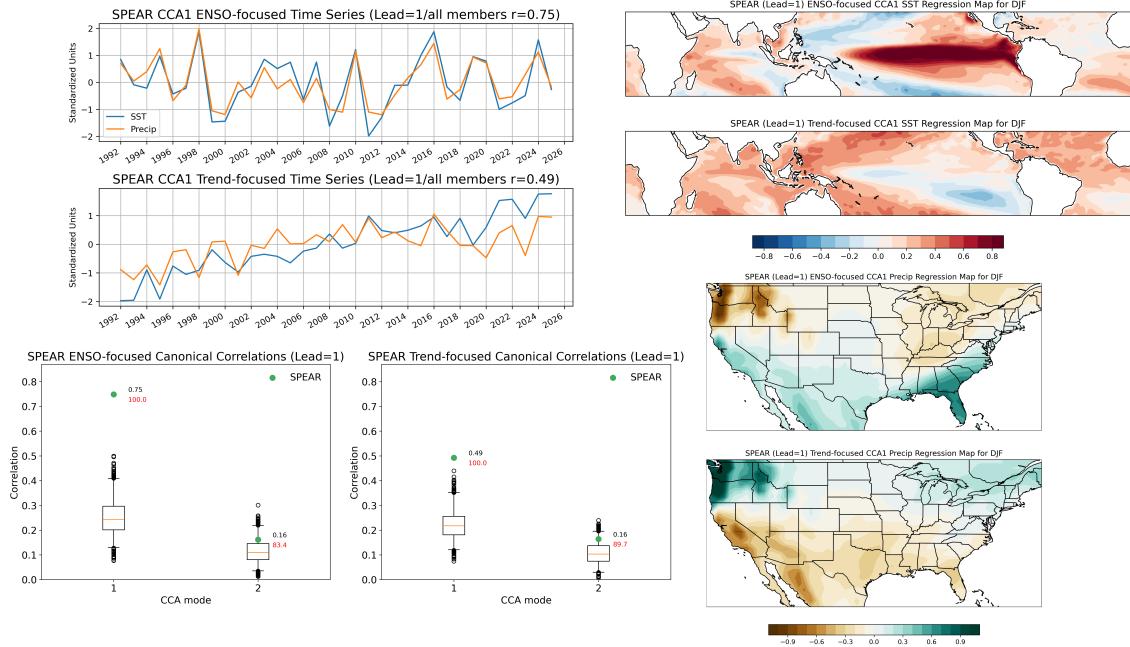
298 Impressively, despite using only a few PCs in reconstruction, the raw model's skill appears to be  
 299 a close match to the skill provided by its much reduced, reconstructed data. For U.S. precipitation,  
 300 there are some differences but they are largely statistically insignificant. Along the global equator,  
 301 the SST reconstruction mostly matches the skill of the model, especially over the central and eastern  
 302 equatorial Pacific Ocean and the Indian Ocean. Statistically significant differences arise primarily  
 303 in the off-equatorial regions (dots indicate significance at the 5% level), such as the northeast and  
 304 southeast tropical Pacific, where model skill exceeds the reconstructed skill. Overall, the strong  
 305 similarity between the raw model skill and the reconstructed model skill implies that the vast  
 306 majority of SPEAR skill comes from two of the leading SST and precipitation CCA modes. The  
 307 similarity between the skill of first-lead forecasts and the reconstruction is also impressive because  
 308 the model has additional skill coming from the initial conditions that influences the early part of  
 309 the month.



293 FIG. 6. First lead SPEAR forecast skill (anomaly correlations between model and observations) for the raw  
 294 model forecast (top row), the reconstructions based on the leading CCA modes (middle row), and the difference  
 295 between the middle and top rows (bottom row). Dots show where there are significant differences (passing the  
 296 5% level) in the squared residuals based on a 2-sided Wilcoxon signed-rank test. The left panels show skill for  
 297 tropical SST anomalies and the right panels show skill for US precipitation anomalies.

### 310 *b. Identifying Physically Interpretable CCA patterns*

311 While CCA is mathematically interpretable, in the sense that its solutions have closed-form  
 312 representations and those solutions have guaranteed optimality and orthogonality properties, their  
 313 modes need not be physically interpretable, or associated with recognizable, known climate vari-  
 314 ability. The CCA method simply finds linear combinations of that data that maximizes correlations.  
 315 In doing so, CCA mixes ENSO variability and trends. To separate ENSO variability and linear  
 316 trends, we employ partial CCA by first linearly removing the Niño-3.4 index, and then, as a sep-  
 317 arate calculation, removing linear trends (Fig. 7). Separating the components enables forecast  
 318 attribution, or asking “What part of the forecast is Niño-3.4 or linear trend related?” Later, we  
 319 will use this CCA decomposition to provide a forecast attribution of the most recent DJF 2024–25  
 320 winter.



321 FIG. 7. As in Fig. 4, except showing the leading CCA1 time series and regression patterns associated with  
 322 ENSO-focused and Trend-focused partial CCAs.

323 Fig. 7 (“Trend-focused” panels) shows that, after removing Niño-3.4, the leading CCA-1 pattern  
 324 in the SPEAR first lead forecast reflects a clear positive trend with the canonical correlation between  
 325 the SST and precipitation timeseries ( $r=0.49$ ) exceeding the correlations of the mixed trend mode  
 326 identified using the observations and SPEAR (Figures 1 and 4). The associated SST pattern with  
 327 CCA-1 not only shows a trend toward more negative SSTs in the southeastern Pacific as identified  
 328 previously, but the negative SSTs also emerge on the equator in the central Pacific Ocean. This  
 329 pattern more clearly reflects the 34-year wintertime SST trend in the observations (Figure 3). Over  
 330 the United States, the CCA-1 trend-focused mode is related to drier conditions over the southern  
 331 tier of states, and wetter conditions across the northwestern and northeastern states. The Monte  
 332 Carlo test shows that the first mode passes the 5% level of statistical significance and so we can  
 333 reject the null hypothesis that the time series are independent. The second mode is not significant  
 334 either (DelSole and Tippett 2022), and this result is consistent with an MIC analysis that suggests  
 335 only 1 mode is left after Niño-3.4 is regressed out (not shown).

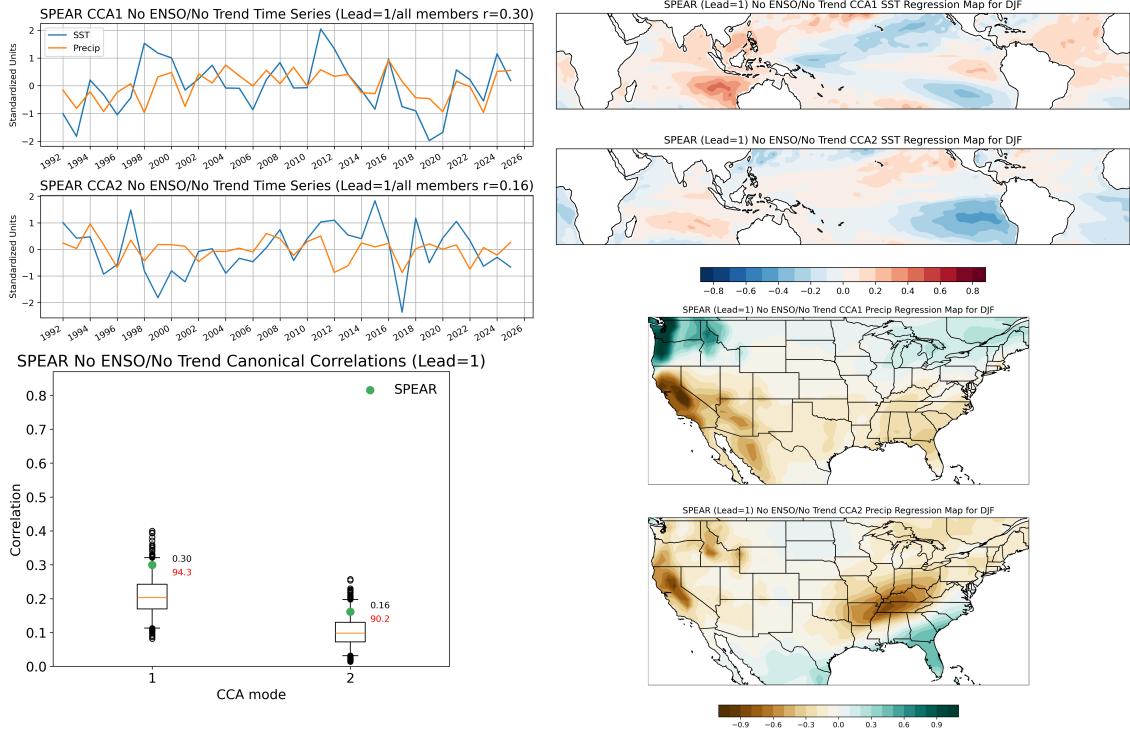
336 Fig. 7 (“ENSO-focused” panels) displays the first lead SPEAR CCA after subtracting the linear  
 337 trend. Here, conventional ENSO variability emerges in the leading CCA-1 time series and SST

338 and precipitation anomalies (the canonical correlation is  $r=0.75$ ). SPEAR's correlations between  
339 Niño-3.4 and CCA-1 also increases compared to the lead-1 SPEAR results without linear removal  
340 ( $r=0.96$  for ENSO-focused SST CCA-1 vs.  $r = 0.88$  for no removal SST CCA-1). As expected, this  
341 method eliminates the slight negative trend that was evident in the SPEAR and observational data  
342 (Figures 1 and 4). Based on the Monte Carlo, CCA-1 is also statistically significant.

343 These results demonstrate that the linear removal of Niño-3.4 and the trend effectively untangle  
344 the physical drivers of winter variability, which are commingled among the original CCA-1 and  
345 CCA-2 data. Further, the linear removals also result in secondary modes that are both statistically  
346 and physically insignificant, thereby conveniently identifying a single mode associated with ENSO  
347 and linear trend signals in SPEAR forecasts.

348 Presumably, if SPEAR forecasts only contain two meaningfully physical patterns, an ENSO  
349 and trend pattern, then the simultaneous removal of both should result in statistically insignificant  
350 patterns and lack of forecast skill. Fig. 8 shows the CCA patterns that remain after this calculation.  
351 While the SST timeseries and patterns associated with the leading CCAs has some similarity to  
352 the patterns after the respective linear removals (Fig. 7), neither CCA-1 or CCA-2 are statistically  
353 significant at the 5% level after the simultaneous removal. The canonical correlations are consid-  
354 erably smaller as well ( $r=0.30$  and  $r=0.16$ ), with the SST and precipitation time series explaining  
355 less than 10% of the variance.

358 The top two rows of Fig. 9 display the SPEAR model skill next to the reconstructed skill of  
359 the original CCA shown in Fig. 4. After the simultaneous linear removal of Niño-3.4 and the  
360 trend (Fig. 8), the resulting skill of the reconstruction based on the leading 2 SST PCs and 4  
361 precipitation PCs is presented in the third row of Fig. 9. For SST (left panels), the ENSO/trend-  
362 removed reconstruction has positive skill in areas roughly orthogonal to the original CCA data  
363 reconstruction. This is not the case for U.S. precipitation (right panels), and the reconstruction,  
364 even after the linear removal of Niño-3.4 and trends, has some skill in roughly the same areas as  
365 the CCA reconstruction based on original data. For U.S. precipitation, one reason for the spatial  
366 overlap in skill may be that the leftover patterns, despite not being statistically significant, can  
367 overfit the data in the same regions that are influenced by ENSO and linear trends. Tropical SST  
368 has less exposure to this same overfitting because the residual leading patterns cover a broader

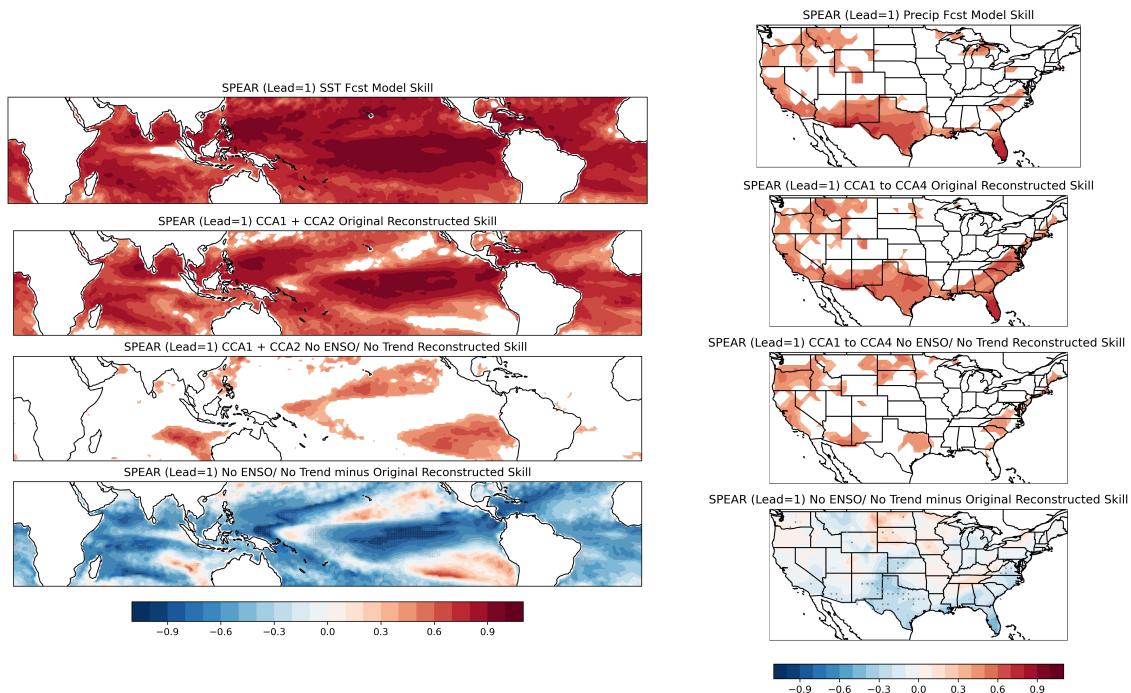


356 FIG. 8. As in Fig. 4, except showing the leading two CCA time series and regression patterns after linearly  
 357 removing both Niño-3.4 and the linear trend.

369 geographic domain than U.S. and contain less overlap with the regions influenced by ENSO and  
 370 the trend.

378 Apparent overfitting aside, the bottom panel of Fig. 9 (which subtracts the second row from  
 379 the third row) demonstrates that the reconstructed skill is significantly reduced after the removal  
 380 of Niño-3.4 and the linear trend. The loss in skill is particularly acute for tropical SSTs, with  
 381 widespread statistically significant losses in skill over the domain. The apparent gains in skill  
 382 associated with the removal of Niño-3.4 and trends are largely insignificant, with a few local  
 383 exceptions. For precipitation, the change in skill is not as pronounced as for SST, but there are  
 384 statistically significant decreases in skill over the southern tier of the US and the mid-Atlantic.  
 385 Small regions with an increase in skill are generally not significant.

386 In making seasonal predictions, operational forecasters occasionally use SPEAR model output,  
 387 as part of the NMME. A common question is what factors are driving the seasonal prediction, which  
 388 is often unclear unless targeted experiments are performed with coupled ocean-atmosphere GCM,  
 389 which is an expensive undertaking that is difficult to do in real time. While the leading two CCA



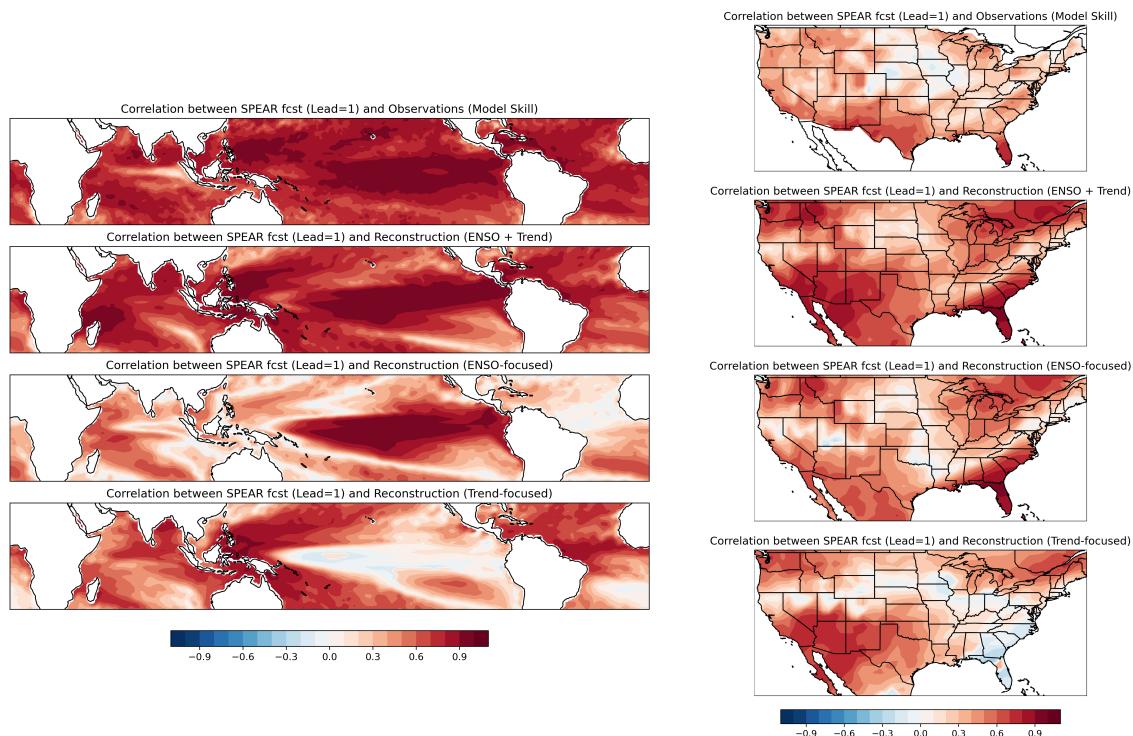
371 FIG. 9. The first two rows of Fig. 6 are reproduced in the top two rows, except now displaying only regions  
 372 with forecast skill that pass the 5% level based on a t-test for the Pearson's correlation coefficient. The third  
 373 row follows the same convention and shows the forecast skill for the reconstructions after linearly removing  
 374 Niño-3.4 and the trend. The bottom row displays the difference between the third row and the second row (dots  
 375 show where there are significant differences (passing the 5% level) in the squared residuals based on a 2-sided  
 376 Wilcoxon signed-rank test). The left panels show skill for tropical SST anomalies and the right panels show skill  
 377 for US precipitation anomalies

390 modes of SPEAR and observational data represent some unspecified blend of ENSO and trends, the  
 391 advantage of partial CCA is to show there are largely two distinct, physically interpretable patterns.  
 392 Successive CCA patterns are insignificant and do not provide additional sources of prediction skill.  
 393 To leverage the ENSO-focused and trend-focused patterns and to aid forecasters in making forecast  
 394 attributions, multiple linear regression (MLR) is used to quantify each component's relations with  
 395 the first lead SPEAR predictions. MLR is used because the leading predictors do not derive from  
 396 a single CCA calculation and therefore exhibit some correlation. We confirm that skill from MLR  
 397 is indistinguishable from the skill using original leading CCA patterns, and that this level of skill  
 398 is also equivalent to the skill of the raw SPEAR predictions (Supp. Fig. 3).

399 How much of the SPEAR forecasts are associated with the model's reconstruction of ENSO and  
400 trend? Fig. 10 displays the correlation between the reconstructions of SST (left panels) and US  
401 precipitation (right panels) and the lead=1 SPEAR forecasts. As shown in the second row, the  
402 model's combined (ENSO and Trend) reconstruction is significantly correlated over large areas of  
403 the model's forecast of U.S. precipitation and tropical SST anomalies. Impressively, even though  
404 the SPEAR forecast is initialized with ocean-land-cryosphere-atmosphere anomalies across the  
405 globe, which provide possible sources of winter skill, the leading modes of just tropical SST and  
406 U.S. precipitation are able to account for a high amount of the variability in the prediction. Digging  
407 deeper, it appears the bulk of the correlations is largely attributable to ENSO in the equatorial Pacific  
408 and over the U.S. However, linear trends dominate the SPEAR forecast in many of the other oceans  
409 and outside of the equatorial Pacific. In the U.S., linear trends appear to account for most of the  
410 model forecasts in the southwestern and south-central U.S. Over the southeast, linear trends are  
411 slightly anti-correlated, implying that the trends slightly oppose the model's forecasts. In contrast,  
412 for ENSO, some of the strongest correlations in the U.S. are found in the southeastern U.S.

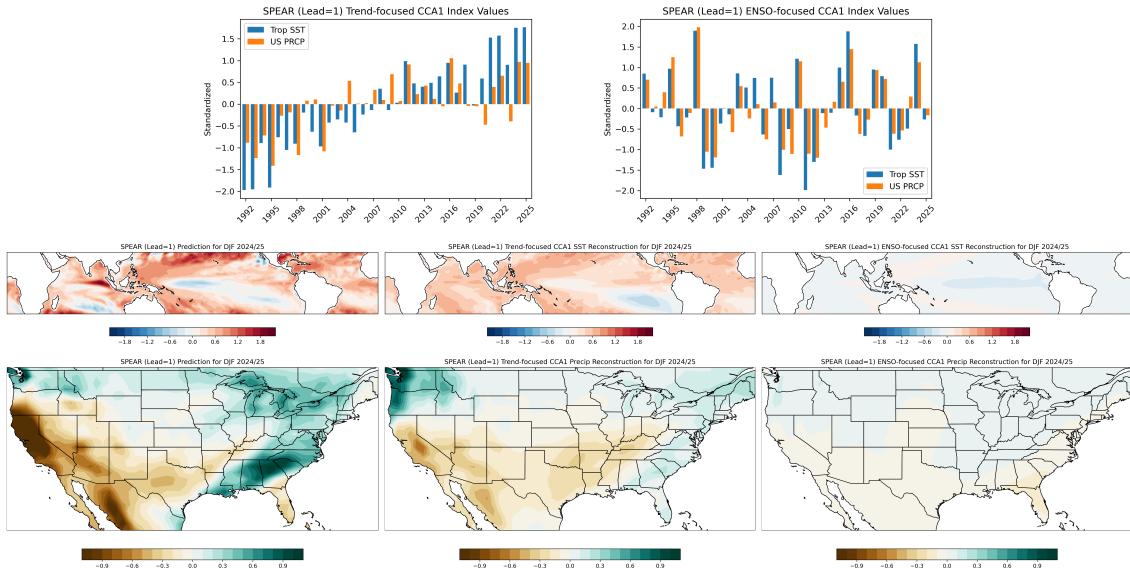
417 In the end, the SPEAR forecast can be recreated using only 2 CCA patterns corresponding  
418 to ENSO and the Trend, which are presented in Fig. 7. Especially for US precipitation, the  
419 correlations with the combined (ENSO + Trend) reconstructed patterns are higher than the model's  
420 own skill (compare first row with second row). This is possible because the forecast is driven by  
421 predictable signals (predictability), whereas the model's prediction skill depends on observations  
422 and will be influenced, to some degree, by noise and sampling. Compared to U.S. precipitation,  
423 tropical SSTs are inherently more predictable based on the closer correspondence between the  
424 reconstruction correlations and model skill.

425 Fig. 11 illustrates a forecast attribution based on the DJF 2024–25 winter which was characterized  
426 by borderline La Niña conditions. The indices presented in the top row show the attribution for  
427 each year, and that, for DJF 2024–25, the trend-focused indices (top left panel) were strongly  
428 positive and among the strongest amplitudes in the 1991–2025 record. The ENSO-focused index  
429 (top right panel) was only weakly negative. The greater amplitude in the trend mode is apparent in  
430 the reconstructed patterns (bottom middle panels), which largely reproduced the overall pattern of  
431 SST anomalies that was predicted in the tropical oceans by SPEAR (bottom left panels). Trends  
432 also mostly accounted for the below-average precipitation predictions extending from California to



413 FIG. 10. First lead SPEAR forecast skill from Fig. 6 is reproduced in the top row, alongside SPEAR  
 414 predictability from ENSO+Trend (second row), ENSO (third row), and Trend (bottom row). To estimate  
 415 predictability, the reconstructed predictions are correlated against the raw SPEAR forecast. The left panels are  
 416 based on tropical SST anomalies and the right panels are based on US precipitation anomalies.

433 Texas and into the lower Mississippi valley. Above average precipitation trends across the northern  
 434 tier of the U.S. and parts of the southeast were also mirrored in the DJF 2024–25 prediction. While  
 435 La Niña partially contributed to the intensity of the below-average SSTs in the central and eastern  
 436 equatorial Pacific and precipitation anomalies over the U.S., they were of much weaker strength.  
 437 Supp. Fig. 4 shows the summation of the two attribution components next to the prediction and  
 438 what was observed during DJF 2024–25. There were some differences between the raw model  
 439 forecasts and observations, which is expected given the observations include both predictable  
 440 signals and unpredictable noise. Overall, the CCA reconstruction using SPEAR provides a physical  
 441 interpretation for the model forecast.



442 FIG. 11. A forecast attribution focused on the DJF 2024-25 season, using reconstructions based on the Trend-  
 443 focused and ENSO-focused leading CCA1 shown in Fig. 7. The top row shows the standardized index values  
 444 from the Trend (left panel) and ENSO-focused (right panel) partial CCA. In the middle and bottom rows, the  
 445 first lead row SPEAR prediction for DJF 2024-25 are displayed for tropical SST anomalies and US precipitation  
 446 anomalies (first column), the reconstructed predictions based on the Trend-focused (middle column) and ENSO-  
 447 focused (third column) CCA.

## 448 5. Summary and Discussion

449 In this study, CCA is used to diagnose the sources of boreal winter (DJF) predictability in  
 450 NOAA’s most recent state-of-the-art seasonal climate model, the SPEAR. In particular, tropical SST  
 451 anomalies and contiguous US precipitation anomalies were analyzed to uncover leading patterns  
 452 of correlated variability. Two CCA modes are able to explain most of the SST and precipitation  
 453 predictability in SPEAR. Because predictability is prerequisite for skill, these two modes also  
 454 describe most of the skill as well. Because CCA searches for linear combinations that maximize  
 455 correlation, the resulting modes are a mix of physically interpretable phenomenon. The top modes  
 456 are a blend of two different seasonal drivers, ENSO and trends. To separate the predictability  
 457 sources into physically distinct patterns, partial CCA was used to produce individual modes that  
 458 represent ENSO variability and linear trends. Reconstructions using these CCA modes reproduce

459 the prediction skill to the same degree as the original CCA and offer physical interpretability that  
460 can be used in forecast attributions.

461 Additionally, when ENSO and trends are both linearly removed from the data, the remaining  
462 CCA modes are weak and statistically insignificant. Further, a reconstruction formed from these  
463 residual patterns does not significantly improve winter prediction skill. The resulting decrease in  
464 skill, after the removal of ENSO and trends, is a particularly striking result given that CCA is  
465 prone to overfit and find correlated patterns with relations that fail to be robust in independent data.  
466 Finally, a forecast attribution was provided, with a focus on the 2024–25 winter, showing that the  
467 SPEAR predictions of tropical SST and US precipitation were mostly driven by the linear trend,  
468 with a borderline La Niña playing a smaller role.

469 Previously identified tropical SST trend errors in initialized climate models also play a role in  
470 SPEAR, with errors trending toward more El Niño-like SST patterns and weaker, less La Niña-like  
471 US precipitation anomalies at increasing lead times. While exploring these errors is outside the  
472 scope of this study, these trend errors should be considered when providing forecast attributions  
473 beyond the shortest leads. Given only a few CCA modes can explain most of the skill in SPEAR,  
474 there may be an opportunity to use the observed CCA modes to correct the model predictions  
475 at longer forecast leads. However, this strategy would need to be evaluated on historical records  
476 beyond the 34-year SPEAR archive to ensure these observed patterns remain robust and are not  
477 overly sensitive to sampling.

478 While splitting correlated variability into trends and no trends is a straightforward decomposition,  
479 it excludes the possibility that the ENSO phenomenon itself contains trends. In fact, research argues  
480 that coupled processes inherent to ENSO are better isolated by subtracting the tropical SST average  
481 (20S–20N) from the Niño-3.4 index (van Oldenborgh et al. 2021; L’Heureux et al. 2024). This newer  
482 index is referred to as the “Relative Niño-3.4 index” or “Relative Oceanic Niño Index (RONI).”  
483 The relative indices have weak negative trends over the period considered here (1991–2025). Supp.  
484 Fig. 5 shows the CCA results if, instead of linearly detrending the SST data, the tropical SST mean  
485 is subtracted (precipitation continues to be linearly detrended). The resulting CCA-1 modes are  
486 very similar to Fig. 7, except now the “ENSO-focused” CCA1 contains a small negative trend  
487 in the time series, which mirrors RONI, and the “Trend-focused” CCA1 has a smaller canonical  
488 correlation ( $r=0.38$ ). However, simply subtracting the tropical mean SST out does not remove

489 linear trends across the entire tropics (Supp. Fig. 6). These linear trends emerge in successive  
490 CCA modes, complicating the physical interpretation by generating multiple trend-like patterns  
491 (Supp. Fig. 7). In this study our goal was not to optimize an ENSO index, so we stick to our  
492 simpler trend vs. no trend paradigm, but this can be modified depending on one's objectives.

493 CCA assumes linear relationships, which means there may be physical, non-linear sources of skill  
494 that are not emergent in this study. Future work could consider employing methodologies that go  
495 beyond linear analysis such as neural networks and deep learning, especially to the model hindcast  
496 which offer more samples beyond the limited observational record. However, it is noteworthy  
497 that the skill of SPEAR model predictions is captured by the linear CCA patterns. This suggests  
498 that while non-linear predictability can exist, either the resulting variability is small enough to  
499 be mostly inconsequential for prediction skill or the models are not yet able to represent such  
500 non-linear sources of skill.

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505 *Data availability statement.* SPEAR data are available through the Inter-  
506 national Research Institute for Climate and Society (IRI) data library at  
507 <https://iridl.ldeo.columbia.edu/SOURCES/.Models/.NMME/>. CPC Unified precipitation  
508 and OISSTv2.1 can be accessed through the NOAA/OAR/ESRL/PSL gridded data catalogue  
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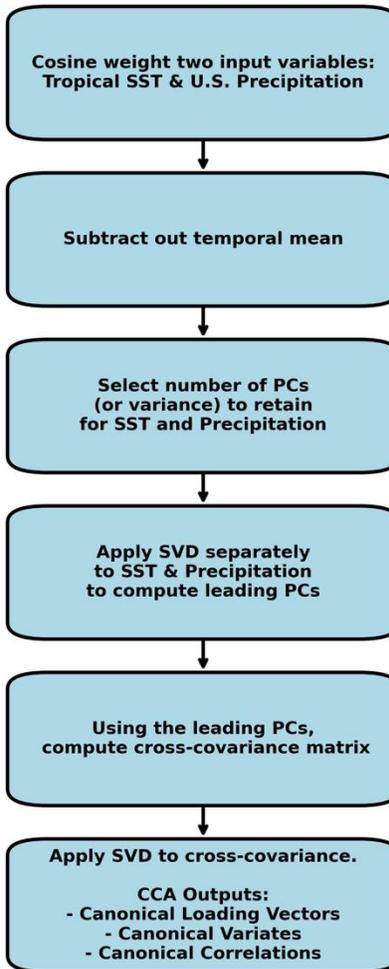
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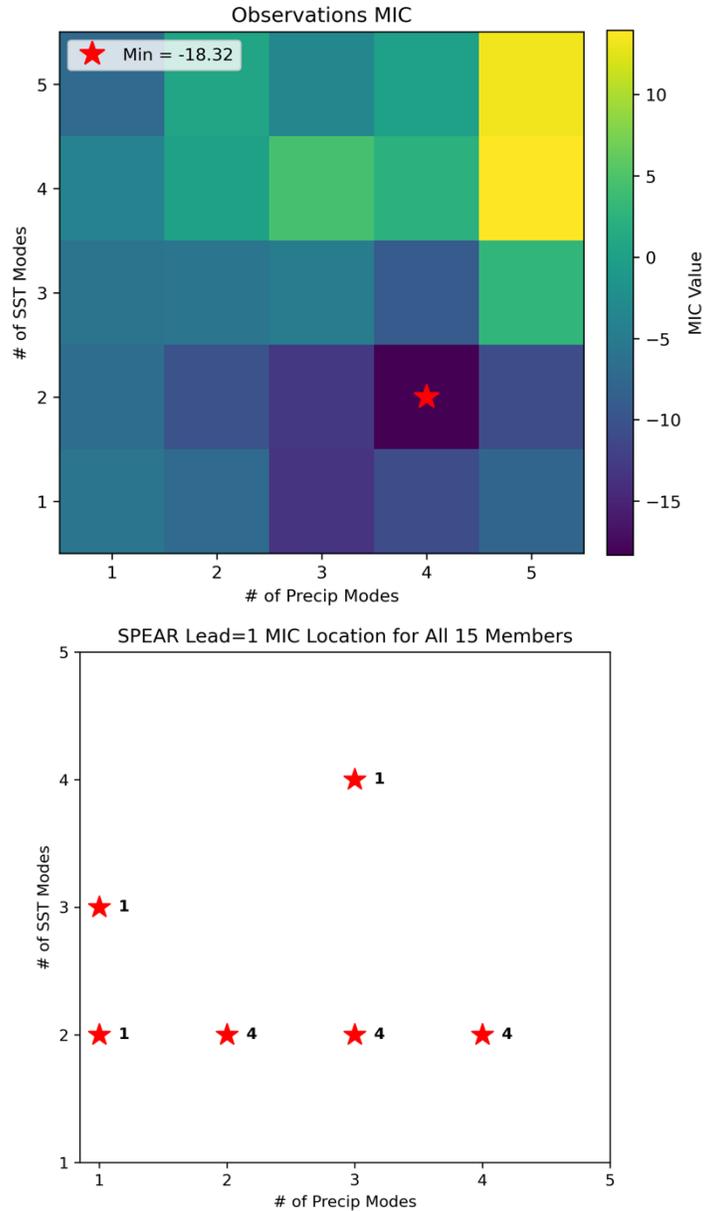
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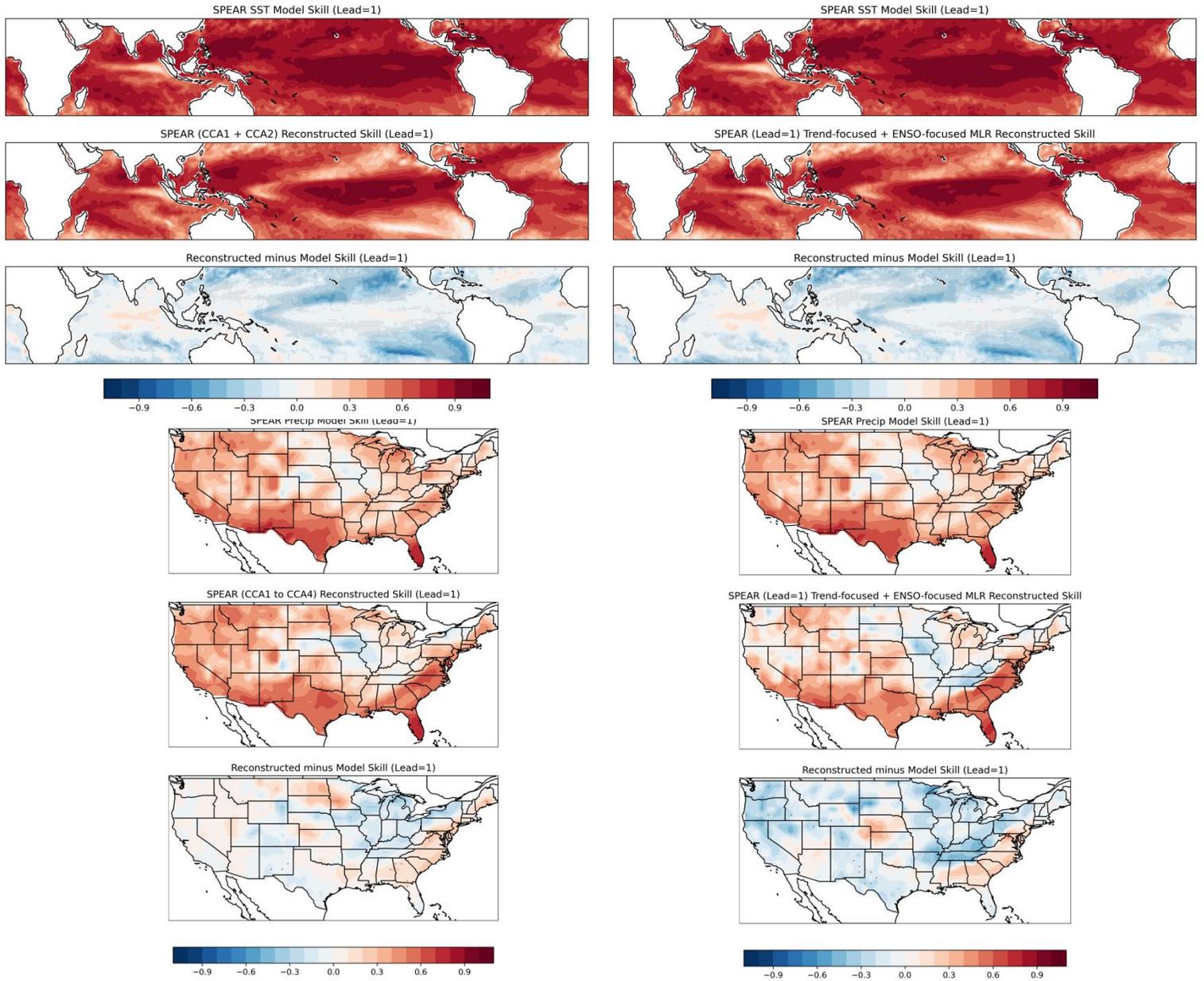
### Canonical Correlation Analysis (CCA) Flowchart



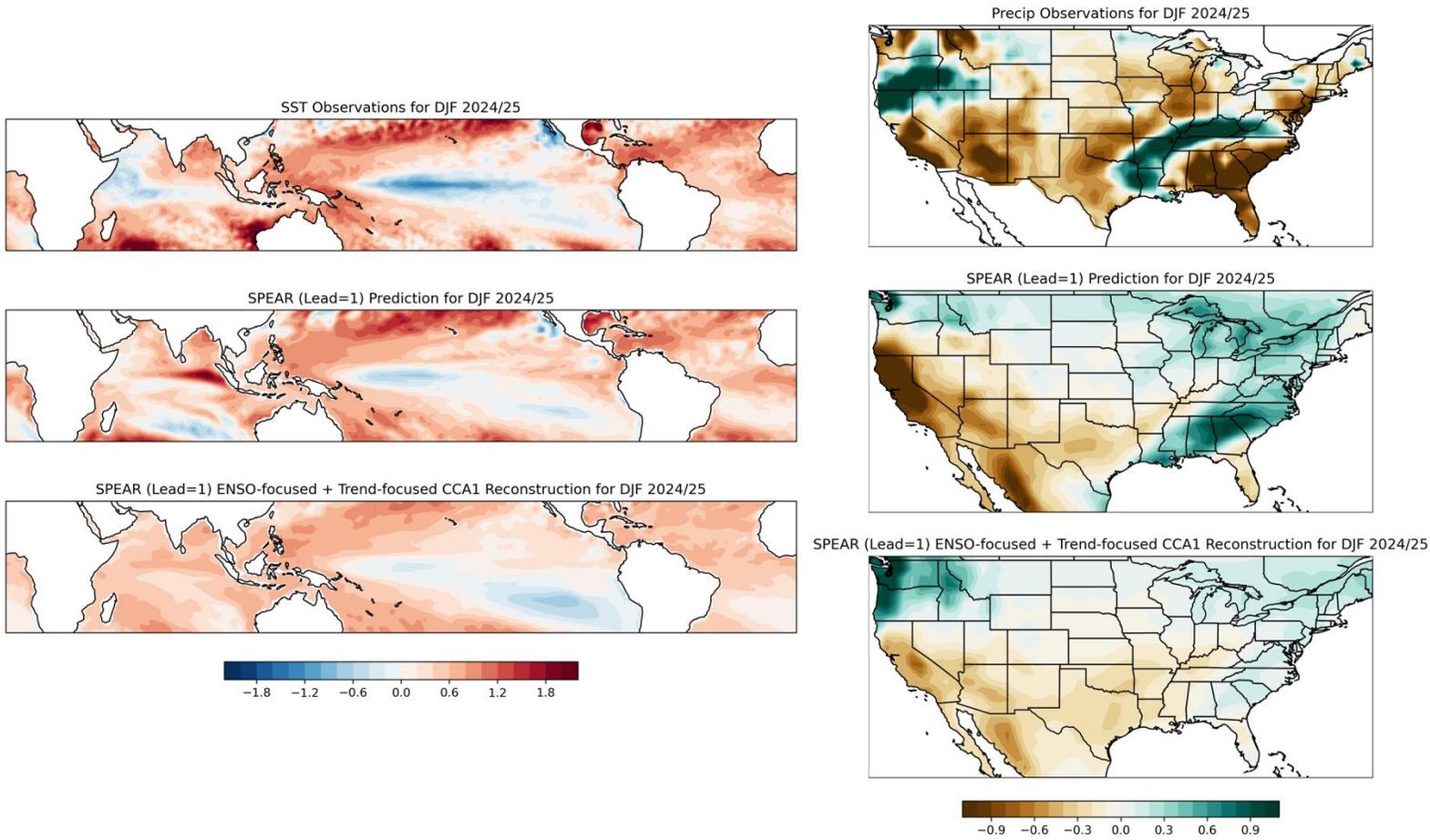
**Supp. Figure 1:** Steps to calculate Canonical Correlation Analysis (CCA).



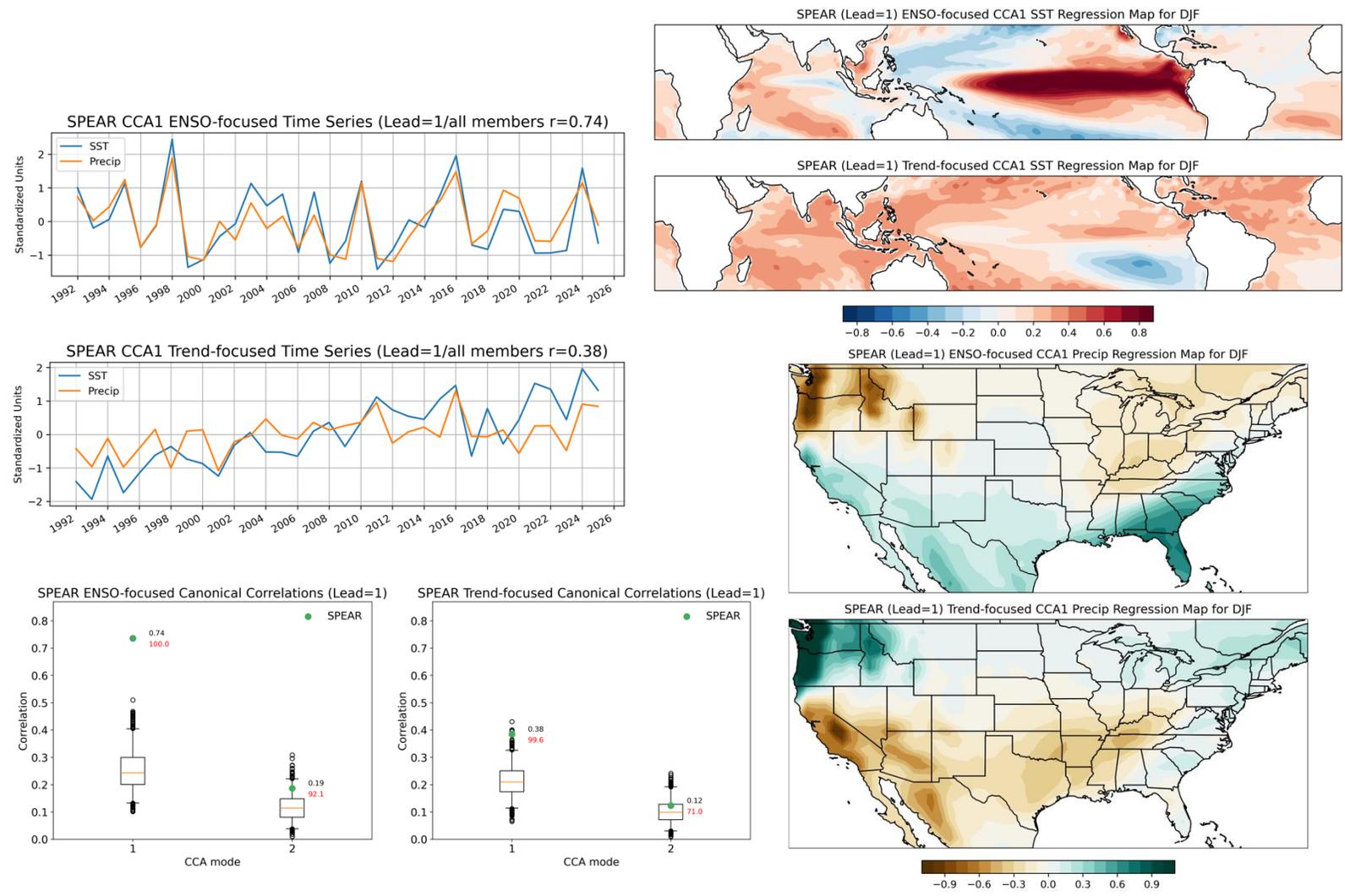
**Supp. Figure 2:** Mutual Information Criterion (MIC), with red stars indicating the location of the minimum MIC value and optimal principal component (PC) truncation. Top panel is the MIC based on observations and bottom panel shows the MIC based on all 15 members of SPEAR (Lead=1). Numbers indicate how many members had a minimum MIC at a particular PC combination.



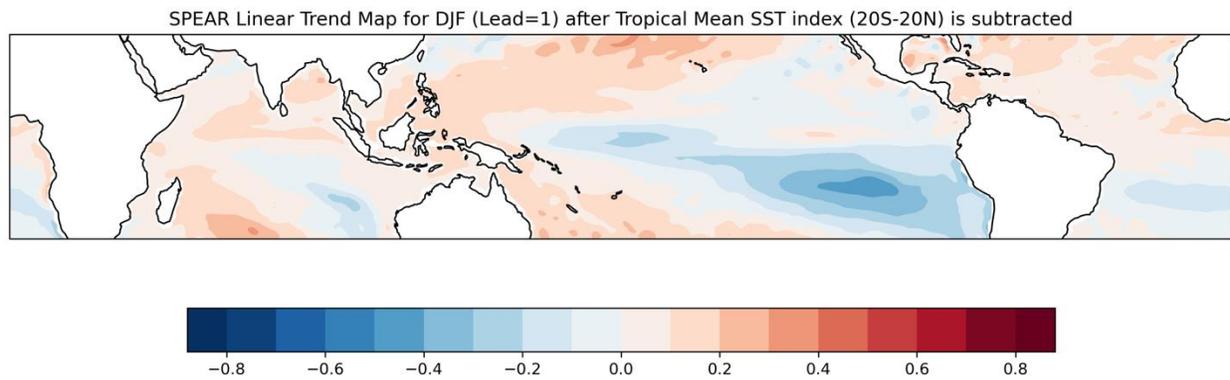
**Supp. Figure 3:** Figure 6 is reproduced in the left column. Multiple linear regression (MLR) is used to combine the leading ENSO-focused and Trend-focused CCA time series, with the skill of the MLR reconstruction displayed in the second and fifth rows of the right column. The difference between the skill of the reconstruction and the SPEAR prediction (first and fourth rows) is presented in the third and sixth rows.



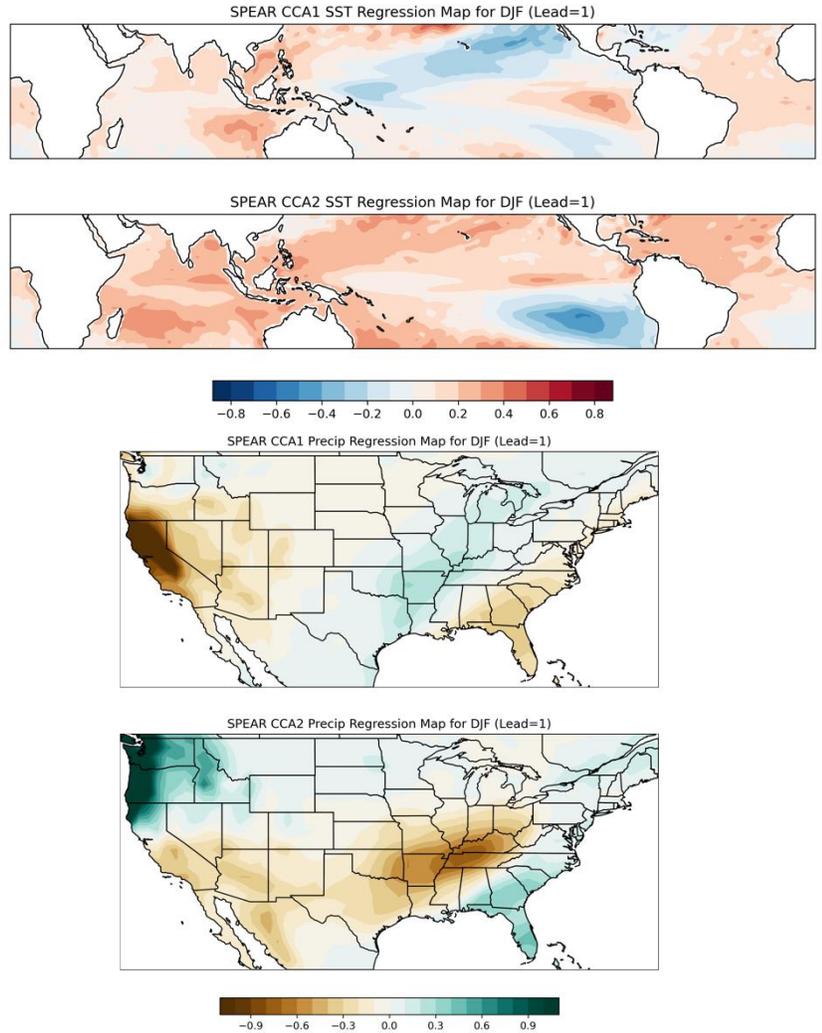
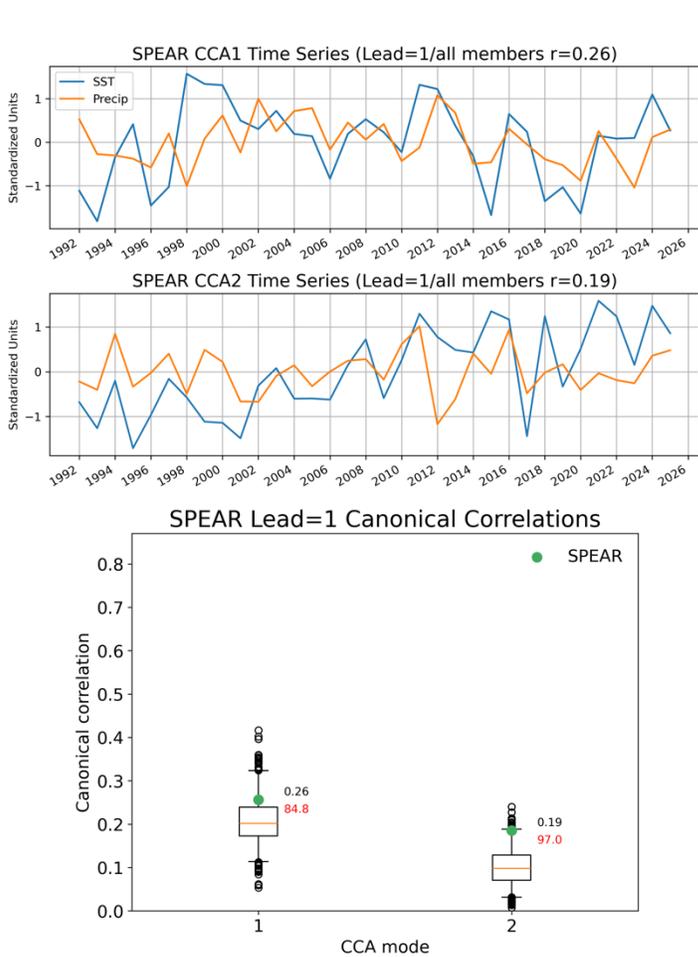
**Supp. Figure 4:** Observed SST anomalies (left) and U.S. precipitation anomalies (right) for December-February 2024-25 (top row), the first-lead SPEAR prediction (middle row), and the summation of the leading ENSO-focused and Trend-focused reconstructions (bottom row).



**Supp. Figure 5:** As in Figure 7, except showing the leading ENSO-focused and Trend-focused CCA modes after the tropical mean ( $20^{\circ}\text{S}$ - $20^{\circ}\text{N}$ ) is subtracted from the SST anomalies. U.S. precipitation is linearly detrended.



**Supp. Figure 6:** As in Figure 3, except showing first-lead SPEAR linear trends in SST anomalies after the tropical mean (20°S-20°N) is subtracted from the SST anomalies.



**Supp. Figure 7:** As in Figure 8, except showing the leading two CCA patterns after the tropical mean ( $20^{\circ}\text{S}$ - $20^{\circ}\text{N}$ ) is subtracted from the SST anomalies (U.S. precipitation is linearly detrended) and the relative Niño-3.4 index is linearly removed.