1 2	Projected Changes in Hot, Dry and Compound Hot-Dry Extremes over Global Land Regions
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4	Paolo De Luca <sup>1</sup> and Markus G. Donat <sup>1,2</sup>
5	<sup>1</sup> Barcelona Supercomputing Center (BSC), Barcelona, Spain
6	<sup>2</sup> Institució Catalana de Recerca i Estudis Avançats (ICREA), Barcelona, Spain
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8	Corresponding author: Paolo De Luca (paolo.deluca@bsc.es)
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10	Key Points:
11 12	• Hot extremes are projected to increase in frequency and intensity over almost all land areas by the end of the 21st century.
13 14	• Drought changes depend on measure but increase robustly over central and northern South America, the Mediterranean and southern Africa.
15 16	• Compound hot and dry extremes are sensitive to the drought measure but projected to increase in most regions globally.

#### 17 Abstract

18 The impacts of hot, dry and compound hot-dry extremes are significant for societies, economies

and ecosystems worldwide. Such events therefore need to be assessed in the light of anthropogenic

20 climate change so that suitable adaptation measures can be implemented by governments and

stakeholders. Here we show a comprehensive analysis of hot, dry and compound hot-dry extremes over global land regions using 25 CMIP6 models and four future emissions scenarios from 1950

- to 2100. Hot, dry and compound hot-dry extremes are projected to increase over large parts of the
- 24 globe by the end of the 21st century. Hot and compound hot-dry extremes show the most
- widespread increases and dry extreme changes are sensitive to the index used. Many regional changes depend on the strength of greenhouse-gas forcing, which highlights the potential to limit
- the changes with strong mitigation efforts.
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### 29 Plain Language Summary

Heatwaves, drought and their joint occurrences can negatively impact populations, economies and 30 natural systems worldwide. It is therefore of paramount importance that governments and 31 stakeholders assess the risk from such events and adapt accordingly. In this study we use 25 climate 32 models and four emission scenarios from 1950 to 2100 to assess how hot, dry and compound hot-33 dry extremes are expected to change in the future when compared to current climate conditions. 34 We find that such extremes are projected to increase by the end of the 21st century over large parts 35 of global land areas under the highest-emission, no-policy, climate change scenario. Hot and 36 compound hot-dry extremes show the most widespread increases, whereas dry extreme changes 37 38 are sensitive and more regionally-limited depending on the method by which they are computed. Most of the regional changes in hot, dry and compound hot-dry extremes can be reduced with 39

40 strong climate change mitigation efforts to limit future green-house gas emissions.

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## 4243 1 Introduction

Socio-economic and environmental impacts of hot, dry and compound hot-dry meteorological extremes can pose a significant distress to natural and socio-economic systems worldwide (Barriopedro et al., 2011; Zscheischler et al., 2018; Zscheischler & Fischer, 2020). It is therefore of paramount importance to provide information on how these meteorological hazards may change in the future under anthropogenic climate change.

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Hot and dry extremes can occur concurrently (or within a time-frame of a few weeks) at a location 50 51 (Bevacqua et al., 2022; Hao et al., 2018; Manning et al., 2019; Mukherjee et al., 2022, 2023; Zscheischler et al., 2018, 2020) and at present, there are no metrics for computing compound hot-52 53 dry extremes which gathered the same importance as for example the Climpact indices for univariate extremes (https://climpact-sci.org/). This is because research on compound extremes is 54 a relatively new field of investigation and also because compound events can be quantified in many 55 different ways, for example occurring simultaneously or subsequently, at the same location or at 56 57 different locations (e.g. De Luca, Messori, Pons, et al., 2020; De Luca, Messori, Wilby, et al., 2020), so that the analysis remains complex, hindering a broader consensus about which aspect of 58 compound extremes matters most for a certain application. However, some studies developed 59 pragmatic indices and metrics for hot-dry extremes. Examples are X. Wu et al. (2019) who 60 developed a dry-hot magnitude index, Zhang et al. (2022) who assessed compound agricultural 61 droughts and hot events, Bevacqua et al. (2022) who defined compound hot-dry events based on 62

temperature and precipitation mean values within the warm season and Ganguli (2023) who
 explored compound warm-dry events in India by developing an index based on (warm)
 temperature, (lack of) precipitation and (low) wind-speed.

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There is now a general consensus about a global increase in hot extremes under anthropogenic 67 climate change (e.g. Christidis et al., 2015; Fischer & Schär, 2010; Perkins-Kirkpatrick & Lewis, 68 2020), with such trend mainly attributed to thermodynamic changes, or to an increase in global 69 mean temperature (Rastogi et al., 2020; Vogel, Zscheischler, et al., 2020) and local land-70 atmosphere feedbacks (Donat et al., 2017; Seneviratne et al., 2006), with also changes in the 71 atmospheric circulation playing a role for example in Eurasia and North America (Horton et al., 72 2015; Rousi et al., 2022; Schielicke & Pfahl, 2022; Suarez-Gutierrez et al., 2020). Future projected 73 74 changes in drought are sensitive to the index used (Cook et al., 2018; Dai, 2011, 2013). This is because drought can be computed from precipitation alone (McKee et al., 1993) and also from the 75 combination of precipitation and potential evapotranspiration (PET) (Palmer, 1965; Vicente-76 77 Serrano et al., 2010), with the latter case taking into account the effect of increasing temperatures. Future changes in drought based on precipitation deficit point toward an increase in dryness over 78 northern South America, the Mediterranean, southern Africa and South Australia (Ukkola et al., 79 2020). On the other hand, projections of drought computed from precipitation and PET show 80 increased dryness over the same regions as Ukkola et al. (2020) and also in Central and central-81 north America, most of the African continent, central Europe, the Middle East, southeast Asia and 82 Australia (Dai, 2011, 2013). Lastly, changes in drought can be also sensitive to the equation used 83 to approximate PET, a shown in Begueria et al. (2014). Other factors playing a role in shaping 84 drought events in the short-term over some of these regions are sea-surface temperatures 85 anomalies, weakened summer Asian monsoons and likely changes in atmospheric circulation 86 patterns (Dai, 2011, 2013; Schubert et al., 2016; Teuling et al., 2013; Trenberth et al., 2014). 87 Lastly, and reflecting the changes in hot and dry extremes, also compound hot-dry extremes are 88 set to increase under anthropogenic climate change (Bevacqua et al., 2022; Ridder et al., 2022; 89 90 Vogel, Hauser, et al., 2020) and they appear to be modulated by mean precipitation trends (Bevacqua et al., 2022). Most of these studies consider hot, dry and hot-dry compound extremes 91 separately, hindering a robust understanding of how these types of extremes relate to each other. 92 Moreover, they do not use different metrics for the computation of dry extremes, also on several 93 94 accumulation periods, such as indices that consider precipitation and precipitation along with evaporative water demand, that can in turn affect dry and compound hot-dry extreme changes. 95

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Here we build on these works and provide a comprehensive analysis of projected changes in hot, 97 98 dry and compound hot-dry extremes over global land regions. We use a multi-model ensemble 99 (MME) of 25 Coupled Model Intercomparison Project Phase 6 (CMIP6) models (Eyring et al., 2016), four emission scenarios, and a suite of different univariate and compound extreme indices. 100 Such indices consider different aspects of drought, such as precipitation and evaporative water 101 demand over multiple accumulation periods, also in compound extremes, which in combination 102 allows us to discuss how the changes in compound extremes relate to their univariate hot and dry 103 104 contributions.

105106 2 Data and Methods

### 107 **2.1 Data**

108 We use CMIP6 data (Eyring et al., 2016), namely historical and future Scenario Model 109 Intercomparison Project (ScenarioMIP) (O'Neill et al., 2016) simulations. From the ScenarioMIP

- we use four Shared Socioeconomic Pathways (SSPs): SSP1-2.6, SSP2-4.5, SSP3-7.0 and SSP58.5. From these simulations we extract daily maximum near-surface temperature (tasmax, K), daily
  minimum near-surface temperature (tasmin, K) and daily precipitation (pr, kg\*m-2\*s-1),
  respectively for the periods 1950-2014 and 2015-2100, for a MME of 25 models (Table S1). From
  each model we only considered the first ensemble member available (in most cases r1i1p1f1) so
- that models' structural uncertainty is taken into account (Deser, 2020).
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### 117 2.2 Climpact indices

We compute a selection of extreme indices to quantify global hot and dry extremes from 1950 to 118 2100, using 1981-2010 as a baseline period for the calculation of percentile thresholds. The indices 119 120 are computed starting in 1949 to avoid obtaining incomplete index calculations in 1950 for indices that accumulate across calendar years, namely the Standardized Precipitation Index (SPI, McKee 121 et al., 1993) and Standardized Precipitation Evapotranspiration Index (SPEI, Vicente-Serrano et 122 al., 2010). For hot extremes we calculate the percentage of days when daily maximum temperature 123 exceeds the 90th percentile (tx90p) and the annual maximum of daily maximum temperatures (txx)124 (Zhang et al., 2011). We also calculate three indices measuring heatwave characteristics, where 125 heatwaves are considered as periods of at least 3 consecutive days when daily maximum 126 temperatures exceed the 90th percentile (Perkins & Alexander, 2013). The heatwave amplitude 127 (hwa\_tx90) represents the annual peak daily value (°C) in the hottest heatwave, the heatwave 128 129 duration (hwd tx90) refers to the length (days) of the longest heatwave within a year and heatwave frequency (*hwf tx90*) measures the number of days within a year that contribute to heatwaves 130 (https://climpact-sci.org/). 131

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To quantify the occurrence of dry extremes we use the SPI and SPEI with 3-, 6- and 12-month 133 accumulation periods. The SPI provides information about meteorological drought in terms of lack 134 of precipitation, whereas the SPEI in terms of lack of water availability by considering also the 135 atmospheric water demand. SPI and SPEI include the entire precipitation, or precipitation minus 136 137 PET, distributions, and do not directly indicate drought occurrences. A caveat is that PET may overestimate drought in very dry regions, where actual evapotranspiration may be lower than PET 138 due to lack of water. We define drought when these monthly index values are  $\leq$  -1, which 139 represents moderate drought conditions. We use -1 as threshold to ensure a sufficient number of 140 141 monthly values within the SPI and SPEI drought datasets, but lower values could be used as criterion for more severe drought. As a baseline for the estimation of the distribution parameters 142 143 we use the entire investigation period (151 years, 1950-2100) (Vicente-Serrano et al., 2020), to avoid potential biases outside relatively short reference periods as reported for example by Sippel 144 et al. (2015). To allow comparison across SSPs, we use the SPI and SPEI distribution parameters 145 derived for the Historical and one SSP scenario (i.e. SSP1-2.6) to compute SPI and SPEI in the 146 other scenarios. We use SSP1-2.6 because this is the scenario with smallest forcing changes. For 147 the SPEI we compute PET following Hargreaves (1994), which is based on maximum and 148 149 minimum temperatures (K), and latitude to estimate extraterrestrial radiation. SPEI results can be sensitive to how PET is calculated (e.g. Beguería et al., 2014). Therefore, we assess the sensitivity 150 of SPEI to different PET approximations, i.e. following Thornthwaite (1948), and the more 151 complex Penman method (Allen et al., 1994). We perform this comparison for two CMIP6 models, 152 under SSP5-8.5 and SSP2-4.5, for spei3, spei6 and spei12. We find that annual global mean time-153 series are in agreement between the Hargreaves and Penman methods, but using the Thornthwaite 154 method results in much stronger drying (Figures S1-S2). Similarly, for the drought occurrence 155 measured as *spei3\_dry*, *spei6\_dry* and *spei12\_dry* there is good agreement between calculations 156

using the Hargreaves and Penman methods, but a stronger and more wide-spread increase in drought occurrence is found with the Thornthwaite method (Figures S3-S6). For the analysis of the full MME we therefore calculate PET using the Hargreaves method which gives relatively

similar results to the more complex Penman approximation but requires less data. We use the index names  $spiN_dry$  and  $speiN_dry$  to refer to the count of dry months, where N stands for the

- accumulation period of the index (i.e. 3, 6 and 12 months).
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### 164 **2.3 Compound extremes**

165 We also compute indices that measure the occurrence of (same-day) compound hot-dry extremes. We define this index as *cex d*, which stands for "compound extreme days". Here we use tasmax 166 extremes exceeding the 90th percentile (similar to tx90p, as indicator for hot extremes), SPI and 167 SPEI (3, 6 and 12-month) monthly values  $\leq -1$  (as indicator for dry extremes). The tasmax 168 percentiles are computed from SSP1-2.6 during the entire 1950-2100 period, to make it consistent 169 with the SPI and SPEI baselines, and serve as threshold for extreme temperatures in all SSP 170 scenarios. In order to homogenize the temporal frequencies of the datasets, the SPI and SPEI 171 original monthly time-series are converted into daily time-series by setting each daily value to the 172 SPI and SPEI monthly value in which the day occurs. 173

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The *cex\_d* index assesses the occurrence of same-day compound hot-dry extremes and is computed as follows: i) identify daily hot extremes (tasmax >90th percentile) and daily dry extremes (SPI and SPEI  $\leq$  -1); ii) count the number of days with compound (same-day) hot-dry extremes or when the hot days coincide with the occurrence of dry days. We name compound extremes calculated with SPI  $\leq$  -1 as *cex\_d* (*spiN*) and compound extremes computed with SPEI  $\leq$  -1 as *cex\_d* (*speiN*), where *N* stands for the number of accumulated months (i.e. 3, 6 or 12).

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## 182 2.4 Statistical analysis

We calculate all the indices on the native CMIP6 model grids and then re-grid them to a common latitude-longitude grid of 2°x2° so that MME medians and percentiles can be computed across all models. We then remove the ocean grid-points with a land-sea mask in order to retain only land values and exclude Antarctica. Then, for each index we compute the MME median along with the MME interquartile range (25<sup>th</sup> and 75<sup>th</sup> percentiles), the latter used as a measure of inter-model uncertainty.

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To discuss the projected changes in extremes, we present annual global average time-series 190 (weighted by gridpoint area) and maps of end-of-century changes relative to recent climate 191 conditions. In the former we assess the MME medians using the modified Mann-Kendall test that 192 takes into account autocorrelation (Hamed & Ramachandra Rao, 1998) and also compute the Sen's 193 slopes of the time-series (Sen, 1968). From the modified Mann-Kendall test we extract the p-values 194 of the MME median trends. We calculate the maps of changes by taking the difference of MME 195 medians (computed from single-model 20-year averages) between two periods, namely the four 196 future SSPs during 2081-2100 and the historical simulations during 1981-2000. We assess the 197 statistical significance of the resulting end-of-century changes, for each grid-point, with a two-198 tailed Wilcoxon rank-sum test (Mann & Whitney, 1947) that assesses if the median values are 199 significantly different and does not assume data normally distributed. Then, we further correct the 200 p-values obtained with a Bonferroni correction (Bonferroni, 1936; Sedgwick, 2014) that takes into 201 account Type I errors (or false positives) in relation to multiple testing. 202

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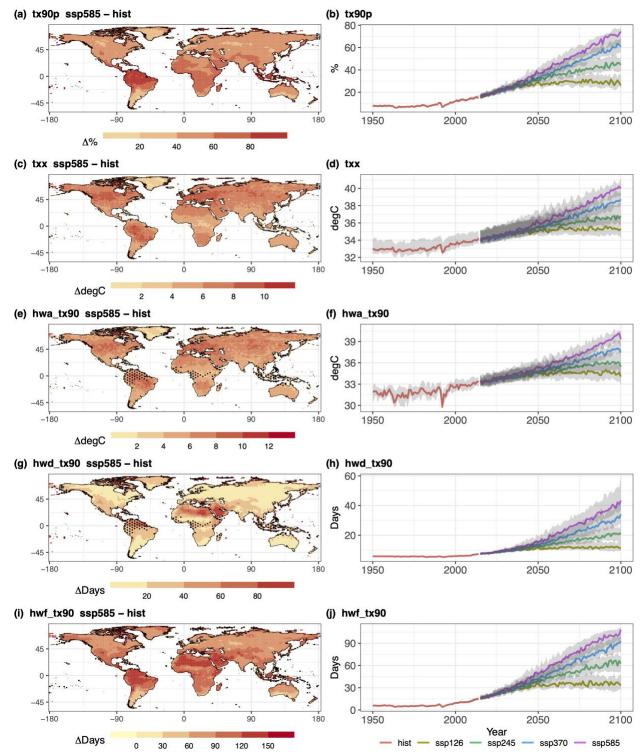
- As a further assessment to indicate the robustness of the simulated changes across models, we also apply a sign-test, which tests for each gridpoint if at least 80% (n=20) of models have a difference
- value of the same sign (positive or negative).
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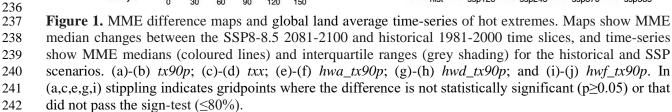
#### 208 **3 Simulated changes in extremes**

#### 209 **3.1 Hot extremes**

The difference maps for SSP5-8.5 show widespread significant (p<0.05) increases in the different 210 hot extremes indices, consistent with a warming climate (Figure 1a,c,e,g,i). The *tx90p* index shows 211 pronounced increase in the frequency of hot extremes over northern South America, western, 212 central and eastern Africa, the Arabian peninsula, the Tibetan plateau and Indonesia (Figure 1a), 213 whereas *txx* shows largest increases in the intensity of hot extremes over central South America, 214 central north America and Europe (Figure 1c). The hwa tx90 shows global relatively 215 homogeneous patterns of increased heatwave amplitude, however with largest increases over 216 central north America, parts of Brazil and Europe (Figure 1e). The hwd\_tx90 index points toward 217 substantial increase in the duration of heatwaves over northern Africa and the Arabian peninsula 218 (Figure 1g), whereas the *hwf tx90* index shows overall large increases in heatwave frequency, 219 especially over northern and central parts of South America, northern Africa, the Arabian 220 peninsula and Indonesia (Figure 1i). Similar spatial patterns of projected changes by the end of the 221 21st century, although less pronounced in terms of statistical significance and magnitude, are 222 obtained for the other SSP scenarios (Figure S7-S11). The smaller increases in the lower-forcing 223 scenarios (i.e. SSP1-2.6, SSP2-4.5 and SSP3-7.0) point out the benefits of implementing strong 224 mitigation measures (O'Neill et al., 2016). Looking at the global average time-series, the MME of 225 historical climate simulations shows relatively slow increase during the late 20th and early 21st 226 centuries, as compared to the future high-forcing SSP scenarios. The historical simulations also 227 show substantial reductions for the duration of 1-2 years in particular in the global average 228 intensity of heat extremes (e.g. txx and hwa\_tx90) in response to, for example, the Pinatubo 229 volcanic eruption in 1991 (Figure 1b,d,f,j). In the future projections, all indices point towards 230 231 increases in hot extremes, with SSP5-8.5 being the scenario with most pronounced increases, SSP1-2.6 being the one with more moderate changes, and SSP2-4.5 with SSP3-7.0 lying between 232 the two (Figure 1b,d,f,h,j, p<0.01, Table S2) - indicating proportionality between the magnitude 233 of change and the strength of the forcing (Seneviratne et al., 2016). 234

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## 244245 **3.2 Drought**

Results for global dry extremes (Figure 2) differ depending on index, and therefore atmospheric 246 variables taken into consideration, as also shown by Cook et al. (2018). The end-of-century 247 changes for *spi3\_dry* under SSP5-8.5 point toward both drying and wetting in different regions 248 across the globe, reflecting e.g. annual mean precipitation changes reported by the IPCC AR6 249 (Masson-Delmotte et al., 2021; Figure SPM.5c). Hence, we find a significant (p<0.05 and sign-250 test >80%) projected increase in drought occurrence (based on SPI) in central and South America. 251 the Mediterranean basin and southern Africa. Whereas drought occurrence is projected to decrease 252 253 over central Africa, India, China and in high northern latitudes (e.g. Alaska, Canada, Scandinavia and Russia; Figure 2a). Such heterogeneity in the difference maps is reflected in the global average 254 time-series, which show a non-linear trend that cannot be assessed with a Slope value (Figure 2b). 255 Specifically, the spi3\_dry values of the historical period increase from 1950 to about the 1970s 256 and then decrease until the end of the historical forcing runs in 2014. Following the historical 257 period the global average spi3 dry values for SSP5-8.5 and SSP3-7.0 increase until the end of the 258 21st century, with the former showing the strongest upward trend, while the SSP2-4.5 and SSP1-259 2.6 time series remain relatively stationary (Figure 2b). However, although some global average 260 time-series are showing little changes, the regional patterns of drying and wetting still remain in 261 place (Figures S12-S13), but compensate each other in the global average. The results suggest that 262 at stronger forcing levels (SSP5-8.5 and SSP3-7.0) the drought increases found in some tropical 263 and subtropical regions overcompensate the drought decreases in the high northern latitudes. 264 265

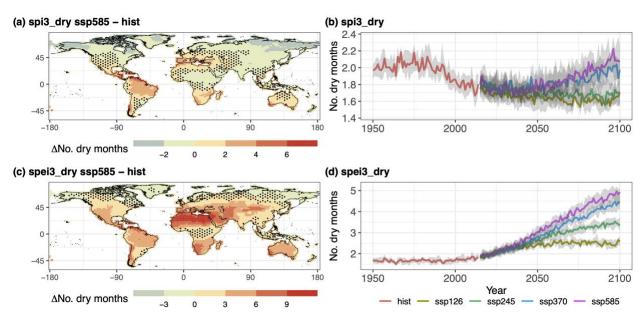


Figure 2. MME difference maps and global land average time-series of dry extremes. (a)-(b) Annual count of dry months computed with SPI 3-month index (*spi3\_dry*); (c)-(d) annual count of dry months computed with SPEI 3-month index (*spei3\_dry*). Time-periods, stippling and time-series colors are as in Figure 1.

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The picture is different when considering the count of dry months computed from SPEI and 273 therefore by taking into account PET along with precipitation (*spei3\_dry*; Figure 2c,d). Here, the 274 end-of-century changes for SSP5-8.5 project a drying over much larger areas compared to SPI-275 based drought, with regions such as northern Africa, the Mediterranean, the Middle East and 276 central China being the most affected, while only very small regions in high northern latitudes 277 show decreases in drought occurrence based on this measure (Figure 2c). This much wider spread 278 of drought increases is also reflected in the global average time series, which show upward trends 279 from about 2015 to 2100 under all scenarios, with SSP5-8.5 being the one with the largest increases 280 and SSP1-2.6 becoming stationary from about the 2050s. The other two scenarios, SSP3-7.0 and 281 SSP2-4.5, lie between the two (Figure 2d, Table S3), again indicating a proportionality of the 282 283 global drought response to the strength of forcing. Such a larger increase in dryness from *spei3 dry* compared to *spi3\_dry* is expected as with warming temperatures also the atmospheric water 284 demand increases (e.g. Pall et al., 2007). 285

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The difference maps for the other *spi3\_dry* and *spei3\_dry* SSP scenarios have similar spatial patterns as shown in Figure 2a,c. However, from SSP3-7.0 to SSP1-2.6, we note that for *spi3\_dry* the areas with decreasing drought occurrences increase (Figure S12), whereas for *spei3\_dry* the areas with increasing drought counts decrease in scenarios with weaker forcing (Figure S13).

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The difference maps for *spi6\_dry*, *spei6\_dry*, *spi12\_dry* and *spei12\_dry* show very similar patterns as found in Figure 2a,c, however the statistical significance is sometimes lower, especially for the *spi12\_dry* and *spei12\_dry* (Figures S14-S17). The global average time-series computed for the same dry extremes indices are also very similar to those found for *spi3\_dry* and *spei3\_dry* (Figure S18, Table S3).

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#### 298 **3.3 Compound hot-dry extremes**

The end-of-century changes for compound hot-dry extremes, under the SSP5-8.5 show a 299 widespread increase in the occurrence of such events (Figure 3a,c). For *cex\_d (spi3)* the regions 300 showing stronger increase in compound hot-dry extremes are central and northern South America, 301 central Europe, the Mediterranean, western and southern Africa and Indonesia (Figure 3a). 302 Compound hot-dry extremes computed with cex d (spei3) show large increases over the same 303 areas mentioned above but also in northern Africa, the Middle East and Australia (Figure 3c). For 304 305 *cex* d (*spi3*) there are areas in high northern latitudes with no increase in compound extremes and this is related to the decreased drought frequency in these regions (Figures 3a and 2a). On the other 306 hand, cex d (spei3) shows significant increases globally (Figure 3b). When looking at the 307 308 climatologies (1981-2010) of compound hot-dry extremes for both cex d (spi3) and cex d (spei3) 309 we notice that the regions where compound extremes occur more frequently under current conditions do not necessarily match with the regions where we obtain larger changes by the end 310 311 of the 21st century (Figures 2a,c; S19-S20).

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In accordance with the difference maps of both  $cex_d$  (*spi3*) and  $cex_d$  (*spei3*), also the median of annual and global average time-series show strong monotonic and positive trends for all the SSP scenarios from about 2015 to 2100, except for the SSP1-2.6 in which the compound extreme occurrences stabilize around the 2050s (p<0.01, Table S4). As for the univariate extremes

presented in the previous sections, the SSP5-8.5 is the scenario with the strongest increases,

- followed by SSP3-7.0, SSP2-4.5 and SSP1-2.6 (Figure 3b,d) and changes in compound extremes
- computed with SPEI to detect drought are much stronger than extremes computed with SPI.
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The  $cex_d$  (*spi3*) and  $cex_d$  (*spei3*) difference maps computed for the other SSP scenarios show

- similar changes as for SSP5-8.5, although the magnitudes and statistical significance are reduced from SSP3-7.0 to SSP1-2.6 (Figures S21-S22). Also the difference maps of  $cex_d$  (spi6) (spei6) (spi12) and (spei12) reflect the changes similar to  $cex_d$  (spi3) and (spei3), with both magnitude and statistical significance reduced from SSP5-8.5 to SSP1-2.6 and from  $cex_d$  (spi12, spei12) to  $cex_d$  (spi3, spei3) (Figures S23-S26). Lastly, the annual global average time-series for the other
- $cex_d$  indices computed with *spi6*, *spei6*, *spi12* and *spei12* also show similar characteristics as
- $cex_d (spi3)$  and  $cex_d (spei3)$  (Figure S27, Table S4).
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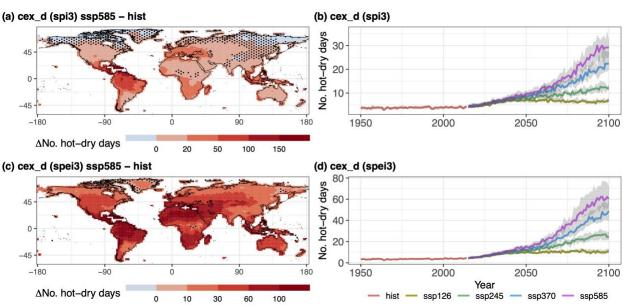


Figure 3. MME difference maps and global land average time-series of compound hot-dry extremes. (a)-(b) Annual number of compound hot-dry extremes computed with daily maximum near-surface temperature and SPI3. (c)-(d) same as (a)-(b) but with SPEI3. Time-periods, stippling and time-series colors are as in Figure 1.

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# 337338 4 Discussion and conclusions

Our results show significant projected increases in the frequency, intensity and duration of hot extremes in most regions by the end of the 21st century, and these increases are strongest for the SSP5-8.5 scenario and weakest for SSP1-2.6. Such increase in hot extremes reflect the findings of other studies (e.g. Christidis et al., 2015; Fischer & Schär, 2010; Mukherjee et al., 2022; Yin et al., 2022) but can differ from other studies using different temperature extreme indices (e.g. Saeed et al., 2021).

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<sup>346</sup> Dry extremes, on the other hand, show different regional patterns of change depending on the <sup>347</sup> index used to measure drought (i.e. SPI or SPEI). Such a difference is related to the types of

- variables included in the indices (e.g. precipitation or precipitation and PET) (Dai, 2011, 2013).
- While there is sensitivity to the specific measures to detect drought, the results are fairly robust for

different drought accumulation periods (i.e. 3, 6 and 12 months). Dry extremes computed with 350 SPI, under SSP5-8.5, increase over central and northern South America, the Mediterranean and 351 southern Africa and decrease over central Africa, India, China and in the high northern latitudes. 352 On the other hand, dry extremes computed with SPEI show consistent increase generally all over 353 the globe, but especially in the Mediterranean, northern Africa, the Middle East and central China. 354 Our results reflect the expectation that evaporative demand of the atmosphere increases at higher 355 temperatures, and this is a driver of drought when characterized with SPEI. When assessing the 356 global land average time-series, regional drought increases and decreases computed with SPI 357 partly compensate each other and global average increases in drought only occur in the strongest 358 forcing scenarios. On the other hand, the global land averages affected by drought computed with 359 SPEI increase in all scenarios. The increase in dryness can be primarily driven by the changing 360 patterns of precipitation (when based on SPI) and additionally by the increasing atmospheric water 361 demand as the climate warms (when based on SPEI). 362

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Results for compound hot-dry extremes are consistent with the changes in univariate hot and dry extremes and therefore the difference maps for SSP5-8.5 point toward widespread increases in compound hot-dry extremes for indices computed with both SPI ( $cex_d$  (spi3),  $cex_d$  (spi6) and  $cex_d$  (spi12)) and SPEI ( $cex_d$  (spei3),  $cex_d$  (spei6) and  $cex_d$  (spei12)). These widespread increases are therefore also reflected in the global land average time series, indicating significant increases by the end of the 21st century in all four scenarios.

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Our findings allow a direct comparison between univariate and compound hot-dry extremes and 371 are in accordance with other studies pointing towards an increase in hot-dry compound extremes 372 under anthropogenic climate change. For instance, Bevacqua et al. (2022) found a projected 373 increase in hot-dry extremes and assessed their uncertainty but only using precipitation as a proxy 374 for dry events. Similarly, Hao et al. (2018) and Ridder et al. (2022) computed dry extremes only 375 from precipitation and the latter study used Excess Heat Factor for assessing heatwaves. Our 376 results show that there is some sensitivity in the projected changes with respect to dry and 377 compound hot-dry extremes, attributed to the way dry extremes are measured. 378

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Our analysis framework provides insights from considering the different univariate and compound 380 indices in combination. In particular we find that global increases in hot extremes alone are driving 381 382 the increase in compound extremes in regions where dry extremes, computed with SPI, decrease (e.g. northern Europe and China). On the contrary, compound extremes computed with SPEI (and 383 computed with SPI in regions where drought becomes more frequent) are increasing because of 384 385 the contributions of increasing both univariate hot and dry extremes. The pattern in compound 386 extremes computed with SPI is also in agreement with Bevacqua et al. (2022), who highlighted the role of regional precipitation in driving future changes in compound hot-dry extremes. As 387 limitations, we did not take into account models' uncertainty driven by internal climate variability 388 (Deser, 2020) and dry extremes were computed from the SPI and SPEI indices at  $\geq 3$  months 389 390 accumulation periods so that we may have lost the representation of short dry spells and with a 12-391 month accumulation, seasonality was implicitly removed.

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In summary, we provide a comprehensive global analysis of compound hot-dry extreme changes

in the context of the corresponding univariate hot and dry extremes for 25 CMIP6 models and four
 SSP scenarios. We specifically show that the entire set of extremes are projected to increase in the

- 396 future under the highest emission scenario (SSP5-8.5) and that such increase could be partly
- mitigated under the lowest emission scenario (SSP1-2.6). We conclude that the risk of hot and dry
- extremes will significantly increase in the next decades in many regions, and encourage particular
- 399 attention from governments and stakeholders worldwide to implement suitable adaptation
- 400 measures and put into practice strong mitigation policies to limit the increases of such events.
- 401 402

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## 411 **Open Research**

The CMIP6 data are freely available and have been downloaded from the Earth System Grid Federation (ESGF) website (https://esgf-node.llnl.gov/search/cmip6/). We compute the Climpact

414 (https://climpact-sci.org/) univariate extreme indices using the R packages "*climdex.pcic.ncdf*"

415 (https://github.com/ARCCSS-extremes/climdex.pcic.ncdf) and "SPEI"

- 416 (https://github.com/sbegueria/SPEI; Beguería et al., 2014).
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