# Bayesian calibration of the Mg/Ca paleothermometer in planktic foraminifera

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### Key Points:

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- We introduce Mg/Ca Bayesian calibrations for planktic foraminifera
  - Hierarchical modeling is used to constrain multivariate Mg/Ca sensitivities
  - For deep-time applications, we incorporate estimates of Mg/Ca of seawater

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#### 11 Abstract

The Mg/Ca ratio of planktic foraminifera is a widely-used proxy for sea-surface temper-12 ature, but is also sensitive to other environmental factors. Previous work has relied on 13 correcting Mg/Ca for non-thermal influences. Here, we develop a set of Bayesian mod-14 els for Mg/Ca in planktic foraminifera that account for the multivariate influences on 15 this proxy in an integrated framework. We use a hierarchical model design that lever-16 ages information from both laboratory culture studies and globally-distributed core top 17 data, allowing us to include environmental sensitivities that are poorly constrained by 18 core top observations alone. For applications over longer geological timescales, we de-19 velop a version of the model that incorporates changes in the Mg/Ca ratio of seawater. 20 We test our models – collectively referred to as BAYMAG – on sediment trap data and 21 on representative paleoclimate time series and demonstrate good agreement with obser-22 vations and independent SST proxies. BAYMAG provides probabilistic estimates of past 23 temperatures that can accommodate uncertainties in other environmental influences, en-24 hancing our ability to interpret signals encoded in Mg/Ca. 25

#### <sup>26</sup> Plain Language Summary

The amount of magnesium (Mg) incorporated into the calcite shells of tiny pro-27 tists called foraminifera is determined by the temperature of the water in which they grew. 28 This allows paleoclimatologists to measure the magnesium-to-calcium (Mg/Ca) ratio of 29 fossil foraminiferal shells and determine how past sea-surface temperatures (SSTs) have 30 changed. However, other factors can influence Mg/Ca, like the salinity and pH of sea-31 water. Here, we develop Bayesian models of foraminiferal Mg/Ca that account for all 32 of the influences on Mg/Ca and show how we can use these to improve our interpreta-33 tions of Mg/Ca data. 34

#### 35 1 Introduction

The magnesium-to-calcium (Mg/Ca) ratio of planktic foraminifera is a commonly-36 used proxy method for reconstructing past sea-surface temperatures (SSTs). It has played 37 a pivotal role informing our understanding of tropical climate dynamics in the Late Qua-38 ternary (Lea et al., 2000, 2003; Rosenthal et al., 2003; Stott et al., 2007) as well as in 39 deeper geologic time (e.g., Evans et al., 2018). The proxy has theoretical basis in ther-40 modynamics, which predicts a non-linear increase in Mg incorporation into calcite as tem-41 peratures rise (Oomori et al., 1987). Laboratory culturing of planktic foraminifera con-42 firms an exponential dependence of Mg/Ca on temperature, albeit with a stronger sen-43 sitivity than thermodynamic predictions, indicating that biological "vital effects" also 44 play a role (Nürnberg et al., 1996; Lea et al., 1999). Laboratory experiments also demon-45 strate that Mg/Ca in foraminifera is sensitive to other environmental factors, such as salin-46 ity and pH (Lea et al., 1999; Kisakürek et al., 2008; Dueñas-Bohórquez et al., 2009; Hönisch 47 et al., 2013; Evans, Wade, et al., 2016). The extent to which these secondary factors in-48 fluence or compromise SST prediction from Mg/Ca is an ongoing topic of investigation 49 (Ferguson et al., 2008; Mathien-Blard & Bassinot, 2009; J. Arbuszewski et al., 2010; Hönisch 50 et al., 2013; Evans, Wade, et al., 2016; Gray et al., 2018; Gray & Evans, 2019). Beyond 51 competing environmental factors, the depositional environment also influences Mg/Ca. 52 If the calcite saturation state of the bottom waters is low, partial dissolution of foraminiferal 53 calcite occurs, lowering Mg/Ca (Brown & Elderfield, 1996; Rosenthal et al., 2000; Re-54 genberg et al., 2006, 2014). 55

Previous calibrations for Mg/Ca have been based on either laboratory culturing
experiments (Nürnberg et al., 1996; Lea et al., 1999; Gray & Evans, 2019), sediment trap
data (Anand et al., 2003; Gray et al., 2018) or modern core tops (Elderfield & Ganssen,
2000; Dekens et al., 2002; Khider et al., 2015; Saenger & Evans, 2019). Culture experiments provide precise constraints on environmental sensitivities, but are limited in that

laboratory conditions are not perfect analogs for the natural environment. Sediment traps
have an advantage in that seasonality of foraminiferal occurrence and corresponding ocean
temperatures are well-constrained, but they do not account for the effects of dissolution
or bioturbation. Sedimentary core tops integrate effects associated with both occurrence
and preservation, and are thus better analogs for the conditions typical of the geological record, but uncertainties in seasonal preferences and the depth of calcification can
in some cases lead to misleading inference of secondary environmental sensitivities (Hönisch
et al., 2013; Hertzberg & Schmidt, 2013).

69 Here, we use both core top and laboratory culture data to develop a suite of Bayesian hierarchical models for Mg/Ca. We collate over 1,000 sedimentary Mg/Ca measurements 70 to formulate new calibrations for four major planktic groups: *Globigerinoides ruber* (in-71 cluding both pink and white chromotypes), Trilobatus sacculifer, Globigerina bulloides, 72 and Neogloboquadrina pachyderma (including N. incompta). First, we assess the impact 73 of adding known secondary environmental predictors (bottom water saturation state, salin-74 ity, pH and laboratory cleaning technique) to a Mg/Ca calibration model. We then com-75 pute both pooled (all species groups considered together) and hierarchical (species groups 76 considered separately) calibration models using Bayesian methodology similar to that 77 previously developed for core top models of planktic foraminiferal  $\delta^{18}O$  (Malevich et al., 78 2019). We assess the validity of the new regressions by applying them to sediment trap 79 data and downcore measurements of foraminiferal Mg/Ca. Given that planktic foraminiferal 80 Mg/Ca is increasingly used for SST estimation in deeper geological time, we develop a 81 version of our model that accounts for secular changes in the Mg/Ca composition of sea-82 water. The overarching goal of this study is to develop a flexible set of forward and in-83 verse models for planktic foraminiferal Mg/Ca that estimate observational uncertainties and can be used in a variety of paleoclimatic applications, including inter-proxy com-85 parisons, proxy-model comparisons, and data assimilation. 86

#### <sup>87</sup> 2 Data compilation

We compiled 1250 core-top Mg/Ca measurements from the literature (Rosenthal 88 & Boyle, 1993; Russell et al., 1994; Brown & Elderfield, 1996; Hastings et al., 1998; Mash-89 iotta et al., 1999; Elderfield & Ganssen, 2000; Ganssen & Kroon, 2000; Dekens et al., 2002; 90 Lea et al., 2003; Palmer & Pearson, 2003; Pahnke et al., 2003; Rosenthal et al., 2003; Visser 91 et al., 2003; Schmidt et al., 2004; Barker et al., 2005; Farmer et al., 2005; Keigwin et al., 92 2005; Oppo & Sun, 2005; Steinke et al., 2005; Sun et al., 2005; Weldeab et al., 2005; Ben-93 way et al., 2006; Dahl & Oppo, 2006; Lea et al., 2006; Meland et al., 2006; Regenberg 94 et al., 2006; Weldeab et al., 2006; de Garidel-Thoron et al., 2007; Leduc et al., 2007; Levi 95 et al., 2007; Richey et al., 2007; Stott et al., 2007; Wei et al., 2007; Weldeab et al., 2007; 96 Cléroux et al., 2008; Ferguson et al., 2008; Nürnberg et al., 2008; Steinke et al., 2008; 97 Yu et al., 2008; Kozdon et al., 2009; Mathien-Blard & Bassinot, 2009; Regenberg et al., 98 2009; Richev et al., 2009; Oppo et al., 2009; J. Arbuszewski et al., 2010; Kubota et al., 99 2010; Linsley et al., 2010; Marchitto et al., 2010; Mohtadi et al., 2010; Xu et al., 2010; 100 Johnstone et al., 2011; Mohtadi et al., 2011; Sabbatini et al., 2011; Thornalley et al., 2011; 101 van Raden et al., 2011; Boussetta et al., 2012; Fallet et al., 2012; Schmidt, Weinlein, et 102 al., 2012; Schmidt, Chang, et al., 2012; J. A. Arbuszewski et al., 2013; Riethdorf et al., 103 2013; Saraswat et al., 2013; Aagaard-Sørensen et al., 2014; Dyez et al., 2014; Gibbons 104 et al., 2014; Moffa-Sánchez et al., 2014; Romahn et al., 2014; Weldeab et al., 2014; Khider 105 et al., 2015; Rustic et al., 2015; Gebregiorgis et al., 2016; Parker et al., 2016; Tierney et 106 al., 2016; Vázquez Riveiros et al., 2016; Hollstein et al., 2017; Kristjánsdóttir et al., 2017; 107 Morley et al., 2017). The data collection includes the core name, the site location (lat-108 itude, longitude, water depth), the interval of the core sampled (if provided), the Mg/Ca109 ratio, corresponding  $\delta^{18}$ O and  $\delta^{13}$ C measurements (if provided), the species, the size frac-110 tion sampled (if provided) and the source reference. Since previous work points to a sys-111 tematic offset in Mg/Ca based on the cleaning method used in the laboratory (Rosenthal 112

et al., 2004; Khider et al., 2015), we flagged the data according to the type of cleaning 113 performed, with a value of 0 assigned to samples cleaned with an oxidative protocol (e.g., 114 Barker et al., 2003) and a value of 1 assigned to samples cleaned with an additional re-115 ductive step (e.g., Boyle & Keigwin, 1985). We assigned a quality control flag to each 116 core top – indicating whether the data should be included in our calibration model or 117 not – based on the interpretation of the data in the original study. For example, data 118 that were noted as suspect due to small sample size or encrustation of high-Mg coatings 119 were excluded. We also excluded data from the eastern Mediterranean, where authigenic 120 high-Mg coatings are commonly observed and result in anomalous Mg/Ca values (Sabbatini 121 et al., 2011). This initial quality screen reduced our dataset to 1153 samples, with 478 122 core tops for G. ruber white, 74 for G. ruber pink, 237 for T. sacculifer, 72 for N. pachy-123 derma, 158 for N. incompta, and 134 for G. bulloides (Fig. 1). G. ruber white and pink 124 core top samples were subsequently combined and averaged and collectively treated as 125 the G. ruber group, recognizing that these chromotypes are closely related genetically 126 (Aurahs et al., 2011) and have similar geochemistry (Richey et al., 2019, 2012). In ad-127 dition, initial exploration indicated that the G. ruber pink dataset spanned a limited ge-128 ographical (tropical-subtropical Atlantic) and temperature (25–28°C) range, complicat-129 ing accurate determination of regression coefficients. Likewise, N. pachyderma and N. 130 incompta were combined and calibrated together as the N. pachyderma group. Origi-131 nally considered to be morphotypes, N. pachyderma and N. incompta are now classified 132 as genetically different species (Darling et al., 2006) and have different temperature op-133 tima (which is accounted for in our seasonal calibration). However, they have similar habi-134 tat preferences, living seasonally in the high latitudes in the mixed layer (Darling et al., 135 2006), and as with G. ruber pink, we found that the limited number of N. pachyderma 136 core tops challenged calibration in isolation. 137

The core top data are matched to the nearest gridpoint from the World Ocean At-138 las 2013 (WOA13) version 2 (Boyer et al., 2013), from which we draw mean annual and 139 seasonal SSTs and sea-surface salinity (SSS). As with our previous calibration models 140 for for aminiferal  $\delta^{18}$ O (Malevich et al., 2019), we do not explicitly consider depth habi-141 tat for the different planktic groups. Although regressing against environmental param-142 eters at 0 m water depth might not be optimal to derive the 'true' sensitivities of Mg/Ca, 143 we assume that users want to infer past SSTs from mixed-layer species, rather than a 144 calcification depth temperature. In addition, depth preferences tend to co-vary with sea-145 sonal preferences and so accounting for both can lead to overfitting. We tested this as-146 sumption by running our Bayesian calibration models using integrated 0-50m values; we 147 obtained nearly identical coefficients (not shown). We note that any prescribed depth 148 habitat in a calibration – whether it be 0 m or 0-50m – assumes that it is static in time. 149 Circumventing this assumption requires modeling depth habitat explicitly as a function 150 of thermal tolerance, light, and nutrients (e.g., Lombard et al., 2011). This adds consid-151 152 erable complexity, and paleoclimate applications would require biogeochemical constraints, thus we leave this for future work. 153

Seasonal averages are computed using spatially-varying estimates of when the peak 154 abundance of each foraminiferal species occurs, according to their individual thermal tol-155 erances. As described in Malevich et al. (2019), these are based on kernel density esti-156 mates (KDE) of sediment trap data (Žarić et al., 2005) and the seasonal cycle in tem-157 perature at each site, as inferred from WOA13. For example, the KDE of G. ruber abun-158 dance indicates that this species prefers SSTs between 22.5 and 31.9 °C. Thus, for lo-159 cations with SSTs that seasonally drop below 22.5°C, G. ruber is assumed to not cal-160 cify during those months, and the average seasonal SST would be the mean value for all 161 months above  $22.5^{\circ}$ C. Effectively, this assumes that G. ruber Mg/Ca reflects mean an-162 nual SSTs at most tropical locations, but warm-season SSTs in the subtropics. We also 163 draw seasonal optima for N. pachyderma and N. incompta separately, recognizing the 164 distinct temperature preferences of these two species, even though they are ultimately 165 calibrated together. Table 1 lists the minimum, maximum, and median SST preferences 166

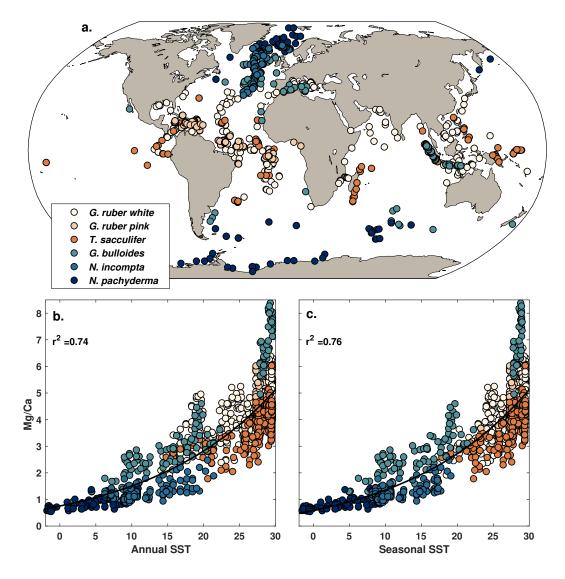


Figure 1. a. Geographical distribution of the Mg/Ca core top data, with an "include" flag of 1 (N = 1153), by species. b. The relationship between Mg/Ca and mean annual SSTs. c. The relationship between Mg/Ca and estimated seasonal SSTs. Black lines through the data in (b.) and (c.) represent the best-fit exponential regressions, with  $r^2$  values listed in the upper left.

for each species according to the KDE method. For *G. ruber*, *T. sacculifer*, and *N. incompta*, our inferred optimal SST ranges are very similar to those modeled by Lombard et al. (2009) from culture data (21–30°C; 19–31°C; 6–20°C; respectively). Our ranges for *G. bulloides* and *N. pachyderma* are slightly larger (Table 1) than the Lombard et al. (2009) estimates (10–25°C; 0–10°C; respectively) because the sediment trap data indicate a wider thermal range for these species.

Core tops that fall within the same gridpoint, and contain the same species, are further averaged prior to calibration exercises to reduce the impact of spatial clustering on the regression parameters. This results in an effective core top N of 690 for our regression models, with N = 330 for G. ruber, N = 141 for T. sacculifer, N = 100 for G. bulloides model, and N = 119 for N. pachyderma.

	Peak A	bundar	nce SST ranges (°C)
Species	Min	Max	Median
G. ruber	22.5	31.9	27.4
T. sacculifer	20.2	30.6	27.0
$G. \ bulloides$	3.6	29.2	18.0
N. pachyderma	-0.9	15.3	5.4
N. incompta	6.7	21.1	15.3

 Table 1.
 Sea-surface temperature ranges associated with peak abundances for each

 foraminiferal species investigated in this study, based on kernel density estimates of shell fluxes

 from a collection of global sediment traps (from Malevich et al., 2019)

Since previous work indicates that the carbonate system influences for aminiferal 178 Mg/Ca, we also collate surface water pH and bottom water calcite saturation state  $(\Omega)$ 179 values for each core site from the Global Ocean Data Analysis Project (GLODAP) ver-180 sion 2 gridded climatology (Lauvset et al., 2016). GLODAPv2 lacks coverage in the Gulf 181 of Mexico, so for core tops in this location we rely on bottle data collected as part of the 182 second Gulf of Mexico and East Coast Carbon Cruise (GOMECC-2) in 2012 (data pub-183 licly available from http://www.aoml.noaa.gov/ocd/gcc/GOMECC2) and use the MAT-184 LAB implementation of CO2SYS (v1.1, Van Heuven et al., 2011) to compute pH and 185 calcite  $\Omega$  from measured values of alkalinity, dissolved inorganic carbon, salinity, tem-186 perature, pressure, silicate, and phosphate. 187

Overall, our core top dataset spans a wide range of SSTs (-1.6 to 29.6°C; 95% CI = 1.1 to 29.4 °C) and  $\Omega$  (0.7 to 5.6; 95% CI = 0.9 to 4.1). Although high and low SSS values are represented in the dataset (28.4 to 39.3 psu), the distribution of the data is more restricted (95% CI = 33.3 to 38.4 psu). The range of surface water pH values sampled is limited (7.91 to 8.23; 95% CI = 8.01–8.18), reflecting the fact that the pH of the modern surface ocean does not have a large dynamic range.

As described below, we also use Mg/Ca data from cultured foraminifera to constrain sensitivities to environmental parameters. We use the compilation of Gray and Evans (2019), with the addition of the *G. ruber* pink data from Allen et al. (2016) and *N. incompta* data from Von Langen et al. (2005) and Davis et al. (2017). This updated culture dataset includes 30 *G. ruber* observations, 20 *T. sacculifer* observations, 12 *G. bulloides* observations, 29 *O. universa* observations and 12 *N. incompta* observations for a total of 103 data points.

## <sup>201</sup> 3 Model form and exploration of environmental predictors

Temperature clearly exerts a strong, non-linear control on core top Mg/Ca, explain-202 ing about 75% of the variance in the data (Fig. 1b,c), in agreement with experimental 203 evidence (e.g., Lea et al., 1999). However, laboratory studies and previous core top in-204 vestigations have shown that pH, salinity, the saturation state  $(\Omega)$  at the core site, the 205 cleaning method, and shell size also influence Mg/Ca. Mg/Ca sensitivities to salinity and 206 pH are also considered exponential (Lea et al., 1999; Kisakürek et al., 2008; Hönisch et 207 al., 2013; Evans, Wade, et al., 2016; Gray et al., 2018). Culture experiments suggest a 208 pH sensitivity of -50 to -90% per pH units for O. universa, G. bulloides, and G. ruber 209 (white) (Lea et al., 1999; Russell et al., 2004; Kisakürek et al., 2008; Evans, Brierley, et 210 al., 2016; Gray & Evans, 2019), and Gray et al. (2018) detected a pH sensitivity of a sim-211 ilar magnitude of  $-80\% \pm 70\%$  (2 $\sigma$ ) per pH units in a global compilation of G. ruber (white) 212 sediment trap data. However, pH does not seem to impact Mg/Ca in cultures of N. pachy-213 derma, N. incompta (Davis et al., 2017) and T. sacculifer (Allen et al., 2016). Labora-214

tory experiments indicate a moderate sensitivity of planktic Mg/Ca to salinity (3-5%)215 per psu) (Lea et al., 1999; Kisakürek et al., 2008; Hönisch et al., 2013; Allen et al., 2016; 216 Gray & Evans, 2019). Previous core top studies suggested a much larger sensitivity (15– 217 59%, Ferguson et al., 2008; Mathien-Blard & Bassinot, 2009; J. Arbuszewski et al., 2010) 218 but reanalyses indicated that these high estimates are due to environmental co-variates 219 (Hertzberg & Schmidt, 2013; Hönisch et al., 2013; Khider et al., 2015). Core top obser-220 vations also reveal a systematic decline in sedimentary planktic Mg/Ca – regardless of 221 species – under low bottom water calcite saturation state at the site of deposition (Regenberg 222 et al., 2014). Finally, intra- and inter-laboratory comparisons (Barker et al., 2003; Rosen-223 that et al., 2004) as well as a regression analysis of G. ruber (white) core tops (Khider 224 et al., 2015) indicate a systematic offset in measured Mg/Ca of  $\sim 10-15\%$  based on whether 225 the laboratory cleaning method includes a reductive step. Mg/Ca also varies by shell size 226 (Elderfield et al., 2002; Friedrich et al., 2012), but researchers tend to mitigate this ef-227 fect by picking for a restricted size fraction. As discussed below, we do 228 not detect a significant influence of shell size on our core top Mg/Ca data, so it is not 229 included in our model form. 230

Since temperature, salinity, and pH sensitivities are exponential, we transform Mg/Ca 231 to  $\ln(Mg/Ca)$  for model fitting. This transformation also assumes that the errors for a 232 Mg/Ca model follow an exponential distribution; the data in Figure 1b and 1c suggest 233 that this is a valid assumption, as variance increases non-linearly with temperature. Fol-234 lowing Khider et al. (2015), the cleaning parameter acts as a multiplicative term in Mg/Ca 235 space, and thus an additive term in  $\ln(Mg/Ca)$  space, with the understanding that re-236 ductive cleaning (a value of 1) results in a systematic decline in Mg/Ca. The form of the 237 Mg/Ca dependency on  $\Omega$  is less clear. Regenberg et al. (2014) and Khider et al. (2015) 238 assume that bottom water saturation impacts Mg/Ca of tests linearly below a certain 239 threshold, which they define based on  $\Delta CO_3^{2-}$  instead of  $\Omega$ . These two quantities are 240 functionally equivalent, but we prefer using  $\Omega$  because it is always a positive value. How-241 ever, it might be expected, based on reaction kinetics, that Mg/Ca should have a non-242 linear dependency on saturation state, with dissolution increasing as saturation state drops 243 (Sjöberg, 1976). Indeed, if we remove the impact of SST on our pooled dataset, we find 244 that  $\ln(Mg/Ca)$  residuals trend non-linearly with  $\Omega$ , with the slope becoming steeper as 245  $\Omega$  becomes smaller (Fig. 2). The relationship is strongest below an  $\Omega$  of ~ 1.5 (Fig. 2), 246 which is consistent with the  $\Delta CO_3^{2-}$  threshold of ~ 40  $\mu$ mol/kg identified by Regenberg 247 et al. (2014).  $\Omega$  sensitivity can be approximated by a power function, with a coefficient 248 of -2 (Fig. 2). This supports a transformation of  $\Omega$  to  $\Omega^{-2}$  in order to linearize the sen-249 sitivity of  $\ln(Mg/Ca)$  to saturation state. 250

The final form of a core top Mg/Ca forward model, based on the physical expectations outlined above, is:

$$\ln(\mathbf{Mg/Ca}) = \alpha + \mathbf{T} \cdot \beta_T + \mathbf{S} \cdot \beta_S + \mathbf{pH} \cdot \beta_P + \mathbf{\Omega}^{-2} \cdot \beta_O + (1 - \mathbf{clean} \cdot \beta_C) + \boldsymbol{\epsilon}, \quad (1)$$

$$\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \sigma^2)$$

where  $\epsilon$  is the vector of residual errors, approximated by a Normal distribution with mean zero and variance  $\sigma^2$ .

To assess the impact of each environmental variable on model performance, we iteratively computed regressions using ordinary least squares, adding each predictor sequentially. We then compared the Bayesian Information Criterion (BIC) for each iterative model to determine whether the additional predictor resulted in improvement. We also analyzed the significance of each predictor's coefficient. We do this for both the pooled dataset (using annual and seasonal SST and SSS estimates) and the four species groups (using seasonal SST and SSS estimates), and discuss the results for each predictor in turn.

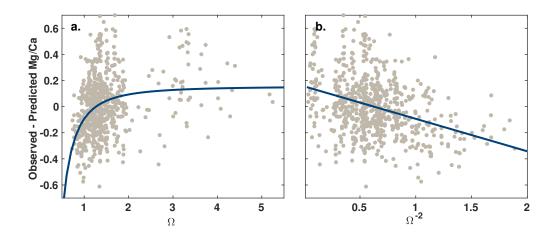


Figure 2. The relationship of core top  $\ln(Mg/Ca)$  residuals (observed-predicted; all species; N = 690) to a. bottom water calcite  $\Omega$  and b.  $\Omega^{-2}$  after removing the dependence on temperature. Dots represent individual core tops; lines show the best fit regression.

#### <sup>264</sup> **3.1 Temperature**

For both the pooled annual and pooled seasonal datasets, we find that SST alone 265 explains over 80% of the variance in  $\ln(Mg/Ca)$  (Table 2). This is slightly greater than 266 an exponential model for Mg/Ca (Fig. 1b and c), reflecting some improvement in the 267 fit associated with the assumption that variance increases exponentially. Temperature 268 remains the most important parameter for the individual species models, although, it 269 explains only ca. 50% of the variance for the warm-water groups (G. ruber and T. sac-270 culifer; Table 2). This is due to the relatively restricted temperature ranges for G. ru-271 ber and T. sacculifer (ca.  $12^{\circ}$ C) compared to those for G. bulloides and N. pachyderma 272  $(> 20^{\circ}C)$ , which allows for more variance to be explained by the other environmental 273 factors. The temperature sensitivity is similar across all species, between 5-7% (Table 274 2). This agrees well with recent re-assessments from culture and sediment traps, both 275 of which indicate a temperature sensitivity of ca. 6% (Gray et al., 2018; Gray & Evans, 276 2019) rather than 9%, as previously assumed (e.g., Dekens et al., 2002; Anand et al., 2003; 277 Khider et al., 2015). 278

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#### 3.2 Bottom water calcite saturation $(\Omega)$

The addition of  $\Omega$  as a predictor improves almost all of the models ( $r^2$  increases, 280 RMSE decreases, and BIC decreases), with the biggest impact on the warm-water species 281 (Table 2). The large drop in BIC associated with the addition of this parameter (to the 282 pooled models in particular, where it is about 100) supports long-standing theory and 283 intuition that inclusion of  $\Omega$  improves prediction of core top Mg/Ca (Rosenthal & Boyle, 284 1993; Russell et al., 1994; Brown & Elderfield, 1996; Rosenthal et al., 2000; Dekens et 285 al., 2002; Regenberg et al., 2014).  $\Omega$  sensitivity remains fairly constant across species groups, 286 in agreement with previous work that most species of planktic foraminifera are sensitive 287 to saturation state at the site of deposition (Regenberg et al., 2014). The possible ex-288 ception is the N. pachyderma group, for which  $\Omega$  is not a significant predictor (Table 2). 289  $\Omega$  ranges between 0.7 and 2.8 within this group, hence the lack of sensitivity does not 290 reflect a limitation of the data. It may be that N. pachyderma and N. incompta are in-291 deed less sensitive to dissolution, in agreement with buoy exposure experiments (Berger, 292 1970), although the error on the  $\Omega$  coefficient is large  $(\pm 0.1, 2\sigma)$ . 293

**Table 2.** Regression model metrics and coefficients. RMSE = root mean square error (in  $\ln(Mg/Ca)$  units). Each column notes the addition (or subtraction) of a predictor relative to the column to the left. Group-specific models were calculated with seasonal temperature and salinity estimates. BIC = Bayesian Information Criterion. Lower values indicate improved performance. n denotes the number of core tops (after gridding, see Section 2). Coefficients correspond to that of the added predictor. Coefficients in italics are not significantly different than zero (at p = 0.05).

	SST	$+ \ \Omega^{-2}$	+ clean	+ SSS	-SSS + pH
Pooled annu	ual, n =	690			
$r^2$	0.83	0.86	0.87	0.88	0.87
RMSE	0.24	0.22	0.21	0.20	0.21
BIC	13	-114	-172	-213	-167
Coefficient	0.063	-0.33	0.15	0.049	0.16
Pooled sease	onal, n =	= 690			
$r^2$	0.86	0.88	0.89	0.89	0.89
RMSE	0.22	0.21	0.20	0.20	0.20
BIC	-112	-202	-277	-276	-272
Coefficient	0.055	-0.26	0.16	0.015	0.28
G. ruber $n =$	= 330				
$r^2$	0.48	0.60	0.63	0.63	0.63
RMSE	0.15	0.13	0.13	0.13	0.13
BIC	-313	-387	-407	-405	-405
Coefficient	0.062	-0.22	0.075	0.011	0.48
T. sacculife	r, n = 1	41			
$r^2$	0.47	0.69	0.79	0.79	0.81
RMSE	0.14	0.11	0.09	0.09	0.08
BIC	-154	-224	-275	-274	-288
Coefficient	0.054	-0.27	0.14	0.018	1.3
G. bulloides	n = 10	00			
$r^2$	0.86	0.88	0.88	0.89	0.89
RMSE	0.19	0.17	0.17	0.17	0.17
BIC	-44	-60	-57	-54	-55
Coefficient	0.068	-0.29	0.12	-0.024	-1.0
N. pachyder	ma, n =	= 119			
$r^2$	0.78	0.79	0.80	0.80	0.80
RMSE	0.15	0.15	0.15	0.15	0.15
BIC	-109	-107	-108	-106	-106
Coefficient	0.052	-0.06	0.088	0.047	0.57

#### <sup>294</sup> 3.3 Cleaning

The addition of the cleaning parameter improves the statistics for the pooled models and the warm-water groups, with drops in BIC on the order to 10–50 (Table 2) but has little impact on *G. bulloides* and *N. pachyderma*. In the case of *G. bulloides*, this reflects a limitation of the data subset: all but two of the core tops were cleaned with the oxidative protocol, so it is not possible to reliably detect the influence of reductive cleaning. For *N. pachyderma*, the influence of cleaning on model skill is small but the derived coefficient (9%) is very close to the other species (8-14%), and is in agreement with previous estimates (Barker et al., 2003; Rosenthal et al., 2004; Khider et al., 2015). Overall, the change in BIC suggests that inclusion of laboratory cleaning does notably improve prediction of core top Mg/Ca and, the limitation of the *G. bulloides* data subset aside, the sensitivity should be relatively consistent across species, as expected from laboratory investigations (Barker et al., 2003).

#### 3.4 Salinity

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The addition of salinity to the model does not significantly improve the statistics 308 for the species group regressions, nor for the pooled seasonal model (BIC is mostly un-309 changed; Table 2). The inferred sensitivity to salinity is low or statistically insignificant 310 in all of these cases (ca. 2% per psu). There is however improvement in the pooled an-311 nual model (BIC drops by 40) and the inferred sensitivity is higher (4.9% per psu). The 312 inferred sensitivity in the pooled seasonal model of  $1.5 \pm 1.4\%$  (2 $\sigma$ ) is lower than (al-313 though technically still consistent with) the best estimate from culture studies (3.6  $\pm$ 314 1.2%,  $2\sigma$ ; Gray & Evans, 2019), whereas the pooled annual value falls on the higher end 315 of culture-based expectations. Overall, these results suggest that the addition of salin-316 ity neither improves nor degrades core top Mg/Ca prediction, and furthermore that the 317 magnitude of the salinity sensitivity is difficult to compute from the core top dataset. 318 Although there can be strong salinity gradients in the surface ocean, this result is not 319 due to our choice to calibrate to surface salinity; derived sensitivities from 0-50 m av-320 erage values yield equally low values (not shown). Rather, the accuracy of the derived 321 salinity sensitivities is restricted by both the limited range of values in our core top dataset 322 (95% CI = 33.3 to 38.4 psu), and the strong covariation between temperature and salin-323 ity that is typical of global ocean. Since the high latitudes are fresh and cold, and the 324 subtropics warm and salty, below SSTs of 21°C, SST and SSS are positively correlated 325 in our dataset ( $\rho = 0.87, p < 0.0001$ ). Since the tropics are warm and fresh, above 21°C 326 SST and SSS are negatively correlated ( $\rho = -0.73, p < 0.0001$ ). Even though the di-327 rection of the correlation flips, this high degree of relation creates a condition of collinear-328 ity, especially for the group data subsets as they fall on one side of the relationship or 329 the other (except for G. bulloides). This means that the OLS-derived coefficients for SSS 330 are not readily interpretable. 331

#### $3.5~\mathrm{pH}$

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The addition of pH degrades model performance and/or yields insignificant or un-333 realistic coefficients (Table 2). The expected sensitivity from laboratory experiments is 334  $-70 \pm 14\%$  per pH unit; in comparison, our coefficients are generally of the incorrect sign 335 (Table 2). This is unsurprising given the restricted range of values (8.01-8.18, 95% CI)336 in our dataset, and more broadly, in the modern ocean. In addition, pH is collinear with 337 temperature (r = -0.70, p < 0.0001), because cold locations have a higher pH. It is 338 also possible that the water column pH observations derived from the GLODAPv2 prod-339 uct are inaccurate. Point GLODAP measurements from the upper water column may 340 not fully sample seasonal and year-to-year variability, and include the impact of anthro-341 pogenic CO<sub>2</sub>, which, in most locations, would not be represented in core top Mg/Ca val-342 ues. Overall, this demonstrates that Mg/Ca sensitivity to pH cannot be reliably recov-343 ered from core top data, mainly due to the limitations of the observations and covari-344 ation with temperature. 345

#### 3.6 Shell size

Size fractions were not available for all core tops in our dataset, so statistics for a shell size predictor cannot be be compared directly to those for full core top data (Table 2). However, analysis of the subset of data that do contain this information indicates

that size fraction is not a significant predictor for core top Mg/Ca, for any species group 350 (not shown). In contrast with a recent core top calibration study (Saenger & Evans, 2019). 351 we did not detect a significant sensitivity to shell size for the N. pachyderma group. This 352 may reflect differences in respective choices of the depth and seasonality of temperatures 353 to calibrate to, and/or differences in the metrics used to determine if an environmental 354 factor is a significant predictor. Either way, the implication is that size fraction is not 355 a strong predictor of core top Mg/Ca, in agreement with previous analysis of sediment 356 trap data (Gray et al., 2018). As noted above, this may in part reflect pre-emptive size 357 restriction of behalf of the analysts. We thus do not consider size fraction in formulat-358 ing forward or inverse models. 359

#### **360 3.7** Summary of environmental sensitivities

Our iterative regression analysis identifies temperature,  $\Omega$ , and the laboratory clean-361 ing method as significant predictors of core top Mg/Ca. Salinity is a weak predictor, but 362 derived sensitivities may be inaccurate due to covariation with temperature. The pH sen-363 sitivity cannot be recovered at all due to covariation and inaccuracies in the core top dataset. 364 From an empirical point of view, these findings support the omission of salinity and pH 365 from the Mg/Ca model. However, it is well-known from culture studies that salinity and 366 pH are important influences on Mg/Ca, and can bias estimates of past temperatures (Khider 367 et al., 2015; Gray & Evans, 2019). We therefore retain these predictors, but in order to 368 provide better constraints on their coefficients, we develop Bayesian hierarchical mod-369 els in which both the culture and core top data are used to constrain parameters. This 370 model structure leverages in the information in both the experimental (laboratory) data 371 and the empirical (core top) data, ultimately allowing for more accurate prediction of 372 Mg/Ca. 373

#### <sup>374</sup> 4 BAYMAG: a Bayesian calibration model for Mg/Ca

#### 375 4.1 Model design

Following our previous work with  $\delta^{18}$ O of foraminifera (Malevich et al., 2019), we developed two styles of forward models to represent core top Mg/Ca: one that pools all core top data together (mainly for deep-time applications with non-extant species) and another that treats each species group separately, with information shared through parameters and hyperparameters. The models are hierarchical, leveraging both culture and core top Mg/Ca data. The pooled model design is:

$$\ln(\mathbf{Mg/Ca_c}) = \begin{cases} \alpha_i + \mathbf{T_c} \cdot \beta_{Tc} + \mathbf{S_c} \cdot \beta_S + \boldsymbol{\epsilon}_c & \text{if incompta, sacculifer} \\ \alpha_i + \mathbf{T_c} \cdot \beta_{Tc} + \mathbf{S_c} \cdot \beta_S + p\mathbf{H_c} \cdot \beta_P + \boldsymbol{\epsilon}_c & \text{if ruber, bulloides, universa} \\ \boldsymbol{\epsilon}_c \sim \mathcal{N}(\mathbf{0}, \sigma_{ci}^2) \end{cases}$$
(2)

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$$\ln(\mathbf{Mg/Ca}) = \alpha + \mathbf{T} \cdot \beta_T + \mathbf{S} \cdot \beta_S + \mathbf{pH} \cdot \beta_P + \mathbf{\Omega}^{-2} \cdot \beta_O + (1 - clean \cdot \beta_C) + \epsilon, \qquad (3)$$
$$\epsilon \sim \mathcal{N}(\mathbf{0}, \sigma^2)$$

with different values of  $\alpha$  and  $\sigma$  for each *i* cultured species. Hyperparameters on the culture temperature coefficient are:

$$\beta_{T_c} \sim \mathcal{N}(\mu_{\beta T}, \sigma_{\beta T}^2) \tag{4}$$

and the culture temperature coefficient acts as a prior on the core top temperature coefficient:

$$\beta_T \sim \mathcal{N}(\beta_{Tc}, \sigma_{\beta T}^2) \tag{5}$$

The top of the model hierarchy (Eq. 2) describes Mg/Ca in the culture dataset (see Sec-389 tion 2 for a description of the data compilation) and accounts for the fact that Mg/Ca390 in cultures of N. incompta and T. sacculifer is not sensitive to pH (Allen et al., 2016; 391 Davis et al., 2017). Otherwise, the temperature, salinity, and pH sensitivities are assumed 392 to be similar across cultured species, while the intercept and error terms are allow vary 393 between each species i to account for offsets in the mean and variance of  $\ln(Mg/Ca)$ . As 394 a reality check, we run this top part of the model independently to assess how well it pre-395 dicts culture Mg/Ca data alone. We find that this top hierarchy yields excellent predic-396 tion and the posterior coefficients for temperature, salinity, and pH are similar to pre-397 vious assessments done with an ordinary least squares approach (Gray & Evans, 2019) 398 (Fig. 3), validating our model design.

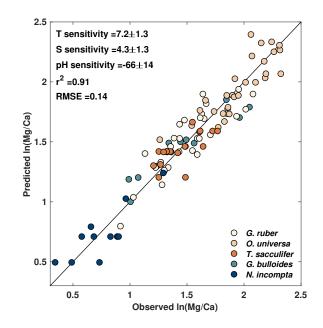


Figure 3. Bayesian hierarchical model results for planktic Mg/Ca culture data, including median and  $2\sigma$  ranges for the posterior temperature, salinity, and pH sensitivities.

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The lower part of the hierarchy (Eq. 3) contains the model for the core top data. Since the core tops are pooled together across all species, it assumes a generic pH sensitivity. The pH and salinity sensitivities ( $\beta_P$  and  $\beta_S$ ) are constrained by the culture data in the top part of the hierarchy, and then allowed to influence the core top data. Conversely, the sensitivities to  $\Omega$  and the cleaning method ( $\beta_O$  and  $\beta_C$ ) are only constrained by the core top data. The temperature sensitivities  $\beta_{T_c}$  and  $\beta_T$  are constrained by both the culture and core top data, with the former acting as the prior mean for the latter.

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The group-specific core top model takes the slightly modified form,

$$\ln(\mathbf{Mg/Ca_c}) = \begin{cases} \alpha_i + \mathbf{T_c} \cdot \beta_{Tc} + \mathbf{S_c} \cdot \beta_S + \boldsymbol{\epsilon}_c & \text{if incompta, sacculifer} \\ \alpha_i + \mathbf{T_c} \cdot \beta_{Tc} + \mathbf{S_c} \cdot \beta_S + p\mathbf{H_c} \cdot \beta_P + \boldsymbol{\epsilon}_c & \text{if ruber, bulloides, universa} \\ \boldsymbol{\epsilon}_c \sim \mathcal{N}(\mathbf{0}, \sigma_{ci}^2) \end{cases}$$
(6)

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$$\ln(\mathbf{Mg/Ca}) = \begin{cases} \alpha_j + \mathbf{T} \cdot \beta_T + \mathbf{S} \cdot \beta_S + \mathbf{\Omega}^{-2} \cdot \beta_O + (1 - clean \cdot \beta_C) + \epsilon & \text{if pachy, sacculifer} \\ \alpha_j + \mathbf{T} \cdot \beta_T + \mathbf{S} \cdot \beta_S + p\mathbf{H} \cdot \beta_P + \mathbf{\Omega}^{-2} \cdot \beta_O + (1 - clean \cdot \beta_C) + \epsilon & \text{if ruber, bulloides} \end{cases}$$
(7)  
$$\epsilon \sim \mathcal{N}(\mathbf{0}, \sigma_i^2)$$

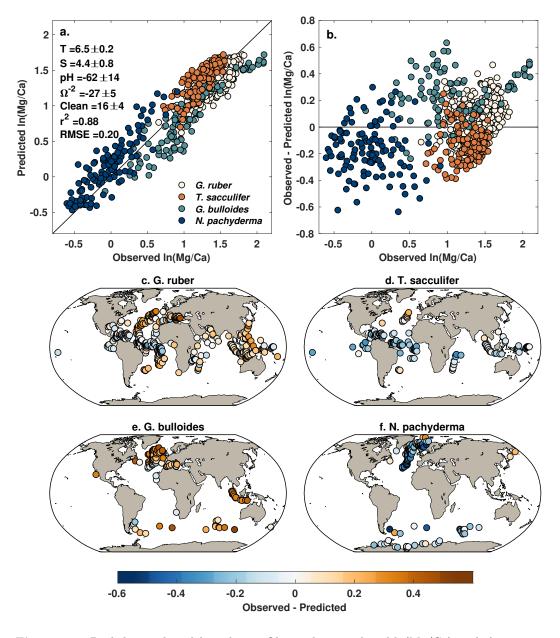
with hyperparameters and priors on the temperature coefficients as above (Eqs. 4 and 409 5). The top part of the hierarchy (Eq. 6), describing the culture data, is identical to the 410 pooled model (Eq. 2). The lower part of the hierarchy (Eq. 7) describes the core top data, 411 and since species are treated independently, accounts for the fact that the T. sacculifer 412 and N. pachyderma core tops should not be sensitive to pH. As with the culture data, 413 the intercept and error terms ( $\alpha_i$  and  $\sigma_i$ ) are allowed to vary for each j foraminiferal 414 species. The temperature, salinity,  $\Omega$  and cleaning sensitivities are computed across all 415 of the data and are not allowed to vary by species. This choice was made because our 416 regression experiments indicated that, with few exceptions, these sensitivities are sim-417 ilar across species (Table 2). Although we did observe a lower  $\Omega$  sensitivity for the N. 418 pachyderma group (see Section 3.2), computation of a hierarchical model with group-419 specific  $\Omega$  coefficients yielded no improvement in model skill. Likewise, computation of 420 group-specific temperature coefficients did not improve skill, supporting our assumption 421 (and inferences from the culture data) that temperature sensitivity should be similar across 422 species. 423

For all models, we estimate parameters using Bayesian inference and Markov chain 424 Monte Carlo sampling (Gelman et al., 2003) with Stan software, version 2.19.0 (Carpenter 425 et al., 2017). Priors for the parameters and hyperparameters, as well as prior vs. pos-426 terior plots, are given in Appendix A. To assess the impact of using annual vs. seasonal 427 SST and SSS, we computed the pooled and group-specific models with both sets of val-428 ues, although we recommend use of either the pooled annual or group-specific seasonal 429 models for practical applications. We perform Pareto-Smoothed Importance Sampling 430 Leave-One-Out (psis-loo) cross-validation to compare predictive accuracy between mod-431 els (Vehtari et al., 2017). These values are reported as expected log pointwise predictive 432 density (elpd); larger values indicate a better fit to the data. 433

#### 4.2 Model results

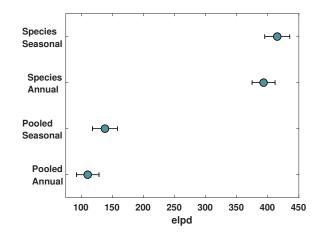
The pooled annual model explains 88% of the variance in the core top Mg/Ca data 435 and has a median root mean square error (RMSE) of 0.20 ln(Mg/Ca) units (Fig. 4a). 436 Analysis of the Mg/Ca residuals yields no significant trends with the SST, SSS,  $\Omega$ , and 437 cleaning predictors. There is a weak correlation between the residuals and core top pH 438 (Spearman's  $\rho = 0.13, p = 0.0006$ ) but as discussed above, we are unsure whether the 439 core top pH observations are accurate. Likewise, the posterior coefficients for the pH pre-440 dictor are very similar to the those derived from the culture data alone (Fig. 3) reflect-441 ing limited influence from the core top data. The derived salinity sensitivity is also close 442 to culture expectations at 4.4%. The median temperature coefficient is lower than the 443 culture value (6.5 vs. 7.2) although by design, is still the same within uncertainty. This 444 shift reflects the influence of the core top data, which act to narrow the temperature sen-445 sitivity down to a precise estimate of  $6.5 \pm 0.2$  ( $2\sigma$ ). 446

While as a whole the residuals are well-distributed across the zero line, there are 447 systematic offsets according to species (Fig. 4b). This is expected, as neither seasonal-448 ity nor species differences are accounted for in the pooled model. Generally speaking, 449 the model over-predicts Mg/Ca for N. pachyderma and T. sacculifer (Fig. 4d and f) and 450 under-predicts Mg/Ca for G. ruber and G. bulloides (Fig. 4c and e). These species-level 451 offsets likely reflect differences in depth habitat. N. pachyderma is typically interpreted 452 to inhabit the upper 100 m of the water column (Reynolds & Thunell, 1986; Elderfield 453 & Ganssen, 2000; Mortyn & Charles, 2003; Taylor et al., 2018), which would integrate 454 cooler temperatures than SST and lead to lower observed  $\ln(Mg/Ca)$ . This may explain 455



**Figure 4.** Pooled annual model results. a. Observed vs. predicted ln(Mg/Ca), including posterior coefficients for each environmental predictor, colored by species group; b. Model residuals, colored by species group; c.–f. Maps of model residuals for each species group.

- <sup>456</sup> model overestimation in the high-latitudes (Fig. 4f). Likewise, in the tropics *T. sacculifer*<sup>457</sup> is often found in a slightly deeper habitat than *G. ruber* (Erez & Honjo, 1981; Fairbanks
  <sup>458</sup> et al., 1980; Ravelo & Fairbanks, 1992), leading to lower Mg/Ca than predicted from sur-
- face temperatures. This expected offset between G. ruber and T. sacculifer can be seen
- visually in Fig. 4a; at higher values of  $\ln(Mg/Ca)$ , *T. sacculifer* plots to the left of *G*.
- ruber. This explains model over-estimation in the tropics (Fig. 4d). The pooled model
- underestimates G. bulloides Mg/Ca nearly everywhere, because this species tends to have
- higher average Mg/Ca values than N. pachyderma, G. ruber, and T. sacculifer (Elderfield
- <sup>464</sup> & Ganssen, 2000; Cléroux et al., 2008) (Fig. 4e).



**Figure 5.** Expected log pointwise predictive density (elpd), based on psis-loo cross validation, for each Bayesian model. Higher values indicate better fit.

It is not surprising then that model performance improves markedly with the use 465 of seasonal SST and SSS and group-specific parameters (Fig. 5). The most significant 466 improvement comes from implementation of group-specific parameters (Eq. 7), which 467 cause elpd to rise from 100–150 to ca. 400 (Fig. 5). The seasonal, group-specific model 468 can account for 95% of the variance in the core top data (Fig. 6) with an RMSE equiv-469 alent to that of the culture regression (Fig. 3). The posterior coefficients for tempera-470 ture, pH,  $\Omega$ , and cleaning are similar to the pooled model, and as with the pooled model, 471 there is no significant correlation between the cleaning and  $\Omega$  predictors and the resid-472 uals and a weak positive correlation with the pH predictor ( $\rho = 0.11, p = 0.003$ ). There 473 are however weak correlations between the residuals and both temperature and salin-474 ity ( $\rho = 0.12$ , p = 0.001;  $\rho = -0.19$ , p < 0.0001). The negative correlation with salin-475 ity is seen in all species groups except T. sacculifer and represents the model balance 476 between the relatively strong salinity sensitivity inferred from the culture data (4.3%)477 Fig. 3) and the relatively weak salinity sensitivity that is recovered from the core top 478 data when seasonal SSTs are used (1.5%, Table 2). As discussed in Section 3.4, the core 479 top-derived salinity sensitivities are affected by collinearity between SST and SSS, and 480 therefore may not be accurate. To enforce a sensitivity that is more consistent with the 481 culture data, we applied an informative prior to the salinity parameter (see Appendix). 482 The posterior salinity coefficient is still significantly smaller than that of the pooled model 483  $(2.3\pm0.7 \text{ vs. } 4.5\pm1.0)$  due to core top influence, but is higher than it otherwise would 484 be without this constraint. 485

The correlation between residuals and temperature seems to be mostly driven by 486 G. ruber residuals, which also show a strong trend with observed  $\ln(Mg/Ca)$  (r = 0.71, p < 0.71) 487 0.0001). This pattern could arise if the temperature sensitivity for G. ruber was system-488 atically underestimated; however, the trend is only slightly ameliorated after running a 489 version of the group-specific model with variable SST coefficients for each species (r =490 0.61, p < 0.0001), and the derived ca. 6% sensitivity of the seasonal group-specific model 491 is very similar to values calculated from G. ruber culture and sediment trap data (Gray 492 et al., 2018; Gray & Evans, 2019). Alternatively, the pattern could suggest that our rel-493 atively simple inference of seasonal SST (based on sediment trap abundances) doesn't 494 apply well to G. ruber. However, we did not see this residual trend in our model for  $\delta^{18}$ O 495 of G. ruber, which uses the same seasonal estimation method (Malevich et al., 2019). Accounting for subtle differences in depth habitat would make the trend worse, as studies 497 suggest that G. ruber should have a deeper habitat in the tropics (and therefore lower 498 Mg/Ca) and shallower one in the subtropics (and therefore higher Mg/Ca) (Hertzberg 499

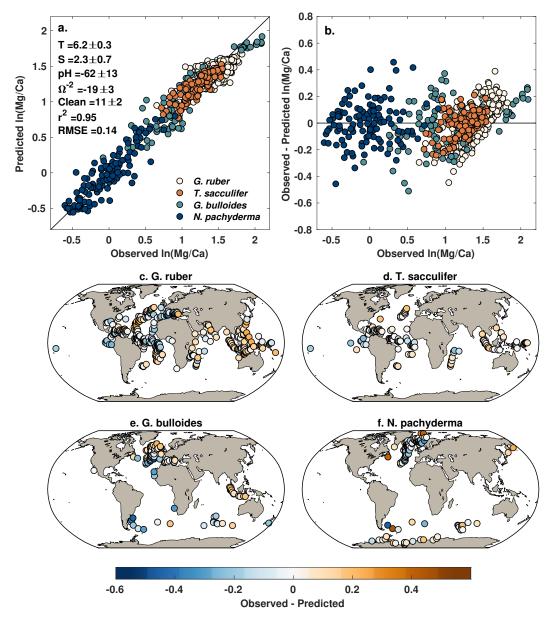


Figure 6. Seasonal, group-specific model results. a. Observed vs. predicted  $\ln(Mg/Ca)$ , including posterior coefficients for each environmental predictor, colored by species group; b. Model residuals, colored by species group; c.–f. Maps of model residuals for each species group.

& Schmidt, 2013; Hönisch et al., 2013). Similar to G. ruber, a group of G. bulloides data 500 with very high Mg/Ca also falls to the right of the one-to-one line (Fig. 6). These data 501 are from the Sumatran margin, where G. bulloides calcifies primarily during the cooler 502 upwelling season, at a depth of ca. 50 m (Mohtadi et al., 2009). This preference should 503 cause negative, rather than the observed positive, residuals. Taken together, the G. bul-504 loides and G. ruber residuals suggest that Mg/Ca sensitivity to temperature may, in fact, 505 be more non-linear than our model (and all previous exponential models) have assumed, 506 or alternatively that there is a latent environmental variable or vital effect that scales 507 non-linearly with temperature. This latent effect is most prominent in G. ruber and ac-508 counts for the fact that our model can only explain 58% of the variance in G. ruber Mg/Ca. 509

Our initial regression experiments likewise demonstrate that only 63% of variance can be explained using traditional OLS (Table 2). In contrast, our model can explain 78%, 88%, and 77% of the variance in Mg/Ca for *T. sacculifer*, *G. bulloides*, and *N. pachyderma*, respectively.

Further investigation is needed to properly diagnose what this latent variable might 514 be, but the fact that impacts G. ruber and G. bulloides preferentially suggests that it 515 could be pH. pH scales inversely with temperature; warm locations have lower pH and 516 would be associated with higher Mg/Ca than expected from temperature alone. Although 517 518 pH is included in our model, if the GLODAP measurements are inaccurate then this effect would not be fully accounted for in our Mg/Ca predictions and produce the kind 519 of residual trends we observe. Indeed, tropical regions, such as the eastern equatorial Pa-520 cific and Indo-Pacific warm pool, are poorly observed in the GLODAP dataset, and these 521 are also locations where the residual error is notably low and high, respectively, for G. 522 ruber (Fig. 6c). 523

In spite of the residual trends, the magnitude of the residual bias is still very small (0.13 ln(Mg/Ca) units,  $1\sigma$ ), and out-of-sample applications of BAYMAG in Section 5 suggest that our model yields good prediction of *G. ruber* Mg/Ca.

The seasonal group-specific model eliminates the species-level offsets seen in the 527 pooled annual model by allowing the intercept terms to vary for each foraminiferal group 528 (Fig. 6b). These intercept terms effectively compensate for depth habitat preference as 529 well as any offsets in average Mg/Ca incorporation. Many of the strong spatial trends 530 in residuals are also minimized (Fig. 6c-f) when compared to the pooled model (Fig. 4c-531 f), although some patterns remain. In addition to patterns that may reflect the impact 532 of the latent variable discussed above, there is a hint of under-prediction in the subtrop-533 ical Atlantic and over-prediction in the tropical Atlantic for G. ruber (Fig. 6c). The ma-534 jority of these points are data from J. Arbuszewski et al. (2010). Hertzberg and Schmidt 535 (2013) investigated the preservation of G. ruber at a few representative sites from the 536 J. Arbuszewski et al. (2010) dataset and found that, in spite of similar bottom water  $\Omega$ , 537 shells from the subtropics were well-preserved whereas shells from the equatorial sites 538 were more heavily dissolved. Hertzberg and Schmidt (2013) concluded that overlying high 539 productivity drove higher levels of respiration in the porewater of the organic-rich sed-540 iments from the equatorial sites, leading to enhanced dissolution. This observed pattern 541 in elevated/degraded for a preservation, which scales with sedimentary organic matter as opposed to bottom water  $\Omega$ , would not be captured by our model and there-543 fore would produce the observed residual pattern. For G. bulloides, there are negative 544 residuals in the west African and Benguela upwelling zones; along frontal regions in the 545 Southern Ocean; and near the confluence of the Brazil and Malvinas currents (Fig. 6e) 546 indicating that Mg/Ca values are lower than the model predicts. Similar patterns were 547 observed in the residuals of our Bayesian  $\delta^{18}$ O models (Malevich et al., 2019) and sug-548 gest that G. bulloides is calcifying during either a cooler season than our seasonal SST 549 inferences predict, or in a deeper habitat. These patterns could also conceivably reflect 550 geochemical differences between G. bulloides genotypes (Sadekov et al., 2016). 551

#### 552 5 Application of the BAYMAG forward model

BAYMAG can be used to model new values of Mg/Ca ( $\tilde{y}$ ) from observed or sim-553 ulated SST, SSS, pH,  $\Omega$ , and cleaning protocol by simply drawing from the posterior pre-554 dictive distribution,  $\tilde{y} \sim \mathcal{N}(\mu, \sigma^2)$ , where  $\mu$  and  $\sigma$  are the core top component of either 555 the pooled annual or group-specific seasonal model (Eqs. 3, 7). If the user desires, a prior 556 can be used to restrict values to reasonable outcomes; e.g., for G. ruber, Mg/Ca values 557 over 6.5 are rarely observed in the modern ocean (0%) of core tops, 1% of sediment traps). 558 To provide an example, as well as to test our model on out-of-sample data, we apply BAY-559 MAG to monthly average observations of SST, SSS, and pH at two locations that have 560

multi-year foraminiferal Mg/Ca sediment trap data (Fig. 7). For the Gulf of Mexico site, 561 we used the SST, SSS, and pH climatologies (adjusted values) provided in the source pub-562 lication (Richey et al., 2019). For the Gulf of California site, we used average monthly 563 SSTs reported in the source publication (McConnell & Thunell, 2005), WOA13 climatology for SSS, and pH climatology as estimated by Gray et al. (2018).  $\Omega$  is set to 5.7 565 for the Gulf of Mexico and 3.4 for the Gulf of California; since these values are high, they 566 have minimal impact on predicted Mg/Ca. Both studies used a non-reductive cleaning 567 protocol, so the cleaning value is set to 0. In all cases we use the group-specific, seasonal 568 model; although temperatures and salinity vary month-by-month in this case, we assume 569 that the seasonal model most accurately captures the 'true' environmental sensitivities. 570 Weak priors on Mg/Ca were used to assign a low probability (< 5%) to Mg/Ca values 571 above 7 and 9 for G. ruber and G. bulloides, respectively (Fig. 7).

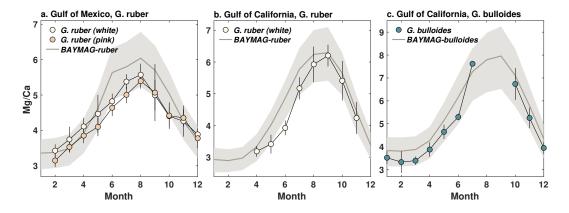


Figure 7. Forward-modeled Mg/Ca from BAYMAG, compared to sediment trap observations from the Gulf of Mexico (Richey et al., 2019) and Gulf of California (McConnell & Thunell, 2005). Normal priors of  $\mathcal{N} \sim (4, 1.5)$  and  $\mathcal{N} \sim (5, 2)$  were used for *G. ruber* and *G. bulloides*, respectively. The Gulf of Mexico data were shifted backwards by 1 month to account for sinking and integration time. No adjustments to the Gulf of California data were made; this is a shallower trap (485 m vs. 1150 m) and the data indicate minimal lag. Shading and error bars represent 1 $\sigma$  uncertainties.

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<sup>573</sup> Overall, the BAYMAG predictions match observed Mg/Ca values well, almost al-<sup>574</sup> ways overlapping within the  $1\sigma$  range (Fig. 7). This is an encouraging result, because <sup>575</sup> our model is calibrated on core top foraminifera that have been affected by dissolution <sup>576</sup> and sedimentary processes, while the sediment trap data consist of more pristine spec-<sup>577</sup> imens. BAYMAG slightly overestimates *G. ruber* Mg/Ca in the Gulf of Mexico (Fig. 7a), <sup>578</sup> even though our model residuals suggest that it should under-predict high values (Fig. <sup>579</sup> 6b), suggesting that the residual trends have a minimal impact on prediction.

#### <sup>580</sup> 6 Inversion of BAYMAG to predict past SST

Since BAYMAG is a multivariate model, inversion to predict past SSTs requires 581 constraints on salinity, pH, and  $\Omega$ . In the simplest case, these can be held constant at 582 modern values, but this assumes that only temperature caused observed variation in Mg/Ca. 583 More realistic inference can be derived from making informed assumptions about past 584 changes in salinity, pH, and  $\Omega$ . For example, over the Quaternary glacial cycles, it is rea-585 sonable to assume that surface water pH and salinity both increased during glacial pe-586 riods due to lower atmospheric  $CO_2$  and lower sea level. It is also possible to leverage 587 information from independent proxies sensitive to changes in the oceanic carbonate sys-588

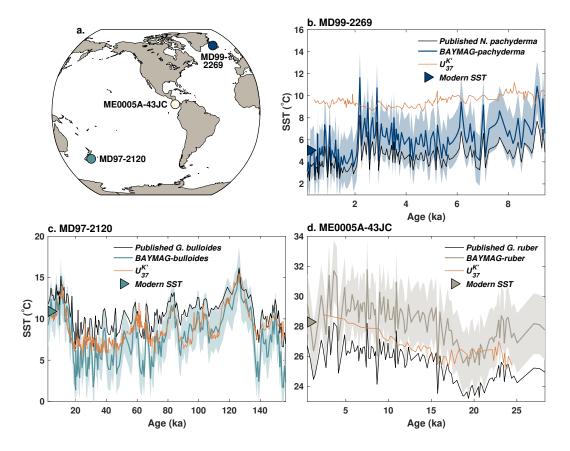
tem, such as  $\delta^{11}$ B (for surface pH) or benthic B/Ca (for  $\Omega$ ). Alternatively, output from a climate or biogeochemical model could be used to provide constraints on salinity, pH, and  $\Omega$ .

To facilitate SST prediction for diverse applications, we provide two versions of the Bayesian inverse model for Mg/Ca. One assumes that salinity, pH, and  $\Omega$  are known, allowing for quick computation of posterior SST. The other treats all of the environmental predictors as unknowns, and allows the user to place prior distributions on them. This latter model involves joint computation of posterior temperature, salinity, pH, and  $\Omega$  and is therefore slower to converge, but has the advantage of propagating uncertainty in these co-variates into the estimation of SST.

To demonstrate use of the inverse models, we apply BAYMAG to three sites that 599 have Late Quaternary Mg/Ca data as well as independent estimates of SST from alkenone 600  $U_{37}^{K'}$  (Fig. 8a). In each case, we use the appropriate seasonal, group-specific model; how-601 ever, for all three of these locations, our KDE method predicts a mean annual response. 602 We draw modern  $\Omega$  and surface pH value for each site from GLODAPv2 (Lauvset et al., 603 2016), and modern salinity from WOA13 (Boyer et al., 2013). In all cases, we use a prior 604 standard deviation of 6°C, and assume that pH, salinity, and  $\Omega$  are error-free; we found 605 that including errors on these factors only slightly increases error bars, unless the errors 606 are very large (not shown). 607

For the Holocene data at site MD99-2269 in the North Atlantic, we assume that 608 salinity, and  $\Omega$  are constant through time (N. pachyderma is not sensitive to pH). We 609 find that BAYMAG predicts latest Holocene SST values that are in good agreement with 610 modern observed annual SST, whereas the calibration (Elderfield & Ganssen, 2000) used 611 in the original publication (Kristjánsdóttir et al., 2017) slightly underestimates SSTs (Fig. 612 8b). The BAYMAG predictions suggest that annual SSTs have declined through the Holocene 613 by about 3°C. In contrast, the  $U_{37}^{K'}$  data from this site show a weaker long-term trend, 614 and are also much warmer than the N. pachyderma predictions (Fig. 8b).  $U_{37}^{K'}$  at this 615 latitude (66°N) is assumed to reflect late summer temperatures (August–October) (Tierney 616 & Tingley, 2018); however modern August–October SSTs at this site (6.4°C) are still 617 much cooler than the latest Holocene  $U_{37}^{K'}$  values (ca. 9.5°C, Fig. 8b). This might in-618 dicate that  $U_{37}^{K'}$  production is restricted to only the warmest of summer months; alter-619 natively the warm bias could reflect the influence of sea ice. This site sits close to the 620 boundary where substantial seasonal sea ice is present in the modern day, and anoma-621 lously high  $U_{37}^{K'}$  values occur in areas of extensive sea ice cover (Filippova et al., 2016; 622 Tierney & Tingley, 2018). 623

For site MD97-2120 in the South Pacific, we make some rudimentary assumptions 624 of how pH and salinity may have varied over glacial-interglacial cycles, and use a prior 625 standard deviation of  $6^{\circ}$ C. Following Gray et al. (2018) and Gray and Evans (2019), we 626 assume that global pH increased by 0.13 units during the Last Glacial Maximum due 627 to lowered  $CO_2$ . We then scaled the normalized ice core  $CO_2$  curve (Bereiter et al., 2015) 628 to this value and added it to the modern site estimate of pH to simulate past changes. 629 For this site, this results in a range of pH values between 8.12 (modern value) to 8.25 630 (maximum glacial value). For salinity, we scaled the normalized sea level curve to an in-631 ferred LGM change of 1.1 psu and added this to the site estimate, for a range between 632 34.4 (modern values) to 35.5 (maximum glacial value). We then interpolate these scaled 633 curves to the ages at which there are Mg/Ca observations, and input them into BAY-634 MAG. We do not explicitly account for the temperature effect on pH (e.g., Gray & Evans, 635 2019) because while it scales with the magnitude of local cooling, it is a small source of 636 637 error for the LGM ( $0.65^{\circ}$ C, Gray & Evans, 2019). Since the salinity and pH sensitivities are of opposite sign, the glacial-interglacial changes mostly cancel each other out, 638 resulting in glacial SSTs that are only slightly warmer (ca.  $0.5^{\circ}$ C) than estimates made 639 with constant salinity and pH (not shown). 640



**Figure 8.** Example applications of BAYMAG to predict past SSTs. a) Locations of targeted Late Quaternary sites b) *N. pachyderma* data from MD99-2269 (66.6°N, 20.9°W, Kristjánsdóttir et al., 2017) c) *G. bulloides* data from MD97-2120 (45.5°S, 174.9°E, Pahnke et al., 2003) d) *G. ruber* data from ME0005A-43JC (7.9°N, 83.6°W, 1368 m, Benway et al., 2006). At each location, data are compared to  $U_{37}^{K'}$  SST estimates (median values, calibrated with BAYSPLINE, Tierney & Tingley, 2018). Triangles show modern mean annual SSTs at each site. Shading indicates  $1\sigma$  uncertainties.

The BAYMAG predictions from G. bulloides Mg/Ca at MD97-2120 produce lat-641 est Holocene SSTs in good agreement with modern mean annual values, and yield cooler 642 median values and a larger glacial-interglacial range than the calibration (Mashiotta et 643 al., 1999) used in the original publication (Pahnke et al., 2003) (Fig. 8c). There is gen-644 erally a good match with alkenone  $U_{37}^{K'}$ , except during the coldest times of the glacial 645 periods (Fig. 8c). The cold predictions in part reflect the fact that the glacial G. bul-646 *loides* Mg/Ca values at this site are at the limit of the modern calibration dataset, and 647 the group-specific model has a tendency to over-predict Mg/Ca (and thus under-predict 648 SSTs) at southern latitudes (Fig. 6e). A tighter prior could mitigate this effect; how-649 ever, this example illustrates that caution should be exercised when extrapolating BAY-650 MAG to values of Mg/Ca that are near the edge or outside of the calibration range. 651

Finally, we tested BAYMAG on *G. ruber* data from site ME0005A-43JC, in the eastern Pacific warm pool. We scale salinity and pH estimates in the same manner as at site MD97-2120. Varying salinity and pH results in glacial estimates that are ca. 0.7°C warmer than a constant assumption (not shown). Latest Holocene BAYMAG predictions once again align well with modern SSTs, and are overall warmer than the published estimates (Benway et al., 2006), which used the Anand et al. (2003) calibration without <sup>658</sup> a correction for dissolution (Fig. 8d). Although this site is not particularly deep, it sits <sup>659</sup> in a relatively corrosive location – modern  $\Omega$  is 0.95 – thus BAYMAG assumes some Mg/Ca <sup>660</sup> loss from dissolution. The magnitude of glacial cooling agrees well with the U<sup>K'</sup><sub>37</sub> estimates, <sup>661</sup> although the two proxies have different trajectories through the deglaciation and the Holocene <sup>662</sup> (Fig. 8d).

#### <sup>663</sup> 7 Use of BAYMAG on longer geological timescales

664

#### 7.1 Incorporating changes in Mg/Ca of seawater

When Mg/Ca is used to infer SSTs on million-year timescales, data must be cor-665 rected for secular changes in the Mg/Ca ratio of seawater (Mg/Ca<sub>sw</sub>). Ancient Mg/Ca<sub>sw</sub> 666 values can be independently estimated from fossil corals (Gothmann et al., 2015), halite 667 fluid inclusions (Lowenstein et al., 2001; Horita et al., 2002; Brennan et al., 2013), cal-668 cium carbonate veins (Coggon et al., 2010), and echinoderm ossicles (Dickson, 2002, 2004). 669 Although some of these  $Mg/Ca_{sw}$  estimates have large uncertainties, and are also some-670 times poorly dated, they clearly indicate a large, non-linear increase in  $Mg/Ca_{sw}$  over 671 the past 200 Ma, with the most rapid change occurring in the last 30 Ma (Fig. 9a). The 672 reason for the increase is still not certain; magnesium isotope evidence and geochemi-673 cal modeling suggests that it could reflect a decrease in Mg incorporation into marine 674 clays as deep ocean waters cooled across the Cenozoic era (Higgins & Schrag, 2015). 675

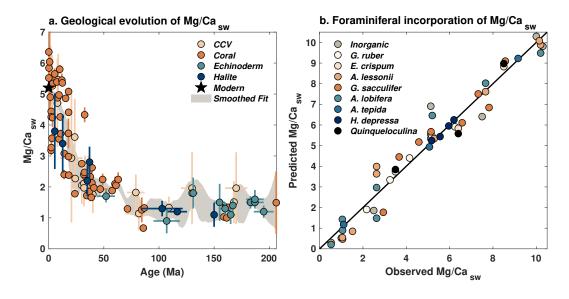


Figure 9. a. Evolution of Mg/Ca<sub>sw</sub> over the past 200 Ma, according to Mg/Ca measured in calcium carbonate veins (Coggon et al., 2010), fossil corals (Gothmann et al., 2015), echinoderm ossicles (Dickson, 2002, 2004), and halite fluid inclusions (Lowenstein et al., 2001; Horita et al., 2002; Brennan et al., 2013). Star denotes the modern value of 5.2 mmol/mol (Horita et al., 2002). Shading encloses the 95% CI of an ensemble of Gaussian smoothed fits to the data, used in the seawater-enabled BAYMAG models. b. Relationship between observed Mg/Ca<sub>sw</sub> and linear predictions of Mg/Ca<sub>sw</sub> from Mg/Ca of calcite in laboratory inorganic precipitation (Mucci & Morse, 1983) and foraminiferal culture studies (Delaney et al., 1985; Segev & Erez, 2006; Raitzsch et al., 2010; Mewes et al., 2014; Evans, Brierley, et al., 2016; De Nooijer et al., 2017).

To develop a version of BAYMAG that accounts for changing Mg/Ca<sub>sw</sub>, we created a 1,000-member ensemble of possible Mg/Ca<sub>sw</sub> trajectories by Monte Carlo sampling the uncertainties in both age assignment and Mg/Ca<sub>sw</sub> of each estimate in Figure 9a, interpolating to a 0.5 Ma timestep, and applying a 13 Ma (the residence time of Mg) Gaussian smooth (Fig. 9a). The resulting collection of curves is then used to calculate Mg/Ca<sub>sw</sub> for each time t for a given Mg/Ca data series, and then used in the prediction model, i.e.:

$$\ln(\mathbf{Mg/Ca}) = \alpha_j + \mathbf{T} \cdot \beta_T + \mathbf{S} \cdot \beta_S + \mathbf{pH} \cdot \beta_P + \mathbf{\Omega}^{-2} \cdot \beta_O + (1 - \mathbf{clean} \cdot \beta_C) + \frac{\mathrm{Mg/Ca}_{\mathrm{sw}_{t}}}{\mathrm{Mg/Ca}_{\mathrm{sw}_{0}}} + \boldsymbol{\epsilon}, \quad (8)$$

$$\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \sigma_i^2)$$

Previous work has suggested that the incorporation of Mg into calcite varies non-685 linearly with  $Mg/Ca_{sw}$ , necessitating a power function correction (Evans & Müller, 2012), 686 rather than a simple ratio between the past value and the modern value as we suggest 687 above. To re-examine whether such an adjustment is necessary, we compiled experimen-688 tal data in which planktic and benthic for a minifera were cultured at varying  $Mg/Ca_{sw}$ 689 concentrations (Delaney et al., 1985; Segev & Erez, 2006; Raitzsch et al., 2010; Mewes 690 et al., 2014; Evans, Brierley, et al., 2016; De Nooijer et al., 2017), along with an inor-691 ganic precipitation experiment (Mucci & Morse, 1983) (Fig. 9b). These data span val-692 ues of  $Mg/Ca_{sw}$  from 0.5 – 10 mmol/mol (Fig. 9b), which encompasses the range found 693 throughout the Phanerozoic (0.5–6 mmol/mol, Dickson, 2002, 2004). For each species 694 (and the inorganic experiment), we computed an ordinary least squares regression be-695 tween  $Mg/Ca_{sw}$  and  $Mg/Ca_c$ , and used the resulting coefficients to predict  $Mg/Ca_{sw}$  from 696  $Mg/Ca_c$ . If there were a non-linear relationship between  $Mg/Ca_{sw}$  and  $Mg/Ca_c$ , then 697 the predictions should show curvature away from the the 1:1 line. We find that when all 698 the experiments are considered together, this is not the case – a power function fit to the 699 predictions, of the form  $y = a \times x^b$ , yields a value of b close to 1  $(0.96 \pm 0.08, 2\sigma)$  sug-700 gesting no significant curvilinear behavior. Power fits to predictions from individual species 701 (and the inorganic experiment) also yield values of b insignificantly different from 1, con-702 firming that the relationship between  $Mg/Ca_{sw}$  and  $Mg/Ca_c$  is adequately described by 703 a linear function. The slope of this relationship varies substantially between species; how-704 ever, since  $Mg/Ca_{sw}$  is ratioed to the modern value (Eq. 8), this term cancels out. This 705 analysis does not preclude non-linear incorporation of Mg into calcite at very low Mg/Ca<sub>sw</sub> 706 concentrations (<0.5 mmol/mol); however, such concentrations are not observed in the 707 Phanerozoic. Thus, we conclude that a power function adjustment is not necessary for 708 paleoclimate applications. 709

More recently, it has been proposed that the temperature sensitivity of Mg/Ca in foraminifera changes with Mg/Ca<sub>sw</sub> (Evans, Brierley, et al., 2016). However, thus far this has only been detected in a culture experiment of *G. ruber*; a study of benchic foraminiferal species did not detect a change in temperature sensitivity with Mg/Ca<sub>sw</sub> (De Nooijer et al., 2017). We therefore do not incorporate this aspect into our model; further experimental evidence supporting this effect is needed.

#### 7.2 Applications

716

To test our Mg/Ca<sub>sw</sub>-enabled models, we apply BAYMAG to representative Cenozoic Mg/Ca data. First, we use the seasonal, group-specific model to predict SSTs from *T. sacculifer* data from Site ODP 806, in the western Pacific warm pool (Wara et al., 2005). We assume that salinity and pH are constant through time and error-free, and use a prior standard deviation of 6°C (Fig. 10a). These data span the early Pliocene (5.3 Ma) to present, over which time Mg/Ca<sub>sw</sub> has evolved from  $4.8 \pm 0.2$  (2 $\sigma$ ) mmol/mol to the current value of 5.2 mmol/mol, according to our ensemble estimate. Although this <sup>724</sup> is a small change, it does impact SST prediction, as can been seen from comparison with <sup>725</sup> the published SST estimates (Wara et al., 2005), which use the Dekens et al. (2002) cal-<sup>726</sup> ibration and did not account for changing Mg/Ca<sub>sw</sub> (Fig. 10a). Whereas the original <sup>727</sup> SST estimates suggest that Pliocene SSTs were consistently cooler than modern, the BAY-<sup>728</sup> MAG estimates indicate that they were mostly similar to, or warmer than, modern val-<sup>729</sup> ues and bring the data into better agreement with independent estimates from the TEX<sub>86</sub> <sup>730</sup> proxy (Zhang et al., 2014) (Fig. 10a).

Next, we apply BAYMAG to Mg/Ca data from the Early Eocene Climatic Opti-731 732 mum (EECO, 53.3–49.1 Ma), one of the warmest times during the Cenozoic Era. These data include Morozovella spp. from site ODP 865 (Tripati et al., 2003), hemipelagic out-733 crops from the eastern shore of New Zealand (mid-Waipara, Tawanui, Tora, and Ham-734 pden Beach, C. J. Hollis et al., 2009, 2012; Hines et al., 2017), and DSDP Site 277 (Hines 735 et al., 2017). Morozovella spp. species are extinct, so we do not know their seasonal or 736 depth habitat preferences. Thus, we use the pooled annual model, which provides generic 737 constraints on temperature, salinity, pH, and  $\Omega$  sensitivities. Following Evans et al. (2018), 738 we assume, based on carbon modeling constraints (Tyrrell & Zeebe, 2004), that ocean 739 pH is approximately 7.7 during the EECO. Since we have no good knowledge of how salin-740 ity changed, we hold it constant at a value of 34.5 for each site. For  $\Omega$ , we test two as-741 sumptions: 1) that the foraminifera are essentially pristine, unaltered by seafloor disso-742 lution ( $\Omega = 5$ ), and 2) that the foraminifera have experienced dissolution on par with 743 what we would expect at the site locations today. For this latter assumption, we draw 744  $\Omega$  from GLODAPv2 using the paleolatitude and paleolongitude (calculated from Baatsen 745 et al. (2016), as suggested in C. Hollis et al. (2019)) and the inferred Eocene water depth 746 as described in the original publication. We use an uninformative prior standard devi-747 ation of 10°C. 748

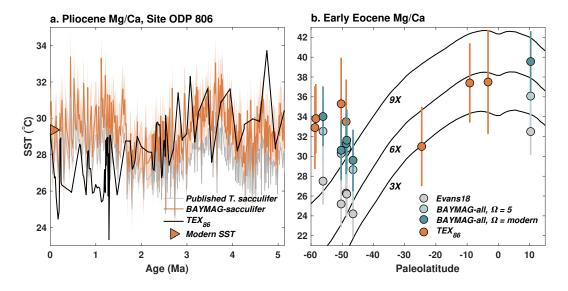


Figure 10. Application of BAYMAG to Cenozoic Mg/Ca data, with correction for changing Mg/Ca<sub>sw</sub>. a) Mg/Ca data extending back to the Pliocene from Site ODP 806 (Wara et al., 2005). Triangle indicates modern mean annual SST. b) Mg/Ca data (Tripati et al., 2003; C. J. Hollis et al., 2009, 2012; Hines et al., 2017) from the Early Eocene climatic optimum (53.3– 49.1 Ma), plotted by paleolatitude. Black lines denote predicted SSTs from Eocene climate model simulations conducted under 3X, 6X, and 9X preindustrial CO<sub>2</sub> levels (Zhu et al., 2019). In both panels, TEX<sub>86</sub> data (calibrated with BAYSPAR, Tierney & Tingley, 2014) are plotted for comparison. Shading and error bars represent 1 $\sigma$  uncertainties.

We compare our results to the inferences made by Evans et al. (2018) using the same 749 Mg/Ca data, as well as independent estimates of SST from EECO TEX<sub>86</sub> data span-750 ning similar paleolatitudes (Pearson et al., 2007; Bijl et al., 2009; C. J. Hollis et al., 2009, 751 2012; Bijl et al., 2013; Inglis et al., 2015; Cramwinckel et al., 2018) calibrated with BAYSPAR 752 (Tierney & Tingley, 2014; C. Hollis et al., 2019) (Fig. 10b). All of the estimates from 753 BAYMAG are warmer, on average, than those of Evans et al. (2018), by  $4.5^{\circ}$ C under the 754 assumption of no dissolution, and by  $5.8^{\circ}$ C with modern  $\Omega$  estimates (Fig. 10b). About 755  $1.6^{\circ}$ C of this difference can be attributed to different assumptions about Mg/Ca<sub>sw</sub> – our 756 Gaussian smooth ensemble yields Mg/Ca<sub>sw</sub> estimates for this time period of  $2.0\pm0.2$ 757 mmol/mol  $(2\sigma)$ , slightly lower than those of Evans et al. (2018)  $(2.2\pm0.3 \text{ mmol/mol})$ . 758 The remainder of the difference reflects model form; Evans et al. (2018) first correct Mg/Ca 759 for the pH effect using laboratory constraints (Evans, Wade, et al., 2016) and then cal-760 culate SST assuming a reduced temperature sensitivity at lower  $Mg/Ca_{sw}$ , using coef-761 ficients derived from G. ruber culture experiments (Evans, Brierley, et al., 2016). 762

In the absence of information concerning the Eocene carbonate system, Evans et 763 al. (2018) assume no loss from dissolution at depth. For shallow and intermediate-depth 764 sites considered here, allowing some dissolution increases median SST estimates up by 765  $0.3-1.5^{\circ}C$  – a relatively minor effect. ODP 865 is an exception: here, using a modern 766 estimate of  $\Omega$  yields median SST estimates that are 3.5°C higher. This is because plate 767 rotations (Herold et al., 2014; Baatsen et al., 2016) predict that this site was located much 768 closer to the equator (4–10°N, vs. 18°N today) and farther east (138–144°W, vs. 179°W 769 today) during the EECO. Today, the eastern equatorial Pacific is very corrosive, even 770 at intermediate water depths. If EECO Pacific ocean chemistry was similar, then the Mg/Ca 771 values at ODP 865 would imply very high SSTs (ca. 39°C, Fig. 10b). This illustrates 772 how assumptions about  $\Omega$  can have a large impact on SST estimation from Mg/Ca mea-773 sured in pelagic settings, especially over timescales when ocean chemistry may have changed 774 substantially. 775

BAYMAG SST predictions agree more closely with EECO TEX<sub>86</sub> data than the Evans et al. (2018) calculations (Fig. 10b). Tropical SSTs inferred from Site 865 support TEX<sub>86</sub> inferences of ca. 36°C, and match output from an Eocene climate model simulation run under 6X preindustrial CO<sub>2</sub> (Zhu et al., 2019). The Mg/Ca predictions support TEX<sub>86</sub> in detecting unusually high SSTs at sites near New Zealand (50–55°S paleolatitude) that are not easily explained by elevated CO<sub>2</sub>; these data may reflect changes in ocean circulation leading to localized warming (C. J. Hollis et al., 2009) (Fig. 10b).

#### 783 8 Conclusions

The Mg/Ca paleothermometer is complex. It is sensitive to multiple environmen-784 tal factors, which challenges both calibration and application. Traditionally, Mg/Ca ap-785 plications have "pre-corrected" the data for factors such as dissolution, laboratory clean-786 ing method, or pH sensitivity (e.g., Rosenthal & Lohmann, 2002; Evans et al., 2018; Gray 787 & Evans, 2019). While effective, this makes uncertainty propagation challenging. A clear 788 advantage of our BAYMAG models is that all known environmental sensitivities are in-789 cluded in a single model framework, making pre-correction obsolete. Furthermore, we 790 show that we can account for most of the variance in the Mg/Ca of core top data through 791 use of a hierarchical Bayesian model structure that leverages both culture and core top 792 constraints on environmental sensitivities. Encouragingly, temperature remains the most 793 important predictor of Mg/Ca, followed by bottom water calcite saturation state ( $\Omega$ ). 794 Salinity and pH sensitivities are essentially undetectable in core top data; hence culture 795 constraints are key. 796

The BAYMAG hierarchical models fit the data well, although some species, most notably *G. ruber*, still have trends in their residuals suggesting that some variance is left unexplained. Future work will be needed to identify why this is the case; we hypothe-

size that there is latent co-variate that scales with temperature (possibly pH). Fortunately, 800 the absolute magnitude of the residuals is small, such that the trends typically don't bias 801 predicted values. Indeed, applications of BAYMAG demonstrate that it yields reason-802 able forward predictions of Mg/Ca when compared to sediment trap observations, and 803 reasonable inverse predictions when compared to independent SST proxies. The latter 804 is true even though strong – and potentially incorrect – assumptions about past changes 805 in  $\Omega$ , salinity, and pH must be made. Deep time applications must additionally account 806 for changing  $Mg/Ca_{sw}$ . We use independent constraints on the evolution of  $Mg/Ca_{sw}$ 807 to develop a smoothed ensemble estimate for use with BAYMAG. Example applications 808 once again suggest good agreement with independent SST proxies, but there can be large 809 uncertainties in absolute SST estimates when potential changes in  $\Omega$  in particular are 810 considered. 811

In this work, we seek to develop prediction models for Mg/Ca of foraminifera that 812 are independent from other proxy systems. However, given the multivariate nature of 813 Mg/Ca, it would be beneficial to leverage information from independent temperature prox-814 ies in a formal hierarchical model structure. Previous work has already explored this av-815 enue by combining Mg/Ca measurements with TEX<sub>86</sub> or  $\Delta 47$  to estimate Mg/Ca<sub>sw</sub> (e.g., 816 O'Brien et al., 2014; Evans, Brierley, et al., 2016; Evans et al., 2018) and by combining 817 Mg/Ca with  $\delta^{18}$ O to infer  $\delta^{18}O_{sw}$  or salinity (e.g., Oppo et al., 2009; Thirumalai et al., 818 2016; Tierney et al., 2016). Future work might explore incorporating  $\delta^{11}$ B and B/Ca es-819 timates of pH and calcite saturation state, respectively. This would almost certainly im-820 prove past estimates of SST, especially over timescales when ocean carbonate chemistry 821 is expected to have changed substantially. 822

#### Appendix A Bayesian regression model priors

Priors for the Bayesian regression parameters were chosen so as to enforce the expected direction of the sensitivity based on geochemistry (e.g., Mg/Ca increases with temperature but decreases with  $\Omega^{-2}$ ) but otherwise be only weakly informative, with the exception of the salinity prior. The salinity sensitivity was explicitly bounded by the posterior value for  $\beta_S$  from culture data  $(4.3\pm1.3\%, 2\sigma)$  to counteract the tendency of the core tops to dilute the sensitivity. Slightly different priors for the pooled and group-specific models were used for the  $\sigma_{\beta Tc}$  and  $\sigma$  parameters:

831	$\alpha \sim \mathcal{U}(-5, 10)$
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<sup>832</sup> 
$$\mu_{\beta Tc} \sim \mathcal{N}_{[0,\infty)}(0.07, 0.015),$$

$$\sigma_{\beta Tc} \sim \text{HalfCauchy}(0.02)_{\text{[pooled]}}; \sim \text{HalfCauchy}(0.015)_{\text{[species]}}$$

$$\beta_{\rm S} \sim \mathcal{N}_{\rm [0,\infty)}(0.043, 0.0065),$$

$$\beta_P \sim \mathcal{N}_{(\infty,0)}(-0.7,0.2),$$

$$\beta_O \sim \mathcal{N}_{(\infty,0]}(-0.2, 0.2),$$

$$\beta_C \sim \mathcal{N}_{[0,\infty)}(0.12, 0.1),$$

$$\sigma \sim \mathcal{U}(0, 0.5)_{\text{[pooled]}}; \sim \mathcal{U}(0, 0.3)_{\text{[species]}}$$
(A1)

Plots of the prior vs. posterior distributions for the pooled annual and group-specific seasonal models are shown below. Note that the temperature panel contains posteriors for the hyperparameter  $\mu_{\beta Tc}$ , the culture data parameter  $\beta_{Tc}$ , and the core top data parameter  $\beta_T$ .

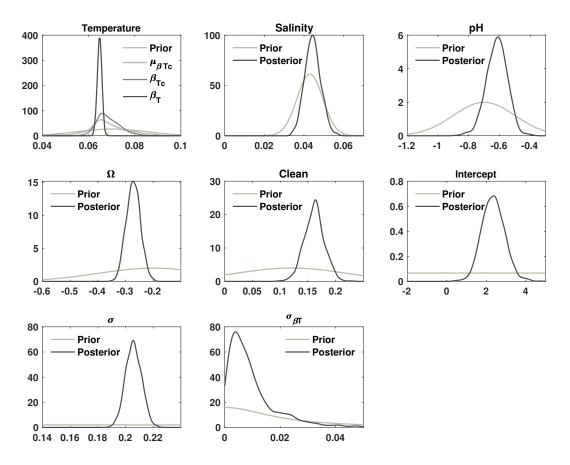


Figure A1. Prior and posterior parameter distributions for the pooled annual model.

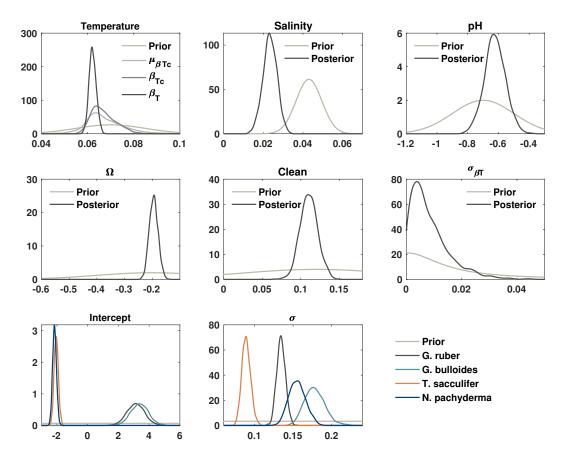


Figure A2. Prior and posterior parameter distributions for the group-specific seasonal model.

#### Acknowledgments 843

This work was supported by National Science Foundation grant AGS #1602301, the Heising-844

Simons Foundation, and the Packard Fellowship in Science and Engineering to JT. BAY-845

MAG code (in MATLAB) is available on GitHub: https://github.com/jesstierney/BAYMAG. 846

Compiled core top and culture data are available as Supplementary Data, as well as on-847

line in the NOAA NCEI Paleoclimatology archive: [insert link here when ready]. 848

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