

27 Climate change is increasing the frequency and magnitude of extreme heat events (1–
28 4), threatening human health (5). Additional warming is projected to generate more intense
29 heat events than even recent record-breaking events (6), with the potential for mass mortality
30 events similar to those witnessed in Europe in the summer of 2003 (7).

31 Projections of increased heat-related mortality from climate change are now numerous
32 (8–13). However, these projections generally focus on the long-term population burden of
33 non-optimal temperatures rather than the potential death toll of individual high-impact
34 events. Exceptional extreme heat events require distinct management strategies compared
35 to typical population burdens, straining triage and other resources not affected during milder
36 temperatures (14). Preparedness for hospital overcrowding and health system surge capacity
37 should therefore be benchmarked to a plausible worst-case scenario rather than the average
38 of an aggregated projection (15).

39 Quantifying plausible worst-case scenarios under future climate change requires careful
40 methodological treatment, and there are reasons to believe that existing projections do not
41 capture the most extreme mortality events. The relatively short records of observations
42 and global climate models (GCMs) make it difficult to assess the probabilities of the most
43 extreme events (16), and GCMs poorly simulate the atmospheric circulation patterns that
44 drive very extreme events (17). Progress has been made using tools such as initial-condition
45 ensembles to quantify very rare heat mortality (18), but deficiencies remain in GCM simu-
46 lations of atmospheric patterns governing heat extremes in populous regions such as Europe
47 (19–22). Instead, a promising approach may be to develop “storylines” of heat waves that
48 are physically plausible and dynamically consistent. This conditional approach, which em-
49 phasizes plausibility rather than probability (23), enables exploration of extreme outcomes
50 (24) and stress tests of adaptation strategies (15, 25). Plausible storylines must also account
51 for the documented ability of humans to adapt to repeated heat exposure, and to change
52 behavior following past extreme heat episodes (26).

53 Major heat mortality events require multiple ingredients: large-scale physical drivers
54 of elevated temperatures as well as human health responses to the resulting heat stress.
55 Extreme heat events tend to occur when atmospheric high-pressure systems interact with
56 dry soils to produce land-atmosphere feedbacks that amplify heat accumulation (6, 27–29).

57 In turn, when the human body is exposed to extended periods of high temperature, core
58 temperature rises, cardiovascular activity is elevated, and illness and death can result (30).

59 Here, we focus on the combination of these geophysical and physiological ingredients in
60 Europe. Hot extremes are increasing rapidly in Europe (31), with atmospheric circulation
61 patterns contributing to warming that is faster than the rest of the hemisphere (19, 20, 27)
62 and poorly simulated by GCMs (21, 22). Tens of thousands of deaths across the continent
63 have been linked to recent summer heat (32, 33), with climate change contributing to more
64 than half of these (34). As a result, Europe is a particularly timely setting in which to study
65 the risk of mass heat mortality events.

66 We leverage two approaches to quantify the risk of mass heat mortality across Europe
67 (Methods). First, we use a recently developed machine learning architecture (35) with two
68 steps: convolutional neural networks are trained on an ensemble of GCMs to predict daily
69 temperatures from the annual global mean temperature (GMT), calendar day, and modeled
70 daily meteorological conditions; then, observed meteorological conditions are used as out-of-
71 sample inputs to predict “counterfactual” versions of historical heatwave events at varying
72 GMT. For this study, we produce counterfactual estimates of five multi-week periods of
73 extreme heat that occurred in July 1994, August 2003, July 2006, June 2019, and August
74 2023. While these periods of extreme heat had differing durations and spatial extents, we
75 choose them as illustrative events because each corresponds to a continuous period of Europe-
76 wide temperature anomalies (specific date ranges shown in Fig. S1), shows spatial patterns
77 of anomalous atmospheric pressure and soil moisture (Fig 1a, b), and spans a wide time
78 period and range of human influence of climate system (e.g., annual GMT anomaly of 0.6
79 °C in 1994 vs. 1.5 °C in 2023).

80 Second, we use longitudinal data on temperature and weekly mortality over 2015-2019
81 from 924 subnational regions of Europe to estimate exposure-response functions that relate
82 ambient temperature to mortality risk (Methods). We control for location-specific seasonal
83 and trending factors, isolating plausibly exogenous variation in temperature to measure the
84 causal effect of temperature on mortality. We then calculate mortality from each event at
85 each GMT anomaly and compare it to a long-term average baseline without global warming.

86 These tools allow us to explicitly separate the effects of climate change and weather vari-

87 ability on heat-related mortality. We can leverage the diverse library of weather patterns
 88 simulated by GCMs to learn nonlinear relationships between meteorological patterns and
 89 surface heat extremes, along with the heterogeneity of responses to global warming across
 90 those specific patterns (35). At the same time, our out-of-sample application of these learned
 91 relationships to observed meteorological patterns grounds our analysis in weather systems
 92 that have historically produced extreme heat. Whereas previous studies of climate change
 93 and mortality in Europe have been limited to either linear scaling to capture multiple events
 94 (34) or computationally-intensive custom simulations for an individual event (36), our ap-
 95 proach allows us to leverage a large ensemble of simulations to predict the temperature
 96 profiles that result from numerous different historical meteorological conditions at multiple
 97 global temperatures.

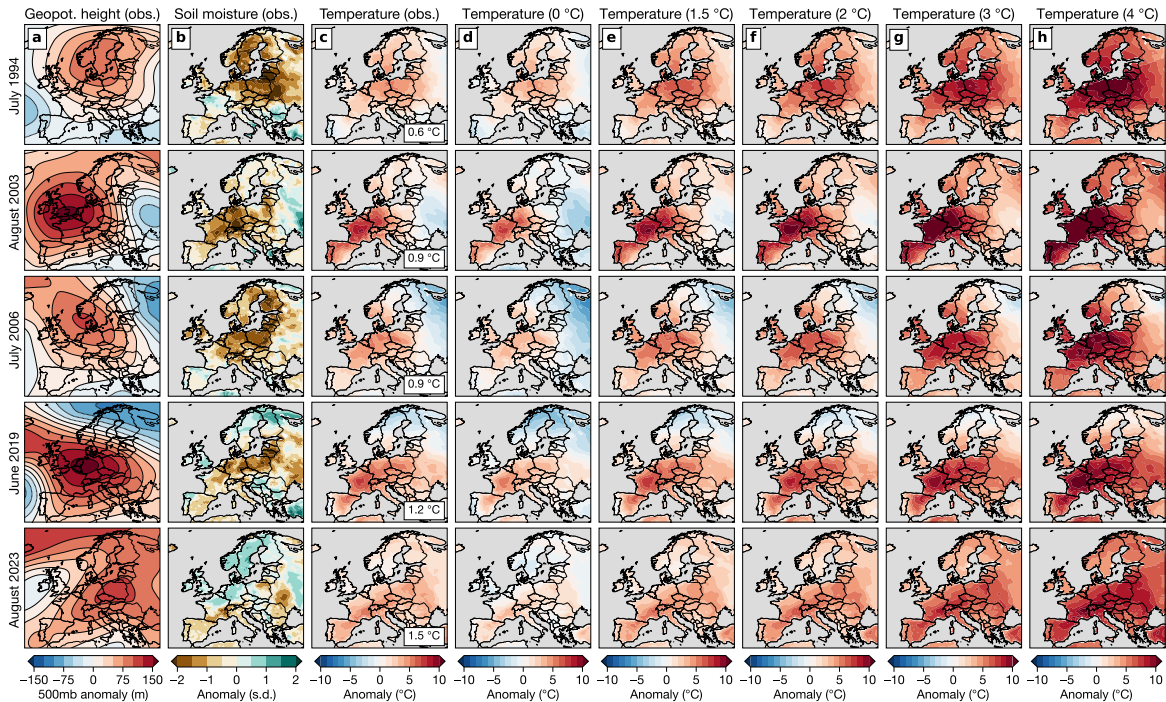


Figure 1: Observed and counterfactual heat waves in Europe. a-c) Observed 500-mb geopotential height (a), soil moisture (b), and temperature (c) anomalies during five selected extreme heat events (from top to bottom: July 1994, August 2003, July 2006, June 2019, and August 2023). Inset text in (c) denotes the GMT anomaly in the corresponding year. d-h) Counterfactual temperature anomalies during each of the five heat waves at GMT anomalies of 0 (d), 1.5 (e), 2 (f), 3 (g), and 4 (h) °C. All GMT anomalies are defined relative to 1850-1900. Meteorological anomalies are relative to the location and day-of-year mean over 1979-2023 and averaged over the days defined for each event (Fig. S1).

98 Results

99 While the precise meteorological conditions associated with each illustrative heat wave
100 vary, they share common characteristics: anomalous high-pressure systems (Fig. 1a) and
101 dry soils across much of the continental interior (Fig. 1b), resulting in elevated temperatures
102 across many countries (Fig. 1c).

103 Without global warming, each of these events would have been cooler (Fig. 1d, Fig. S2),
104 consistent with previous work (e.g., 37). Likewise, with additional global warming, the same
105 meteorology for a given event would produce steadily more intense temperature anomalies
106 (Fig. 1e-h, Fig. S2). The difference between the actual event magnitude and the magnitude
107 at different annual GMT varies by event, both because the actual events occurred at different
108 GMT and because the response to global warming varies between meteorological patterns
109 (35). Across annual GMT of 1.5, 2, 3, and 4 °C, the August 2003 meteorological conditions
110 yield the highest temperatures of all events, emphasizing the severity of the conditions dur-
111 ing that event (38). Similarly, July 1994, for which observed temperature anomalies were
112 relatively moderate among the illustrative events, produces among the most severe anomalies
113 when predictions are made at standardized GMTs (Fig. 1).

114 High temperatures are empirically associated with increased mortality risk across Eu-
115 rope (Fig. 2). Consistent with previous work (9), we specifically find that the heat-mortality
116 relationship is moderated by a region’s long-term mean temperature; for example, the min-
117 imum mortality temperature (MMT) is 14.4 °C in the coolest third of regions and 19.7 °C
118 in the warmest third of regions. This heterogeneity may reflect the greater return on adap-
119 tation investments such as air conditioning in warmer regions (9). However, the slope of
120 the exposure-response curve is steeper for warmer areas despite their higher MMT, poten-
121 tially reflecting limits to adaptation to the hottest conditions. For all regions, the nonlinear
122 increase in mortality risk above the MMT means that greater extreme heat intensity is
123 expected to increase mortality across the continent (Fig. 2, lower inset points).

124 Each extreme heat event is projected to generate thousands of weekly excess deaths across
125 Europe at the current annual GMT of 1.5 °C (39), with increasing impacts in response to
126 larger GMT anomalies (Fig. 3, Table S1). The largest death tolls are associated with the
127 1994 and 2003 conditions (Fig. 3a, b), with 26,865 and 31,620 weekly excess deaths in a 3 °C

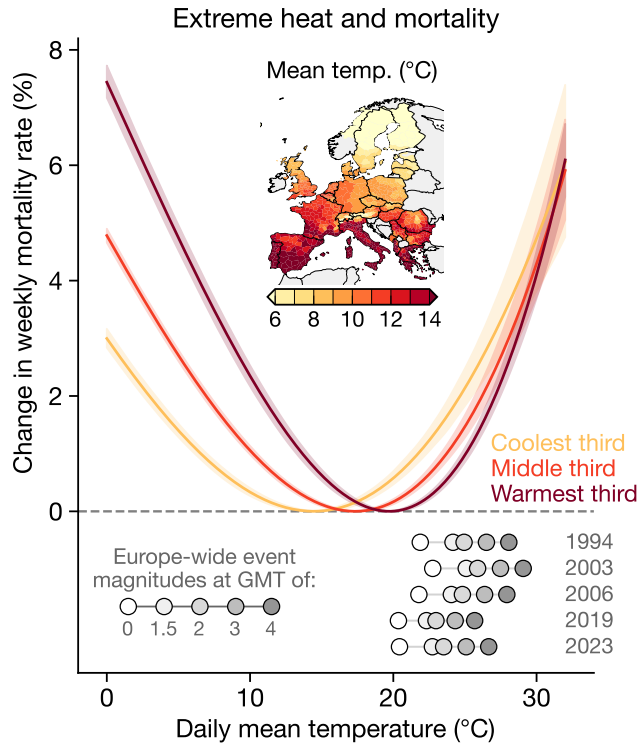


Figure 2: Temperature-mortality relationship across Europe. Relationship between daily temperatures and cumulative weekly mortality rate change in sub-national regions across Europe as a function of regions’ 2000-2019 mean temperature. Curves show examples for the coolest third (yellow), middle third (orange), and warmest third (red) of regions. Effects are accumulated across the contemporaneous week and the following three weeks by including three lags in the regression (Methods). Each curve is referenced to its own minimum mortality temperature. Map shows mean temperature for each region; only regions for which we have mortality data are colored. Lower inset points show the population-weighted Europe-wide average temperature during each event at a range of annual GMT anomalies.

128 year, respectively. While less likely than more moderate temperatures given current emissions
 129 trends, individual years at 4 °C are still plausible under gradual decarbonization (40), and
 130 would generate 39,295 (1994) and 45,266 (2003) excess deaths in a single week across Europe
 131 if these meteorological conditions recurred. The other three events are associated with weekly
 132 peaks of 24,721, 17,657, and 20,183 excess deaths, respectively, at 3 °C. Excess mortality
 133 is slightly negative in the weeks following the event, consistent with mortality displacement
 134 (Methods), though not enough to offset the peak of the event.

135 These death tolls reflect the underlying effect of hot temperatures without climate change,
 136 combined with the influence of climate change in intensifying these events. Comparing each
 137 event to a counterfactual event at 0 °C allows us to isolate the contribution of climate change
 138 to event mortality (red lines vs. gray shading in Fig. 3). For example, at the peak weekly
 139 mortality rate of a 2003-like event at 3 °C, we project climate change to produce an additional
 140 23,154 excess deaths on top of 8,467 that would have occurred without warming, making
 141 anthropogenic warming responsible for 73% of the death toll (Table S2).

142 The spatial distribution of mortality during each event differs, governed by the location
 143 of temperature anomalies (Fig. 1), variation in exposure-response functions (Fig. 2), and

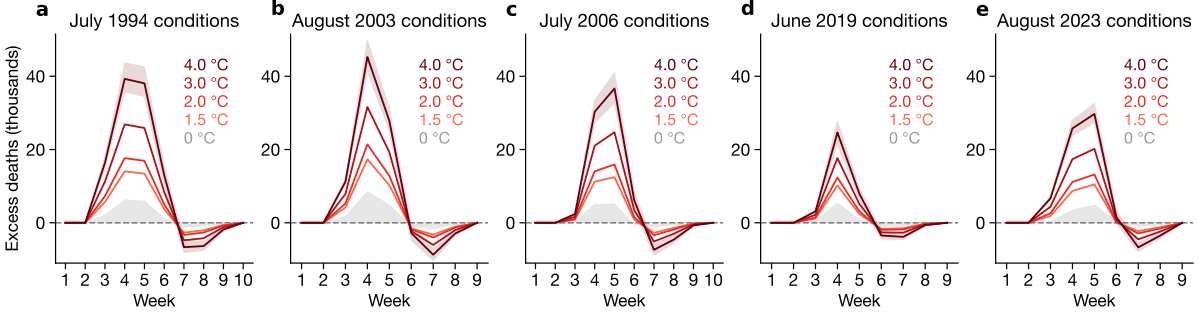


Figure 3: Mortality during counterfactual extreme heat events. Europe-wide weekly excess mortality during extreme heat events based on meteorological conditions from July 1994 (a), August 2003 (b), July 2006 (c), June 2019 (d), and August 2023 (e) across a range of annual global temperatures. Solid line shows average projection and shading shows 95% range. Gray shading shows mortality at 0 °C, meaning the mortality that would have occurred without global warming; the contribution of warming is the difference between each colored line and the gray shading. The x-axis spans two weeks before the event begins to three weeks after it ends to illustrate the lagged effects of the event on mortality (Methods).

144 spatial variation in the effect of global warming (Fig. S3). For example, under 1994-like
 145 conditions, the greatest mortality occurs in Germany, Poland, and Eastern Europe, whereas
 146 under 2023-like conditions, mortality is highest in Spain, Italy, and the Balkans (Fig. S4).

147 Given that European countries undertook adaptation to heat following previous events
 148 such as 2003 (26), and we observe heterogeneity in exposure-response functions that may
 149 indicate adaptation (Fig. 2), we explore the potential for additional future adaptation to mit-
 150 igate mortality from these events. (Our exposure-response functions are trained over 2015-
 151 2019, meaning they likely already incorporate any adaptation that occurred after 2003.)
 152 Specifically, we allow each region’s mean temperature to evolve in the future according
 153 to pattern scaling coefficients derived from CMIP6 GCMs (Fig. S5, S6), and adjust the
 154 exposure-response function accordingly (Methods). Following other work (9), our approach
 155 to adaptation thus relies on extrapolating current heterogeneity in exposure-response func-
 156 tions into the future and assumes that future societies will continue to adapt with the same
 157 pattern as has been recently observed.

158 Across the five illustrative events we study, allowing such adaptation reduces peak mor-
 159 tality by only 11% on average (Fig. 4). For example, mortality during 2003 meteorological
 160 conditions in a 3 °C year is projected to be 31,620 in our main projections and 28,092
 161 when allowing additional adaptation. The with-adaptation peak mortality from the most

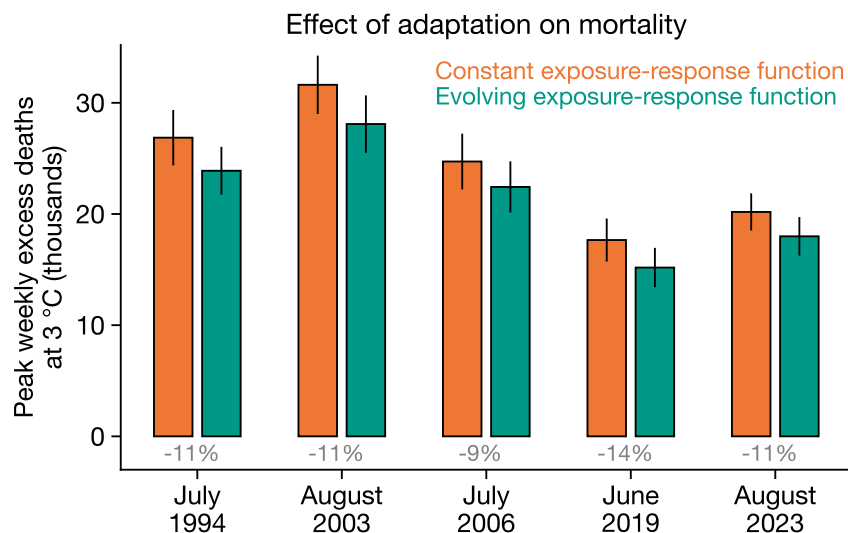


Figure 4: Limited potential to reduce heat mortality by scaling up observed adaptation. Each bar shows the peak weekly mortality at 3 °C for each set of meteorological conditions. The orange bars show our main calculation (i.e., the peak of the 3 °C curve in Fig. 3), which incorporates existing adaptation through spatial heterogeneity in exposure-response functions. The green bars show the same calculation after accounting for additional future climate adaptation by allowing exposure-response curves to evolve with future climate change (Methods). Bar heights show average projections and error bars show 95% range. Gray text denotes the percent reduction in mortality from additional future adaptation.

162 extreme event (2003) remains larger even than the no-adaptation peak mortality of the other
 163 events. These results imply that there is limited potential for currently deployed adaptation
 164 approaches to reduce the mortality impacts of these extreme climate events.

165 Discussion and Conclusion

166 Several caveats and analytical choices should be considered when evaluating these results.
 167 For instance, we use total all-age mortality rather than age-stratified rates to maximize the
 168 coverage of our data (Methods). Under-65 and over-65 mortality rates appear to respond
 169 similarly to heat in Europe (Fig. S7), so this choice should not substantially affect our results.
 170 Relatedly, we calculate excess mortality relative to 2015-2019 average mortality rates, so the
 171 numbers we report are benchmarked to near-present population. Given these choices, large
 172 future shifts in population, age structure, or other demographics could alter the total death
 173 toll of extreme heat events and their demographic distribution (41). However, given that
 174 Europe’s population is only expected to rise by ~1% over the next several decades before

175 slightly declining later in the century (42), these trends should only slightly affect our results.
176 Further, given that population aging in Europe may amplify future heat sensitivity (13, 41),
177 our estimates are likely conservative.

178 In addition, our projections are conditional on weather patterns that are rare by defini-
179 tion. It is possible that these mortality events would not take place even with substantial
180 warming if the corresponding meteorological conditions do not occur again. On the other
181 hand, even more severe events could be produced if novel weather patterns occur due to the
182 interaction of internal variability and global warming. Further, our results reveal a latent
183 potential for meteorological patterns that did not cause significant excess mortality in the
184 past to do so in the future if they occur at higher GMTs. For example, at equivalent GMT,
185 the July 1994 meteorological conditions are predicted to produce the highest cumulative
186 mortality and second highest peak mortality of any of the illustrative events (Table S1).

187 This finding also illustrates the reason that we avoid calculating “observed” mortality
188 from each event at the time that it actually occurred. Each event occurred at a different
189 level of global warming and potentially with a different degree of human adaptation to heat.
190 Indeed, in other recent work, we show that the heat-mortality relationship in France is very
191 different before 2003, meaning that calculating “observed” heat mortality in 2003 may require
192 a more sophisticated exposure-response function (43). The benefit of our forward-looking
193 approach is that we can analyze a range of known meteorological conditions at the same
194 GMT levels, allowing standardized comparisons between historically different events with a
195 single exposure-response function that reflects recent adaptation.

196 To further contextualize the magnitude of the death tolls we calculate, we compare them
197 to weekly confirmed COVID-19 deaths across the same regions of Europe. For example, the
198 most severe 10% of weeks of COVID-19 had between 27,900 and 34,100 confirmed deaths.
199 At 3 °C, the weekly death toll from 2003-like conditions is comparable to these peak weeks
200 of COVID-19, and at 4 °C, the weekly death tolls of 1994-, 2003-, and 2006-like conditions
201 would exceed even the single worst week of COVID-19 in Europe (Fig. S8).

202 It is notable that our results suggest limited potential for the existing patterns and forms
203 of adaptation to mitigate these mass mortality events. In our analysis, this result may oc-
204 cur because although warmer regions in Europe have higher MMTs, they also have steeper

205 exposure-response curves above those MMTs (Fig. 2). More broadly, it is consistent with
206 other work emphasizing that heat still poses a major public health threat despite putative
207 progress since the deadly 2003 summer (44–46). However, our approach to adaptation is
208 based on extrapolating observed spatial heterogeneity in exposure-response functions. If
209 novel technologies or policies emerge more quickly or in a different pattern than past adap-
210 tation, mortality could be reduced further. Additionally, accounting for further changes in
211 other characteristics such as income may reveal additional opportunities for adaptation.

212 Several studies have calculated large mortality impacts of the hot European summers
213 of 2022 and 2023 (32–34). Our work differs from theirs by incorporating further global
214 warming, and therefore potentially greater mortality. For example, Ballester et al. (32)
215 show a peak of 11,637 weekly heat-related deaths in 2022 in a similar sample of European
216 regions. Even at current global temperatures of 1.5 °C, our results show that either 1994 or
217 2003 meteorological conditions would generate more than 14,038 and 17,340 weekly excess
218 deaths at their peak, respectively, larger than the 2022 peak. At higher GMT and 2003-like
219 meteorological conditions, our predicted peak mortality totals are 84% (2 °C) and 172% (3
220 °C) greater than in 2022. However, we caution that the methods of these papers and ours
221 differ in some analytical choices such as the definition of the counterfactual.

222 Overall, our results reveal a substantial death toll from potential future extreme heat
223 events in Europe. These results are based on observed meteorological patterns that occurred
224 in the historical record combined with plausible 21st-century global temperature anomalies,
225 making them physically realistic storylines of potential high-magnitude heat events. Addi-
226 tionally, we specifically distinguish between the contributions of climate change and natural
227 variability conditional upon these realistic meteorological patterns, revealing that climate
228 change is already a dominant contributor to mortality during extreme heat events, and its
229 contribution could exceed 70-80% of deaths at higher levels of warming (Table S2).

230 Our characterization of specific, plausible high-magnitude outcomes is an important com-
231 plement to existing heat mortality projections and can help inform health system prepared-
232 ness and planning. Most importantly, our results demonstrate that even if global tempera-
233 tures are stabilized, substantial and novel adaptation measures may be required to reduce
234 the continent-wide threat of extreme heat to population health.

235 **Methods**

236 *Data*

237 We draw weekly mortality data from the Eurostat database (data code “demo_r_mweek3”).
238 Different regions make data available over different time periods; we limit our analysis to
239 2015-2019 to match the most common period of data availability, following other work (32).
240 Where possible, we use all-age, all-sex mortality rates from NUTS3 (third administrative
241 level below country) regions, except in Germany, where we only have these data at the
242 NUTS1 level. This yields a total of 924 regions with continuous mortality rate data over
243 2015-2019. Age-group-specific rates (0-64 and 65+) are available for only a slightly smaller
244 number of regions ($N = 908$), so we use all-age rates to maximize coverage in our preferred
245 specification.

246 Our historical climate data come from the E-OBS station-based dataset (47) and the
247 ERA5 reanalysis (48). We use E-OBS daily surface temperature for the mortality calculations
248 and ERA5 for the machine learning applications and maps in Fig. 1. E-OBS data are
249 spatially averaged to the appropriate NUTS regions, weighting grid cells within regions by
250 the population of each grid cell.

251 *Counterfactual extreme heat events*

252 We use a machine learning architecture recently developed and validated by Trok et al.
253 (35) to produce counterfactual versions of historical extreme heat events. This approach
254 trains convolutional neural networks (CNNs) on an ensemble of GCM realizations, with the
255 goal of predicting daily mean temperature over a specified region given daily meteorological
256 conditions and the annual global mean temperature (GMT).

257 The predictors for each day are daily sea level pressure, daily geopotential height at the
258 700-, 500-, and 250-mb levels, daily soil moisture between 0 and 10 cm, the calendar day,
259 and the GMT anomaly over the previous 12 months. Prior to training, the meteorological
260 predictors are detrended with respect to the grid cell, calendar day, and GMT, and then
261 standardized by subtracting the grid-cell calendar-day mean and dividing by the grid-cell
262 calendar-day standard deviation (35). The detrended and standardized surface pressure,
263 geopotential height, and soil moisture are the factors we refer to as “meteorological con-

ditions” throughout the text. Using detrended and standardized anomalies in this process means that these meteorological conditions explain day-to-day variation in temperature, but do not contain the signal of global warming.

In our experimental setup, we follow Trok et al. (35) in first training the CNNs on five realizations each of two GCMs (CanESM5 and UKESM1-0-LL) that provide sufficient daily data, over 1850-2100 using the historical and SSP5-8.5 emissions scenarios. We then apply the model to predict daily temperatures using predictor data from the ERA5 reanalysis. One set of predictions uses the observed GMT time series, whereas the other sets use counterfactual GMT values but maintain the other daily predictors from the reanalysis. The result is a set of counterfactual temperature time series that maintain realistic day-to-day weather conditions but vary according to the annual GMT anomaly.

We use a “delta” method to apply the CNN predictions to E-OBS gridded observations. For each day in the event of interest, we take the difference between the counterfactual CNN predictions on that day and the original CNN predictions for that day using the actual GMT. We then apply these deltas to the E-OBS observed data for that day to calculate counterfactual daily time series. Finally, we aggregate these counterfactual gridded daily temperature data into averages at the NUTS region level as with the original observations.

In Trok et al. (35), the CNN architecture was trained to predict temperature in regions chosen for their relevance to specific historical extremes. In our application, we would like to apply these predictions to a set of events, each with slightly different spatial footprints. We therefore train the CNNs to predict temperature change on land in each of three regions as defined by the Intergovernmental Panel on Climate Change (IPCC): the Mediterranean (MED), Western and Central Europe (WCE), and Northern Europe (NEU) (49). The events manifest differently in each of these regions, with temperatures generally highest in the Mediterranean region and lowest in Northern Europe (Fig. S3). We then apply the deltas for each region uniformly to the grid cells within each region.

Finally, we perform each of the above steps three times, each time with a different random seed to account for random differences in model training. This yields three different CNN predictions for each day, GMT level, and IPCC region.

293 *Exposure-response functions*

294 We use panel regression with fixed effects to measure the causal effect of temperature
 295 on mortality across Europe. This widely used approach (9, 10, 50–52) involves regressing
 296 mortality rates on a nonlinear function of temperature, along with vectors of intercepts
 297 (fixed effects) that non-parametrically remove seasonal or annual average factors separately
 298 for each region.

299 We also account for heterogeneity across regions by interacting temperature with each
 300 region’s 2000-2019 average temperature, allowing the temperature exposure-response curve
 301 to vary based on a region’s long-term climate. This approach leverages cross-sectional vari-
 302 ation in temperature to assess societal adaptation to extreme heat, in effect asking whether
 303 the same temperature level has a different effect in a region that is warmer on average than a
 304 region that is cooler on average. We emphasize that cross-sectional variation is less amenable
 305 to causal identification since there may be other factors (e.g., income, demographics) that
 306 are correlated with both average temperature and heat sensitivity. Nevertheless, assessing
 307 heterogeneity by mean temperature is a well-established strategy for identifying present and
 308 future climate adaptation (9, 53–56), so we adopt it here while acknowledging the potential
 309 for additional relevant axes of heterogeneity. Our approach is also similar to multi-stage
 310 methods that have been used in other recent papers on heat mortality to estimate spatial
 311 variation in exposure-response functions (e.g., 11, 57, 58), though we run a single regression
 312 that accommodates variations across regions rather than pooling time series regressions from
 313 separate regions.

314 Specifically, we estimate the following regression relating contemporaneous and lagged
 315 temperature vectors \mathbf{T} to log mortality rates M in region i , week w , and year y with Ordinary
 316 Least Squares:

$$M_{iwy} = \sum_{j=0}^L \left[f(\mathbf{T}_{i(w-j)y}) + f(\mathbf{T}_{i(w-j)y}) \times \bar{T}_i \right] + \mu_{iy} + \delta_{iw} + \epsilon_{iwy} \quad (1)$$

317 The region-year fixed effects μ_{iy} and region-week fixed effects δ_{iw} remove the influence
 318 of long-term trends and seasonal cycles that could confound the temperature-mortality in-
 319 teraction, and do so separately for each region. The \bar{T}_i term denotes the 2000-2019 mean

320 temperature in each region i . We estimate distributed lag models that sum the impact on
 321 mortality of contemporaneous and lagged temperature exposure, with j indexing weekly lags.
 322 As described below, our main model uses 3 weeks of lagged temperatures.

323 A key consideration in this estimation is that mortality rates are provided at the weekly
 324 scale but temperature extremes can impact mortality rates on daily timescales. We require a
 325 strategy that preserves daily nonlinearities while matching the weekly scale of the mortality
 326 data. We thus follow previous work (9) and sum the daily mean temperature from each day
 327 d within week w after a fourth-order nonlinear transformation has been applied to each day’s
 328 temperature:

$$f(\mathbf{T}_{iwy}) = \beta_1 \sum_{d=1}^7 T_{iw(d)y} + \beta_2 \sum_{d=1}^7 T_{iw(d)y}^2 + \beta_3 \sum_{d=1}^7 T_{iw(d)y}^3 + \beta_4 \sum_{d=1}^7 T_{iw(d)y}^4 \quad (2)$$

329 We estimate independent coefficients for each of the summed polynomial terms in Eqn 2.
 330 Because weekly mortality rates are the sum of daily mortality rates (given constant popula-
 331 tion), calculating the effects of daily sums preserves the nonlinear effect of each individual
 332 day on weekly mortality rates. We use daily mean temperature following earlier work (9),
 333 but using daily maximum or daily minimum temperatures yields only small differences in
 334 exposure-response functions (Fig. S7).

335 Regressions are weighted by each region’s population. We estimate uncertainty by boot-
 336 strap resampling 500 times, blocked by region, meaning we preserve within-region autocor-
 337 relation when resampling (akin to clustering standard errors by region).

338 We use lags in the regression to incorporate delayed effects of temperature. These delayed
 339 effects could arise simply due to additional mortality if people die several days after heat
 340 exposure. They could also manifest as “displacement” or “harvesting,” where mortality is
 341 abnormally low after heat waves since the heat accelerated the deaths of people who would
 342 have died soon regardless of the heat. Indeed, we do observe some displacement following
 343 the events (Fig. 3): the lag-2 and lag-3 regression coefficients are negative (Fig. S9). We
 344 use three lags in our main analysis following earlier work (32), but re-estimating the model
 345 using 6 lags yields similar results, with potentially slightly more displacement in additional
 346 weeks (Fig. S9).

347 *Calculating counterfactual mortality*

348 Our central calculation compares a series of abnormally hot days at a given GMT level to
349 a long-term mean baseline without global warming (Fig. S2). We perform this calculation
350 by applying the exposure-response function (Fig. 2) to the temperature time series in each
351 region and comparing it to the same prediction when applied to the baseline time series.
352 Because our outcome is log mortality, the difference between each prediction yields a percent
353 change in mortality due to experiencing the temperature at each GMT instead of the baseline
354 temperature. We then multiply this percent change by the average number of deaths in
355 each region observed over 2015-2019 to calculate the additional mortality from each event.
356 Because these deaths are relative to an underlying baseline number of deaths, we refer to
357 them as “excess deaths” or “excess mortality.”

358 Note that we generally refer to the events predicted by the machine learning method for
359 different GMT anomalies as “counterfactual” events, whereas we use “baseline” to refer to a
360 long-term average without the event.

361 One key methodological question in this procedure is the construction of the baseline
362 temperature from which excess deaths are calculated. We are interested in the total number
363 of excess deaths associated with each event, not just those caused by climate change. We
364 therefore construct a baseline which does not include either climate change or extreme heat
365 events. This is done in two steps:

- 366 1. We use the machine learning approach described above to construct counterfactual
367 estimates for every summer day between 1980-2023 at 0 °C. We subtract the “delta”
368 from this procedure from the E-OBS observations to construct a counterfactual dataset
369 at 0 °C over the entire observational time period (i.e., not just for each event). This
370 yields a 44-year counterfactual temperature time series for each region that includes
371 daily weather variability and extreme heat events, but not the influence of climate
372 change.
- 373 2. We then take the long-term average across 1980-2023 from this counterfactual time
374 series for each calendar day in each region.

375 The result of this calculation is an estimate of the average seasonal cycle in each region at

376 0 °C. Because the influence of climate change was removed from these observed temperatures,
377 this baseline does not include global warming, and because it was averaged over all years
378 for each calendar day, it does not include deviations from the seasonal cycle (i.e., it does
379 not include extreme heat events). The black dashed line in Fig. S2 shows the Europe-wide
380 average of these baseline temperatures over the time period of each event.

381 We quantify uncertainty in the final excess deaths totals with Monte Carlo simulations.
382 In each of 500 iterations, we randomly sample one of the bootstrap samples of the regression
383 estimates and one of the three CNNs. When we incorporate adaptation (see below), we also
384 sample one of the pattern scaling coefficients for each region in each iteration.

385 *Adaptation to climate change*

386 Our regression approach (Eqn. 1) accounts for current adaptation to heat by allowing
387 exposures-response functions to vary according to regions' 2000-2019 mean temperature.
388 This approach assumes that vulnerability to temperature during the 2015-2019 data period
389 fully reflects efficient levels of adaptation investment (such as installing air conditioning,
390 taking indoor jobs rather than working outdoors, or implementing heat action plans in
391 cities), justifiable based on longer-term (2000-2019) exposures. In the future, especially in
392 light of rising incomes, we might expect additional such actions, which could reduce the
393 death toll that we project.

394 We project future adaptation under the assumption that changes in regions' long-run
395 mean temperatures directly translate into additional adaptation actions. We thus require
396 an estimate of future long-run (i.e., 20-year) mean temperature in each region, with which
397 to adjust the exposure-response functions (Fig. 2). However, our approach predicts event
398 intensity using annual global temperature, a quantity which does not directly translate into
399 local mean temperatures over the previous 20 years. Therefore, we adopt a pattern scaling
400 approach, following IPCC AR6 WGI Chapter 4 (59), to simulate increased 20-year mean
401 temperatures in each European subnational district depending on a given annual GMT.
402 We use 27 models from the sixth phase of the Coupled Model Intercomparison Project
403 (60), spanning the historical and SSP3-7.0 experiments (61). For each year, we calculate
404 GMT anomalies (relative to 1850-1900) and local mean temperature anomalies over the

405 previous 20 years for each European region (relative to 2000-2019). For example, for 2069
406 in the region that encompasses Berlin, we have the GMT change in 2069 and the regional
407 mean temperature change over 2049-2068. The relationship between these two quantities is
408 generally linear (Fig. S5), and yields a coherent spatial pattern across Europe (Fig. S6) that
409 is reflective of the forced response (59).

410 In our Monte Carlo simulations of event mortality, we pool all model-years for these two
411 quantities from 2020-2100, randomly sample a set of these model-years with replacement,
412 then use the region-specific intercepts and slopes from this random sample. Then, in each
413 calculation of event mortality at each annual GMT, we predict each region's additional mean
414 temperature change (relative to 2000-2019) given the GMT, slope, and intercept, and add
415 this additional temperature change to the region's 2000-2019 mean temperature. This new
416 mean temperature value is then used in the calculation of each region's mortality from their
417 exposure-response functions (Fig. 2), allowing the exposure-response functions to evolve in
418 the future given a prediction (with uncertainty) of changing local mean temperatures.

419 Finally, as a sensitivity test, we compare with an alternative stylized approach where we
420 simply warm each European region's mean temperature by the same amount as the GMT
421 level for each event. That is, the GMT in 2000-2019 was approximately 1 °C relative to
422 1850-1900, so we add 1 additional degree to each region's mean temperature for the events
423 at 2 °C, 2 additional degrees to each region's mean temperature for the events at 3 °C, and
424 so on. This stylized approach yields qualitatively similar results, reducing the average event
425 mortality by 12.5% compared to 11% in our main approach (Fig. S10).

Supplementary Materials

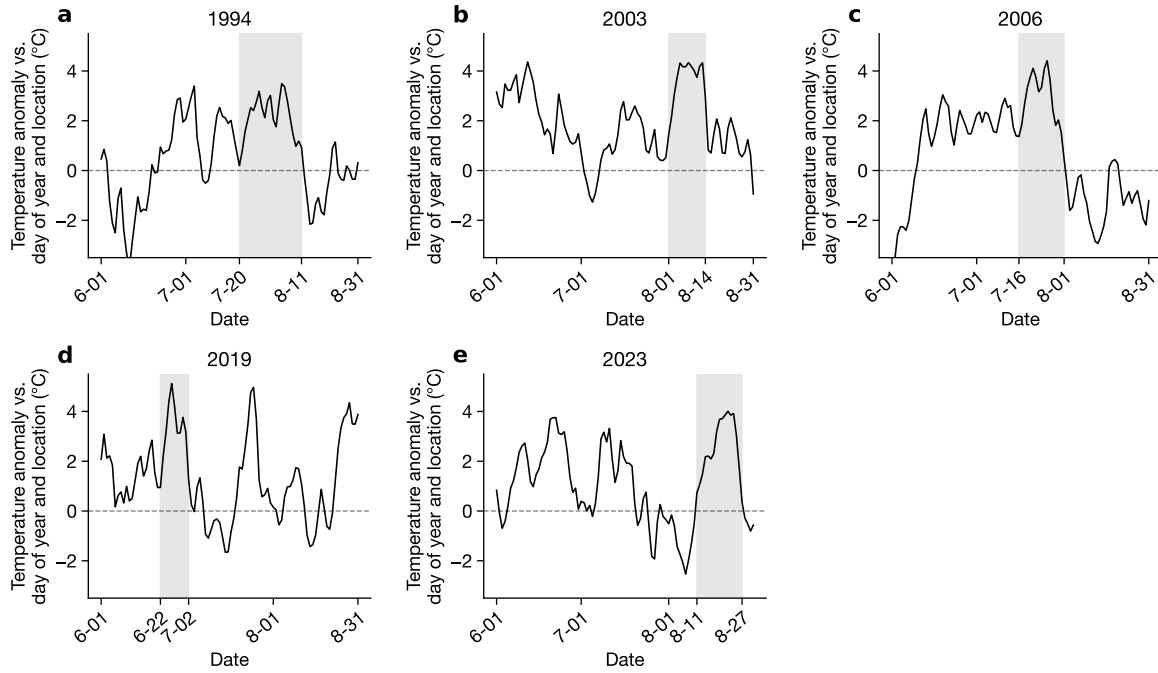


Figure S1: Temperature anomalies for selected events. Each plot shows temperatures anomalies from June through August, calculated as the population-weighted mean across all European subnational regions for which we have mortality data. Anomalies are calculated with respect to each region and day of year. Gray shading shows the periods that we define as each event.

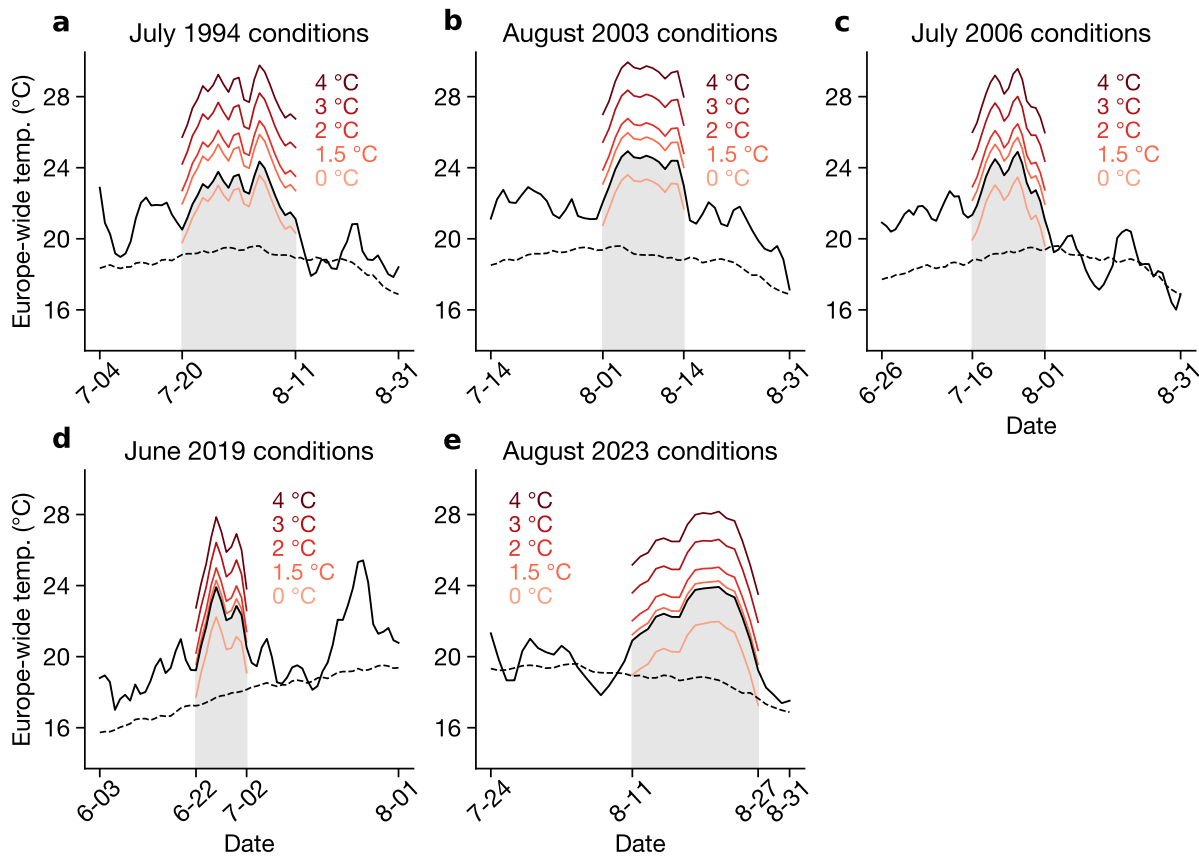


Figure S2: Actual and counterfactual Europe-wide temperatures. Time series of observed (black solid line), baseline without warming or heat waves (black dashed line), and counterfactual event (red colored lines) temperatures across Europe. Europe-wide temperatures are calculated as the population-weighted average across all subnational regions for which we have temperature data. Gray shading denotes the periods we define as the “events”; these dates are originally defined using Europe-wide temperature anomalies (Fig. S1) but are shown here for clarity.

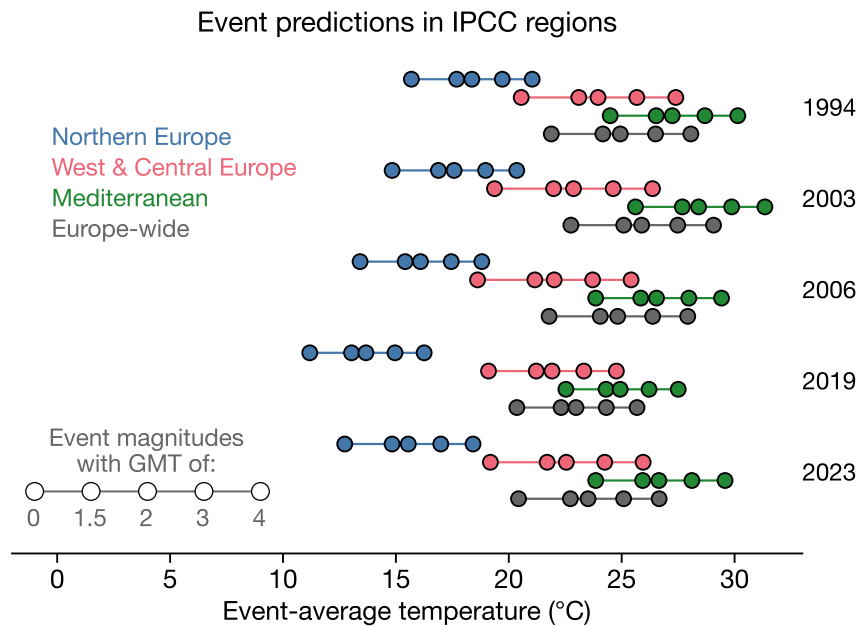


Figure S3: Temperature for each event in IPCC AR6 regions. As in the lower points in Fig. 2, but for each of the three IPCC regions for which we train the CNNs.

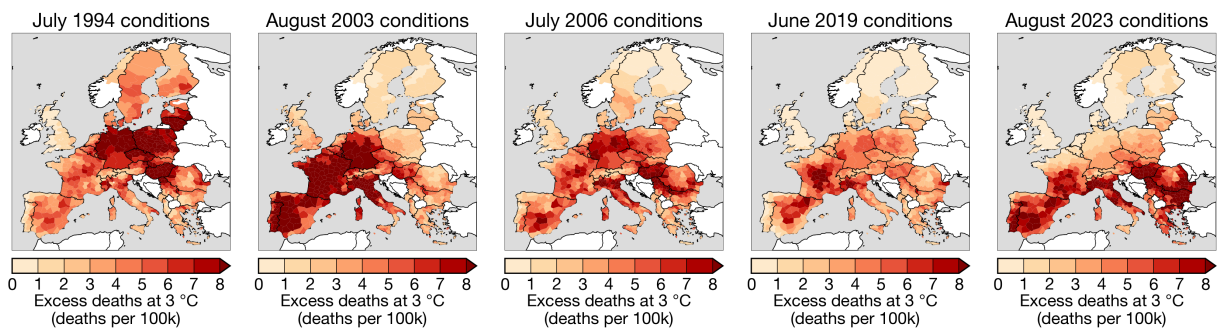


Figure S4: Regional mortality rates during extreme heat events. Each panel shows the regional mortality rate, in deaths per 100,000 population, in the peak week of each counterfactual heat wave at 3 °C. Peak weeks are defined as the week of maximum Europe-wide excess deaths (i.e., maximum point in Fig. 3). White regions are those for which we do not have population or mortality data.

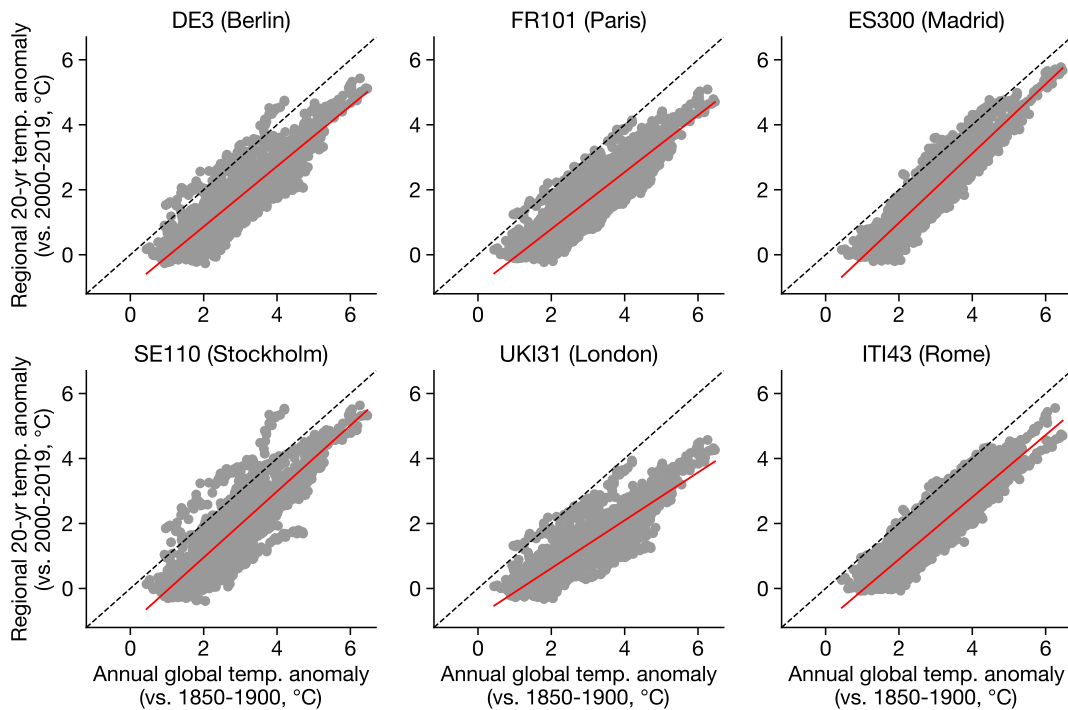


Figure S5: Examples of pattern-scaling local mean temperature as a function of global annual temperature. Each panel shows the relationship between annual global mean temperature (relative to 1890-1900) and a European region’s mean temperature in the 20 prior years (relative to 2000-2019). Gray dots show all model-years using a sample of 27 GCMs over 2020-2100, red line shows linear best-fit line, and black dashed line is the 1:1 line.

Regional scaling with global warming

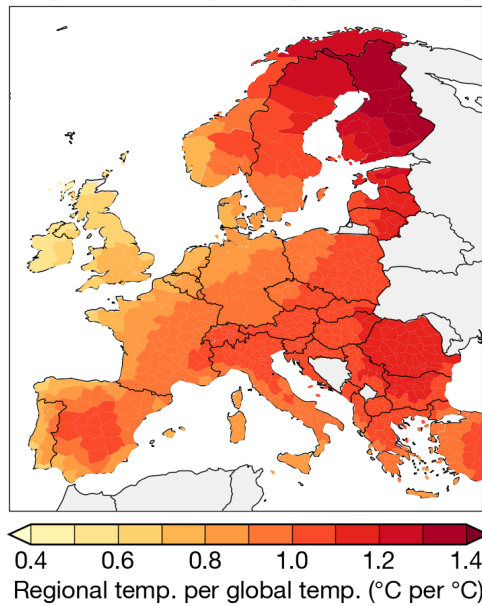


Figure S6: Pattern scaling coefficients across European regions. Linear coefficient between annual global temperature and regional mean temperature in the previous 20 years. Coefficients are averaged across 100 random samples of pooled model-year populations (i.e., gray dots in Fig. S5).

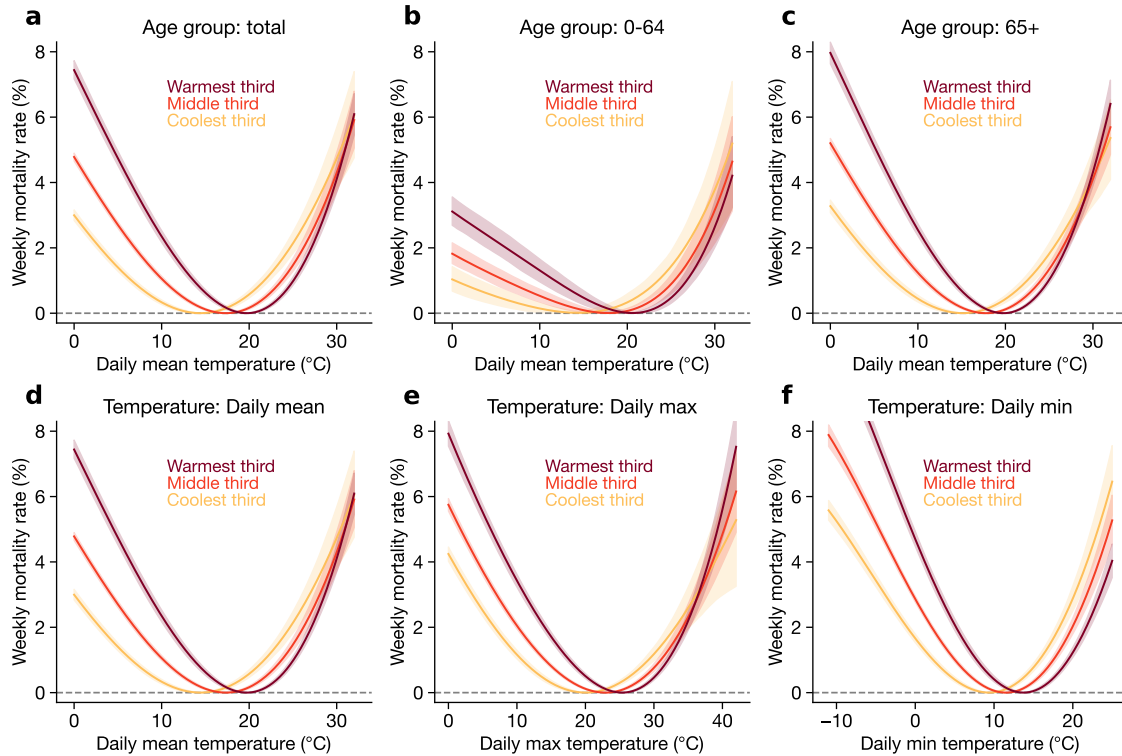


Figure S7: Alternative exposure-response curves. Panel (a) shows our main exposure-response function, which uses total all-age mortality (same as Fig. 2). Panels (b) and (c) show the same regression specification using under-65 (b) and 65-and-over (c) mortality. Panel (d) again shows our main exposure-response function, which uses daily mean temperature. Panels (e) and (f) show the same specification using daily maximum (e) and daily minimum (f) temperature. Note that the x-axes are scaled differently in (e) and (f) to account for the different observed ranges of the temperature metrics.

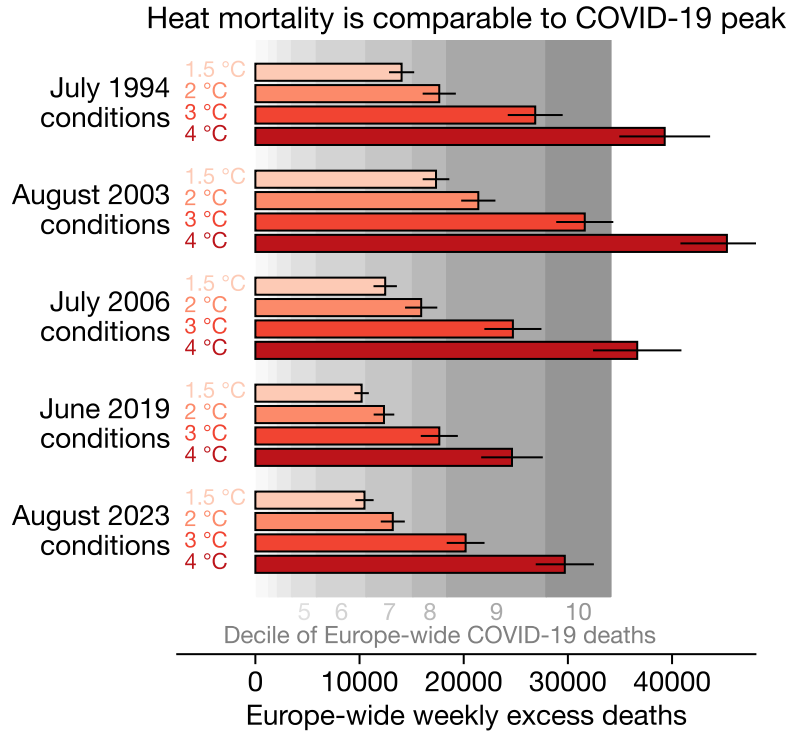


Figure S8: Peak heat mortality compared to peak COVID-19 mortality. Red bars show peak weekly mortality from each set of meteorological conditions (i.e., the peaks of the curves in Fig. 3). Bar widths show mean projection and error bars show 95% range. Gray shading shows the deciles of Europe-wide weekly confirmed COVID-19 deaths. For example, the darkest gray shading shows the range of the top 10% of weeks of COVID-19 deaths, the second-to-darkest shading shows the range of the top 10-20% of weeks, and so on.

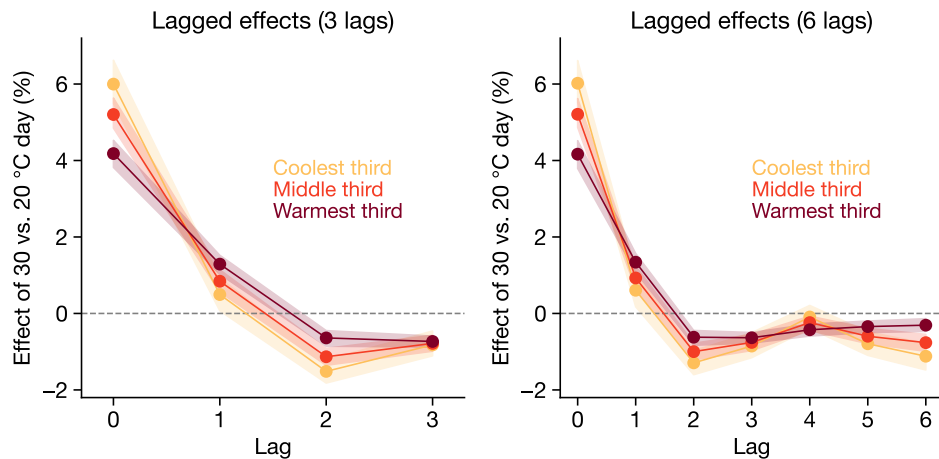


Figure S9: Effect of a hot day across lags. Both panels show the mortality effect of a 30 °C day relative to a 20 °C day, at a series of lags relative to the week of mortality. Lag 0 means contemporaneous temperature, lag 1 means temperature the week before, and so on. In our main analysis, we use 3 lags (left panel), but we also test a model with 6 lags (right panel).

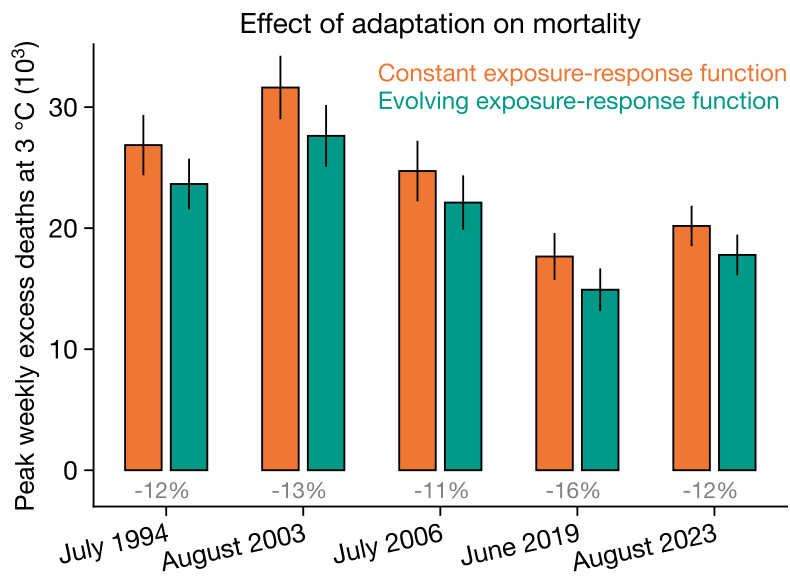


Figure S10: Adaptation when simply scaled by GMT. As in Fig. 4, but for a version of adaptation where we simply assume that the mean temperature in each European region warms the same amount as the annual GMT level used for each event simulation.

Event	GMT	Peak mortality	Cumulative mortality
July 1994	1.5	14038	31516
July 1994	2.0	17652	40164
July 1994	3.0	26865	62183
July 1994	4.0	39295	91854
August 2003	1.5	17340	25923
August 2003	2.0	21401	32344
August 2003	3.0	31620	48457
August 2003	4.0	45266	69846
July 2006	1.5	12463	21011
July 2006	2.0	15917	27035
July 2006	3.0	24721	42305
July 2006	4.0	36658	62820
June 2019	1.5	10200	10350
June 2019	2.0	12346	12861
June 2019	3.0	17657	19222
June 2019	4.0	24635	27716
August 2023	1.5	10475	17649
August 2023	2.0	13191	22710
August 2023	3.0	20183	35774
August 2023	4.0	29704	53544

Table S1: Europe-wide mortality for each event. Each row shows the maximum weekly excess deaths (“peak”) and cumulative excess deaths for each event at each global mean temperature (“GMT”). We note that because the events differ slightly in their durations (Fig. S1), peak single-week mortality is more directly comparable across events than cumulative mortality.

Event	GMT	Peak mortality from warming	Percent from warming
July 1994	1.5	7829	56%
July 1994	2.0	11443	65%
July 1994	3.0	20656	77%
July 1994	4.0	33086	84%
August 2003	1.5	8874	51%
August 2003	2.0	12934	60%
August 2003	3.0	23154	73%
August 2003	4.0	36799	81%
July 2006	1.5	7377	59%
July 2006	2.0	10831	68%
July 2006	3.0	19636	79%
July 2006	4.0	31572	86%
June 2019	1.5	4835	47%
June 2019	2.0	6980	57%
June 2019	3.0	12292	70%
June 2019	4.0	19269	78%
August 2023	1.5	5646	54%
August 2023	2.0	8362	63%
August 2023	3.0	15354	76%
August 2023	4.0	24875	84%

Table S2: Climate change-driven mortality for each event. The “peak mortality from climate change” row shows the peak weekly excess deaths for each event at each GMT relative to the peak of the event at 0 °C, meaning only the component of mortality due to anthropogenic intensification of the event. The “percent from warming” column shows the percent of overall peak mortality (Table S1) due to climate change

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