1	Increasing risk of mass human heat mortality if historical weather
2	patterns recur
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10 The potential death toll of severe extreme heat events is crucial for climate risk analysis and adaptation planning but may not be captured by existing pro-11 12jections. We estimate this quantity for Europe using machine learning to calculate the intensity of historical heat waves if they occur at present or future global 13temperatures, combined with empirical exposure-response functions to quantify 14the resulting mortality. Each event is projected to generate tens of thousands 1516of excess deaths. If August 2003 meteorological conditions recur at the current global temperature anomaly of 1.5 °C, we project 17,800 excess deaths across 17Europe in one week, rising to 32,000 at 3 °C. This mortality is comparable to 18peak COVID-19 mortality in Europe and is not substantially reduced by ongo-19ing climate adaptation. Our results suggest that while mitigating further global 20warming can reduce heat mortality, mass mortality events remain plausible at 2122near-future temperatures despite current adaptations to heat.

This is a non-peer-reviewed preprint submitted to EarthArXiv. It has been revised and resubmitted to a peer-reviewed journal, but has yet to be formally accepted. Subsequent versions of the manuscript may differ. If accepted, the final version of this manuscript will be available via the "Peer-reviewed Publication DOI" link on the right-hand-side of this webpage. Climate change is increasing the frequency and magnitude of extreme heat events<sup>1-4</sup>, threatening human health<sup>5</sup>. Additional warming is projected to generate more intense heat events than even recent record-breaking events<sup>6</sup>, with the potential for mass mortality events similar to those witnessed in Europe in the summer of 2003<sup>7</sup>, especially during exceptionally hot years such as 2023<sup>8,9</sup>.

Projections of increased heat-related mortality from climate change are now numer-32 ous<sup>10–15</sup>. However, these projections generally focus on the long-term population burden 33 of non-optimal temperatures rather than the death toll of individual high-impact events. 3435Exceptional extreme heat events require distinct management strategies compared to typical population burdens, as they can strain health and emergency services beyond what occurs 36 at milder temperatures<sup>16</sup>. Preparedness for hospital overcrowding and health system surge 37 capacity should therefore be benchmarked to a plausible extreme scenario rather than an 38average projection 17. 39

40 Quantifying plausible scenarios of extreme events under future climate change requires careful methodological treatment, and there are reasons to believe that existing projections 41do not capture the most extreme mortality events. In particular, the relatively short records 4243of observations and global climate models (GCMs) make it difficult to assess the probabilities of the most extreme events<sup>18</sup>. While progress has been made using large initial-condition 44 ensembles to quantify very rare heat mortality<sup>19</sup>, some of the most extreme events may 45be poorly captured even by ensembles with many members<sup>20</sup>. Additionally, GCMs under-46estimate trends in the frequency and persistence of atmospheric circulation patterns that 47have contributed to recent rapid warming of heat extremes in populous regions such as 48Europe<sup>21-26</sup>. 49

To complement existing work, a promising approach is to develop "storylines" of heat waves that are physically plausible and dynamically consistent. This conditional approach, which emphasizes plausibility rather than probability<sup>27</sup>, enables exploration of extreme outcomes<sup>28,29</sup> and stress-tests of adaptation strategies<sup>17,30</sup>. Plausible storylines must also account for the documented ability of humans to adapt to repeated heat exposure, and to change behavior following past extreme heat episodes<sup>31</sup>.

56 Major heat mortality events require multiple ingredients: large-scale physical drivers

of elevated temperatures as well as human health responses to the resulting heat stress. Extreme heat events tend to occur when atmospheric high-pressure systems interact with dry soils to produce land-atmosphere feedbacks that amplify heat accumulation<sup>6,21,32,33</sup>. In turn, prolonged exposure to high ambient temperatures impairs the body's ability to dissipate heat, leading to elevated core temperature, increased cardiovascular strain, and a heightened risk of heat-related illness and death<sup>34</sup>.

Here, we focus on the combination of these geophysical and physiological ingredients in Europe. Hot extremes are increasing more rapidly in Europe than the rest of the hemisphere<sup>22,23,26</sup>, and tens of thousands of deaths across the continent have been linked to recent summer heat<sup>35,36</sup>, with climate change causing more than half<sup>37</sup>. As a result, Europe is a particularly timely setting in which to study the risk of mass heat mortality events.

68 We combine two existing approaches to quantify the risk of mass heat mortality across Europe (Methods). First, we use a recently developed machine learning framework<sup>38</sup>. In 69 this framework, convolutional neural networks are trained on an ensemble of GCMs from 70the sixth phase of the Coupled Model Intercomparison Project (CMIP6) to predict daily 71temperatures in three IPCC regions of Europe from the annual global mean temperature 7273(GMT), calendar day, and modeled daily meteorological conditions; then, meteorological conditions from ERA5 reanalysis are used as out-of-sample inputs to the trained neural net-74works to predict "counterfactual" versions of historical heat waves at varying annual GMT. 75Our method learns the GCMs' representation of the meteorological drivers of individual 76extreme heat events, allowing us to quantify the intensity of surface temperature extremes 77 78conditional on historical meteorological patterns, independent of projected changes in the frequency or persistence of those patterns. We predict counterfactual events at varying an-79nual GMT, rather than long-term mean GMT, because individual hot years are plausible 80 before long-term climate targets are reached<sup>39</sup> and pose significant regional climate risks<sup>40</sup>. 81 82 For this study, we produce counterfactual estimates of five multi-week periods of extreme heat that occurred in July 1994, August 2003, July 2006, June 2019, and August 2023. 83

While these illustrative events had differing durations and spatial extents, we choose them because each corresponds to a continuous period of Europe-wide temperature anomalies (date ranges shown in Fig. S1), shows spatial patterns of anomalous atmospheric pressure and soil moisture (Fig. 1g), and spans a wide range of human influence on the climate (e.g.,
annual GMT anomaly of 0.6 °C in 1994 vs. 1.5 °C in 2023).

89 Second, we use longitudinal data on temperature and weekly mortality over 2015-2019 90 from 924 subnational regions of Europe to estimate exposure-response functions that relate ambient temperature to mortality risk (Methods). We control for location-specific seasonal 91and trending factors, isolating plausibly exogenous variation in temperature to measure the 92causal effect of temperature on mortality. We then calculate mortality from each event at 9394each GMT anomaly and compare it to a long-term average baseline without global warming. We estimate and propagate uncertainty throughout the calculation, resulting in mortal-95ity projections that incorporate variation in both the counterfactual event predictions and 96 exposure-response function (Methods). 97

98 These tools allow us to explicitly separate the effects of climate change and weather variability on mortality. We can leverage the diverse library of weather patterns simulated by 99 GCMs to learn nonlinear relationships between meteorological patterns and surface heat ex-100tremes, along with the heterogeneity of responses to global warming across those patterns<sup>38</sup>. 101 Whereas previous studies of climate change and mortality in Europe have been limited to lin-102ear scaling to capture multiple events<sup>37</sup> or computationally intensive custom simulations for 103an individual event<sup>41</sup>, our approach allows us to leverage an ensemble of CMIP6 simulations 104to predict temperature profiles resulting from different historical meteorological conditions 105at different annual GMTs. In this way, our out-of-sample application of these learned re-106lationships to actual meteorological patterns grounds our analysis in weather systems that 107108have historically produced extreme heat.

#### 109 **Results**

After training on GCMs, our machine learning predictions compare well with summer daily temperatures in ERA5 across Europe when using ERA5 meteorological fields as outof-sample inputs (Fig. 1a-c; out-of-sample  $R^2 \ge 0.92$  across regions). They also specifically predict variation in the temperature of the hottest week in each region (Fig. 1d-f; out-ofsample  $R^2 \ge 0.85$ ). We observe a small cold bias in Northern Europe (Fig. 1f), potentially because the most extreme days in the GCM training data are slightly cooler than the tail of 116 the ERA5 distribution in this region (Fig. S2). In the construction of counterfactual events, 117 we use a "delta" method that bias-corrects the predictions (Methods). Finally, we find close 118 correspondence between predicted and true temperatures when evaluating on held-out GCM 119 data across a wide range of annual GMT anomalies (Fig. S3, out-of-sample  $R^2 \ge 0.98$ ).

Together, these results indicate that our approach is capable of closely reproducing sequences of hot days at a range of annual GMT values when provided with particular historical meteorological patterns, despite not seeing those precise patterns in training.

123 Turning to our illustrative heat waves, while the weather patterns associated with each



Figure 1: Using machine learning to quantify historical and counterfactual heat waves in Europe. a-c) Daily mean temperatures in June, July, and August (JJA) in our out-of-sample machine learning predictions and ERA5 reanalysis, for the IPCC regions of the Mediterranean (a), Western and Central Europe (b), and Northern Europe (c). Inset maps show region definitions. df) Time series of annual hottest 7 days (Tx7d) from ERA5 (black) and out-ofsample predictions (red) over the same regions. Red line shows the mean prediction and shading shows 95% confidence interval across GCMs and random seeds used in training (Methods). g) Meteorological conditions during five selected extreme heat events, with 500-mb geopotential height in top row, soil moisture in middle row, and temperature in bottom row. Inset text in bottom row denotes the annual GMT anomaly (vs. 1850-1900) in the corresponding year. h) Counterfactual temperature anomalies during each of the five heat waves at annual GMT anomalies of 1.5 and 3 °C. 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).



Figure 2: Temperature-mortality relationship across Europe. Relationship between daily temperatures and change in cumulative weekly mortality rate in subnational regions across Europe over 2015-2019, as a function of regions' mean temperature (computed over 2000-2019). 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 Map shows mean temperature (Methods). for each region for which we have mortality data. Lower inset points show the populationweighted Europe-wide average temperature during each event at a range of annual GMTs above the pre-industrial baseline.

124event vary, they share common characteristics: anomalous high-pressure systems and dry soils across the continent, resulting in elevated temperatures in many countries (Fig. 1g). 125Without global warming, each event would have been cooler (Fig. S4); likewise, with addi-126127tional warming, a given meteorological pattern produces steadily higher temperature anomalies (Fig. 1h, Fig. S4). The difference between the actual event magnitude and the magnitude 128at different annual GMT varies by event, both because the actual events occurred at dif-129ferent GMT and because the machine learning approach learns different responses to global 130warming conditioned on the particular meteorological pattern<sup>38</sup>. Across annual GMT of 1311321.5, 2, 3, and 4 °C, the August 2003 conditions yield the highest temperatures of all events, 133emphasizing the severity of the weather conditions during that event (Fig. 1h, Fig. S4). 134Similarly, July 1994, for which temperature anomalies were relatively moderate among the illustrative events, produces among the most severe anomalies at standardized GMTs. 135

High temperatures are empirically associated with increased mortality risk across Europe (Fig. 2). We specifically find that the heat-mortality relationship is moderated by a region's long-term mean temperature, as found elsewhere<sup>11</sup>; for example, the minimum mortality temperature (MMT) is 14.5 °C in the coolest third of regions and 19.7 °C in the warmest



Figure 3: Mortality during counterfactual extreme heat events. Top row shows 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 in a year with GMT 3 °C above the pre-industrial baseline. Gray shading shows mortality at 0 °C, meaning the mortality that would have occurred without global warming. 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). Bottom row shows sources of uncertainty in the peak death toll from the July 1994 (f), August 2003 (g), July 2006 (h), June 2019 (i), and August 2023 (j) events. For each uncertainty source, the other dimensions are held at their average values and lines show variation across each value of the relevant dimension.

third of regions. This heterogeneity may reflect the greater return on adaptation investments such as air conditioning in warmer regions. However, the slope of the exposure-response curve is steeper for warmer areas despite their higher MMT, potentially reflecting limits to adaptation to the hottest conditions. For all regions, the nonlinear increase in mortality risk above the MMT means that greater extreme heat intensity is expected to increase mortality across the continent (Fig. 2, lower inset points).

Each extreme heat event is projected to generate thousands of weekly excess deaths across Europe at the current annual GMT of  $1.5 \, {}^{\circ}C^{42}$ , with increasing impacts in response to higher GMT (Fig. 3, Table S1). The largest death tolls are associated with the 1994 and 2003 conditions, with 26,500 (95% confidence interval [CI]: 22,400 - 31,100) and 32,000 (CI:

26,700 - 38,800) weekly excess deaths in a 3 °C year, respectively (Fig. 3a, b). While less 150likely than more moderate temperatures given current emissions trends, individual years at 4 151°C are still plausible under gradual decarbonization<sup>40</sup> and would generate 37,500 (CI: 29,500 152- 46,400) and 45,100 (CI: 37,000 - 55,600) excess deaths in a single week across Europe if 1531994 or 2003 meteorological conditions recurred, respectively. The other three events are 154associated with weekly peaks of 25,600 (CI: 21,000 - 30,700), 18,800 (CI: 16,100 - 22,100), 155and 20,900 (CI: 16,700 - 25,800) excess deaths, respectively, at 3 °C. Excess mortality is 156slightly negative in the weeks following the event, consistent with mortality displacement 157(Methods), though not enough to offset the peak of the event. 158

These death tolls reflect the underlying effect of hot temperatures without climate change, combined with the influence of climate change in intensifying these events. Comparing each event to its counterfactual at 0 °C allows us to isolate the contribution of climate change to event mortality (red lines vs. gray shading in Fig. 3). For example, at the peak of a 2003-like event at 3 °C, we project climate change to produce an additional 23,000 excess deaths on top of 9,000 that would have occurred without warming, making anthropogenic warming responsible for 72% of the death toll (Table S2).

166Uncertainty in mortality from each event (shading in Fig. 3a-e) results from differences across GCMs used for machine learning training, uncertainty in the machine learning training 167process, and sampling uncertainty in the exposure-response function (Methods). Examining 168the contribution of each source of uncertainty while holding the others constant reveals that 169sampling uncertainty in the exposure-response function ("regression uncertainty") is the 170171dominant source across all five illustrative events (Fig. 3f-j). While the GCMs we use for training do not span the full CMIP6 ensemble (Methods), our subset does include both high-172and low-sensitivity GCMs. The higher-sensitivity GCMs have lower mortality projections 173than the lower-sensitivity GCMs (Fig. S5), making it unlikely that global climate sensitivity 174175is the primary driver of GCM uncertainty in the mortality response to increasing GMT.

The spatial distribution of mortality during each event differs, governed by the location of temperature anomalies (Fig. 1), variation in exposure-response functions (Fig. 2), and spatial variation in the effect of global warming (Fig. S6). For example, under 1994-like conditions, the greatest mortality occurs in Germany, Poland, and Eastern Europe, whereas



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 yellow 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 blue 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 shows average projections and error bars show 95% range. Gray text denotes the percent reduction in mortality from additional future adaptation.

180 under 2023-like conditions, mortality is highest in Spain, Italy, and the Balkans (Fig. S7).

181 Given that European countries undertook adaptation to heat following previous events such as 2003<sup>31</sup>, and we observe heterogeneity in exposure-response functions that may in-182dicate adaptation (Fig. 2), we explore the potential for additional future adaptation to 183184 mitigate mortality from these events. Specifically, we allow each region's mean temperature 185to evolve in the future according to pattern scaling coefficients derived from CMIP6 GCMs (Fig. S8, S9), and adjust the exposure-response function accordingly (Methods). Following 186other work<sup>11</sup>, our approach to estimating adaptation thus relies on extrapolating current 187 188heterogeneity in exposure-response functions and assumes that future societies will continue to adapt with the same pattern as has been recently observed. 189

Across the five illustrative events we study, incorporating adaptation reduces peak mortality by only 10% on average (Fig. 4). For example, peak mortality during 2003 meteorological conditions in a 3 °C year is projected to be 31,900 in our main projections and 28,800 (CI: 21,300 - 36,200) when allowing additional adaptation. The with-adaptation peak 194 mortality from the 2003 event remains larger even than the no-adaptation peak of the other 195 events. These results imply that there is limited potential for currently deployed adaptation 196 approaches to reduce the mortality impacts of these extreme climate events.

#### 197 Discussion

Several caveats and analytical choices should be considered when evaluating these results. 198For instance, we use all-age mortality rather than age-stratified rates to maximize data 199200coverage (Methods), meaning we do not account for future shifts in age structure. However, 201we find an extremely similar exposure-response function for the over-65 population as for 202all ages (Fig. S10), meaning that our main response is likely already driven primarily by mortality among the elderly. Additionally, previous work has projected that changes in age 203structure are likely to increase heat-related mortality in Europe by 1-3%, implying that they 204would only slightly affect our results<sup>43</sup>. 205

Our use of annual GMT as a predictor differs from other work defining global warming 206as a multi-decade smoothed value<sup>44</sup>. Our goal is to quantify the mortality risks associated 207with the possibility that historical meteorological conditions recur in years that are globally 208209hotter than the historical years in which those conditions occurred. While smoothed GMT 210isolates long-term global warming, realized climate risks reflect the combination of the forced response and internal variability, and individual extreme years such as 2023 have seen dan-211gerous local heat conditions as a result of this combination<sup>8,9</sup>. As a result, quantifying the 212intensity of plausible heat waves at specific annual GMTs provides critical information for 213214risk assessment.

215Additionally, our projections are conditional on weather patterns that are rare by definition. It is possible that these mortality events would not take place even with substantial 216warming if the corresponding meteorological conditions do not occur again. Conversely, even 217more severe events could be produced if weather patterns occur that were not witnessed in 218219the short observational record. Further, our results reveal a latent potential for meteorological patterns that did not cause significant excess mortality in the past to do so in the future if 220221they occur at higher GMTs. For example, at equivalent GMT, the July 1994 meteorological conditions produce the highest cumulative mortality and second highest peak mortality of 222

223 any of the illustrative events (Table S1).

224This finding also illustrates the reason that we avoid calculating "observed" mortality 225from each event at the time it actually occurred. Each event occurred at a different level of warming and potentially a different degree of human adaptation to heat. Indeed, in other 226recent work, we show that the heat-mortality relationship in France is very different before 2272003, meaning that calculating "observed" heat mortality in 2003 may require a more sophis-228ticated exposure-response function<sup>45</sup>. Our forward-looking approach allows us to analyze a 229range of known meteorological conditions at the same GMT levels, permitting standardized 230231comparisons between historically different events with a single exposure-response function that reflects recent adaptation. 232

To further contextualize the magnitude of the death tolls we calculate, we compare them to weekly confirmed COVID-19 deaths across the same regions of Europe for which we have mortality data (Fig. 2, inset map). For example, the most severe 10% of weeks of COVID-19 had between 27,900 and 34,100 confirmed deaths. At 3 °C, the weekly death toll from 2003like conditions is comparable to these peak weeks of COVID-19, and at 4 °C, the weekly death tolls of 1994-, 2003-, and 2006-like conditions would exceed even the single worst week of COVID-19 in Europe (Fig. S11).

240It is notable that our results suggest limited potential for existing patterns of adaptation to mitigate these mass mortality events. This result may occur because although warmer 241242regions in Europe have higher MMTs, they also have steeper exposure-response curves above those MMTs (Fig. 2). However, our approach to adaptation is based solely on extrapolating 243244observed spatial heterogeneity as a function of mean temperature. If other factors such as income change in the future, this could further affect the exposure-response function. To 245explore this issue, we run an additional regression where temperature is simultaneously inter-246acted with both mean temperature and mean income<sup>11</sup>, and we find that mean temperature 247248generates much greater heterogeneity than income, providing confidence that our main findings capture the most important axis of heterogeneity at present (Fig. S12). More broadly, 249our results are consistent with other work emphasizing that heat still poses a major public 250health threat despite putative progress since the deadly 2003 summer  $^{46-48}$ , and point to the 251252need for novel approaches to emerge if adaptation is to be more effective.

# 253 Conclusion

254Our results reveal a substantial death toll from potential future extreme heat events in 255Europe. These results are based on historically observed meteorological patterns combined with plausible 21<sup>st</sup>-century global temperature anomalies, making them physically realistic 256storylines of high-magnitude heat events. We specifically distinguish between the contri-257butions of climate change and natural variability conditional upon these realistic patterns, 258259revealing that climate change is already a dominant contributor to mortality during extreme heat events, and its contribution could reach 70-80% of deaths at higher levels of warming. 260261Our characterization of specific, plausible high-magnitude outcomes is an important com-262plement to existing heat mortality projections and can help inform health system preparedness and planning. Most importantly, our results demonstrate that even if global tempera-263264tures are stabilized, substantial and novel adaptation measures may be required to reduce the continent-wide threat of extreme heat to population health. 265

#### 266 Methods

#### $267 \quad Data$

We draw weekly mortality data from the Eurostat database (data code "demo\_r\_mweek3"). 268Different regions make data available over different time periods; we limit our analysis to 2692015-2019 to match the most common period of data availability, following other work  $^{35}$ . 270Where possible, we use all-age, all-sex mortality rates from NUTS3 (third administrative 271272level below country) regions, except in Germany, where we only have these data at the 273NUTS1 level. This yields a total of 924 regions with continuous mortality rate data over 2015-2019. Age-group-specific rates (e.g., 65+) are available for only a slightly smaller num-274ber of regions (N = 908), so we use all-age rates to maximize coverage in our preferred 275specification. 276

Our historical climate data come from the E-OBS station-based dataset<sup>49</sup> and the ERA5 reanalysis<sup>50</sup>. We use E-OBS daily surface temperature when possible, including for the initial definitions of each extreme event and the mortality calculations. E-OBS data are spatially averaged to the appropriate NUTS regions, weighting grid cells within regions by the population of each grid cell. We use ERA5 for the out-of-sample machine learning predictions (Fig. 1) and maps of historical meteorological conditions (Fig. 1).

#### 283 Counterfactual extreme heat events

We use a machine learning architecture recently developed and validated by Trok et al.<sup>38</sup> to produce counterfactual versions of historical extreme heat events. Following this approach, we train convolutional neural networks (CNNs) on an ensemble of GCM realizations, with the goal of predicting daily mean temperature anomalies over a specified region given daily meteorological conditions and the annual global mean temperature anomaly (GMT).

The predictors for each day are daily sea level pressure (SLP), daily geopotential height (GPH) fields at the 700-, 500-, and 250-mb levels, daily soil moisture (SM) between 0 and 10 cm, the calendar day, an indicator variable for each GCM, and the GMT anomaly over the previous 12 months. Prior to training, the meteorological predictors are detrended with respect to the grid cell, calendar day, and GMT, and then standardized by subtracting the grid-cell calendar-day mean and dividing by the grid-cell calendar-day standard deviation<sup>38</sup>. The detrended and standardized surface pressure, geopotential height, and soil moisture are the factors we refer to as "meteorological conditions" 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. Daily mean temperature anomalies (the predictands) are referenced to the 1979-2023 period, with GMT anomalies relative to the same period when used in training. However, we note that throughout the text we refer to GMT anomalies relative to 1850-1900.

302 In our experimental setup, we train the CNN on a pooled set of CMIP6 simulations: three realizations each of five GCMs (CanESM5, HadGEM3-GC31-LL, MIROC6, MPI-ESM1-2-303 LR, and UKESM1-0-LL). We combine the historical and SSP5-8.5 simulations to create a 304 1850-2100 dataset for each realization. These five GCMs are chosen because they each archive 305 306 three-dimensional daily atmospheric fields of each input variable from multiple realizations of the GCM. While these data requirements prevent us from using a wider range of CMIP6 307 308 models, these five GCMs are representative of the range of climate sensitivities in the CMIP6 ensemble<sup>51</sup>. Since this analysis focuses on summer heatwaves, we train each CNN on CMIP6 309 data from May through September. 310

311 We then apply the model to predict daily temperature anomalies using predictor data from ERA5. One set of predictions uses the observed GMT time series, whereas the other sets 312313 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-314315day weather conditions but vary according to the annual GMT anomaly. While we train the CNN on a pooled set of realizations, we include an indicator variable for each GCM 316 which allows the CNN to make separate predictions based on differences between individual 317 GCMs. This indicator variable is one-hot encoded and provided to the neural network after 318 the convolutional layers along with the calendar-day and GMT inputs (similar to Trok et 319al. $^{38}$ ). In training, we also vary the random seed 5 times to account for random differences 320 321 in model training. This procedure yields 25 total predictions for each counterfactual event 322and GMT anomaly, 5 random seeds each for 5 GCMs.

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 325 CNN predictions on that day and the original CNN predictions for that day using the actual 326 GMT. We then apply these deltas to the E-OBS observed data for that day to calculate 327 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. 328 In Trok et al.<sup>38</sup>, the CNNs were trained to predict temperature in regions chosen for their 329 relevance to specific historical extremes. In our application, we would like to apply these 330 predictions to a set of events, each with slightly different spatial footprints. We therefore 331332train 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), 333 Western and Central Europe (WCE), and Northern Europe (NEU) $^{52}$ . The events manifest 334 differently in each of these regions, with temperatures generally highest in the Mediterranean 335 336 region and lowest in Northern Europe (Fig. S6). We then apply the deltas for each region uniformly to the grid cells within each region. When training the CNNs, the input SLP, 337 GPH, and SM fields are defined by broader regions of approximately  $35^{\circ}$  latitude and  $85^{\circ}$ 338 longitude centered on the IPCC regions<sup>38</sup>. 339

#### 340 Exposure-response functions

We use panel regression with fixed effects to measure the causal effect of temperature on 341 mortality across Europe. This widely used approach  $^{11,12,53-55}$  involves regressing mortality 342rates on a nonlinear function of temperature, along with vectors of intercepts (fixed effects) 343 that non-parametrically remove seasonal or annual average factors separately for each region. 344We also account for heterogeneity across regions by interacting temperature with each 345region's 2000-2019 average temperature, allowing the temperature exposure-response curve 346to vary based on a region's long-term climate. This approach leverages cross-sectional vari-347 ation in temperature to assess societal adaptation to extreme heat, in effect asking whether 348349the same temperature level has a different effect in a region that is warmer on average than 350a region that is cooler on average. Cross-sectional variation is less amenable to causal identification since there may be other factors (e.g., income, demographics) that are correlated 351with both average temperature and heat sensitivity. Nevertheless, assessing heterogeneity 352by mean temperature is a well-established strategy for identifying present and future cli-353

mate adaptation<sup>11,56–59</sup>, so we adopt it here while acknowledging the potential for additional relevant axes of heterogeneity. Our approach is also similar to multi-stage methods that have been used in other recent papers to estimate variation in exposure-response functions (e.g.,  $^{13,60,61}$ ), though we run a single regression that accommodates variations across regions rather than pooling time series regressions from separate regions.

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

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

The region-year fixed effects  $\mu_{iy}$  and region-week fixed effects  $\delta_{iw}$  remove the influence of long-term trends and seasonal cycles that could confound the temperature-mortality relationship, and do so separately for each region. The  $\overline{T}_i$  term denotes the 2000-2019 mean temperature in each region *i*. We estimate distributed lag models that sum the impact on mortality of contemporaneous and lagged temperature exposure, with *j* indexing weekly lags. As discussed below, our main model uses 3 weeks of lagged temperatures. Regressions are weighted by each region's population.

A key consideration is that mortality rates are provided at the weekly scale but temperature extremes can impact mortality rates on daily timescales. We require a strategy that preserves daily nonlinearities while matching the weekly scale of the mortality data. We thus follow previous work<sup>11</sup> and sum the daily mean temperature from each day d within week wafter a fourth-order nonlinear transformation has been applied to each day's temperature:

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

We estimate independent coefficients for each of the summed polynomial terms in Eqn 2. Because weekly mortality rates are the sum of daily mortality rates (given constant population), calculating the effects of daily sums preserves the nonlinear effect of each individual day on weekly mortality rates. We use daily mean temperature following earlier work<sup>11</sup>, but using daily maximum or daily minimum temperatures yields only small differences in 379 exposure-response functions (Fig. S10).

380 We use lags in the regression to incorporate delayed effects of temperature. These delayed 381 effects could arise simply due to additional mortality if people die several days after heat exposure. They could also manifest as "displacement" or "harvesting," where mortality is 382 abnormally low after heat waves since the heat accelerated the deaths of people who would 383 have died soon regardless of the heat. Indeed, we do observe some displacement following 384the events (Fig. 3), as the lag-2 and lag-3 regression coefficients are negative (Fig. S13). 385 We use three lags in our main analysis following earlier work<sup>35</sup>, but re-estimating the model 386 using 6 lags yields similar results, with potentially slightly more displacement in additional 387 weeks (Fig. S13). 388

389 Our main regression is estimated over 2015-2019, as the period over which the greatest 390number of regions have continuous mortality data. Alternatively, we estimate the regression using all observations from 2000-2019, though different regions have different numbers of 391392 observations over this period. We find a very similar response, though the mortality response to high temperatures is slightly stronger when including data farther back in time (Fig. S10), 393consistent with other evidence of moderate adaptation to heat over this period<sup>31,48</sup>. Because 394395 the 2015-2019 sample utilizes a balanced set of regions with continuous data and accounts for previous adaptation to heat, we use it in our main analysis. 396

When we test an additional interaction with income (Fig. S12), we calculate income as the 2000-2019 mean of log annual GDP per capita. GDP per capita is defined in Euros, GDP-deflated to account for inflation and purchasing-power-parity adjusted.

## 400 Calculating counterfactual mortality

Our central calculation compares a series of abnormally hot days at a given GMT level to a long-term mean baseline without global warming (Fig. S4). We perform this calculation by applying the exposure-response function (Fig. 2) to the temperature time series in each region and comparing it to the same prediction when applied to the baseline time series. Because our outcome is log mortality, the difference between each prediction yields a percent change in mortality due to experiencing the temperature at each GMT instead of the baseline temperature. We then multiply this percent change by the average number of deaths in 408 each region observed over 2015-2019 to calculate the additional mortality from each event.
409 Because these deaths are relative to an underlying baseline number of deaths, we refer to
410 them as "excess deaths" or "excess mortality."

411 Note that we generally refer to the events predicted by the machine learning method for 412 different GMT anomalies as "counterfactual" events, whereas we use "baseline" to refer to 413 a long-term average without the event.

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

419 1. We use the machine learning approach described above to construct counterfactual 420 estimates for every summer day between 1980-2023 at 0 °C. We subtract the "delta" 421 from this procedure from the E-OBS observations to construct a counterfactual dataset 422 at 0 °C over the entire observational time period (i.e., not just for each event). This 423 yields a 44-year counterfactual temperature time series for each region that includes 424 daily weather variability and extreme heat events, but not the influence of climate 425 change.

426 2. We then take the long-term average across 1980-2023 from this counterfactual time427 series for each calendar day in each region.

The result of this calculation is an estimate of the average seasonal cycle in each region at 0 °C. Because the influence of climate change was removed from these observed temperatures, this baseline does not include global warming, and because it was averaged over all years for each calendar day, it does not include deviations from the seasonal cycle (i.e., it does not include extreme heat events). The black dashed line in Fig. S4 shows the Europe-wide average of these baseline temperatures over the time period of each event.

# 434 Adaptation to climate change

435 Our regression approach (Eqn. 1) accounts for current adaptation to heat by allowing

436 exposure-response functions to vary according to regions' 2000-2019 mean temperature. This 437 approach assumes that vulnerability to temperature during the 2015-2019 data period fully 438 reflects efficient levels of adaptation investment (such as installing air conditioning, taking 439 indoor jobs rather than working outdoors, or implementing heat action plans in cities), 440 justifiable based on longer-term (2000-2019) exposures. In the future, especially in light of 441 rising incomes, we might expect additional such actions, which could reduce the death toll 442 that we project.

443We project future adaptation under the assumption that changes in regions' long-run mean temperatures directly translate into additional adaptation actions. We thus require 444an estimate of future long-run (i.e., 20-year) mean temperature in each region, with which 445to adjust the exposure-response functions (Fig. 2). However, our approach predicts event 446447intensity using annual global temperature, a quantity which does not directly translate into local mean temperatures over the previous 20 years. Therefore, we adopt a pattern scal-448 ing approach, following IPCC AR6 WGI Chapter 4<sup>62</sup>, to simulate increased 20-year mean 449temperatures in each European subnational district depending on a given annual GMT. We 450use 27 models from the sixth phase of the Coupled Model Intercomparison Project<sup>63</sup>, span-451ning the historical and SSP3-7.0 experiments<sup>64</sup>. For each year, we calculate GMT anomalies 452(relative to 1850-1900) and local mean temperature anomalies over the previous 20 years 453454for each European region (relative to 2000-2019). For example, for 2069 in the region that encompasses Berlin, we have the GMT change in 2069 and the regional mean temperature 455change over 2049-2068. The relationship between these two quantities yields a coherent spa-456tial pattern across Europe (Fig. S9) that is reflective of the forced response<sup>62</sup>. We note that 457extreme temperatures in Europe are rising faster than both local and global averages, and 458CMIP6 models generally underestimate this higher scaling  $^{23,24}$ , but changes in local 20-year 459mean temperatures in CMIP6 models scale with GMT quite similarly to their scaling in 460E-OBS observations (Fig. S8). 461

In each calculation of event mortality at each annual GMT, we predict each region's additional mean temperature change (relative to 2000-2019) given the GMT, slope, and intercept, and add this additional temperature change to the region's 2000-2019 mean temperature. This new mean temperature value is then used in the calculation of each region's mortality 466 from their exposure-response functions (Fig. 2), allowing the exposure-response functions to467 evolve in the future given a projection of changing local mean temperatures.

468 Finally, we implement two sensitivity tests of this adaptation approach. In the first test, we calculate analogous scaling factors from observations rather than GCMs, by regressing 469regional 20-year-running-mean temperature change from E-OBS against HadCRUT global 470mean temperature anomalies. We then assume that each region's rate of local mean warming 471continues linearly into the future. In the second test, we simply assume that each European 472473region's mean temperature changes by the same amount as the GMT level (i.e., we assume 474a 1-to-1 scaling between global and local mean temperature). In both cases, we find effects of adaptation that are very similar to our main analysis (Fig. S14). 475

#### 476 Uncertainty quantification

Our analysis incorporates uncertainty from each step in the calculation. First, when 477estimating the empirical exposure-response functions, we estimate uncertainty by bootstrap 478resampling 500 times (see *Exposure-response functions* section). We block-bootstrap by 479country, meaning we preserve temporal correlation within NUTS regions and spatial correla-480481 tion across regions within countries (akin to clustering standard errors by country). Second, 482when making counterfactual temperature predictions for historical weather patterns using the machine learning architecture (see *Counterfactual extreme heat events* section), we make 483 25 different counterfactual event predictions for each extreme heat event at each annual 484 485GMT anomaly (making a different prediction for each of 5 random seeds within each of 5 different GCMs). 486

We calculate each final mortality projection 12,500 times  $(5 \times 5 \times 500)$ , once for each combination of regression bootstraps, random seeds, and GCMs. In the uncertainty decomposition in Fig. 3, we hold two dimensions of uncertainty at their mean values and show all values across the remaining dimension (e.g., each of 500 different results for each regression bootstrap while averaging across GCMs and random seeds).

When we incorporate adaptation (see *Adaptation to climate change* section), we pool all model-years and calculate a random sample of 100 pattern scaling coefficients from this pooled sample. Then, in each of the 12,500 mortality calculations, we randomly sample one 495 of these sets of pattern scaling coefficients.

Given the multiple dimensions of uncertainty that we account for, we round each value in the main text to three significant figures to avoid reporting overly precise results.

# 498 Data and Code Availability

499 Replication code and data are available at: https://zenodo.org/records/15625966.

# 500 Author Contributions

501 C.W.C., N.S.D., and M.B. designed the study. C.W.C. and J.T. performed the analysis. 502 A.J.W., C.F.G., S.H.-N., N.S.D., and M.B. provided feedback on the analysis and inter-503 pretation of results. C.W.C. wrote the first draft of the paper with all authors providing 504 feedback.

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### 511 Competing Interests

512 The authors declare no competing interests.

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. Colored lines show average counterfactuals and shading shows 95% confidence intervals across 25 combinations of GCMs and random seeds.



Figure S2: Temperature anomalies in each European region. Each distribution shows the range of June-July-August daily temperature anomalies (relative to day-of-year mean) in ERA5 (black) and the CMIP6 data used for machine learning training, in the three regions used in training.



Figure S3: Machine learning predictions of unseen GCM data. Relationship between predicted values and true values simulated by GCMs, when the machine learning algorithm has been trained on a subset of GCM data and evaluated on the held-out sample.



Figure S4: Actual and counterfactual Europe-wide temperatures. Time series of observed (from E-OBS; 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 S5: GCM-specific warming trends and mortality projections. Top row: Change in JJA mean temperature averaged across the three European regions from the raw GCM training data when moving from 0 to 3 °C (x-axis), plotted against the change in event intensity from 0 to 3 °C predicted by the machine learning approach (y-axis). Colors denote different GCMs, with their equilibrium climate sensitivity (ECS) noted in parentheses in the upper left panel. Different dots for a given GCM correspond to predictions using different random seeds in the machine learning training. Bottom row: Peak mortality projected for each event for annual GMT 3 °C above the pre-industrial baseline, separated according to the GCM used to train the neural network. Bar height shows average prediction and line spans the 95% confidence interval across random seeds and regression bootstraps. Lower text denotes the ECS for each GCM from Meehl et al.<sup>51</sup>.



Figure S6: 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 S7: 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 Europewide excess deaths (i.e., maximum point in Fig. 3). White regions are those for which we do not have population or mortality data.



Figure S8: Observed and simulated rates of warming in Europe. Each line plots the annual global mean temperature change relative to 1850-1900 on the x-axis against 20-year running mean of Europe-wide temperature relative to 2000-2019 on the y-axis. "Europe-wide" temperature means the average across NUTS regions. 20-year running means are used because we find that the 20-year average 2000-2019 temperature of each NUTS region shapes the exposure response function in Fig. 2. Gray lines show each individual CMIP6 model, black line shows the ensemble mean, dark red line shows the E-OBS observations, and red dashed line shows a linear fit to the observations. X-axis is truncated to focus on lower warming levels to enable visual comparison between observations and models. 1999 is used as the first year of the slope calculation because using a 20-year running mean drops every previous year between 1980 and 1999.



Figure S9: 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.



Figure S10: Alternative exposure-response curves. Panel (a) shows our main exposure-response function, which uses all-age mortality over 2015-2019 (same as Fig. 2). Panel (b) shows the same regression specification using over-65 mortality. Panel (c) shows the all-age response over 2000-2019 instead of 2015-2019. 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 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. All y-axes are standardized.



Heat mortality is comparable to COVID-19 peak

Figure S11: 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 S12: Heterogeneity in exposure-response function by climate and income. Both panels show results from a single regression model where the polynomials of daily mean temperature are interacted with continuous values for both a region's mean climate and its mean log income. The left panel shows responses for the coolest, middle, and warmest tercile (analogous to Fig. 2), when evaluated at the middle tercile of income. Conversely, the right panel shows the responses for the poorest, middle, and richest tercile of income, when evaluated at the middle tercile of climate.



**Figure S13: 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 S14: Alternative approaches to estimating adaptation. As in Fig. 4, but with two additional versions of adaptation. Orange bars show our main result without adaptation. Green bars show the effect of adaptation using CMIP6 pattern scaling, as in main text Fig. 4. Light blue bars show adaptation when regional 20-year-mean temperatures are assumed to scale 1-to-1 with annual GMT. Dark blue bars show adaptation when the rate of regional warming (relative to GMT change) is extrapolated linearly from observations, with the slope calculated over 1999-2023 (Fig. S8).

Event	GMT	Peak mortality	Cumulative mortality
July 1994	1.5	14300	32100
July 1994	2.0	17800	40700
July 1994	3.0	26500	62000
July 1994	4.0	37500	89100
August 2003	1.5	17800	26500
August 2003	2.0	21900	33000
August 2003	3.0	32000	48900
August 2003	4.0	45100	69500
July 2006	1.5	13000	21700
July 2006	2.0	16600	27900
July 2006	3.0	25600	43500
July 2006	4.0	37500	63800
June 2019	1.5	10800	11000
June 2019	2.0	13100	13800
June 2019	3.0	18800	20900
June 2019	4.0	26000	29800
August 2023	1.5	11000	18300
August 2023	2.0	13800	23500
August 2023	3.0	20900	36700
August 2023	4.0	30200	53800

**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. Values are rounded to three significant figures to avoid excessive precision given multiple dimensions of uncertainty in these calculations.

Event	GMT	Peak mortality from warming	Percent from warming
July 1994	1.5	7700	54%
July 1994	2.0	11200	63%
July 1994	3.0	20100	76%
July 1994	4.0	31300	84%
August 2003	1.5	8800	49%
August 2003	2.0	12900	59%
August 2003	3.0	23000	72%
August 2003	4.0	36100	80%
July 2006	1.5	7600	59%
July 2006	2.0	11200	67%
July 2006	3.0	20300	79%
July 2006	4.0	32100	86%
June 2019	1.5	5300	49%
June 2019	2.0	7600	58%
June 2019	3.0	13300	71%
June 2019	4.0	20500	79%
August 2023	1.5	5900	53%
August 2023	2.0	8700	63%
August 2023	3.0	15800	76%
August 2023	4.0	25100	83%

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. Values are rounded to three significant figures to avoid excessive precision given multiple dimensions of uncertainty in these calculations.

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