

Statistical and dynamical downscaling of precipitation: An evaluation and comparison of scenarios for the European Alps

J. Schmidli,¹ C. M. Goodess,² C. Frei,^{1,3} M. R. Haylock,² Y. Hundecha,⁴ J. Ribalaygua,⁵ and T. Schmith⁶

Received 22 December 2005; revised 19 August 2006; accepted 6 October 2006; published 20 February 2007.

[1] This paper compares six statistical downscaling models (SDMs) and three regional climate models (RCMs) in their ability to downscale daily precipitation statistics in a region of complex topography. The six SDMs include regression methods, weather typing methods, a conditional weather generator, and a bias correction and spatial disaggregation approach. The comparison is carried out over the European Alps for current and future (2071-2100) climate. The evaluation of simulated precipitation for the current climate shows that the SDMs and RCMs tend to have similar biases but that they differ with respect to interannual variations. The SDMs strongly underestimate the magnitude of the year-to-year variations. Clear differences emerge also with respect to the year-to-year anomaly correlation skill: In winter, over complex terrain, the better RCMs achieve significantly higher skills than the SDMs. Over flat terrain and in summer, the differences are smaller. Scenario results using A2 emissions show that in winter mean precipitation tends to increase north of about 45°N and insignificant or opposite changes are found to the south. There is good agreement between the downscaling models for most precipitation statistics. In summer, there is still good qualitative agreement between the RCMs but large differences between the SDMs and between the SDMs and the RCMs. According to the RCMs, there is a strong trend toward drier conditions including longer periods of drought. The SDMs, on the other hand, show mostly nonsignificant or even opposite changes. Overall, the present analysis suggests that downscaling does significantly contribute to the uncertainty in regional climate scenarios, especially for the summer precipitation climate.

Citation: Schmidli, J., C. M. Goodess, C. Frei, M. R. Haylock, Y. Hundecha, J. Ribalaygua, and T. Schmith (2007), Statistical and dynamical downscaling of precipitation: An evaluation and comparison of scenarios for the European Alps, *J. Geophys. Res.*, *112*, D04105, doi:10.1029/2005JD007026.

1. Introduction

[2] Precipitation is a key component of the hydrological cycle and one of the most important parameters for a range of natural and socioeconomic systems: water resources management, agriculture and forestry, tourism, flood protection, to name just a few. The study of consequences of global climate change on these systems requires scenarios of future precipitation change as input to climate impact models. Direct application of output from General Circulation Models (GCMs) is often inadequate because of the limited representation of mesoscale atmospheric processes, topography, and land-sea distribution in GCMs [e.g., *Cohen*, 1990; *von Storch et al.*, 1993]. Moreover, and of particular concern with precipitation, GCMs exhibit a much larger spatial scale (grid point area) than is usually needed in impact studies and this leads to inconsistencies in frequency statistics, such as the exceedance of a threshold for heavy precipitation [e.g., *Osborn and Hulme*, 1997; *Mearns et al.*, 1997].

[3] Techniques have been developed to downscale information from GCMs to regional scales. These can be categorized into two approaches: "Dynamical downscaling" uses regional climate models (RCMs) to simulate finer-scale physical processes consistent with the large-scale weather evolution prescribed from a GCM [cf. *Giorgi et al.*, 2001; *Mearns et al.*, 2003]. "Statistical downscaling," on the other hand, adopts statistical relationships between the regional climate and carefully selected large-scale parameters [cf. *von Storch et al.*, 1993; *Wilby et al.*, 2004; *Goodess et al.*, 2007]. These relationships are empirical (i.e., cali-

¹Atmospheric and Climate Science, Eidgenössische Technische Hochschule Zürich, Zürich, Switzerland.

²Climatic Research Unit, School of Environmental Sciences, University of East Anglia, Norwich, UK.

³Now at Federal Office of Meteorology and Climatology, Zürich, Switzerland.

⁴Institut für Wasserbau, University of Stuttgart, Stuttgart, Germany.

⁵Fundación para la Investigación del Clima, Madrid, Spain.

⁶Danish Meteorological Institute, Copenhagen, Denmark.

Copyright 2007 by the American Geophysical Union. 0148-0227/07/2005JD007026\$09.00

brated from observations) and they are applied using the predictor fields from GCMs in order to construct scenarios.

[4] There are a number of application related criteria that contribute to an appropriate choice of downscaling method in a particular context [cf. *Mearns et al.*, 2003; *Wilby et al.*, 2004]. However, there are assumptions involved in both techniques [see also *Giorgi et al.*, 2001] which are difficult to verify a priori and contribute to the uncertainty of results. Rather than developing a downscaling scheme for a particular application, the purpose of the present study is to examine uncertainty of downscaling, by comparing several different downscaling models from both approaches.

[5] Several previous studies have compared dynamical and statistical downscaling methods. For example, Kidson and Thompson [1998] considered a regression-based statistical model and a RCM integration for present-day climate and found that both methods gave similar levels of skill in the representation of observed temperature and precipitation anomalies for stations in New Zealand. Similarly for stations in Europe, Murphy [1999] finds that a regression model for monthly temperature and precipitation anomalies has a comparable performance to a RCM, but scenarios developed from these methods differed substantially [Murphy, 2000]. Similarly, large differences were found in precipitation scenarios between a RCM and a weather typing technique over eastern Nebraska [Mearns et al., 1999] and between a RCM and a multivariate regression model in Scandinavia [Hellström et al., 2001]. Using a RCM climate change integration, Charles et al. [1999] have tested the stationarity of a statistical downscaling method and found that a relative humidity predictor is required for the reproduction of RCM simulated changes in precipitation occurrence in a global warming experiment. Finally, several intercomparison studies have adopted dynamical and statistical downscaling for hydrological impact models and find, in part, considerable differences between downscaling methods [Wilby et al., 2000; Hay and Clark, 2003; Wood et al., 2004].

[6] The comparison of downscaling methods in the present study differs in several respects from these previous studies, which makes it particularly informative:

[7] 1. It encompasses several models in each category: three regional climate models and six statistical models. This permits the comparison of variability within and between categories of models. Also, we include fundamentally different methodologies in the group of statistical models (daily and seasonal models, single-site and multisite models). This allows us to study the effect of differences in general approaches.

[8] 2. The comparison is conducted for the mountain range of the European Alps. Here, numerous mesoscale flow features and precipitation processes shape a complex and regionally variable precipitation climate [e.g., *Frei and Schär*, 1998; *Schär et al.*, 1998]. For example, in winter, it is dominated by the regional response to synoptic disturbances, whereas convection processes contribute in summer. Hence the Alps constitute an ambitious test ground for downscaling methods, but it is in such regions that downscaling is needed most, because the mesoscale processes are hardly resolved in current GCMs.

[9] 3. All downscaling methods are applied for a target resolution of 50×50 km grid boxes, the nominal resolution

of the considered RCMs. This procedure avoids inconsistencies between dynamical and statistical methods that arise with the more common application of statistical models to the site scale (i.e., models calibrated with station data).

[10] 4. We consider a range of statistics of the day-to-day precipitation variability, including separate measures for precipitation occurrence and intensity and measures for heavy precipitation and long dry periods. In addition to seasonal means, statistics on variability and extreme events are relevant for many impacts.

[11] 5. This comparison examines the performance of methods for present-day climate (using several different skill measures) and illustrates similarities/differences in the scenarios obtained when all methods are applied to the same GCM climate change integration.

[12] The present study makes use of models and data derived in a series of independent but interrelated scientific projects of the European Union: The statistical downscaling methods and the schemes adopted for model intercomparison were developed and applied in the STARDEX project [*Goodess*, 2003]. The reanalysis-driven RCM integrations were taken from the MERCURE project and RCM climate change integrations from the PRUDENCE project [*Christensen et al.*, 2007]. Several intercomparison studies with a different focus have already been published on these downscaling methods [e.g., *Déqué et al.*, 2005; *Frei et al.*, 2006; *van den Hurk et al.*, 2005; *Vidale et al.*, 2007].

[13] The outline of the paper is as follows: Section 2 introduces the precipitation predictands used and the procedures adopted in the comparison of downscaling models. The downscaling models are described in section 3, together with the adopted model chains. Section 4 compares results obtained for present-day climate to observations, and section 5 discusses regionalized precipitation scenarios from a climate change integration. Finally, section 6 summarizes the results and draws some conclusions.

2. Study Region, Predictand, and Analysis Procedure

[14] The study region encompasses the region of the European Alps (geographical area defined by 43.3° – 49° N, 2.1° – 16.2° E). Its topographic structure is displayed in Figure 1. The main feature is the arc-shaped mountain range of the Alps, extending in a west-east direction over a distance of 800 km. The ridge has a width of 100-300 km and a typical crest height of 2500 m. The adjacent lowland regions are interspersed by various hill ranges with spatial scales of 50-200 km and typical elevations of 1000 m.

[15] As predictands we consider selected summary statistics of daily precipitation (see Table 1), with the aim of sampling the precipitation occurrence (FRE, XCDD) and intensity process (INT, Q90, X1D, X5D). The diagnostics are calculated seasonally for each grid point of an Alpine mesoscale grid (see later). In addition, mean values for selected subdomains (see Figure 1) are obtained by averaging the diagnostics over all grid points in the subdomain. These seasonal diagnostics are referred to as seasonal indices (SI) in the text.

[16] SI from all downscaling models will be determined for a regular lat-lon grid over the Alpine region. The grid



Figure 1. Study region for model evaluation and intercomparison. Shading represents topographic height (m) above MSL (18 km, aggregated from a digital elevation model of about 2 km resolution). The boxes indicate subregions used for specific analyses.

spacing is 0.5° (approximately 50 km) and it resolves the major climatic precipitation patterns of the Alpine region.

[17] The observational reference, used for the evaluation of all methods and for the calibration of the statistical downscaling methods, consists of daily precipitation analyses on the above grid for the period 1966–1999. It has been derived by spatial aggregation of rain gauge observations into estimates of mean values for each grid pixel [*Frei and Schär*, 1998]. Typically 10 to 50 station observations contribute to the analysis at each grid point. The data set is very similar to that used in a previous evaluation of RCMs by *Frei et al.* [2003] and is referred to as OBS in the text.

[18] The analysis procedure for the evaluation and comparison of the downscaling methods is based on the SI. Particular attention is given to the representation of interannual variability, as measured by the correlation between downscaled and observed interannual anomalies of the SI. This measure provides insight into the reproduction of regional climatic anomalies in response to the variation in large-scale circulation. It quantifies the performance of a model with regard to climate variations in addition to that for climatological means [see also *Lüthi et al.*, 1996; *Vidale et al.*, 2003]. The analysis is undertaken for each grid point and also for the area mean SI of the subdomains defined in Figure 1.

3. Downscaling Procedures

3.1. Techniques

[19] The downscaling models include six statistical downscaling methods (SDMs) and three state-of-the-art

regional climate models (RCMs, dynamical downscaling). Table 2 gives an overview of the basic features of the SDMs. They can be grouped into single-site and multisite methods and into daily and seasonal methods. In single-site methods the statistical models are separately calibrated and adopted for each grid point. Whereas multisite methods are for spatial fields and hence take intersite correlations into account. The daily methods operate on the daily timescale with daily precipitation series as output. The statistical model undergoes one calibration process and the SI are derived from the daily output. The seasonal methods predict directly series of SI and are therefore calibrated individually for each index.

[20] A large number of potential predictors were considered for the development and calibration of the SDMs. These include sea level pressure (SLP) and geopotential height (Z), temperature (T), relative (RH) and specific humidity (SH), divergence (DIV), vorticity (VOR), and geostrophic velocity (VG) at different pressure levels (see Table 2). In addition to these more conventional predictors, further predictors such as moisture flux at 700 hPa (MF700), objective circulation patterns (CPs), and raw GCM precipitation (PRE) were considered for some of the SDMs. Some SDMs use a fixed set of predictors, while others select the predictors from a larger set of potential predictors using automatic or semiautomatic procedures. Often some form of cross validation is used for predictor selection. One of the statistical models (LOCI) is a comparatively simple scaling of GCM precipitation to match observed mean values. It is regarded as a benchmark in this study because of its simplicity and because of the direct use of GCM precipitation data [Schmidli et al., 2006]. Details of SDMs and the selection of predictors are described in the subsections below.

[21] The dynamical downscaling methods (RCMs, Table 3) encompass three classical limited area climate models, all with full packages of physical parameterizations which may differ between different models (see section 3.4 for more details). The domains and grids are very similar between the three RCMs. They cover the European continent and parts of the northwestern Atlantic, with the Alpine region located near the domain centers. The grid spacing of the models is about 50 km. The integrations used in this study were conducted in recent European climate modeling projects (MERCURE and PRUDENCE). The selected models span the range of behavior in Alpine precipitation found for a larger set of European RCMs participating in these projects [Frei et al., 2003, 2006]. The SI for the RCMs were calculated on the respective native model grids and were then interpolated to the common latitude-longitude grid of

Table 1. Diagnostics of Daily Precipitation Used in This Study

Acronym	Definition	Unit
MEA	climatological mean precipitation	mm per day
FRE	wet-day frequency, days with precipitation > 1 mm	fraction
INT	wet-day intensity, mean precipitation on days with $> 1 \text{ mm}$	mm per day
Q90	empirical 90% quantile of precipitation on wet days	mm per day
XCDD	maximum number of consecutive dry days	day
XND	maximum N-day precipitation total $(N = 1, 5)$	mm

Acronym	Institution	Р	Predictor(s)	S	Description
LOCI	ETH	d	PRE	si	local scaling of GCM precipitation with
CCA	UEA	s	PCs of SLP, RH700, SH700, T700	mu	canonical correlation analysis; 4–7 PCs per predictor, 4–14 PCs per SI
MLR	USTUT	s	ZX, RHX, TX, DIVX and VORX with X = 500, 700, 850; MF700, CPs	si	multiple linear regression; predictor values are averaged over four nearest grid points
MAR	USTUT	d	CPs, MF700	mu	multivariate autoregressive model
CWG	DMI	d	CI based on SLP	si	conditional weather generator, conditional on quantiles of a CI (transition probabilities, scale and location parameter)
ANA	FIC	d	VG1000, VG500	mu	two-step analogue method: (1) determine the 30 most similar days and (2) determine pdf of daily precipitation from all days within a season

Table 2. Overview of the Statistical Downscaling Methods^a

^aP, predictand; d, daily; s, seasonal; CP, circulation pattern; CI, circulation index; PC, principal component; S, space; si, single-site; mu, multisite; ETH, ETH Zürich; UEA, University of East Anglia; USTUT, University of Stuttgart; DMI, Danish Meteorological Institute; FIC, Fundación para la Investigatción del Clima. Further acronyms in section 3.

our intercomparison (similar to *Frei et al.* [2003]). Details of individual RCMs are described in subsection 3.4.

3.2. Experiments

[22] The downscaling experiments used in this study were undertaken with a procedure that was as consistent as possible with all the different methods. (Perfect consistency was difficult to achieve given that the experiments came from three different research projects.) The model chains of all experiments are illustrated in Figure 2. In one set of experiments downscaling methods were forced with largescale predictors/lateral boundary forcing from reanalysis data and in a second set with predictors from climate change simulations with a global climate model (GCM). The former experiment is used for calibration and evaluation purposes. Particular focus with these experiments will be given to the representation of year-to-year anomalies in SI. Note that the forcing of the methods by observed large-scale conditions allows a comparison between downscaled and observed anomalies [Lüthi et al., 1996; Vidale et al., 2003]. In addition, the use of reanalysis predictors for the evaluation experiment has the advantage of minimizing downscaling errors due to biases in the large-scale predictors. This allows for a better comparison of the performance of the downscaling methods per se. Note, however, that also reanalyses are not free from biases and inhomogeneities [e.g., Reid et al., 2001].

[23] In the case of RCMs, reanalysis driven downscaling experiments are based on the 15-year ECMWF reanalysis (ERA15 [*Gibson et al.* 1999]) for 1979–1993. Note that these experiments originate from project MERCURE, and that they were conducted when the newer 40-year reanalysis (ERA40) was not yet available. As for the SDMs, reanalysis

driven experiments are based on the National Center for Environmental Prediction reanalysis (NCEP [Kalnay et al., 1996; Kistler et al., 2001]). Again, ERA40 was not available at the time these experiments were undertaken in STARDEX, and ERA15 was considered too short for a decent calibration of SDMs. To enable an independent evaluation of the SDMs and a comparison to the RCMs, the 15 years 1979–1993 are taken for evaluation. The SDMs were calibrated over the remaining available period of NCEP and OBS (1966–1978, 1994–1999). Note that all potential predictor variables were interpolated to a standard 2.5° latitude/longitude grid.

[24] The climate change experiment with all downscaling models was conducted with predictors/boundary-forcing from the atmosphere-only GCM (HadAM3H/P) of the Hadley Centre at the UK Met Office. HadAM3 was derived from the coupled atmosphere-ocean model HadCM3 [Gordon et al., 2000; Johns et al., 2003] and is described by Pope et al. [2000] (HadAM3H) and by R. G. Jones et al. (A high resolution atmospheric GCM for the generation of regional climate scenarios, manuscript in preparation, 2007) (HadAM3P). The forcing fields for the downscaling models came from GCM integrations for the time slices 1961–1990 (CTRL) and 2071-2100 (SCEN). For CTRL, the sea surface temperature and sea ice distributions for HadAM3 were prescribed from observations of the same period. For SCEN, sea surface conditions were constructed from observations and anomalies from a transient integration of HadCM3 using the IPCC SRES A2 emission scenario [Nakicenovic et al., 2000]. With this scenario, HadAM3 simulates a global mean surface temperature increase of 3.18 K between CTRL and SCEN (D. Rowell, personal

Table 3. Regional Climate Models From Which Results Are Analyzed in This Study^a

Acronym	Institution and Model Origin	Number
CHRM	Swiss Federal Institute of Technology (ETH), Zürich; climate version of "Europamodell" of German and Swiss weather services [<i>Lüthi et al.</i> , 1996; <i>Vidale et al.</i> , 2003]	1
HADRM3	Hadley Centre, UK Meteorological Office, Exeter; regional model of climate model suite at the Hadley Centre [<i>Jones et al.</i> , 1995, 1997, 2004; see also <i>Pone et al.</i> , 2000]	3
HIRHAM	Danish Meteorological Institute, Copenhagen; dynamical core from HIRLAM, Parametrizations from ECHAM4 [<i>Christensen et al.</i> , 1996]	3

^aThe last column (Number) indicates the number of ensemble members available for the climate change scenario.



Figure 2. Overview of the model chains: (top) reanalysis chain, (middle) present climate GCM, and (bottom) future climate GCM. See section 3 for acronyms.

communication, 2004). HadAM3 has a grid spacing of about 150 km. However, again, predictors were interpolated onto the standard 2.5° grid for the SDMs.

[25] Three ensemble integrations were carried out with HadAM3 for both time slices, starting from different initial conditions. All statistical models and two of the three RCMs were driven by all six ensemble members.

[26] For historical reasons two different GCM simulations have been used with the SDMs and the RCMs, which differ in the GCM model version (Figure 2). The newer version, HadAM3P, is used with the SDMs, and the older version, HadAM3H, with the RCMs. We do not expect this difference to disturb the comparability of our results. The two GCM versions and the RCM simulations forced with either GCM show very similar changes in the precipitation climate in Europe and particularly in the Alps [see also *Frei et al.*, 2006].

[27] While all predictor variables used for the SDMs (including LOCI) are given on the same 2.5° latitude/ longitude grid, there are some differences in the specification of boundary conditions for the RCMs. For two of the three RCMs (CHRM and HIRHAM), GCM forced experiments (CTRL and SCEN) were conducted with resolutiondegraded lateral boundary fields (every second grid point of the GCM) and hence at a resolution comparable to that used for the SDMs. The reanalysis-driven RCM runs, however, used the full resolution of ERA15 (about 125 km), and HadRM3 was forced by full-resolution HadAM3 boundary conditions. We do not expect that this difference has a significant impact on the comparability of experiments in the Alpine region. Denis et al. [2003] have examined the effect of degrading the resolution of lateral boundary conditions in RCMs. They find high correspondence between RCM experiments with resolution jumps of up to a factor of 12. This was also the case for precipitation, both for the

time mean and intramonthly variations. Similarly, *Beck et al.* [2004] find high correspondence between simulated precipitation in the European Alps for resolution jumps of 4 and 10. The RCM experiments of the present study operate with resolution jumps between approximately 3 (in the case of MERCURE simulations) and 5 (for climate change experiments). Hence we expect little inconsistencies from experiments with different resolutions in boundary forcing.

3.3. Statistical Downscaling Methods (SDMs)

3.3.1. Canonical Correlation Analysis (CCA)

[28] The canonical correlation analysis (CCA, Table 2 [Barnett and Preisendorfer, 1987]) models the SI directly using seasonal means of circulation variables. For each season and precipitation index a CCA was carried out using all 15 possible combinations of four potential predictors. The best set of predictors was selected using cross validation (see Table 4). The skill measure was the average Spearman correlation over all grid points. Note that the predictor set varies between indices and seasons but is the same for all grid points. The CCA was performed on the cross-covariance matrix of the leading principal components (PCs) of the predictor and predictand field. Only statistically significant PCs were retained [Barnett and Preisendorfer, 1987]. Therefore the number of eigenvectors retained was different for each predictor, predictand, and season (see Table 2).

3.3.2. Multiple Linear Regression (MLR)

[29] Like the CCA, the multiple linear regression model (MLR) downscales the SI directly from seasonal measures of the large-scale circulation, but unlike CCA, it establishes a separate model for each grid point. Each index is expressed as a linear function of a set of potential predictors (see Table 2), which were selected using correlation analysis

Table 4. Seasonal Variation of the Selected Predictors for the CCA $\mathsf{Method}^\mathsf{a}$

	FRE		INT	/Q90	XCDD	
Predictor	wi su		wi	su	wi	su
SLP	yes	yes		yes	yes	yes
RH700/SH700	yes	yes	yes	yes	yes	yes
T700			yes		yes	

^awi, winter; su, summer.

between the indices and all the available predictors. In addition to seasonal means of the predictors, their seasonal 90th and 10th percentiles were considered as potential predictor variables. Predictors for each index are then selected from the potential predictors using the forward selection method. The predictor values in the regression equation are taken as the average over the nearest four grid points to the target location. Note that apart from the more common predictors this method also uses objective circulation patterns (CPs [*Bárdossy and Plate*, 1992]) and moisture flux at 700 hPa (MF700).

[30] The selected predictors for the indices vary from season to season and from index to index. However, for a given season the tendency is that the leading predictors for most of the indices are similar (Table 5).

3.3.3. Multivariate Autoregressive Model (MAR)

[31] This is a classification based downscaling approach based on the modified version of the space-time model described by *Bárdossy and Plate* [1992]. The model is used to generate daily series of precipitation at multiple locations simultaneously by taking into account the spatial correlation of the observed series. Objective circulation patterns defined by classifying the distribution of anomalies of sea level pressure using a fuzzy rule-based classification scheme [*Bárdossy et al.*, 1995, 2002] are used to condition the model parameters.

[32] The distribution of the daily precipitation amount at a given location and day is modeled by a random variable with a mixed discrete-continuous distribution. The expected value is modeled as a function of the moisture flux at 700 hPa and the circulation pattern type. For further details see *Stehlík and Bárdossy* [2002].

3.3.4. Conditional Weather Generator (CWG)

[33] A conditional weather generator (CWG) [e.g., Goodess and Palutikof, 1998] is implemented as follows. First, a surface pressure pattern is obtained as the average pressure difference between wet and dry days observed at a given station. Second, a circulation index is obtained by regressing the daily surface pressure field onto this pattern. The circulation index is divided into a number of quantiles, usually between 5 and 10. Third, for each quantile the following precipitation quantities are calculated: the probability for wet/dry days, the probabilities for a wet/dry day following a dry/wet day, and the two gamma distribution parameters for precipitation amount. Finally, a two-state Markov Chain process combined with random sampling from the gamma distribution [Wilks and Wilby, 1999] is used to generate the daily precipitation series. Note that the CWG was applied only for winter and summer.

3.3.5. Two-Step Analog Method (ANA)

[34] In the first step, a set of analogs (the 30 most similar days) is selected from a reference data set on the basis of the

similarity of the geostrophic wind (direction and velocity) at 1000 and 500 hPa. In the second step, on the basis of the 30 analogs for each day of the season, a probabilistic model for precipitation is built. The probabilistic model gives better skill than using the average precipitation of the analog days. Lower tropospheric humidity was tested as an additional predictor, but it was found to give no additional skill.

3.3.6. Local Intensity Scaling (LOCI)

[35] The local intensity scaling (LOCI [Schmidli et al., 2006]) uses GCM precipitation as a predictor, as proposed by Widmann et al. [2003], in contrast to most statistical downscaling methods which use circulation-based predictors [e.g., Wilby and Wigley, 2000]. The idea is that GCM precipitation, in some sense, integrates all relevant large-scale predictors. Thus deviations between the large-scale GCM precipitation and regional precipitation are to first order because of biases from systematic GCM errors and the lack in surface orography. Because GCM biases are less variable than relationships with circulation indices, it is expected that the GCM precipitation predictor should be less vulnerable to nonstationarities in the predictor-predictand relationship. In essence, LOCI compensates for biases in wet-day frequency and intensity of GCM precipitation by applying local corrections to the precipitation frequency distribution at each predictand grid point. A detailed description of LOCI is given by Schmidli et al. [2006]. LOCI can be regarded as a correction of GCM output which serves as a benchmark for more sophisticated downscaling methods.

3.4. Regional Climate Models (RCMs)

3.4.1. CHRM

[36] CHRM originates from the operational weather forecasting model of the German and Swiss meteorological services [*Majewski*, 1991], from which it was adapted into a climate version at ETH Zürich [*Lüthi et al.*, 1996; *Vidale et al.*, 2003]. The model has a resolution of 0.5° (about 55 km) in a rotated pole coordinate system and 20 vertical levels in hybrid coordinates. Modifications for the climate version were made, among others, in the soil-atmosphere-vegetation transfers, the physiographic and biophysical parameters, the soil profiles and the convection scheme [see *Vidale et al.*, 2003].

3.4.2. HadRM3

[37] HadRM3 is the regional climate model of the Hadley Centre of the UK Meteorological Office [*Jones et al.*, 1995; *Noguer et al.*, 1998]. It is operated at a resolution of 0.44° (about 50 km) and with 19 vertical levels. Its dynamics and physical parameterizations are similar to HadAM3, the atmosphere-only GCM from which the climate change integration is downscaled in this study. HadRM3 and HadAM3 are described by *Jones et al.* [2004] and details of their physical parameterizations were used for the integrations driven by reanalysis and GCM (HadRM3H and HadRM3P,

 Table 5.
 Seasonal Variation of the Common Leading Predictors for the MLR Method

Season	Leading Predictors
Winter	Z850, DIV850, MF700, RH700
Spring	frequency of wet CPs, DIV850
Summer	frequency of wet CPs, RH700, VOR500
Autumn	Z850, DIV500



Figure 3. Q90 of daily precipitation (mm/d) in autumn (SON) for OBS (top left plot) and the models for the ERA15 validation period 1979–1993.

respectively). The difference between the two versions for precipitation statistics in the Alps is small [*Frei et al.*, 2006]. **3.4.3. HIRHAM**

[38] HIRHAM is the RCM of the Danish Meteorological Office. It is operated at a resolution of 0.44° (about 50 km) and with 19 vertical levels. Its dynamical part originates from HIRLAM [Källén, 1996] and the physical part from ECHAM4 [Roeckner et al., 1996]. In this study, we use HIRHAM integrations from an updated version of HIRHAM4 [Christensen et al., 1996], using high-resolution data sets of land surface characteristics [Christensen et al., 2001] and a cyclic repetition for soil moisture initialization [Christensen, 1999]. Results on European precipitation statistics for the HIRHAM integrations used in this study are also described in [Christensen and Christensen, 2003, 2004].

4. Reproduction of Present Climate

[39] This section focuses on the evaluation of the presentday precipitation climate (period 1979–1993) as downscaled from the reanalysis runs (NCEP for the SDMs, ERA15 for the RCMs, see Figure 2). The use of reanalysis predictors/boundary fields allows a direct comparison of the downscaled and observed climate including the year-to-year variations of the SI. Also in reanalysis mode there are generally smaller biases in the predictors in contrast to downscaling from GCM control runs (see section 3.2). The evaluation results for autumn are presented first and in more detail (section 4.1), as autumn is the most important season for heavy precipitation in the Alpine region. We continue with a systematic evaluation including further seasons and indices (section 4.2). Evaluation criteria include biases and standard deviation of interannual anomalies, and the correlation between downscaled and observed interannual anomalies of the SI. Finally, the reanalysis and HadAM3 control driven downscaling results are compared (section 4.3) and the main findings are briefly summarized (section 4.4).

4.1. Autumn Heavy Precipitation

[40] Figure 3 compares the spatial distribution of the 90% quantile (Q90) for autumn (SON) of the downscaling models and the observations. Only a representative sample of downscaling models is depicted for reasons of space. The two RCMs and the seasonal SDMs (CCA and MLR) show good qualitative correspondence with the gross regional distribution. They reproduce the higher Q90 values along the southern rim of the Alps and the three embedded maxima exceeding 40 mm day⁻¹ (SE of the Massif Central, south central Alps and southeastern Alps). The daily downscaling models (MAR, ANA) and the benchmark (LOCI) also capture the gross regional distribution but they considerably underestimate the orographic amplification of Q90. The pattern of HIRHAM (not shown) is similar but with an amplitude between that of ANA and MAR. It is not surprising that larger biases are found for the daily SDMs in comparison to the seasonal SDMs. While the former are



Figure 4. Interannual variability of Q90 (standard deviation) in autumn (SON) for OBS (top left plot) and the models for the validation period 1979–1993.

calibrated to reproduce mean precipitation, the latter methods directly use the observed Q90 values for model calibration. Despite considerable differences for some of the downscaling models, all of them are much closer to the observations than ERA40, which has a large dry bias. A similar result was found for NCEP, not shown. As expected, the SDMs reproduce the correct locations of the maxima (as they have been calibrated against the climatology), while the RCM-simulated maxima are occasionally shifted by a few grid points relative to the observed maxima (because of, for instance, departures of the model topography from the true topography).

[41] Figure 4 compares the magnitude of the interannual variations of Q90. The gross patterns are again well simulated by the RCMs, with low variability north of the Alpine crest and higher variability to the south. Some discrepancies are found for the finer details of the patterns and the exact location of the maxima. All SDMs, except the LOCI benchmark, strongly underestimate the observed variability. The domain average ratio of downscaled to observed standard deviation of Q90 varies between about 2/3 for MLR and 1/4 for ANA. Note also the substantial differences between the two methodologically related methods CCA and MLR. The underestimation is larger for the CCA model which uses principal components of the predictands and predictors instead of grid point values. As precipitation is a relative quantity, meaning that the standard deviation is larger where the mean is larger, it is expected that a model

with a negative bias will underestimate the variance. However, the variance underestimation by the SDMs is substantially larger than would be expected from the model bias alone (see Figures 3 and 4). This variance underestimation is a well-known problem of SDMs [*von Storch*, 1999].

[42] Of particular interest for climate change applications is the ability of a downscaling model to capture interannual variations [e.g., Lüthi et al., 1996]. Figure 5 depicts the spatial pattern of the anomaly correlation between downscaled and observed time series of SI. Only a representative sample of downscaling models is included in order to illustrate the differences between occurrence (FRE) and intensity (INT) related indices. With respect to FRE, the downscaling models are generally very skillful. The average correlation varies from about 0.6 for MAR to 0.8 for LOCI and ANA. Note, however, the large regional differences in skill. For CHRM, for instance, the skill varies from values below 0.4 in eastern parts of the domain, to values larger than 0.9 in western parts of the domain. A similar behavior was found for HADRM3 and HIRHAM, not shown. With respect to INT, the downscaling skill is generally much lower and spatially even more variable. This is not surprising, as, in general, FRE is strongly dependent on the large-scale atmospheric circulation forcing, whereas INT depends more on local processes and moisture fluxes. Similarities in the patterns for the different downscaling models indicate that at least part of the large spatial variability in skill is due to real differences in atmospheric



Figure 5. Correlation between downscaled and observed interannual anomalies for autumn (SON) FRE and INT for the validation period 1979–1993.

predictability from region to region, and not only to model deficiencies. As for instance the tendency to higher correlations along parts of the southern Alpine rim and the tendency to lower correlations in the eastern part of the domain. The generally higher skill for FRE, in comparison to INT, is found also in the other seasons and it is representative of the generally higher skill for occurrence related indices (FRE, XCDD, MEA), in comparison to intensity related indices (INT, Q90, X1D, X5D). It should, however, be noted that autumn is not the season with the highest skill (see below).

4.2. Systematic Evaluation

[43] How general are the results obtained for the autumn season? In this section, we present a systematic evaluation and comparison of the winter season which is characterized



Figure 6. Relative bias (MOD/OBS) in precipitation indices for winter and summer for the three regions (squares indicate WEST, circles indicate NALP, triangles indicate TIC, and solid symbols indicate RCMs) for the validation period 1979–1993.

by predominantly advective conditions and the summer season where precipitation is often of convective nature, for three representative subdomains (see Figure 1). These subdomains cover the variability of the Alpine region with flat areas (region WEST), the northern rim of the main ridge (NALP), and a region with frequent heavy precipitation in Ticino, southern Switzerland (TIC). The three regions consist of 45, 27, and 15 grid points (0.5° grid), and they cover an area of 1.5, 1 and 0.5 GCM grid points (2.5° grid), respectively.

4.2.1. Bias and Standard Deviation

[44] Figure 6 summarizes the biases for winter and summer for four SI and the three subdomains. The most striking feature is the large difference in bias from region to region. The difference between the regions is often larger than the difference between the downscaling methods.

[45] In winter, the smallest biases are generally found for the region WEST. Typically, the bias is less than 10%. Larger discrepancies are found for HIRHAM, which has a wet bias resulting from too frequent precipitation events leading to too high FRE values and too low XCDD values [see also *Frei et al.*, 2003], and for CCA and CWG with too short dry periods (XCDD too small). For the smaller and more mountainous regions the biases are generally larger, especially for TIC. The largest biases, typically around 30%, are found for HIRHAM, HADRM3 and MAR for some of the indices/regions.

[46] In summer, the biases tend to be somewhat larger. For the region WEST, the RCMs have substantial biases for the occurrence related indices. CHRM, for instance, has a (dry) frequency bias of about 10-20% and a resulting bias in XCDD of 30-50%. The SDM biases in FRE and XCDD, on the other hand, are smaller than 10%. For the intensity related indices (INT, Q90), the RCMs and SDMs have similar biases. Note that for these indices, the region TIC is often the region with the smallest bias, at least for the SDMs.

[47] In summary, the biases are of comparable magnitude for the better RCMs and the better SDMs, with the exception of the occurrence-related indices (FRE, XCDD) in summer, for which the RCMs tend to have larger biases. Further conclusions, with respect to model differences, are difficult to draw, because of the large variability of the bias from region to region. However, the differences between the regions appear to be quite systematic. In winter, the smallest biases tend to be found for the region WEST, which is the largest and least mountainous region. In summer, however, the results are more variable.

[48] Figure 7 displays the ratio of downscaled to observed standard deviation for winter and summer for the four SI and the three subdomains. For this statistic, the differences between the methods are larger than the differences between the regions. Figure 7 corroborates our previous finding of large underestimation of interannual variability by the SDMs. For both winter and summer, for most indices and SDMs, the downscaled standard deviation is smaller than half of the observed value. For CWG it is often even less than 25% of the observed value (which explains the missing bar for CWG). Relatively good results are obtained for ANA in winter for the occurrence indices (FRE, XCDD), and for MAR for the region WEST in winter for the intensity indices (INT, Q90). In comparison, the RCMs simulate about the correct amount of variability.

4.2.2. Interannual Variations

[49] Figure 8 depicts the correlation skill of the SI for winter and summer for the three subdomains. In order to reduce the influence of stochastic/local forcing the SI are aggregated over the respective subdomains prior to calculating the correlations with the observed SI. The results confirm the tendency to higher correlations for the SI related to the occurrence process (FRE, XCDD) than for the SI related to the intensity process (INT, Q90). The difference between the two categories is especially pronounced for the SDMs in winter, with correlations between 0.6 and 0.9 for FRE, but typically below 0.5 for INT and Q90. Note, however, the very good skill for the intensity indices (INT, Q90) for some of the models (CHRM, MAR, ANA) for the region TIC in summer. For both seasons, the skill of the benchmark (LOCI) is comparable to the skill of the best downscaling models. The good results for LOCI, reflect the generally good quality of the ERA40 reanalysis precipitation with respect to temporal variations, quite in contrast to its large bias. It should however be noted, that even a perfect downscaling model would not obtain a correlation of 1.0 because of the limited predictability of the interannual variations, especially for the summer season [cf. Vidale et al., 2003].



Figure 7. As in Figure 6 but for the ratio of standard deviations between models and OBS.

[50] Comparison of the correlation results for all seasons and all indices shows that the analysis of just FRE (occurrence process) and INT (intensity process) gives a good overall picture of the characteristics of a specific downscaling model. The differences in skill between downscaling models are very similar for indices from the same group. Thus precipitation intensity (INT) is a good proxy, with respect to skill, for the more extreme indices such as Q90, X1D, and X5D. It is therefore sufficient to concentrate in the following on the downscaling skill for FRE and INT.

[51] A comprehensive comparison of downscaling methods, regions, and seasons is given in Table 6. With respect to the methods, the best overall skill in terms of anomaly correlation is obtained for LOCI, the bias-corrected ERA40 reanalysis, followed by the RCMs (CHRM, HADRM3, HIRHAM) and the daily SDMs (ANA and MAR). The lowest overall skill is found for the seasonal SDMs (MLR and CCA) and CWG. For FRE, good skill (correlation r > 0.6) is found for all methods and all regions in winter and autumn. For INT, on the other hand, good skill is obtained only for LOCI and the better performing RCMs in winter and autumn, and for some regions also for MAR and ANA. With respect to the seasons, the highest skill is obtained usually in winter, followed by autumn and summer. For the region TIC, however, the highest skill is observed in autumn, the most important season for heavy precipitation and a time of high synoptic activity. Even in

summer, TIC has a relatively high skill for INT. With respect to the regions, the ranking depends on the season. In winter, the highest average skill is obtained for the region WEST. Whereas in summer and autumn, the highest average skill is obtained for the region TIC.

4.2.3. Dependence of Downscaling Skill on the Spatial Scale

[52] It has been shown that there are large variations in skill between regions and between seasons. How large are the variations in skill between subareas of a climatologically relatively uniform region? In order to investigate this question, we focus on precipitation intensity (INT), as this is the more challenging parameter for downscaling methods, but also the parameter which is more relevant for precipitation extremes.

[53] Figure 9 depicts the correlation skill for the region mean INT (as in Figure 8) and the range of correlations obtained for individual grid points. Figure 9 makes the differences between the downscaling methods, the regions, and the seasons more clearly visible. In winter, the RCMs are clearly superior to the SDMs for the regions NALP and TIC, but of comparable skill to the SDMs MAR and ANA for the region WEST. In summer, differences between the RCMs and the SDMs are less systematic. The outstanding result in this season is the relatively good skill for the region TIC and the very low skill for NALP.



Figure 8. As in Figure 6 but for the correlation skill of the region mean precipitation index. The solid black line denotes the 5% significance level of the null hypothesis of no correlation.

Table 6. Summary Evaluation Based on Correlation Skill r for Region Mean Indices^a

Method	WEST			NALP			TIC				
	wi	su	au	wi	su	au	wi	su	au	Number of Pluses	\overline{r}
LOCI-e40	+/+	+/+	+/+	+/+	+/+	+/+	+/.	+/.	+/+	16	0.81
CHRM	+/+	+/.	+/.	+/+	./.	+/+	+/+	./+	+/+	13	0.70
HADRM3H	+/+	./+	+/.	+/+	./.	+/+	+/+	./.	+/.	11	0.66
HIRHAM	+/.	./.	+/.	+/+	./.	+/.	+/.	./.	+/+	8	0.59
CCA	+/.	./.	+/.	+/.	./.	+/.	+/.	./+	+/.	7	0.39
MLR	+/.	+/.	+/.	+/.	+/.	+/.	+/.	+/.	+/.	9	0.54
MAR	+/+	+/.	+/.	+/.	+/.	+/.	+/.	./+	+/+	11	0.56
CWG	+/.	./.		+/.	./.		+/.	./.		3	0.25
ANA	+/+	+/.	+/.	+/.	+/.	+/.	+/.	./+	+/+	11	0.59
\overline{r}	0.75	0.42	0.61	0.62	0.34	0.62	0.60	0.50	0.75		0.58

^aEach pair of symbols represents the skill for FRE and INT, respectively. A plus denotes r > 0.6. The second to last column lists the number of pluses, that is r > 0.6, for each method, and last column lists the correlation averaged over the regions and seasons (wi, winter; su, summer; au, autumn). The last row lists the correlation averaged over the downscaling methods (negative correlations were set to zero prior to averaging). Note that typically $\vec{r} + 0.1 \le r_{\text{FRE}} \le \vec{r} + 0.2$, $\vec{r} - 0.2 \le r_{\text{INT}} \le \vec{r} - 0.1$. However, for the region TIC in summer the skill for INT is higher than the skill for FRE (not shown).



Figure 9. Grid point correlations for INT for winter and summer for the three evaluation regions. The shaded area indicates the range of correlations (90% interval) obtained for individual grid points (results for 9 randomly selected grid points are denoted by thin lines). The dashed line (in blue) denotes the median of the grid point values, and the bold line (in red) denotes the correlation for the region mean INT (see Figure 8).



Figure 10. Illustration of the random sampling error of the correlation coefficient estimated from time series of length 15. Pairs of time series are generated from normally distributed random variables with a given cross correlation (*x* axis). The shading indicates the 50% and 90% range of the obtained estimates, determined from Monte Carlo simulation with 5000 repetitions. The dashed line indicates that for a true correlation of 0.6, for example, the interval required to cover 90% of the estimates extends from 0.24 to 0.83.

[54] Comparing the mean correlation coefficient averaged over all grid points (bold dashed line) to the correlation coefficient for the subdomain mean (bold line) shows that the former is typically lower. It is expected that spatial aggregation increases the predictability by averaging out local stochastic influences on the predictand.

[55] The wide range of correlations obtained for the individual grid point series (shaded band) illustrates the large spatial variability in skill, also within climatologically relatively uniform regions. By examining the downscaling skill for a selected set of grid points, we can determine whether each method shows similar relative skill between the grid points. The criss-cross of the lines for selected grid points implies that an intercomparison of methods/regions based on single grid points, or even worse, on single stations, might often yield rather random results, especially in summer. Note that the estimation error of the correlation coefficient from relatively short time series is a major contributor to the uncertainty (Figure 10). For example, the 90% confidence range for a true correlation of 0.6 estimated from 15 years of data ranges from 0.24 to 0.83. This estimation error is independent of the data source (normal distribution data assumed) and the degree of spatial aggregation. Much longer time series would be required for clear results based on data from only single grid points or stations. Therefore spatial aggregation is essential in order to increase correlations and thus reduce sampling

uncertainty, and to detect significant differences when comparing methods and regions.

4.3. HadAM3 Control Run

[56] In this section, results for the GCM chain for present conditions (see Figure 2) are briefly presented and compared with the reanalysis-driven results. Figure 11 depicts the same validation statistics as Figures 6 and 7, but now for the GCM-driven downscaling models and for the 1966-1990 period. Comparison with Figure 6 shows that the biases are mostly similar, especially the relative differences between the methods. This indicates that for most models the biases are not overly sensitive to the transition from reanalysis to GCM forcing. (Larger differences are found for MLR which uses local grid point predictors, and as expected for LOCI which has to be recalibrated for the GCM.) Comparison with Figure 7 confirms that the underestimation of interannual variation by the SDMs is a result of the downscaling procedure and that it is not conditioned by the coarser resolution of the NCEP predictors. Also, intercomparison of the GCM-driven RCMs and of the GCM- and reanalysis-driven runs shows that the resolution of the boundary forcing has no measurable influence on the results. This indicates that the error characteristics such as bias and variance underestimation are largely determined by the downscaling model and less by the driving GCM or reanalysis, nor by the specific evaluation period. This indirectly attests to the quality of the GCM used here and to the appropriate choice and combination of accurate predictors.

4.4. Summary

[57] 1. Performance is generally quite similar for indices related to the occurrence process (FRE, XCDD) and for those related to the intensity process (INT, Q90, X1D, X5D); the skill for MEA is comparable to that for FRE. Therefore results for just FRE and INT provide a good characterization of a downscaling method. Typically, the performance is best for FRE and MEA, a little lower for XCDD, and substantially lower for the intensity indices. (An exception to this rule is the summer season in region TIC.)

[58] 2. There are large differences in performance from region to region and from season to season. The ranking of the seasons depends on the region. The performance is best in winter and spring for the region WEST, in autumn and winter for NALP, and in autumn and spring for TIC. On average, summer is the season with the lowest skill in all regions, but there are also exceptions to this rule.

[59] 3. The variation of the skill from grid point to grid point within a given region can be very large, due partly to random sampling errors [see also *Goodess et al.*, 2007]. Thus considerable aggregation, as has been undertaken in this study, is required in order to detect systematic differences when comparing methods and regions.

[60] 4. All downscaling models are able to reproduce mesoscale patterns in the climatology (mean conditions in SI) not resolved by the driving model. The spatial congruence tends to be better for the SDMs than for the RCMs, for which the patterns may be shifted by a few grid points. The magnitude of the biases for the daily methods and the RCMs (CHRM and HADRM3) are comparable. The small-



Figure 11. As in (top) Figure 6 and (bottom) Figure 7 but for the HadAM3 control run and the period 1966–1990.

est biases tend to be found for the better performing seasonal SDMs.

[61] 5. All SDMs underestimate the magnitude of the interannual variations, especially for the intensity indices and the smaller regions. This underestimation is particularly large for CWG and CCA. Relatively good results were obtained in winter for MAR and the intensity indices and for ANA and the occurrence indices. The RCMs produce about the right amount of interannual variability.

[62] 6. Significant differences are found with respect to the reproduction of interannual variations, in particular of the intensity indices. In winter, two of the three RCMs (CHRM and HADRM3) are clearly superior to the SDMs for the two mountainous regions (NALP and TIC). The differences are smaller over relatively flat terrain (WEST). In summer, the same two RCMs and the better SDMs (MAR and ANA) tend to have similar skill. In general, the daily SDMs MAR and ANA tend to have higher skills than the seasonal SDMs (CCA and MLR).

[63] 7. The performance of the LOCI benchmark is in most cases comparable to the best downscaling models. With respect to the SI, even the better RCMs tend to show added value only for the region TIC. More generally, however, it can be expected that the RCMs produce more realistic daily fields and heavy precipitation events than the LOCI benchmark. Even higher skill can be expected by applying LOCI to RCM output, but this application was not examined systematically in the present study.

[64] 8. For a given method and season, the bias patterns are often very similar for indices from the same group (e.g., intensity indices). For the RCMs, in particular, the patterns are often also similar for different seasons (e.g., winter and autumn) and for different models. Thus there appear to be

regions for which downscaling is intrinsically more skillful and others for which it is less skillful.

5. Simulated Change in Daily Precipitation Statistics

[65] This section compares the simulated change of the daily precipitation statistics, the SI, as downscaled by the RCMs and the SDMs. All downscaling models were forced by the HadAM3 integrations for the IPCC SRES A2 emission scenario (see section 3). Results are presented for winter (advective regime), summer (convective regime), and autumn (heavy precipitation regime).

5.1. Winter

[66] Figure 12 shows the change in mean precipitation in winter (MEA, DJF). Mean precipitation was chosen because it is expected to be one of the easier parameters to downscale and nevertheless it is important for hydrological applications. Most models (GCM, LOCI, the RCMs, and ANA) show an increase north of the Alpine ridge and a transition to small changes or decreases near the Mediterranean. The two linear downscaling methods (CCA and MLR) differ considerably, especially in the southern parts of the domain, despite having a similar evaluation skill under current climate conditions. According to the CCA method, for which the main significant predictor is SLP, the scenario conditions imply an enhanced WNW flow over most of central Europe and the Alps leading to increases in mean precipitation.

[67] A quantitative comparison of the downscaling models for the region WEST is provided in Figure 13. With respect to the simulated change of MEA the downscaling



Figure 12. Ratio (SCEN: 2071-2100/CTRL: 1961-1990) of MEA in winter (DJF). Results are from the GCM, 3 RCMs, and 5 SDMs under the A2 emission scenario. Note the log scale in the color coding. The dashed line (red) indicates areas with statistically significant (5%) change, in an independent (Mann-Whitney) test at each model grid point. Note that the increases are statistically significant for changes smaller than 10% for the SDMs, because of their smaller interannual variability, for changes of about 15% for HADRM3P and HIRHAM (3 ensemble members), and for changes of 20-30% for CHRM (1 ensemble member).

models fall into three groups. The RCMs, ANA and CCA together with the GCM and LOCI show increases of 20-30%, the two SDMs MLR and MAR show increases of 40-60%, and CWG exhibits no changes. How are the changes in MEA related the precipitation frequency and intensity? For the RCMs the increase in MEA originates from about equal increases in FRE and INT. For the SDMs the relative contributions of FRE and INT are much more variable between the methods. Overall the coherence between the RCMs is quite good. The changes obtained by the SDMs, however, vary considerably from model to model, even for similar downscaling methods (e.g., CCA and MLR).

5.2. Summer

[68] Figure 14 compares the relative change in maximum length of dry spells in summer (XCDD, JJA). All RCMs show an increase of XCDD, whereas the SDMs show strong decreases (CCA and MLR) or no change (MAR and ANA). The simulated increase in XCDD is 50–100% for the GCM, LOCI, CHRM, and HadRM3P, and 25–50% for HIRHAM. The results obtained for the SDMs are much more variable and range from no change for MAR, ANA, and CWG (not shown), to large decreases of XCDD, by more than a factor of two, for CCA and MLR. In view of the low evaluation

skill, these results are not interpreted any further. Similar patterns of change are found also for FRE, that is strong decreases of FRE for the RCMs, and large increases or no change for most SDMs (not shown).

[69] The quantitative comparison of the indices for summer (Figure 15) reveals much larger differences between the methods than in winter. Note that for MLR there is an inconsistency in the changes for FRE and XCDD, both indices show a decrease (XCDD by a factor of 2 and more). Such inconsistencies can arise in seasonal methods when different empirical models are developed for individual indices. For example, independent scenarios for FRE and INT do in general not result in a similar change as an independent scenario for MEA. These inconsistencies are potentially a serious drawback of the seasonal methods. The daily downscaling methods (MAR and ANA), on the other hand, provide time series of daily precipitation and therefore the SI will implicitly be more consistent.

5.3. Autumn

[70] Figure 16 depicts the relative change of the 90% quantile in autumn (Q90, SON). The RCMs and MAR show increases in Q90. Again, the other SDMs show no changes (CCA and ANA) or even decreases (MLR). According to the CCA method, for which the main significant predictor in



Figure 13. Simulated change (ratio SCEN/CTRL) in region mean precipitation diagnostics for the region WEST for winter (DJF).

autumn is SLP, the scenario conditions imply a reduction of low-pressure conditions in the Alpine region leading to lower precipitation frequency.

[71] Figure 17 reveals a coherent picture for the RCMs: A moderate decrease in MEA resulting from a strong decrease in FRE which is partially compensated by an increase in INT. Consistent with this we found also an increase in Q90 and XCDD. Note also that the differences between the three subregions are smaller than for any of the other seasons.

The SDMs, on the other hand, exhibit mainly smaller or even no changes.

6. Summary and Conclusions

[72] In the present study we undertook an intercomparison of daily precipitation statistics as downscaled by nine different downscaling models, six statistical and three dynamical, for the region of the European Alps. The



Figure 14. As in Figure 12 but for XCDD in summer (JJA).



Figure 15. As in Figure 13 but for summer. Note that the symbols for XCDD for CCA and MLR are not visible, because of values below 0.5.

evaluation of the downscaling models for present climate conditions shows that the performance varies substantially from region to region and from season to season, and that the performance is generally better for the indices related to precipitation occurrence than for those related to precipitation intensity. Nevertheless, a clear pattern emerges with respect to the reproduction of interannual variations. In winter, the better performing RCMs (CHRM and HADRM3) are clearly superior to the SDMs for the two mountainous regions (NALP and TIC). In summer, however, the two RCMs and the better performing SDMs (MAR and ANA) tend to have similar correlation skill. Note that all SDMs tend to strongly underestimate the magnitude of the interannual variations, especially in summer and for the indices related to precipitation intensity. It was found that the variation of the correlation skill from grid point to grid point within a given region can be very large, due partly to random sampling errors [see also *Goodess et al.*, 2007].



Figure 16. As in Figure 12 but for Q90 in autumn (SON).



Figure 17. As in Figure 13 but for autumn.

Thus aggregation over several to many grid points is required in order to identify the reliability of and assess differences between methods. Analyses based on single grid points or even single stations would be of very limited use in a highly complex region such as the European Alps.

[73] The RCM simulated future change in European precipitation climate shows a seasonally very distinct pattern: In winter, regions north of about 45°N experience an increase in mean precipitation while in the Mediterranean region there is a tendency toward decreases [see also Frei et al., 2006]. Results are very consistent between the three RCMs. All three RCMs attribute the increase in mean precipitation (MEA) about equally to an increase in wetday frequency (FRE) and precipitation intensity (INT). In addition the spatial patterns of relative change are quite similar. Most of the SDMs produce an increase in mean precipitation similar to that of the RCMs. However, the partition of the increase between FRE and INT varies considerably between the SDMs. Nevertheless, the general agreement between the downscaling models suggests that the downscaled scenario for winter can be considered fairly reliable and robust, at least for the particular GCM scenario.

[74] In summer, the RCMs simulate a strong decrease in mean precipitation in the entire Alpine region. This decrease is mainly due to a substantial reduction of the wet-day frequency. The smaller number of wet days results in a large increase, 50-100%, of the maximum length of dry spells (XCDD). In comparison to winter, the differences between the downscaling models, especially between the RCMs and the SDMs, but also between the RCMs, are much larger. Even the two daily SDMs with good evaluation skill (MAR and ANA), produce almost no changes or decreases. This suggests that the RCM simulated changes for summer are not primarily related to large-scale circulation changes. Possibly, physical feedback processes with, for instance, the land surface [e.g., Wetherald and Manabe, 1995; Seneviratne et al., 2002; Schär et al., 2004] may contribute to the scenario. Overall the differences between the RCMs and SDMs, and the substantial biases of the RCMs in summer highlight the still large uncertainties of the scenario results for the summer season.

[75] In autumn, the region experiences a decrease in mean precipitation resulting from a strong decrease in wet-day frequency and moderate increase in precipitation intensity. Again the results are very similar for the three RCMs.

[76] It is interesting to compare the scenario changes for winter and autumn. In winter, the simulated changes in FRE and INT have the same sign, both indices increase by about 10%. In autumn, on the other hand, the simulated changes are of opposite sign. The similar changes of INT in autumn and winter (and also spring) suggests that the increase might be related to an intensification of the hydrological cycle associated with a warming-related increase of atmospheric moisture content [e.g., *Frei et al.*, 1998; *Allen and Ingram*, 2002; *Trenberth et al.*, 2003]. Note that this pattern, same sign of FRE and INT in winter and opposite sign in autumn is also found in the observed trends for the 20th century [*Schmidli and Frei*, 2005].

[77] From the many sources of uncertainty associated with scenarios for climate change impacts, the present study has focused entirely on uncertainties related to the derivation of regional climate information, that is to statistical and dynamical downscaling. The present analysis suggests that the contribution to uncertainty from downscaling is relatively small in winter and autumn, but very significant in summer because of stochastic processes appearing at the mesoscale. These mesoscale processes are more significant in summer and thus make the details of the downscaling more important in summer. Clearly, more research will be needed to understand the different model responses and eventually reduce the spread in the projections.

[78] Acknowledgments. We are indebted to the hydrological and meteorological services in the Alpine region [see *Frei and Schär*, 1998] for providing access to daily precipitation data. Reanalysis data were provided by the NOAA-CIRES, Boulder, USA, through their Web site (http://www.cdc.noaa.gov), and by the ECMWF, Reading, UK (http:// www.cdc.noai.gov), the teoSwiss, Zürich. Data from regional climate

models were kindly provided through the PRUDENCE data archive, funded by the EU through contract EVK2-CT2001-00132, and by the Hadley Centre UK Met Office, the Danish Meteorological Institute and the Institute for Atmospheric and Climate Science ETH through the EU-project MER-CURE. Analyses and graphics were produced with the open source software package R and NCAR's NCL. This work was funded by the Commission of the European Union under project STARDEX (STAtistical and Regional dynamical Downscaling of EXtremes for European regions), contract EVK2-CT-2001-00115. The Swiss contribution was funded by the Swiss Ministry for Education and Research (contract 01.0265-2) and by the Swiss National Science Foundation (NCCR Climate).

References

- Allen, M. R., and W. J. Ingram (2002), Constraints on future changes in climate and the hydrological cycle, *Nature*, 419, 224–232.
- Bárdossy, A., and E. J. Plate (1992), Space-time model of daily rainfall using atmospheric circulation patterns, *Water Resour. Res.*, 28, 1247–1259.
- Bárdossy, A., L. Duckstein, and I. Bogardi (1995), Fuzzy rule-based classification of atmospheric circulation patterns, *Int. J. Climatol.*, 15, 1087– 1097.
- Bárdossy, A., J. Stehlík, and H.-J. Caspary (2002), Automated objective classification of daily circulation patterns for precipitation and temperature downscaling based on optimized fuzzy rules, *Clim. Res.*, 23, 11–22.
- Barnett, T., and R. Preisendorfer (1987), Origins and levels of monthly and seasonal forecase skill for United States surface air temperatures determined by canonical correlation analysis, *Mon. Weather Rev.*, 115, 1825– 1850.
- Beck, A., B. Ahrens, and K. Stadlbacher (2004), Impact of nesting strategies on precipitation forecasting in dynamical downscaling of reanalysis data, *Geophys. Res. Lett.*, 31, L19101, doi:10.1029/2004GL020115.
- Charles, S. P., B. C. Bates, P. H. Whetton, and J. P. Hughes (1999), Validation of downscaling models for changed climate conditions: Case study of southwestern Australia, *Clim. Res.*, 12, 1–14.
- Christensen, J. H., and O. B. Christensen (2003), Severe summertime flooding in Europe, *Nature*, 421, 805–806.
- Christensen, J. H., O. B. Christensen, P. Lopez, E. Van Meljgaard, and M. Botzet (1996), The HIRHAM4 regional atmospheric climate model, *Sci. Rep. 96-4*, Dan. Meteorol. Inst., Copenhagen. Christensen, J. H., T. R. Carter, and M. Rummukainen (2007), Evaluating
- Christensen, J. H., T. R. Carter, and M. Rummukainen (2007), Evaluating the performance and utility of regional climate models: The PRUDENCE project, *Clim. Change*, in press.
- Christensen, O. B. (1999), Relaxation of soil variables in a regional climate model, *Tellus, Ser. A*, 51, 674–685.
- Christensen, O. B., and J. H. Christensen (2004), Intensification of extreme European summer precipitation in a warmer climate, *Global Planet. Change*, *44*, 107–117.
- Christensen, O. B., J. H. Christensen, B. Machenhauer, and M. Botzet (2001), Very high-resolution regional climate simulations over Scandinavia—Present climate, J. Clim., 11, 3204–3229.
- Cohen, S. J. (1990), Bringing the global warming issue close to home: The challenge of regional impact studies, *Bull. Am. Meteorol. Soc.*, *71*, 520–526.
- Denis, B., R. Laprise, and D. Caya (2003), Sensitivity of a regional climate model to the resolution of the lateral boundary conditions, *Clim. Dyn.*, 20, 107–126.
- Déqué, M., et al. (2005), Global high resolution versus Limited Area Model climate change projections over Europe: Quantifying confidence level from PRUDENCE results, *Clim. Dyn.*, 25, 653–670.
- Frei, C., and C. Schär (1998), A precipitation climatology of the Alps from high-resolution rain-gauge observations, *Int. J. Climatol.*, 18, 873–900.
- Frei, C., C. Schär, D. Lüthi, and H. C. Davies (1998), Heavy precipitation processes in a warmer climate, *Geophys. Res. Lett.*, 25, 1431–1434.
- Frei, C., J. H. Christensen, M. Deque, D. Jacob, R. G. Jones, and P. L. Vidale (2003), Daily precipitation statistics in regional climate models: Evaluation and intercomparison for the European Alps, *J. Geophys. Res.*, 108(D3), 4124, doi:10.1029/2002JD002287.
- Frei, C., R. Schöll, S. Fukutome, J. Schmidli, and P. L. Vidale (2006), Future change of precipitation extremes in Europe: Intercomparison of scenarios from regional climate models, *J. Geophys. Res.*, 111, D06105, doi:10.1029/2005JD005965.
- Gibson, J. K., P. Kallberg, S. Uppala, A. Hernandey, A. Nomura, and E. Serano (1999), ERA-15 description (version 2), *Reanal. Proj. Rep. Ser.*, *1*, 74 pp., Eur. Cent. for Med.-Range Weather Forecasts, Reading, U. K.
- Giorgi, F., B. Hewitson, J. Christensen, C. Fu, R. Jones, M. Hulme, L. Mearns, H. Von Storch, and P. Whetton (2001), Regional climate information—Evaluation and projections, in *Climate Change 2001: The Scientific Basis*, edited by J. T. Houghton et al., pp. 583–638, Cambridge Univ. Press, New York.

- Goodess, C. M. (2003), Statistical and regional dynamical downscaling of extremes for European regions: STARDEX, *Eggs*, *6*, 25–29.
- Goodess, C. M., and J. P. Palutikof (1998), Development of daily rainfall scenarios for southeast Spain using a circulation-type approach to down-scaling, *Int. J. Climatol.*, *18*, 1051–1083.
- Goodess, C. M., et al. (2007), An intercomparison of statistical downscaling methods for Europe and European regions: Assessing their performance with respect to extreme temperature and precipitation events, *Clim. Change*, in press.
- Gordon, C., C. Cooper, C. A. Senior, H. Banks, H. M. Gregory, T. C. Johns, J. F. B. Mitchell, and R. A. Wood (2000), The simulation of SST, sea ice extent and ocean heat transports in a version of the Hadley Centre coupled model without flux adjustments, *Clim. Dyn.*, *16*, 147–168.
- Hay, L. E., and M. P. Clark (2003), Use of statistically and dynamically downscaled atmospheric model output for hydrologic simulations in three mountainous basins in the western United States, *J. Hydrol.*, 282, 56–75.
- Haylock, M. R., G. C. Cawley, C. Harpham, R. L. Wilby, and C. M. Goodess (2006), Downscaling heavy precipitation over the UK: A comparison of dynamical and statistical methods and their future scenarios, *Int. J. Climatol.*, 26, 1397–1415.
- Hellström, C., D. Chen, C. Achberger, and J. Räisänen (2001), Comparison of climate change scenarios for Sweden based on statistical and dynamical downscaling of monthly precipitation, *Clim. Res.*, *19*, 45–55.
- Johns, T. C., et al. (2003), Anthropogenic climate change for 1860 to 2100 simulated with the HadCM3 model under updated emission scenarios, *Clim. Dyn.*, 20, 583–612.
- Jones, R. G., J. M. Murphy, and M. Noguer (1995), Simulation of climate change over Europe using a nested regional climate model. I: Assessment of control climate, including sensitivity to location of lateral boundaries, *Q. J. R. Meteorol. Soc.*, 121, 1413–1449.
- Jones, R. G., J. M. Murphy, M. Noguer, and A. B. Keen (1997), Simulation of climate change over Europe using a nested regional climate model. II: Comparison of driving and regional model responses to a doubling of carbon dioxide, *Q. J. R. Meteorol. Soc.*, *123*, 265–292.
 Jones, R. G., M. Noguer, D. C. Hassell, D. Hudson, S. S. Wilson, G. J.
- Jones, R. G., M. Noguer, D. C. Hassell, D. Hudson, S. S. Wilson, G. J. Jenkins, and J. F. B. Mitchell (2004), Generating high resolution climate change scenarios using PRECIS, technical report, 35 pp., Hadley Cent., Met Off., Exeter, U. K.
- Källén, E. (1996), Hirlam documentation manual, system 2.5, technical report, Swed. Meteorol. and Hydrol. Inst., Norrköping, Sweden.
- Kalnay, E., et al. (1996), The NCEP/NCAR reanalysis project, Bull. Am. Meteorol. Soc., 77, 437-471.
- Kidson, J. W., and C. S. Thompson (1998), A comparison of statistical and model-based downscaling techniques for estimating local climate variations, J. Clim., 11, 735–753.
- Kistler, R., et al. (2001), The NCEP-NCAR 50-year reanalysis: Monthly means CD-ROM and documentation, *Bull. Am. Meteorol. Soc.*, 82, 247–267.
- Lüthi, D., A. Cress, H. C. Davies, C. Frei, and C. Schär (1996), Interannual variability and regional climate simulations, *Theor. Appl. Climatol.*, 53, 185–209.
- Majewski, D. (1991), The Europa Modell of the Deutscher Wetterdienst, paper presented at ECMWF Seminar on Numerical Methods in Atmospheric Models, Eur. Cent. for Med.-Range Weather Forecasts, Reading, U. K.
- Mearns, L. O., C. Rosenzweig, and R. Goldberg (1997), Mean and variance change in climate scenarios: Methods, agricultural applications, and measures of uncertainty, *Clim. Change*, *35*, 367–396.
- Mearns, L. O., I. Bogardi, F. Giorgi, I. Matyasovszky, and M. Palecki (1999), Comparison of climate change scenarios generated from regional climate model experiments and statistical downscaling, *J. Geophys. Res.*, 104, 6603–6621.
- Mearns, L. O., F. Giorgi, P. Whetton, D. Pabon, M. Hulme, and M. Lal (2003), Guidelines for use of climate scenarios developed from regional climate model experiments, technical report, Data Distrib. Cent., Intergovt. Panel on Clim. Change, Norwich, U. K.
- Murphy, J. (1999), An evaluation of statistical and dynamical techniques for downscaling local climate, J. Clim., 12, 2256–2284.
- Murphy, J. (2000), Predictions of climate change over Europe using statistical and dynamical downscaling techniques, *Int. J. Climatol.*, 20, 489– 501.
- Nakicenovic, N., et al. (2000), *Special Report on Emission Scenarios*, 599 pp., Cambridge Univ. Press, New York.
- Noguer, M., R. Jones, and J. Murphy (1998), Sources of systematic errors in the climatology of a regional climate model over Europe, *Clim. Dyn.*, *14*, 691–712.
- Osborn, T. J., and M. Hulme (1997), Development of a relationship between station and grid-box rainday frequencies for climate model evaluation, *J. Clim.*, *10*, 1885–1908.

- Pope, V. D., M. L. Gallani, P. R. Rowntree, and R. A. Stratton (2000), The impact of new physical parametrizations in the Hadley Centre climate model: HadAM3, *Clim. Dyn.*, 16, 123–146.
- Reid, P. A., P. D. Jones, O. Brown, C. M. Goodess, and T. D. Davies (2001), Assessments of the reliability of NCEP circulation data and relationships with surface climate by direct comparisons with station based data, *Clim. Res.*, *17*, 247–261.
- Roeckner, E., et al. (1996), The atmospheric general circulation model ECHAM-4: Model description and simulation of present-day climate, *Tech. Rep. 218*, Max-Planck Inst. für Meteorol., Hamburg, Germany.
- Schär, C., T. D. Davies, C. Frei, H. Wanner, M. Widmann, M. Wild, and H. C. Davies (1998), Current Alpine climate, in *A View From the Alps: Regional Perspectives on Climate Change*, edited by P. Cebon et al., pp. 21–72, MIT Press, Cambridge, Mass.
- Schär, C., P. L. Vidale, D. Lüthi, C. Frei, C. Haberli, M. A. Liniger, and C. Appenzeller (2004), The role of increasing temperature variability in European summer heatwaves, *Nature*, 427, 332–336.
- Schmidli, J., and C. Frei (2005), Trends of heavy precipitation and wet and dry spells in Switzerland during the 20th century, *Int. J. Climatol.*, 25, 753-771.
- Schmidli, J., C. Frei, and P. L. Vidale (2006), Downscaling from GCM precipitation: A benchmark for dynamical and statistical downscaling methods, *Int. J. Climatol.*, 26, 679–689.
- Seneviratne, S. I., J. S. Pal, E. A. B. Eltahir, and C. Schär (2002), Summer dryness in a warmer climate: A process study with a regional climate model, *Clim. Dyn.*, 20, 69–85.
- Stehlík, J., and A. Bárdossy (2002), Multivariate stochastic downscaling model for generating daily precipitation series based on atmospheric circulation, J. Hydrol., 256, 120–141.
- Trenberth, K. E., A. Dai, R. M. Rasmussen, and D. B. Parsons (2003), The changing character of precipitation, *Bull. Am. Meteorol. Soc.*, 84, 1205– 1217.
- van den Hurk, B., et al. (2005), Soil control on runoff response to climate change in regional climate model simulations, J. Clim., 18, 3536–3551.
- Vidale, P. L., D. Lüthi, C. Frei, S. I. Seneviratne, and C. Schär (2003), Predictability and uncertainty in a regional climate model, *J. Geophys. Res.*, 108(D18), 4586, doi:10.1029/2002JD002810.
- Vidale, P. L., D. Lüthi, R. Wegmann, and C. Schär (2007), Variability of European climate in a heterogeneous multi-model ensemble, *Clim. Change*, in press.
- von Storch, H. (1999), On the use of "inflation" in statistical downscaling, J. Clim., 12, 3505–3506.

- von Storch, H., E. Zorita, and U. Cubasch (1993), Downscaling of global climate change estimates to regional scales: An application to Iberian rainfall in wintertime, *J. Clim.*, *6*, 1161–1171.
- Wetherald, R. T., and S. Manabe (1995), The mechanisms of summer dryness induced by greenhouse warming, *J. Clim.*, *8*, 3096–3108.
- Widmann, M. L., C. S. Bretherton, and E. P. Salathé Jr. (2003), Statistical precipitation downscaling over the northwestern United States using numerically simulated precipitation as a predictor, J. Clim., 16, 799–816.
- Wilby, R. L., and T. M. L. Wigley (2000), Precipitation predictors for downscaling: Observed and General Circulation Model relationships, *Int. J. Climatol.*, 20, 641–661.
- Wilby, R. L., L. E. Hay, W. J. Gutowski, R. W. Arritt, E. S. Tackle, G. H. Leavesley, and M. Clark (2000), Hydrological responses to dynamically and statistically downscaled general circulation model output, *Geophys. Res. Lett.*, 27, 1199–1202.
- Wilby, R. L., S. P. Charles, E. Zorita, B. Timbal, P. Whetton, and L. O. Mearns (2004), Guidelines for use of climate scenarios developed from statistical downscaling methods, technical report, Data Distrib. Cent., Intergovt. Panel on Clim. Change, Norwich, U. K.
- Wilks, D. S., and R. L. Wilby (1999), The weather generation game: A review of stochastic weather models, *Prog. Phys. Geogr.*, 23, 329–357.
- Wood, A. W., L. R. Leung, V. Sridhar, and D. P. Lettenmaier (2004), Hydrologic implications of dynamical and statistical approaches to downscaling climate model outputs, *Clim. Change*, 62, 189–216.

C. Frei, Federal Office of Meteorology and Climatology, CH-8044 Zürich, Switzerland.

C. M. Goodess and M. R. Haylock, Climatic Research Unit, School of Environmental Sciences, University of East Anglia, Norwich NR4 7TJ, UK.

Y. Hundecha, Institut für Wasserbau, University of Stuttgart, D-70049 Stuttgart, Germany.

J. Ribalaygua, Fundación para la Investigación del Clima, C/Tremps No 11, Esc. 3a, 5°A, E-28040 Madrid, Spain.

J. Schmidli, Atmospheric and Climate Science, Eidgenössische Technische Hochschule Zürich, Universitätsstrasse 16, CH-8092 Zürich, Switzerland. (schmidli@ucar.edu)

T. Schmith, Danish Meteorological Institute, DK-2100 Copenhagen, Denmark.