Supplement of

Comparing Palmer Drought Severity Index drought assessments using the traditional offline approach with direct climate model outputs

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Supplementary Figure S1. Evapotranspiration estimated using the standard PDSI model forced with reference crop $E_p$ ($E_{PDSI_{PM-RC}}$) compared with the direct output from the CMIP5 models ($E_{CMIP5}$). a, Changes in annual mean $E_{PDSI_{PM-RC}}$ and $E_{CMIP5}$ relative to the 1901-1960 baseline. The solid curves represent the ensemble mean of 16 CMIP5 models and the shaded areas are the range of individual models. b, Spatial distribution of trend in annual $E_{PDSI_{PM-RC}}$ over 1901-2100. c, Spatial distribution of trend in annual $E_{CMIP5}$ over 1901-2100.
Supplementary Figure S2 Time series of the PDSI during 1901-2100 at the global scale. PDSI_PM-RC (red), PDSI_CMIP5 (black) and PDSI_PM[CO2] (blue). The solid curve represents the ensemble mean of the 16 CMIP5 models and the shading represents the range of individual models. The time series are averaged over global land areas excluding Greenland and Antarctica. Here the PDSI is calculated using the global averaged forcing variables.
Supplementary Figure S3. Changes in global mean Standardised Precipitation-Evapotranspiration Index (SPEI) and area in drought/moist relative to the 1901-1960 baseline. a, SPEI with $E_P$ calculated from the reference crop Penman-Monteith $E_P$ (SPEI_PM-RC; green line) and SPEI with $E_P$ calculated from the modified Penman-Monteith model with CO$_2$ adjustment (SPEI_PM[CO$_2$]; black line). b, Changes in drought (SPEI $<-1.5$) and moist (SPEI $>1.5$) areas relative to the 1901-1960 baseline detected by SPEI_PM[CO$_2$]. c, Changes in drought (SPEI $<-1.5$) and moist (SPEI $>1.5$) areas relative to the 1901-1960 baseline detected by SPEI_PM-RC. The solid curves represent the ensemble mean of 16 CMIP5 models and the shaded areas are the range of individual models. The time series are averaged over global land areas excluding Greenland and Antarctica.
Supplementary Figure S4. Trends in standard deviation of (a) PDSI_PM-RC, (b) PDSI_CMIP5 and (c) PDSI_PM[CO2] during 1901-2100. The standard deviation was calculated using the 120 monthly PDSI values within each decade.
Table S1. The 16 CMIP5 models used in this study. These models are selected as they output all variables, including runoff, required for our analysis.

| Model name   | Nation    | Modeling Center                                           | Reference            |
|--------------|-----------|----------------------------------------------------------|----------------------|
| bcc-csm1-1   | China     | Beijing Climate Center, China Meteo- logical Administration | Wu et al. [2012]     |
| bcc-csm1-1-m | China     | Beijing Climate Center, China Meteo- logical Administration | Wu et al. [2012]     |
| BNU-ESM      | China     | Beijing Normal University                                 | Wei et al. [2012]    |
| CNRM-CM5     | France    | Centre National de Recherches Météorologiques             | Voldoire et al., [2013] |
| GFDL-ESM2G   | USA       | NOAA Geophysical Fluid Dynamics Laboratory                | Dunne et al. [2012]  |
| GFDL-ESM2M   | USA       | NOAA Geophysical Fluid Dynamics Laboratory                | Dunne et al. [2012]  |
| GISS-E2-H    | USA       | NASA Goddard Institute for Space Studies                  | Schmidt et al. [2014]|
| GISS-E2-R    | USA       | NASA Goddard Institute for Space Studies                  | Schmidt et al. [2014]|
| IPSL-CM5A-LR | France    | Institute Pierre-Simon Laplace                            | Hourdin et al. [2013]|
| IPSL-CM5A-MR | France    | Institute Pierre-Simon Laplace                            | Hourdin et al. [2013]|
| IPSL-CM5B-LR | France    | Institute Pierre-Simon Laplace                            | Hourdin et al. [2013]|
| MIROC5       | Japan     | National Institute for Environmental Studies, The University of Tokyo | Watanabe et al. [2011]|
| MIROC-ESM    | Japan     | National Institute for Environmental Studies, The University of Tokyo | Watanabe et al. [2011]|
| MIROC-ESM-CHEM | Japan | National Institute for Environmental Studies, The University of Tokyo | Watanabe et al. [2011]|
| NorESM1-M    | Norway    | Norwegian Climate Centre                                 | Bentsen et al. [2013]|
| NorESM1-ME   | Norway    | Norwegian Climate Centre                                 | Bentsen et al. [2013]|
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