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## Stronger temperature-moisture couplings exacerbate the impact of climate warming onglobal crop yields

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## 29 Abstract:

30 Rising air temperatures are a leading risk to global crop production. Recent research has emphasized the critical role of moisture availability in regulating crop responses to heat 31 32 and the importance of temperature-moisture couplings in driving concurrent heat and drought. Here, we demonstrate that the heat sensitivity of key global crops depends on 33 the local strength of couplings between temperature and moisture in the climate system. 34 Over 1970-2013, maize and soy yields dropped more during hotter growing seasons in 35 places where decreased precipitation and evapotranspiration more strongly 36 37 accompanied higher temperatures, suggestive of compound heat-drought impacts on crops. Based on this historical pattern and a suite of climate model projections, we show 38 39 that changes in temperature-moisture couplings in response to warming could enhance the heat sensitivity of these crops as temperatures rise, worsening the impact of 40 warming by -5% (-17 to 11% across climate models) on global average. However, these 41 changes will benefit crops where couplings weaken, including much of Asia, and 42 43 projected impacts are highly uncertain in some regions. Our results demonstrate that climate change will impact crops not only through warming, but also through changing 44 drivers of compound heat-moisture stresses, which may alter the sensitivity of crop 45 vields to heat as warming proceeds. Robust adaptation of cropping systems will need to 46 consider this underappreciated risk to food production from climate change. 47

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50 Main:

#### 51 Introduction

Several studies have identified negative relationships between air temperature and crop yields 52 in observations, signaling the potential for global warming to reduce agricultural output<sup>1-3</sup>. 53 Extreme heat can steeply reduce crop yields both directly through heat stress and indirectly by 54 raising atmospheric vapour demand and contributing to moisture stress<sup>2,4–8</sup>. Because of this 55 dual effect, the impacts of extreme heat are typically amplified by drought, and can be 56 minimized with sufficient soil moisture from either precipitation or irrigation<sup>7,9–16</sup>. Jointly hot and 57 dry conditions thus pose a particular climate risk to global crops, especially under global 58 warming<sup>17</sup>. 59

In many regions, such jointly hot and dry conditions during cropping seasons tend to occur due 60 to physical couplings between temperature and moisture in the climate system<sup>18-20</sup>. These 61 couplings can be conceptualized in two ways: first as a connection between temperature (T) 62 and precipitation (P), and second as a connection between T and evapotranspiration (ET). We 63 64 refer to the former connection as the atmospheric circulation coupling, and the latter as the land-65 atmosphere interaction coupling. While the separability and relative importance of these two couplings is debated<sup>18,21,22</sup> (see Methods), they generally reflect two critical sets of processes 66 that both vary in magnitude over global croplands and strongly influence the local risk of joint 67 68 heat and drought.

Where the atmospheric circulation coupling is strong, clear skies tend to accompany dry 69 cropping seasons, boosting temperatures at the surface due to increased penetration of solar 70 radiation and delivery of warm compressed air by descending winds<sup>18,20,21,23</sup>. The strength of this 71 72 coupling is reflected by the magnitude of the negative correlation between temperature and 73 precipitation across years ( $r_{TP} < 0$ ). Where the land-atmosphere coupling is strong, ET tends to decline during a warmer cropping season, reflected by a negative correlation between T and ET 74  $(r_{TFT} < 0)$ . The resulting enhanced sensible heating can further raise air temperatures and 75 atmospheric vapour demand, generating a positive feedback<sup>19,22,24,25</sup>. By contrast, enhanced ET 76 from warmth ( $r_{T,ET} > 0$ ) limits the feedback between warming and drying. Thus, the couplings 77 characterized by negative correlations of T with ET and P drive concurrent and mutually-78 79 reinforcing hot and dry conditions during the cropping season in many regions.

80 Despite the importance of these couplings in controlling the concurrent heat and moisture 81 stresses that so strongly damage crop yields, their effect on global crop responses to current 82 and future temperatures remains a gap in understanding present and future climate impacts on crops. Here, we demonstrate the global influence of temperature-moisture couplings on crop 83 yield sensitivity to temperature over 1970-2013 and project future impacts on crops from 84 changing couplings. We combine historical global yield observations<sup>26,27</sup> with observed and 85 modeled meteorological data to show that during warmer growing seasons, maize and soybean 86 87 vields drop more steeply where precipitation and ET tend to also decrease. Using simulations 88 from a suite of climate models, we then identify how these couplings are likely to change by the late 21<sup>st</sup> century. Combining these projections with the historical results, we demonstrate that 89 the modified couplings will likely worsen the impacts of warming on some of the world's most 90 91 important crops.

#### 93 **Results and Discussion**

#### 94 Historical influence of temperature-moisture couplings on crop heat sensitivity

Over the historical period, we find significant correlations between crop yields and mean 95 96 seasonal temperature over 20-32% of global maize, soybean, rice and wheat croplands (p < 0.1, Fig. 1). While maize and soybean yields generally decline with increasing temperature (by 97 0.3-0.4 standard deviations ( $\sigma$ ) per  $\sigma$  temperature), they benefit from heat over around a guarter 98 of croplands with significant temperature impacts, primarily at higher latitudes and elevations as 99 well as in pockets of the tropics (Fig. 1a-b). Yield benefits from warmer seasons in some 100 locations likely reflect crop limitations by cold and short growing seasons. By contrast, wheat 101 102 yields are almost universally reduced by higher temperatures in North America and Eurasia (Fig. 1c), likely reflecting the lower physiological heat tolerance of wheat compared to maize<sup>28,29</sup>. 103 While seasonal heat benefits rice yields in parts of Europe and damages them slightly in India, 104 rice yields show a generally weaker connection to temperature (Fig. 1d), as reported 105 elsewhere<sup>1,30</sup>. This may relate to the prevalence of irrigation in rice cropping, which may partially 106 107 decouple yields from temperature. We also note weak maize yield dependence on temperature where it is mainly irrigated such as northern India, central France, and the western United 108 109 States (Fig. 1a).

Large portions of the global croplands also experience significant temperature-moisture 110 coupling during the local growing season. Seasonal total precipitation is significantly correlated 111 112 with mean temperature over 62-89% of cropland (p < 0.1, Fig. 1e, Supplementary Fig. 1), with exceptions mainly concentrated in the tropics. These significant interannual correlations are 113 almost entirely negative (>98%), with mean magnitude of -0.5. ET further correlates with 114 temperature over 36-65% of global croplands (p < 0.1, Fig. 1f, Supplementary Fig. 1). 115 Correlations are predominantly negative over global croplands but are positive at higher 116 latitudes as well as in southern China (Fig. 1f), a pattern corresponding broadly to moisture-117 versus energy-limited soil moisture regimes<sup>19</sup>, respectively. The majority of global cropland area 118 thus experiences climate couplings whereby lower moisture conditions coincide with higher heat 119 and moisture demand. 120

We find a global tendency for increasingly negative impacts of temperature on maize and 121 soybean yields with the increasing strength of these temperature-moisture couplings historically. 122 Figure 2 situates the grid-cell yield sensitivity to temperature (presented as the colouring of the 123 points) with respect to the local strength of the two temperature-moisture couplings (presented 124 125 as the position in the plane of the points). The lower-left quadrant of each panel includes grid cells with both circulation and land-atmosphere couplings ( $r_{T,P}$  and  $r_{T,ET} < 0$ ). For maize and soy 126 (Fig. 2a-b), we note that this quadrant contains the bulk of grid cells where yields decline with 127 temperature, with greatest negative yield sensitivities where couplings are strongest. 128 129 Meanwhile, yields tend to benefit from warmer temperatures where the couplings are weakest 130  $(r_{T,P} \sim 0 \text{ and } r_{T,ET} > 0).$ 

To quantify these relationships, we regress crop yield sensitivity to temperature on the two couplings and find meaningful global dependence for maize and soy ( $r^2 = 0.26$  for maize and 0.43 for soybean, Fig. 2a-b). The regression also affords slope coefficient estimates,  $\alpha_{T,P}$  and  $\alpha_{T,ET}$ , that quantify the steepness of the dependence of yield sensitivity to temperature on the two couplings. On average, yields decline more steeply per  $\sigma$  temperature (slope  $\alpha_{T,ET} \pm$ standard error = 0.45±0.02 for maize and 0.57±0.02 for soybean, p < 0.001) in areas with the

most negative  $r_{T,ET}$ . In other words, crops are around 40% more sensitive to temperature (34% 137 for maize and 43% for soybean) in regions with strong land-atmosphere coupling, compared to 138 where temperature and ET are uncorrelated. The influence of the land-atmosphere coupling on 139 140 yield sensitivity to temperature is somewhat larger than the influence of circulation coupling on vield sensitivity to temperature (slope  $\alpha_{TP}$  ± standard error = 0.37±0.03 for maize and 141  $0.25\pm0.04$  for soybean, p < 0.001). We found no spatial correlation between recent 10-year 142 mean yields (2004-2013) and the two couplings ( $r^2 < 0.02$ ), suggesting that the observed effects 143 are independent of overall crop productivity. Overall, these patterns of higher crop heat 144 145 sensitivity where couplings are strong is consistent with the compounding of heat impacts on crops by moisture effects where these couplings are strong, and alleviation where they are 146 147 weak.

148 By contrast, we find little such dependence on temperature-moisture couplings among the temperature sensitivities of wheat and rice (Fig. 2c-d,  $r^2 \le 0.1$ ). This may be due in part to the 149 low thermal tolerance of wheat, whose optimal growth temperature is about 10°C cooler than for 150 the other crops<sup>28,29</sup>. Due to its exponential dependence on temperature, atmospheric vapor 151 demand and its impact on crops increase most strongly at relatively high temperatures. 152 However, heat impacts on wheat may be severe at relatively low temperatures, for which 153 atmospheric vapor demand remains relatively low, limiting the scope for compounding of heat 154 impacts by moisture.<sup>31</sup>. For rice, lower heat sensitivity and widespread irrigation may effectively 155 decouple the crop from temperature and moisture (Fig. 1d), similarly precluding compounding 156 impacts<sup>30</sup>. 157

These results suggest that local crop responses to temperature depend not only on crop 158 physiology and temperature stressors, but also on climatological couplings between 159 temperature and moisture. These couplings tend to align heat and moisture stress in time, 160 exposing crops to heat and high atmospheric moisture demand while precipitation and soil 161 moisture are low (Fig. 3). Where the couplings are strong, yields are likely more sensitive to 162 temperature due to antagonistic feedbacks between physiological heat and drought acclimation 163 and stress mechanisms<sup>8,32</sup>, notably the impact of stomatal closure on canopy temperature and 164 photosynthesis<sup>8,16,33–37</sup> (Fig. 3). By contrast, where the couplings are weak, heat and high 165 atmospheric moisture demand are more likely to coincide with periods of normal or abundant 166 precipitation and soil moisture, mitigating the impact of heat on crops. 167

Importantly, these results indicate that the ultimate impact of global warming on some crops will 168 depend not only on the mounting heat hazard itself, but also on the impact of warming on the 169 physical coupling between temperature and moisture. Specifically, they raise the possibility that 170 171 climate change will affect the sensitivity of crop yields to heat by altering temperature-moisture couplings throughout the world. This potential impact is currently omitted from climate risk 172 projections using statistical models<sup>3,4,6</sup>, which assume constant temperature sensitivity into the 173 future, and mechanistic crop models, whose climate projection inputs are typically adjusted to 174 match the historical correlation structure between temperature and moisture<sup>3,38</sup>, excluding the 175 potential influence of changes in temperature-moisture couplings. 176

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#### 178 Impact of projected change in couplings on global crop yields

To examine the implications of these effects for maize and soy under future climate change, we combine the historical dependence of yield sensitivity to temperature on the two couplings (Fig.

2) with simulated future changes in couplings from a suite of 12 CMIP6 global climate models<sup>39</sup>. 181 By 2051-2100 under moderate greenhouse gas emissions (SSP2-4.5), we project substantial 182 changes in  $r_{TFT}$  and to a smaller extent in  $r_{TP}$  (Fig. 4a-b), over much of global croplands in the 183 ensemble median. These changes indicate amplified couplings between temperature and 184 moisture in response to climate warming over croplands in the US. Europe, and southeastern 185 Africa, but reduced couplings across southern to eastern Asia. Based on historical relationships 186 in Fig. 2a-b, these changes in couplings will likely exacerbate yield sensitivity to temperature 187 over a preponderance of croplands, but alleviate it in much of Asia (Fig. 4c). 188

We project that such heightened crop heat sensitivities due to changing temperature-moisture 189 190 couplings will worsen the impacts of warming on maize and soy yields across most of the globe (Fig. 5a, Supplementary Fig. 2). In the multi-model median, these additional yield impacts ( $\Delta\Delta Y$ ) 191 192 amount to regional maize (soy) losses of 7% (9%) in the US, 7% (16%) in western Europe, 12% (24%) in eastern Europe, 9% (5%) in southeastern Africa, and 3% (6%) in southeastern South 193 America, with more modest yield gains of 1% (3%) in eastern Asia (Fig. 5a and d, 194 Supplementary Fig. 2). We note important model uncertainty in these regional figures, which we 195 discuss further below and in Figure 6d. More severe localized yield impacts at sub-regional 196 197 scales reach ~20% in the United States and ~40% in eastern Europe and southeastern Africa.

These projected additional yield impacts due to changing temperature-moisture couplings ( $\Delta\Delta Y$ ) 198 would add to projected yield losses from warming alone (Fig. 5b), worsening them in some 199 200 regions (e.g. in central US) but slightly ameliorating them in others (e.g. in eastern Asia, Fig. 201 5c). In some cool climates such as in the northern US, Canada, and Ukraine, changing couplings may also curtail projected yield gains from warming. Globally, we project that 202 203 changing couplings will aggravate the impact of warming on maize and soy yields by  $\sim 5\%$ 204 relative to recent yields (Fig. 5d, Supplementary Fig. 2), evincing an important but 205 underappreciated risk to agriculture under climate change.

Considerable inter-model variation underlies these multi-model median projections<sup>20</sup>. Over 206 207 much of global maize croplands, fewer than two-thirds of models agree on the sign of additional yield changes due to coupling responses to warming ( $\Delta\Delta Y$ , Fig. 6a), especially in the tropics and 208 sub-tropics. Even in areas with high model agreement on sign (mainly in Europe, the US, and 209 eastern Asia), the magnitude of change can vary substantially across models (Fig. 6d, 210 Supplementary Fig. 3). This inter-model variability introduces uncertainty in the projected global 211 mean impacts for the moderate emissions scenario, with model-specific yield impacts ranging 212 213 from -17 to 11% (Fig. 6b, blue bars).

Alternate emissions scenarios add a further dimension of uncertainty to the projected yield 214 impacts of changing temperature-moisture couplings. Under a high emissions scenario (SSP5-215 216 8.5), maize yield losses in the Americas and southeastern Africa are reduced and gains in Asia 217 are increased compared to the moderate emissions scenario (Fig. 6c-d). Surprisingly, these regional responses amount to a global mean additional yield gain ( $\Delta\Delta Y$ ) of 1.6% in the 218 ensemble median ('additional' in that they only slightly offset large yield loss from warming 219 itself). The counterintuitive non-monotonicity of the global mean response to emissions is 220 ultimately driven by regional coupling changes that alleviate yield sensitivity to temperature, 221 most notably the widespread relative decoupling between T and P under higher emissions 222 (Supplementary Fig. 4). However, we also note large model disagreement in the high emissions 223 scenario, with global mean impacts ranging from -18 to 32% (Fig. 6b, red bars). 224

The uncertainties in these projections highlight unresolved challenges in simulating 225 temperature-moisture couplings using climate models and their importance to predicting the 226 impact of climate change on global crop production. Specifically, the response of ET (largely 227 mediated by soil and vegetation dynamics and land-atmosphere interaction) and precipitation 228 (largely mediated by regional circulation) to interannual variability in temperature in future 229 climates are both active areas of research<sup>33,40-42</sup>. While some regions with model consensus 230 may reflect predictions with strong physical foundations, such as the enhanced land-231 atmosphere coupling in Europe with warming<sup>22,43</sup>, they may also arise from stronger 232 observational constraints and model validation effort across the northern midlatitudes<sup>20,44</sup>. Some 233 regions lacking model consensus include important breadbaskets in southeast South America 234 and chronically food-insecure and drought-vulnerable southeastern Africa, where weather 235 observations are comparatively sparse and couplings are not well-constrained by observations<sup>20</sup> 236 (Fig. 6, Supplementary Fig. 3). These regions also tend to have the largest differences in 237 estimated historic couplings between CMIP6 and observation-based data (Supplementary 238 Figure 5). Our result show how these uncertainties and potential model inaccuracies presently 239 240 impede a complete understanding of the risks of climate change to crop production.

Several limitations of our study reflect important challenges and open questions. First, while we 241 242 assess seasonal-scale yield responses and temperature-moisture couplings, future studies may consider sub-seasonal time scales, particularly the role of the couplings in short-duration heat 243 extremes and flash droughts<sup>43,45</sup>, and the differential vulnerability of crop growth stages. 244 Second, we treat crops as passively affected by these couplings, but in some densely-cropped 245 regions they actively influence climate by modifying regional ET<sup>46,47</sup>. While this occurrence is 246 247 limited to certain high-yielding regions at present, it may become increasingly common with continued crop intensification and thus merits further attention. Third, while we treat circulation 248 and land-atmosphere couplings as distinct, the influence of their overlap and interaction on past 249 and future crop yield sensitivity to temperature should be investigated<sup>18,41</sup>. Fourth, future work 250 should consider the uncertain impact of increased atmospheric CO<sub>2</sub> on future crop responses to 251 combined heat and moisture stresses<sup>48,49</sup>, which may weaken or amplify the relationships in Fig. 252 2 by increasing the water use efficiency of crops (yield per unit water transpired). Finally, further 253 attention to the role of natural vegetation, aerosols, and climate modes such as the El Niño-254 Southern Oscillation in temperature-moisture couplings is also merited<sup>33,34</sup>. 255

#### 256 Conclusions

Limitations and uncertainties in the climate models notwithstanding, we draw the following main 257 conclusions from our results. Local heat sensitivity of crop yields depends on the strength of 258 259 coupling between temperature and moisture for maize and soy, but not for rice and wheat. We propose that this dependence, and its absence for rice and wheat, is consistent with the 260 compounding of heat impacts by moisture stress where couplings are strong, and mitigation 261 262 where they are weak. By 2051-2100, enhanced couplings over a majority of global cropland will most likely make crops more vulnerable to warming temperatures, with notable exceptions 263 across Asia, where couplings weaken. These climate impacts on crops are widely omitted from 264 265 climate risk assessments.

Our projections of a mounting threat to crop yields from changing temperature-moisture couplings in a warming climate underscore the need to adapt global crop management and genetics to concurrent heat and moisture stresses. Cropping adaptations, such as breeding for drought and heat tolerance, should thus avoid antagonisms between stress mechanism where

couplings strengthen in the future<sup>8,50</sup>, but may leverage them where couplings weaken. For 270 instance, irrigation may disrupt the antagonistic feedbacks that lead to compounding heat and 271 moisture stresses, so its effectiveness as a crop adaptation to heat may be enhanced where 272 273 couplings get stronger in the future. However, the reliability of irrigation may simultaneously decline with strengthening couplings, as drought increasingly limits the availability of water for 274 275 irrigation during extreme heat (i.e., when it is needed most). As another example, breeding crops for drought tolerance based on stomatal regulation<sup>35,37</sup> or sowing density<sup>51</sup> may 276 exacerbate heat impacts by reducing canopy evaporative cooling or raising crop water demand 277 278 respectively, a risk that would be less important where couplings weaken (as in much of Asia). 279 Finally, our results may help further calibrate joint temperature-moisture impacts in crop models to assure their usefulness in developing climate-adaptive cropping strategies<sup>14,52</sup>. 280

Efforts to adapt cropping to climates with increasingly strong temperature-moisture couplings may prioritize subsistence cropping areas that are already prone to drought and heat, and where we project enhanced couplings to worsen crop vulnerability in the future. Even with robust adaptations, changes in crop sensitivity to heat under climate change will likely necessitate greater international cooperation in equitable food trade and emergency relief as climate shocks increase.

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#### 288 Methods:

#### 289 Data and processing

For the historical climate analyses, we combine monthly 0.5° gridded mean temperature and 290 291 total precipitation observations from the Hadley Center Climate Research Unit (CRU TS4.02)<sup>53</sup> with 0.25° modeled mean temperature and ET data from Global Land Data Assimilation System 292 (GLDAS) Noah land surface model L4, version 2.0<sup>54</sup>. We coarsen the ET data from 0.25° to 293 0.5°, to match the resolution of the temperature and precipitation data. To represent growing 294 seasonal mean conditions, we average temperature and ET and sum precipitation during the 295 average crop-specific growing periods based on a global crop calendar<sup>55</sup>. For wheat, we define 296 the growing season as three months prior to harvest to exclude the vernalization period for 297 winter wheat. Because ET is the input data with the greatest observational limitations, we 298 299 verified the robustness of key parameters estimated via the regression model in Equation 2 to three alternative historical ET datasets: 1) GLDAS V2.0 Catchment Land System Model (CLSM) 300 L4 over 1961-2010<sup>54</sup>, 2) GLDAS V2.0 Variable Infiltration Capacity (VIC) L4 over 1961-2010<sup>54</sup>, 301 302 and 3) ERA5 Reanalysis over  $1980-2010^{56}$ .

303 The crop yield data are based on statistics from ~20,000 subnational political units over 1970-2013, harmonized for consistency with UN Food and Agriculture Organization (FAO) national 304 statistics and gridded to 0.5° resolution<sup>26</sup>. While harmonizing the subnational statistics with 305 national FAO data ensures comparability between nations, it may introduce discontinuities in the 306 307 data along certain national boundaries, notably Ukraine. We focus on maize, wheat, rice, and 308 soy as crops that are globally dominant in calorie consumption and distributed across the world. 309 For both the climate and crop data, we isolate interannual variability from longer-term trends using singular spectrum analysis (SSA), a non-parametric method that avoids assumptions 310 about the functional form of the climate and yield trends<sup>5,57</sup>. 311

#### 313 Historical temperature-moisture couplings

To characterize the couplings between temperature and moisture, we compute grid-cell 314 interannual Pearson's correlation coefficients between the detrended temperature and ET from 315 316 GLDAS for the land-atmosphere coupling ( $r_{TFT}$ ), and temperature and precipitation from CRU for the circulation coupling (r<sub>T.P</sub>). This approach leverages the strengths of observation-based 317 data for  $r_{TP}$  but employs model-based data for ET, which is comparatively is sparsely observed 318 over global croplands<sup>20,44</sup>. To improve the robustness of interannual correlations with respect to 319 important modes of climate variability like the El Nino-Southern Oscillation, we use a somewhat 320 longer 50-year time period of 1961-2010 than the study period constrained by the yield data. We 321 322 define statistical significance of the couplings for each grid-cell using a two-tailed t-test with a threshold of P < 0.1. 323

For clarity, our nomenclature contrasts these two couplings based on the dominant locus of their 324 occurrence either in atmosphere dynamics or land-atmosphere interactions<sup>18,19,21</sup>. However, the 325 two couplings interact physically in some regions and should not be considered strictly 326 distinct<sup>18,21,22</sup>. For instance, global correlations between grid cell  $r_{T,ET}$  and  $r_{T,P}$  ( $r^2 = 0.21$  for 327 maize and 0.29 for soybean) may reflect links among P, ET, and T in the coupled surface-328 329 atmosphere system that are not easily disentangled. Despite this, the magnitude of these 330 correlations and the broadly divergent spatial pattern in their historic and projected future 331 magnitude both suggest a prevailing differentiation of the two couplings. For brevity, we present the couplings only for maize in Figure 1 and for the other crops in Supplementary Figure 1. 332 333 because their spatial pattern does not differ substantially across the different crops.

#### 334 Historical crop yield sensitivity to heat

We estimate the historical yield sensitivity to temperature as the slope coefficient ( $\beta_T$ ) in a simple linear regression model relating detrended yields to temperature for each grid cell:

$$y = \beta_0 + \beta_T T + \varepsilon \tag{1}$$

where *y* denotes estimated yields,  $\beta_0$  the intercept, *T* the mean seasonal temperature, and  $\epsilon$  the residual errors. Repeating this analysis for the four crops generates four maps of yield sensitivity to temperature for each crop. We standardize yield and temperature data such that  $\beta_T$  has units of standard deviations of yield per standard deviation of temperature (i.e., is dimensionless). This standardization eases the comparison of yield sensitivity across crop regions with different means and variances of yield and temperature.

344 The simplicity of this linear model for temperature impacts on yields eases interpretability of the spatial pattern of impacts and the results of subsequent analyses, at the cost of reduced 345 specificity between the impacts of beneficial and detrimental sub-seasonal temperatures that 346 347 comprise the seasonal mean temperature. Despite this limitation, the spatial pattern and magnitude of estimated yield sensitivity largely agrees with past studies using more complex 348 models. For instance, we compare our unstandardized yield sensitivities aggregated to the 349 national scale with those in the multi-model comparison of Zhao et al. (2018, ref. 4) in 350 Supplementary Figure 8, and find broadly consistent signs and magnitudes for top producing 351 countries for the four crops. 352

We define statistical significance of the yield sensitivities for each grid cell using a two-tailed ttest with a threshold of p < 0.1. Importantly, we do not interpret this yield sensitivity to reflect the response to heat stress alone, but also response of crops to temperature via its impact on vapour pressure deficit, a key variable in moisture stress<sup>2,7,13</sup>. We conduct this analysis for all grid-cells with non-zero crop area to leverage the largest possible diversity of climates and crop systems, regardless their areal intensiveness.

#### 359 Historical impact of temperature-moisture couplings on yield

Next, we assess the dependence of standardized yield sensitivity to temperature on the two historical coupling measures using a multiple linear regression model of the form:

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$$\beta_T = \alpha_0 + \alpha_{T,ET} r_{T,ET} + \alpha_{T,P} r_{T,P} + \varepsilon \quad (2)$$

where  $\alpha_{T,ET}$  and  $\alpha_{T,P}$  coefficients reflect the response of yield sensitivity to each coupling (r<sub>T,ET</sub> 363 and  $r_{T,P}$ ),  $\alpha_0$  is the intercept, and  $\epsilon$  the residual errors. This method aggregates local yield 364 sensitivities and coupling strengths into a dataset for each crop, and the regression results in 365 two global estimates of the yield sensitivity response to each coupling ( $\alpha_{T,ET}$  and  $\alpha_{T,P}$ ) for each 366 crop. Because they represent change in a standardized coefficient per unit change in 367 correlation,  $\alpha_{T,ET}$  and  $\alpha_{T,P}$  are dimensionless. We include all grid cells with non-zero crop area 368 and significant yield sensitivities to temperature (p < 0.1) in this analysis, and note that the 369 370 regression results are highly robust to a stricter significance threshold of p < 0.05371 (Supplementary Fig. 9). Based on a minimum threshold for the coefficient of determination  $(r^2)$ 372 of 0.2, we judge whether the couplings are substantially predictive of yield sensitivities for each crop, and proceed with future projections only for crops that met this criterion. Variance inflation 373 factors for the models in Equation 2 were 1.2-1.3, indicating low susceptibility of the coefficient 374 estimates to the moderate collinearity between  $r_{T,ET}$  and  $r_{T,P}$  (r<sup>2</sup> ~0.2-0.3). Estimated model 375 parameters were broadly robust to alternative historical ET datasets, including VIC and CLSM 376 377 land models from GLDAS and the ERA5 reanalysis (Supplementary Figure 6).

#### 378 **Projecting future change in couplings**

To assess future changes in the couplings, we employ projected monthly mean temperature 379 and ET and monthly total precipitation from a suite of Coupled Model Intercomparison Project 6 380 (CMIP6) general circulation models, run under the SSP2-4.5 moderate emissions scenario<sup>39</sup>. 381 We use all 12 models for which ET data is complete and available. The projected climate data 382 are aggregated to the local growing season. We detrend the seasonal time series using SSA to 383 remove the large influence of long-term forced trends in the climate variables, and regrid the 384 data to a common 0.5° resolution. Despite the lower native resolution of many climate models, 385 we proceed with this higher resolution to conserve the spatial detail of historical mean yields 386 and yield sensitivities to temperature, which are based on higher-resolution data. However, we 387 avoid introducing non-physical results to our downscaled climate projections by using nearest-388 neighbour approximation rather than interpolating. This method essentially conserves the 389 390 original model resolution in the climate component of our projections, without sacrificing the higher resolution of observed variables. 391

To project future changes in the temperature-moisture couplings, we compute  $r_{T,ET}$  and  $r_{T,P}$  in the climate model data for both the historical period 1961-2010 and a future period of 2051-2100. We select the latter period to be distant enough in the future for climate signals to clearly emerge, but close enough to be useful for adaptation planning. We then compute a multi-model ensemble of correlation change factors by differencing the correlations between the historical and future periods. This differencing approach eliminates extraneous influence of historical mean model biases compared to observations (Supplementary Fig. 5), isolating the relative change in couplings projected by each model relative to its own historical period. Despite this, we note that historical biases likely reflect incomplete model simulation of the processes relevant to change in the couplings. To represent the central tendency of the projection ensemble, we use the multi-model medians of projected change factors in couplings ( $\Delta r_{T,ET}$  and  $\Delta r_{T,P}$ ).

#### 404 **Projecting crop yield impacts of changing couplings**

We use the historical estimated coefficients relating yield sensitivity to temperature with each coupling ( $\alpha_{T,ET}$  and  $\alpha_{T,P}$  in equation 2) to project future changes in yield sensitivity to temperature ( $\Delta\beta_T$ ) resulting from changes in the couplings, following:

(3)

$$\Delta\beta_T = \alpha_{T,ET}\Delta r_{T,ET} + \alpha_{T,P}\Delta r_{T,P}$$

This equation employs the regression relation estimated in equation 2, but allows the coupling strength at each grid cell to change based on the climate model projections. The central assumption in this approach is that the future yield sensitivity of each grid cell responds to future changes in the couplings at the global rate dictated by  $\alpha_{T,ET}$  and  $\alpha_{T,P}$ . We note that successful crop adaptation may challenge this assumption (see Conclusions).

To ease the physical interpretation of the projected yield impacts, we convert the projected change in yield sensitivity to dimensional terms using:

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$$\Delta B_T = \Delta \beta_T \frac{\sigma_Y}{\sigma_T} \quad (4)$$

where  $\Delta B_T$  coefficients have units of tons ha<sup>-1</sup> °C<sup>-1</sup>. We then project additional yield impacts of warming for each grid cell due to changes in coupling ( $\Delta \Delta Y$ ) by multiplying this coefficient by the multi-model median of the mean seasonal warming by 2051-2100 ( $\Delta T$ , computed by differencing modeled mean seasonal temperatures between the future and historical periods):

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$$\Delta \Delta Y = \Delta B_T \Delta T$$
 (5)

We present this additional yield impact as a percent of recent local yields averaged over 2004-422 423 2013, the 10 most recent years in our dataset, to contextualize the changes relative to local 424 baseline yields. Finally, we average the percent yield changes across all grid cells with significant historical yield sensitivities to estimate net global additional yield impacts due to 425 426 future changes in temperature-moisture couplings. Note that we map  $\Delta r_{T,ET}$ , and  $\Delta r_{T,P}$  over the 427 full global cropland, regardless of the significance of historical yield sensitivities, to enable 428 interpretation of wider global patterns of change. However, we map  $\Delta\Delta Y$  and  $\Delta\beta_T$  only where 429 historical yield sensitivity to temperature ( $\beta_T$ ) is significant (P < 0.1). We also show projected 430 yield change from warming alone to contextualize  $\Delta\Delta Y$ , however we do not consider these 431 projections themselves to be a methodological improvement on past statistical yield projections 432 using more complex models.

To assess uncertainty across the ensemble of climate models, we recompute equations 3-5 using model-specific changes in the couplings, rather than the ensemble median. We use a consistent multi-model median warming to compute additional yield impact so that the uncertainty analysis isolates differences between model-specific projected changes in couplings, rather than model differences in mean warming. This approach assumes that, at the 438 seasonal scale, the influence of coupling changes on mean warming in each model is small
 439 relative to the radiative effect of greenhouse gases and dominant climate feedbacks (e.g. ocean
 440 and cloud responses to warming)<sup>43</sup>.

441 We then assess model agreement on the sign of yield change for each grid cell. To do so, we classify whether at least 8 models (2/3 of the ensemble) project either positive change (>10% 442 vield gain), negative change (>10% vield loss), or little change (<10% vield gain or loss). Grid 443 cells where fewer than 8 models agree on the direction of change are classified as areas with 444 substantial model disagreement. We also present histograms of model-specific projected net 445 mean global yield change to reflect the distribution of plausible future global impacts. To 446 account for uncertainty over future emissions, we include in this histogram equivalent results for 447 a high-emissions scenario, SSP5-8.5<sup>39</sup>. We also present  $\Delta\Delta Y$  for this scenario to understand the 448 spatial pattern of changes. Finally, we present  $\Delta\Delta Y$  for the two emissions scenarios averaged 449 over several regions with noteworthy vulnerability or global importance. The data and methods 450 used in this study are summarized visually in Supplementary Figure 7. Base maps in Figures 1 451 and 4-6 are developed by Generic Mapping Tools and used under a creative commons license. 452

- 453 **Code availability:** The processing and analysis codes are available from:
- 454 https://github.com/clesk/couplings-heat-crops

455 **Data availability:** Datasets supporting the results of this paper are freely available from the

references and links listed in Supplementary Table 1. Crop yield data are available from D. R.

457 upon request. The intermediate datasets are available at: https://github.com/clesk/couplings-

- 458 heat-crops
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- 460

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- 612
- 613

#### 614 **Figure Captions:**

615 Figure 1: Crop yield sensitivity to temperature and temperature-moisture couplings across global croplands. Standardized yield sensitivity to mean growing season maximum air 616 617 temperature estimated as the linear slope coefficient, with units of standard deviations ( $\sigma$ ) of yield per  $\sigma$  temperature, for a) maize, b) soybean, c) wheat, and d) rice. Yield and temperature 618 observational data are detrended to remove long-term warming and yield trends. Stippling 619 denotes significant slope coefficients (two-tailed p < 0.1, t-test). Land area without crops is 620 shown in gray. e) Circulation coupling strength, measured as the interannual correlation 621 between detrended observed growing season mean temperature and total precipitation  $(r_{TP})$ . f) 622 Land-atmosphere coupling, measured as the interannual correlation between detrended 623 modeled growing season mean temperature and evapotranspiration ( $r_{T,FT}$ ). Couplings in e-f are 624 625 shown for the maize growing season and over the full global cropland where data is available to ease interpretation of global patterns. Couplings for other growing seasons are shown in 626 627 Supplementary Fig. 1.

628

629 Figure 2: Global dependence of yield sensitivity to temperature on two temperaturemoisture couplings. Estimated standardized yield sensitivity to mean growing season 630 maximum air temperature (colouring of points) plotted in relation to correlations of temperature 631 with ET (land-atmosphere coupling, vertical axes) and precipitation (circulation coupling, 632 633 horizontal axes), for a) maize (n = 4,771 grid cells), b) soybean (n = 2,663), c) wheat (n = 634 5,062), and d) rice (n = 2,800). Each data point represents one grid cell. Data are shown for areas with significant yield response to temperature (two-tailed p < 0.1). Slope coefficients 635 relating yield sensitivity to each coupling ( $\alpha_{TP}$  and  $\alpha_{TFT}$ ) are annotated on their respective axes. 636 Reported multiple r<sup>2</sup> values are for the multiple regression model relating yield sensitivity to the 637 two couplings. 638

639

640 Figure 3: Schematic of potential mechanism for compound heat and moisture impacts on crops in regions with strong temperature-moisture couplings. Where temperature-moisture 641 couplings are strong, hot growing seasons are more likely to be also dry, depicted by the sun at 642 upper left. Ensuing effects of consequence to crops that are linked to strong circulation coupling 643  $(r_{TP} < 0)$  are shown in the blue square at left, while effects linked to strong land-atmosphere 644 coupling  $(r_{T,ET} < 0)$  are shown in the yellow square at right. Red arrows show antagonistic 645 646 feedbacks by which correlations of temperature with P and ET can induce compounding heat 647 and moisture stresses on crops.

648

Figure 4: Projected future changes in temperature moisture couplings and yield 649 650 sensitivity to temperature in response to warming. a) Projected change in circulation 651 coupling (detrended interannual  $r_{T,P}$ ) over 2051-2100 under a moderate emissions scenario (SSP2-4.5), compared to historical couplings over 1961-2010. The median of an ensemble of 12 652 CMIP6 climate model projections is shown for each grid cell. b) Same as a), but for land-653 atmosphere coupling (r<sub>LET</sub>). c) Projected change in standardized maize yield sensitivity to 654 655 temperature in response to changes in the two couplings, based on global slope coefficients 656 from in Fig. 2a. For a-b) projections are shown over the full global maize croplands to facilitate

interpretation of broader patterns, while for c) projections are shown only for areas with significant historical maize yield sensitivity to temperature (p < 0.1); gray shading shows croplands with insignificant yield dependence on temperature.

660

Figure 5: Projected additional impact of future warming on maize yields due to changing 661 temperature-moisture couplings. a) Ensemble median additional impact of warming on maize 662 yields from projected changes in r<sub>T.ET</sub> and r<sub>T.P</sub> over 2051-2100 under a moderate emissions 663 scenario (SSP2-4.5), as a percent of local mean of recent yields (2004-2013). b) Maize yield 664 changes (as a percent of recent yield) from ensemble median warming only, projected using 665 666 historical yield sensitivity to temperature from Fig. 1a. c) Projected total yield impacts, estimated as the sum of impacts from changing couplings and warming only (note that the scale differs 667 from a-b). Projections in a-c) are shown only for areas with significant historical maize yield 668 sensitivity to temperature (p < 0.1); gray shading shows croplands with insignificant yield 669 dependence on temperature. d) Yield impacts averaged across selected key regions and 670 671 globally. Model uncertainties associated with these ensemble median results are shown in Figure 6 672

673

Figure 6: Uncertainty in projected additional maize yield impact due to changing 674 675 temperature-moisture couplings. a) Model agreement on local sign of projected additional vield impact due to changing temperature-moisture couplings ( $\Delta\Delta Y$ ) under a moderate 676 emissions scenario by 2051-2100. Colouring denotes areas where at least two-thirds (8 out of 677 678 12) of the models in the ensemble agree on either positive (blue), negative (brown), or no substantial change (within +/-10%, beige). Grey denotes areas with less than two-thirds model 679 agreement on direction of change. b) Distribution of model-specific global mean additional yield 680 681 impact due to changing couplings ( $\Delta\Delta Y$ ) for the moderate emissions (SSP2-4.5, blue) and high emissions (SSP5-8.5, red) scenarios. Vertical red and blue lines denote multi-model median 682 global mean impacts. Additional yield impacts are expressed as a percentage of 2004-2013 683 mean yields, averaged over areas with significant temperature effects on yield (Fig. 1a). c) 684 Ensemble median additional impact of warming on maize yields due to changes in couplings 685 over 2051-2100 under the high emissions scenario (SSP5-8.5), as a percent of local mean of 686 recent yields (2004-2013). Projections are shown only for areas with significant historical maize 687 yield sensitivity to temperature (P < 0.1); gray shading shows croplands with insignificant yield 688 dependence on temperature. d) Same as b), but with additional yield impacts averaged over 689 selected regions. Boxplot centerline denotes multi-model median; whiskers, tail projections 690 within 1.5 interguartile range; and points, outlier projections. 691







-0.8 -0.6 -0.4 -0.2 0.0 0.2 0.4 0.6 0.8 $r_{T,P}$  -0.8 -0.6 -0.4 -0.2 0.0 0.2 0.4 0.6 0.8  $r_{T,ET}$ 





Antagonistic feedbacks





Model agreement on additional yield impact ( $\Delta\Delta\Upsilon$ ), moderate emissions



Additional yield impact from change in couplings ( $\Delta\Delta Y$ ), high emissions



