

Supplementary Material:
Future projections and uncertainty assessment of precipitation
extremes in the Korean peninsula from the CMIP6 ensemble

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1 Data and simulation models

Figure S1 shows examples of time series plots of the observations, APHRODITE data [1], and the bias-corrected data, for the AMP1. The APHRODITE values of the AMP1 are smaller than the observations when comparing those data at near stations. Because of this difference, we applied a bias correction technique to the APHRODITE data, based on the observations of nearest neighbor stations.

Table S 1: The list of 21 CMIP6 (Coupled Model Intercomparison Project Phase 6) models analyzed in this study. The detailed information on each model are available at ESGF-node <https://esgf-node.llnl.gov/projects/cmip6/>.

Model Name	Institution	Country	Resolution (Lon \times Lat Level)
MIROC6	JAMSTEC, AORI, NIES, R-CCS (MIROC)	Japan	256 \times 128 L81(T85)
BCC-CSM2-MR	Beijing Clim Center	China	320 \times 160 L46(T106)
CanESM5	Canadian Centre Clim Model & Analysis, Enviro & Clim Change (CCCma)	Canada	128 \times 64 L49(T63)
MRI-ESM2.0	Meteoro Research Institute (MRI)	Japan	320 \times 160 L80(TL159)
CESM2-WACCM	Nat Center for Atmos Res, Clim & Global Dynamics Lab (NCAR)	USA	288 \times 192 L70
CESM2	Nat Center for Atmos Res, Clim & Global Dynamics Lab (NCAR)	USA	288 \times 192 L32
KACE1.0-GLOMAP	National Inst of Meteo Sci/Meteo Admin, Clim Res Div (NIMS-KMA)	Korea	192 \times 144 L85
UKESM1-0-N96ORCA1	MOHC & NERC, NIMS-KMA, NIWA	UK, Korea New Zealand	192 \times 144 L85
MPI-ESM1.2-LR	Max Planck Inst for Meteo (MPI-M)	Germany	192 \times 96 L47(T63)
MPI-ESM1.2-HR	Max Planck Inst for Meteo (MPI-M)	Germany	384 \times 192 L95(T127)
INM-CM5-0	Inst for Numerical Math, Russian Acad of Sci (INM)	Russia	180 \times 120 L73
INM-CM4-8	Inst for Numerical Math, Russian Acad of Sci (INM)	Russia	180 \times 120 L21
IPSL-CM6A-LR	Institut Pierre Simon Laplace (IPSL)	France	144 \times 143 L79
NorESM2-LM	NorESM Consortium of CICERO, MET-Norway, NERSC, NILU, UiB, UiO, UNI	Norway	144 \times 96 L32
NorESM2-MM	NorESM Consortium of CICERO, MET-Norway, NERSC, NILU, UiB, UiO, UNI	Norway	288 \times 192 L32
EC-Earth3-Veg	EC-Earth consortium, Swedish Meteo & Hydro Inst/SMHI, Sweden	EU	512 \times 256 L91(TL255)
EC Earth 3.3	EC-Earth consortium, Swedish Meteo & Hydro Inst/SMHI, Sweden	EU	512 \times 256 L91(TL255)
ACCESS-CM2	CSIRO, ARCCSS (Australian Res Council Centre of Excellence for Clim System Sci)	Australia	192 \times 144 L85
ACCESS-ESM1-5	Commonwealth Scientific & Industrial Res Organ (CSIRO)	Australia	192 \times 145 L38
GFDL-ESM4	National Oceanic & Atmos Admi, Geophy Fluid Dynamics Lab	USA	360 \times 180 L49
FGOALS-g3	Chinese Academy of Sciences (CAS)	China	180 \times 80 L26

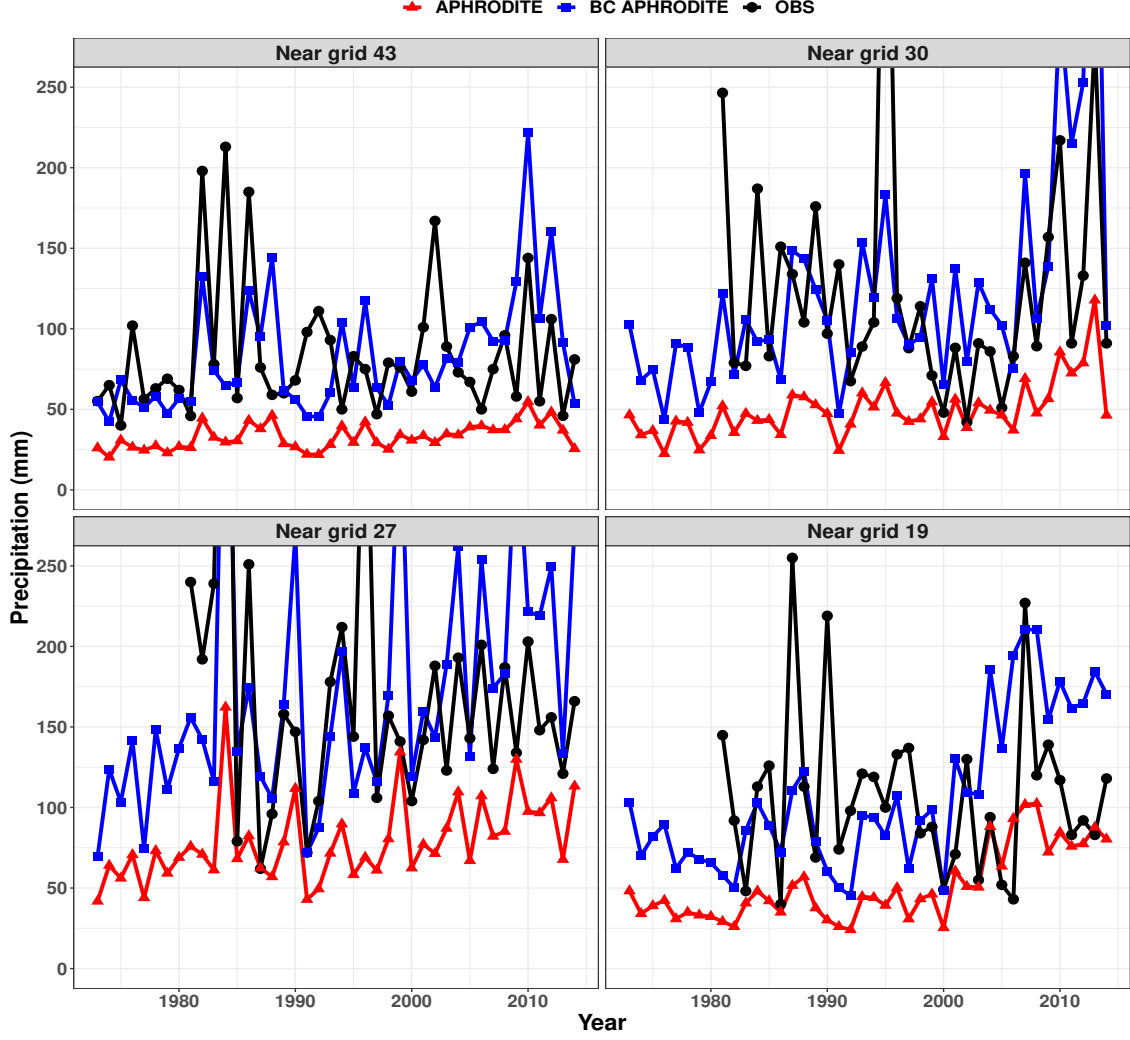


Figure S 1: Examples of time series plots of the observations, APHRODITE data, and the bias-corrected data.

2 Methods

2.1 Generalized extreme value distribution

Assuming the data approximately follow a GEV distribution, the parameters can be estimated by the maximum likelihood method[2, 3] or the method of L-moments estimation. The L-moments estimator is more efficient than the maximum likelihood estimator in small samples for typical shape parameter values [4]. The L-moments method is employed in this study

13 using the "lmom" package in R [5] because a relatively small number of samples are analyzed
 14 for each comparison period. Moreover, the formulae used to obtain the L-moments estimator
 15 are simple compared to that of obtaining the maximum likelihood estimator which needs an
 16 iterative optimization until convergence.

17 **2.2 Bias correction: Multivariate generalization of quantile mapping**

18 Some BC methods such as quantile mapping or delta change [6] make a perfect matching in
 19 the sense that the quantiles of the observations and the historical data are same. When the
 20 BC such as quantile mapping is used, most the model weights based on performance become
 21 equal because of a perfect matching, and consequently, the prediction is the simple average
 22 of bias-corrected model outputs. This is approximately true for the MBC [8] employed in
 23 this study because the MBC is a multivariate generalization of quantile mapping. Thus the
 24 historical data is not bias corrected. No-bias-corrected historical data are utilized to calculate
 25 the performance weight of a model.

26 Chen et al.[7] found that the joint BC of precipitation and air temperature led to a much
 27 better performance than univariate BC, in terms of hydrological modelling for all their studying
 28 basins located in various climates except for the coldest Canadian basin. Cannon [8] proposes a
 29 multivariate generalization of quantile mapping (QM). It is an iterative method which concep-
 30 tually lays between univariate bias correction (BC) methods and the empirical copula-based
 31 correction (EC-BC) [9]. For a univariate BC, the quantile delta mapping (QDM) [10] is used,
 32 which preserves trends of model data

33 It approximately preserves the multivariate dependence of the driving climate model. Here,
 34 an image processing technique—the N-dimensional probability density function transform (N-
 35 pdft)—designed to transfer color information from one image to another is adapted. In each
 36 iteration, univariate QM is first applied separately to each variable. Then a linear multivariate
 37 BC is applied by re-scaling the multivariate anomalies based on Cholesky decomposition of the
 38 covariance matrix. The algorithm ends when both the corrected marginals and the dependence
 39 structure are sufficiently close to their observed counter parts. A variant is based on ranks
 40 rather than on the actual values [6]. It provides a multivariate quantile delta mapping, referred
 41 to as MBCn (multivariate bias correction with N-pdft) algorithm. It consists, in each iteration,
 42 of a random orthogonal rotation of multivariate input data, a univariate quantile delta mapping
 43 on the rotated fields and the inverse rotation. This algorithm approximately preserves trends
 44 of model data. We used 'MBC' package [11] in R for computation. The details are found in
 45 Cannon [8].

3 PI-weights

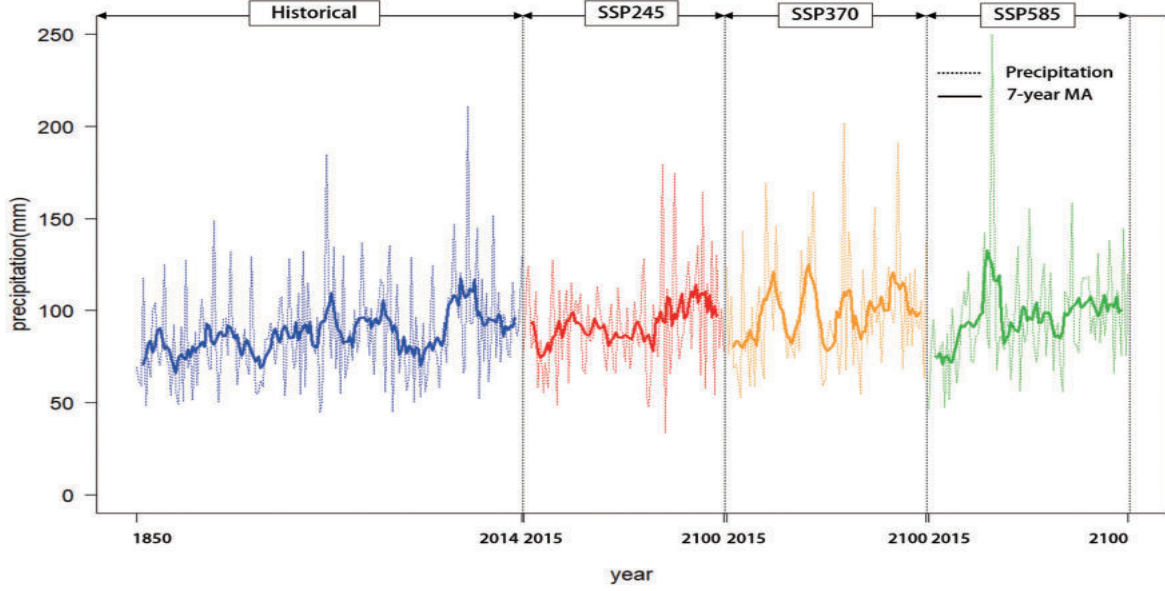


Figure S 2: Arrangement of data and 7-year moving averages composed of the historical data from 1850 to 2014 and the future data from 2015 to 2100 under SSP2, SSP3, and SSP5 scenarios for computing the Spearman correlation coefficient between models.

3.1 Computing independence weights

If a model has no close neighbors, then all $S_{ij} (i \neq j)$ are large, the denominator of the PI-weight is approximately one and has no effect. If two models i and j are identical, then $S_{ij} = 0$, the denominator equals two, so each model gets half the weight.

To calculate the model similarity S_{ij} , we follow a technique among several methods proposed by Sanderson et al.[12]. A method employed in this study is based on empirical orthogonal function (EOF) or principal component analysis. The following process is done for each grid: First, for each model, the historical data from 1850 to 2015 and the future simulation data from three scenarios are lined as one row as in Figure S2. The bias correction is not applied to all data for this process. One can choose the historical data only as did by Brunner et al.[13], but we deploy all simulation data for a maximum use of available information. For each time series induced from each model, 7-year moving averages are obtained. Then, a correlation matrix R among all M models is constructed by applying the Spearman correlation coefficients

to those M number of series of 7-year moving averages. That is, R is the correlation matrix of M models, with size $M \times M$.

A singular value decomposition (SVD) is performed on $R^{1/2}$ and truncated to t modes to obtain the dominant modes of multivariate ensemble variability such that

$$R^{1/2} = U\lambda V^T, \quad (1)$$

where U is an orthogonal matrix of model loadings (size M by t) whose columns are the eigenvectors of the model correlation matrix R , λ (size t by t) are the eigenvalues of R , and V (size M by t) are the eigenvectors of R . The dimensions are sorted by decreasing eigenvalue, such that the basis set can be truncated to a smaller number of modes t [12]. Note t is often determined by selecting number of the eigenvalues greater than 1.

The model loadings U now define a t -dimensional space (where t is the truncation length of the SVD) in which intermodel and observation-model Euclidean distances may be defined. The intermodel distances can then be measured in a Euclidean sense in the loadings matrix, such that the distances S_{ij} between two models i and j can be expressed as [12]

$$S_{ij} = \left\{ \sum_{l=1}^t [U(i, l) - U(j, l)]^2 \right\}^{1/2}. \quad (2)$$

$U(i, l)$ is interpreted as a correlation or a dependency of the model i to the l -th principal component. Thus small S_{ij} value means high dependency or similarity between models i and j .

An example of the distances S_{ij} between two models i and j calculated from Eq.(2) for some models is given in Table S2. Small value indicates high dependency or similarity between two models. In Table S2, the first 4 models show highest similarity whereas the last 4 models show lowest similarity.

3.2 Computing performance weights

To compute the performance of each model, T -year return levels are compared based on the GEVD fitting on the historical data and the observations. Let us denote r_T^i and r_T^0 as T -year return level obtained from the historical data of i -th model and the observations, respectively. These values are normalized as follows to make it scale-free, for $i = 0, 1, \dots, M$:

$$\tilde{r}_T^i = \frac{r_T^i - med_i}{R_i}, \quad (3)$$

Table S 2: The similarity distance metric S_{ij} between model i and model j calculated from Eq.(2) for some models. Small value indicates high dependency or similarity between two models.

	CanESM5	ACCESS-CM2	UKESM	KACE	NorESM2-LM	EC-Earth3	FGOALS	INM-CM4
CanESM5	0	0.40	0.40	0.37	0.46	0.52	0.69	0.73
ACCESS-CM2	0.40	0	0.40	0.47	0.47	0.58	0.77	0.76
KACE-1-0-G	0.37	0.47	0.49	0	0.61	0.61	0.72	0.80
UKESM	0.40	0.40	0	0.49	0.50	0.59	0.73	0.75
IPSL-CM6A-LR	0.43	0.50	0.52	0.51	0.59	0.62	0.71	0.84
ACCESS-ESM1-5	0.48	0.48	0.51	0.54	0.59	0.63	0.76	0.87
NorESM2-LM	0.46	0.47	0.50	0.61	0	0.56	0.82	0.81
CESM2-WACCM	0.46	0.55	0.55	0.44	0.68	0.63	0.81	0.82
EC-Earth3-Veg	0.48	0.53	0.54	0.51	0.59	0.65	0.78	0.76
CESM2	0.54	0.55	0.53	0.54	0.63	0.64	0.83	0.81
EC-Earth3	0.52	0.58	0.59	0.61	0.56	0	0.85	0.81
NorESM2-MM	0.53	0.58	0.59	0.59	0.74	0.75	0.84	0.76
MPI-ESM1-2-LR	0.50	0.64	0.62	0.51	0.68	0.65	0.79	0.84
BCC-CSM2-MR	0.59	0.56	0.58	0.58	0.69	0.73	0.82	0.91
MPI-ESM1-2-HR	0.64	0.63	0.65	0.68	0.63	0.69	0.82	0.87
GFDL-ESM4	0.69	0.65	0.73	0.73	0.72	0.69	0.90	0.92
MIROC6	0.70	0.70	0.68	0.68	0.78	0.75	0.89	0.96
INM-CM5-0	0.62	0.73	0.69	0.70	0.74	0.74	0.94	0.87
MRI-ESM2-0	0.66	0.75	0.73	0.74	0.79	0.82	0.89	0.88
FGOALS-g3	0.69	0.77	0.73	0.72	0.82	0.85	0	0.99
INM-CM4-8	0.73	0.76	0.75	0.80	0.81	0.81	0.99	0
SUM	10.89	11.70	11.78	11.82	13.08	13.51	16.35	16.76

where

$$R_i = \begin{cases} \max_i - \text{med}_i & \text{if } r_T^i \geq \text{med}_i, \\ \text{med}_i - \min_i & \text{if } r_T^i < \text{med}_i, \end{cases} \quad (4)$$

and \max_i , \min_i , and med_i are the maximum, the minimum, and the median of i -th model data. Other ways of standardizations are also possible.

The distance for performance measure is obtained by

$$D_i^2 = \sum_T (\tilde{r}_T^i - \tilde{r}_T^0)^2. \quad (5)$$

We set $T = 2, 5, 10, 20, 30, 50$, and 100 . Note that D_i does not depend on the shape parameter σ_D , and so obtained D_i s are fixed for the next computation.

3.3 Computing the p-value in selecting σ_D

The p-values in the manuscript are computed by a Monte-Carlo simulation in which random numbers of weights are generated from the Dirichlet distribution [14]. When the parameters are all equal to 1, the Dirichlet distribution is same as the multivariate uniform distribution with values between 0 and 1, which represents the null hypothesis. We used ‘MCMCpack’ package [15] in R to generate the random weights satisfying H_0 .

The detailed steps of computing the p-value for given σ_D and $\chi_0^2(\sigma_D)$ are:

Step 1: Generate random weights $P_i^{(k)}$ from the Dirichlet distribution with all parameters equal to 1 (under H_0), for $i = 1, \dots, M$

Step 2: Compute $\chi^2 = \sum_{i=1}^M \frac{(\frac{1}{M} - P_i^{(k)})^2}{\frac{1}{M}}$, and denote it $\chi_{(k)}^2$

Step 3: Iterate the above two Steps K (=1,000 for example) times

Step 4: Calculate $p - value(\sigma_D) = \sum_{k=1}^K \frac{I[\chi_{(k)}^2 > \chi_0^2(\sigma_D)]}{K}$,

where $I[A]$ denotes the identity function which takes 1 or 0 according that the condition A is satisfied or not. Note that $P_i^{(k)}$ s generated in Step 1 do not depend on σ_D .

4 Result: Future projection of extreme rainfall

The relative change of 20-year return level in the period P1 relative to the reference period P0 is defined as:

$$\delta R_{20}(P1) = \frac{R_{20}(P1) - R_{20}(P0)}{R_{20}(P0)} \times 100, \quad (6)$$

where $R_{20}(P)$ is the 20-year return level in the period P.

4.1 Return period and exceedance probability

We have experienced some technical flows in computing the waiting time or the return periods corresponding to a return value. For example, the resulting return period sometimes turns out to be greater than 500 years even though it is expected to correspond to 50 years. It may be due to the cumulation of truncation or rounding errors in computer, related to inverting the quantile function of the GEVD. A trouble caused by this flow does not vanish even applied to unequally weighted regional frequency analysis (RFA). In this study, we thus adopted the trimmed mean [3] in RFA in which unfairly very high estimates of return periods are deleted

Table S 3: Statistics of 20-year and 50-year return levels of the annual maximum daily precipitation (unit: mm) averaged over 46 grids in the Korean peninsula for the observations (OBS) and the future periods; P1 (2021-2050), P2 (2046-2075), and P3 (2071-2100) under the SSP2, SSP3, and SSP5 scenarios.

			SSP2-4.5			SSP3-7.0			SSP5-8.5		
	Statistic	OBS	P1	P2	P3	P1	P2	P3	P1	P2	P3
20-year	Mean	216	230	240	249	226	244	263	232	256	285
	Q1	185	203	206	224	195	217	236	194	224	259
	Median	230	243	251	254	238	255	281	249	269	295
	Q3	250	260	273	285	259	276	300	271	301	322
50-year	Mean	267	279	293	305	273	297	322	280	313	351
	Q1	231	254	257	280	235	273	296	235	276	319
	Median	276	285	306	319	285	308	331	291	327	366
	Q3	303	309	332	345	306	334	363	319	357	392

in computing the weighted average. The defects of return periods are described in Serinaldi [16].

The spatially averaged estimates of exceedance probability are presented in Figure S6 and in Table S6.

5 Results: Quantifying uncertainty

From the analysis of variance, Figure S7 shows the interaction plots of 20-year return levels from 21 CMIP6 for 3 SSP scenarios over 3 periods. In this figure, the return levels of some models such as CESM2-WACOM, ACCESS-ESM1-5, NorESM2-MM, MiCRO6, MRI-ESM2-0, and GFDL-ESM4 decrease from the SSP2 to the SSP3, contrary to the expectation. Moreover, the return values of some models such as MPI-ESM1-2-HR, MPI-ESM1-2-LR, and NorESM2-LM decrease from the SSP3 to the SSP5. Figure S8 shows the interaction plots between 21 CMIP6 and the latitude in which the latitude changes from 33° to 43° , for 20-year return levels (unit: mm).

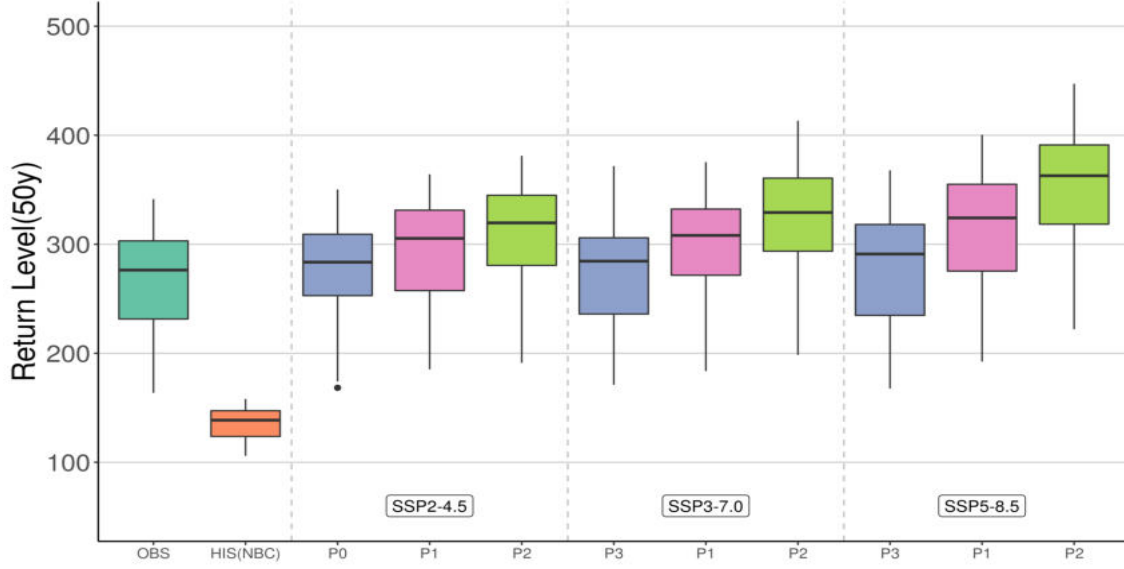


Figure S 3: Schematic box-plots of 50-year return levels of the annual maximum daily precipitation (unit: mm) averaged over 46 grids in the Korean peninsula for the future periods P1 (2021-2050), P2 (2046-2075), and p3 (2071-2100) under the SSP2, SSP3, and SSP5 scenarios. OBS and HIST(NBC) stand for the observations and the historical data without bias correction. The box-plot for p0 represents the bias-corrected historical data.

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Table S 4: Relative change (unit: %) in 20-year and 50-year return levels of the annual maximum daily precipitation averaged over the Korean peninsula relative to 1973–2014.

		SSP2-4.5			SSP3-7.0			SSP5-8.5		
		p1	p2	p3	p1	p2	p3	p1	p2	p3
20-year	Mean	7.1	11.7	16.4	4.9	13.3	22.5	7.2	19.2	33.4
	Q1	3.2	8.2	12.0	4.2	10.4	18.7	4.7	11.6	21.3
	Median	6.9	10.7	16.4	5.1	13.0	22.9	7.3	21.4	37.6
	Q3	10.7	15.4	21.6	6.3	16.6	26.9	10.4	24.4	42.0
50-year	Mean	6.3	11.3	16.4	3.4	12.5	22.4	5.9	19.1	34.0
	Q1	1.2	7.5	11.8	1.3	9.8	17.3	1.8	9.8	19.6
	Median	5.2	10.6	16.5	3.9	12.0	22.8	5.7	20.6	35.4
	Q3	10.3	15.5	22.6	5.6	15.8	26.1	10.3	25.0	45.8

Table S 5: Statistics of 20-year and 50-year return periods (unit: year) of the annual maximum daily precipitation averaged over 46 grids in the Korean peninsula for the future periods P1 (2021-2050), P2 (2046-2075), and p3 (2071-2100) under the SSP2, SSP3, and SSP5 scenarios.

		SSP2-4.5			SSP3-7.0			SSP5-8.5		
		P1	P2	P2	P1	P2	P3	P1	P2	P3
20-year	Mean	18.0	13.7	12.0	18.4	13.7	10.3	17.2	11.5	7.8
	Q1	16.4	12.5	10.9	14.7	11.6	9.5	14.2	10.4	6.8
	Median	17.6	13.4	11.9	18.6	13.8	10.1	17.0	12.1	7.6
	Q3	20.0	15.2	13.0	21.0	15.6	11.4	20.6	13.5	9.2
50-year	Mean	42.2	37.2	30.8	47.0	33.2	25.6	39.8	29.6	19.1
	Q1	35.9	33.7	26.6	41.8	28.4	22.7	36.7	26.4	16.0
	Median	42.0	35.5	30.2	48.9	33.6	24.9	41.8	29.9	18.6
	Q3	47.6	41.2	33.9	52.6	37.0	28.6	44.7	34.9	22.1

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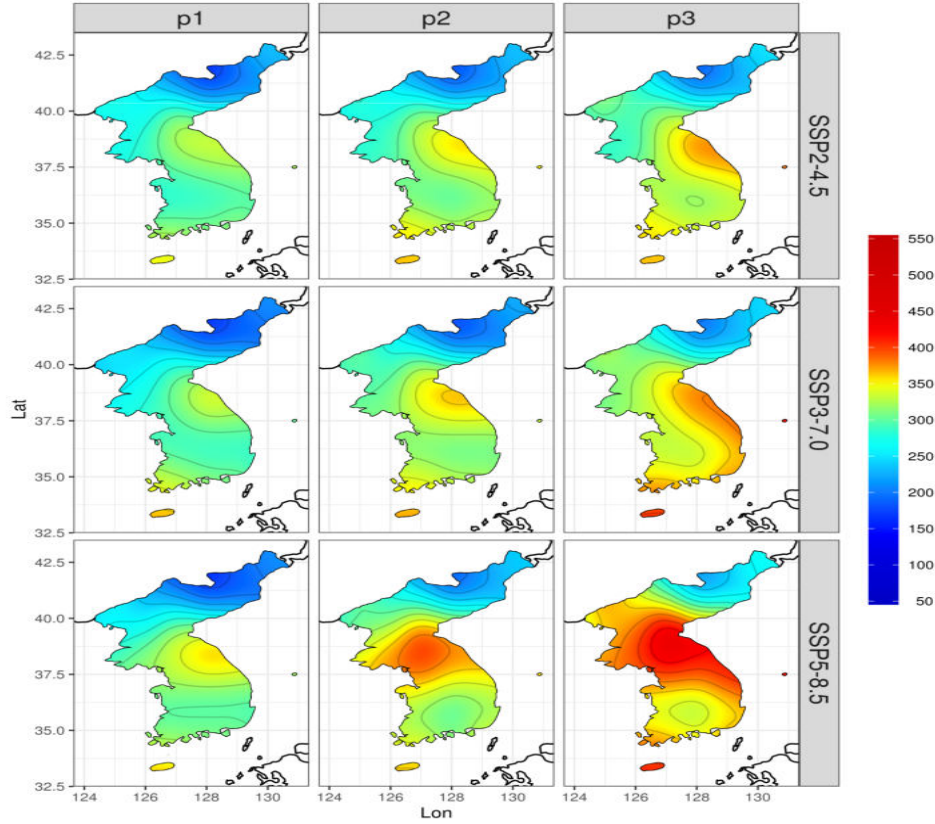


Figure S 4: Isopluvial maps of 50-year return levels of the annual maximum daily precipitation for 46 grids over the Korean peninsula for the future periods P1 (2021-2050), P2 (2046-2075), and P3 (2071-2100) under the SSP2, SSP3, and SSP5 scenarios.

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Table S 6: spatially averaged the exceedance probability for the annual maximum daily precipitation (AMP1) from 50mm to 300mm, obtained from the observations (OBS) and the CMIP6 models under the three scenarios for three future periods.

	AMP1	OBS	SSP2-4.5	SSP3-7.0	SSP5-8.5
Period 1	50 mm	0.989	0.989	0.990	0.991
	100 mm	0.531	0.704	0.687	0.705
	150 mm	0.149	0.240	0.222	0.238
	200 mm	0.048	0.069	0.069	0.063
	250 mm	0.019	0.024	0.021	0.022
	300 mm	0.008	0.009	0.008	0.010
Period 2	50 mm	0.989	0.988	0.990	0.992
	100 mm	0.531	0.712	0.748	0.789
	150 mm	0.149	0.238	0.300	0.312
	200 mm	0.048	0.080	0.097	0.110
	250 mm	0.019	0.027	0.034	0.038
	300 mm	0.008	0.013	0.018	0.019
Period 3	50 mm	0.989	0.990	0.992	0.993
	100 mm	0.531	0.755	0.793	0.822
	150 mm	0.149	0.262	0.343	0.384
	200 mm	0.048	0.086	0.127	0.161
	250 mm	0.019	0.032	0.048	0.062
	300 mm	0.008	0.015	0.019	0.033

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Table S 7: The expected waiting time (unit: year) until reoccurrence or the return period of specific the annual maximum daily precipitation (AMP1) values from $50mm$ to $300mm$, obtained from the observations (OBS) and the CMIP6 models under the 3 scenarios for 3 future periods.

		SSP2-4.5			SSP3-7.0			SSP5-8.5		
AMP1	OBS	P1	P2	P3	P1	P2	P3	P1	P2	P3
50 mm	1.0	1.0	1.0	1.0	1.0	1.0	1.0	1.0	1.0	1.0
100 mm	1.9	1.4	1.4	1.3	1.5	1.3	1.3	1.4	1.3	1.2
150 mm	6.7	4.2	4.2	3.8	4.5	3.3	2.9	4.2	3.2	2.6
200 mm	20.8	14.5	12.5	11.6	14.6	10.4	7.8	15.9	9.1	6.2
250 mm	52.6	41.2	37.3	31.6	47.8	29.5	20.8	46.1	26.4	16.1
300 mm	118.8	107.0	79.4	65.0	123.5	57.4	52.1	99.4	53.2	30.5

Table S 8: The expected frequency of reoccurring years during 30 years for specific the annual maximum daily precipitation (AMP1) values from $50mm$ to $300mm$, obtained from the observations (OBS) and the CMIP6 models under the 3 scenarios for 3 future periods

		SSP2-4.5			SSP3-7.0			SSP5-8.5		
AMP1	OBS	P1	P2	P3	P1	P2	P3	P1	P2	P3
50 mm	29.7	29.7	29.6	29.7	29.7	29.7	29.8	29.7	29.8	29.8
100 mm	15.9	21.1	21.4	22.6	20.6	22.4	23.8	21.1	23.7	24.7
150 mm	4.5	7.2	7.1	7.9	6.7	9.0	10.3	7.1	9.4	11.5
200 mm	1.4	2.1	2.4	2.6	2.1	2.9	3.8	1.9	3.3	4.8
250 mm	0.6	0.7	0.8	1.0	0.6	1.0	1.4	0.7	1.1	1.9
300 mm	0.2	0.3	0.4	0.4	0.2	0.5	0.6	0.3	0.6	1.0

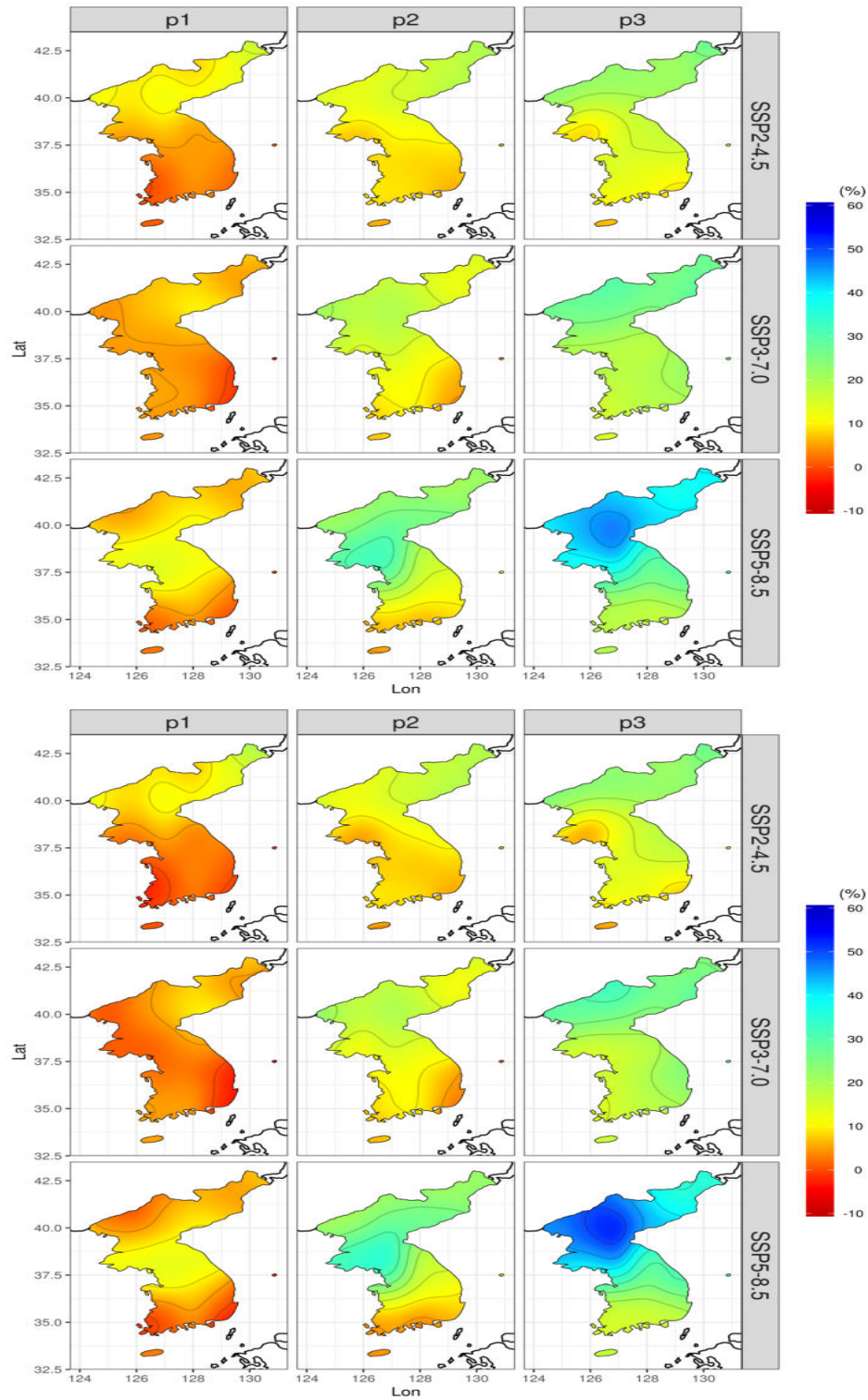


Figure S 5: Isopluvial maps of for the relative changes (unit: %) of 20-year and 50 return levels relative to 1973–2014 for the annual maximum daily precipitation for 46 grids over the Korean peninsula for the future periods P1 (2021–2050), P2 (2046–2075), and p3 (2071–2100) under the SSP2, SSP3, and SSP5 scenarios.

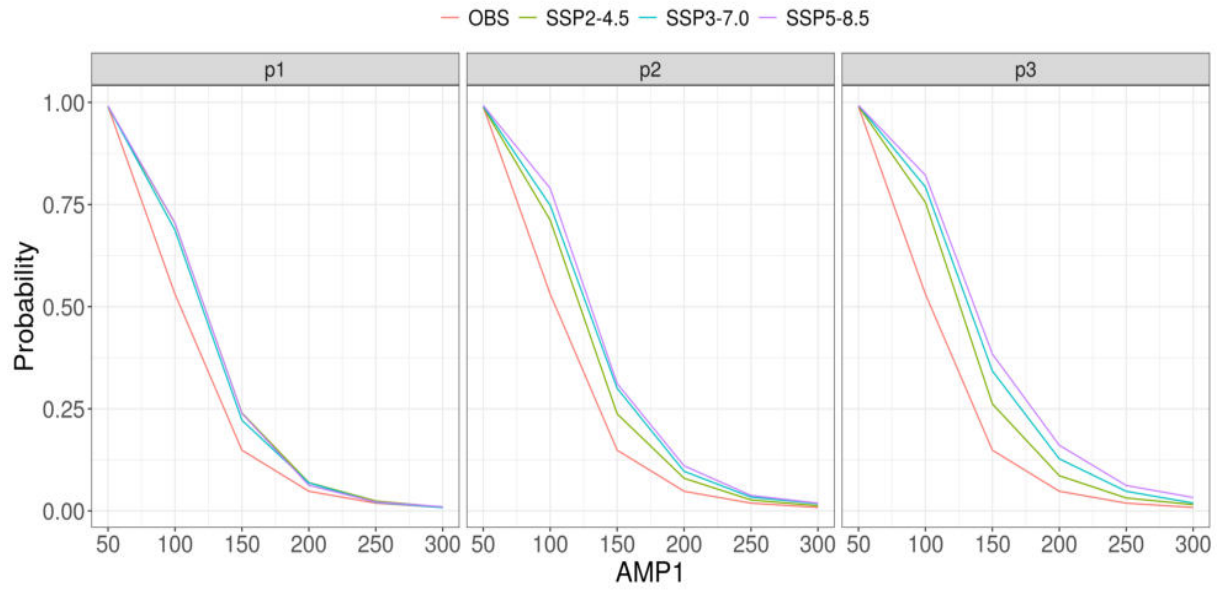


Figure S 6: The exceedance probability plots for the annual maximum daily precipitation (AMP1) from 50mm to 300mm, obtained from the observations (OBS) and the CMIP6 models under the three scenarios for three future periods.

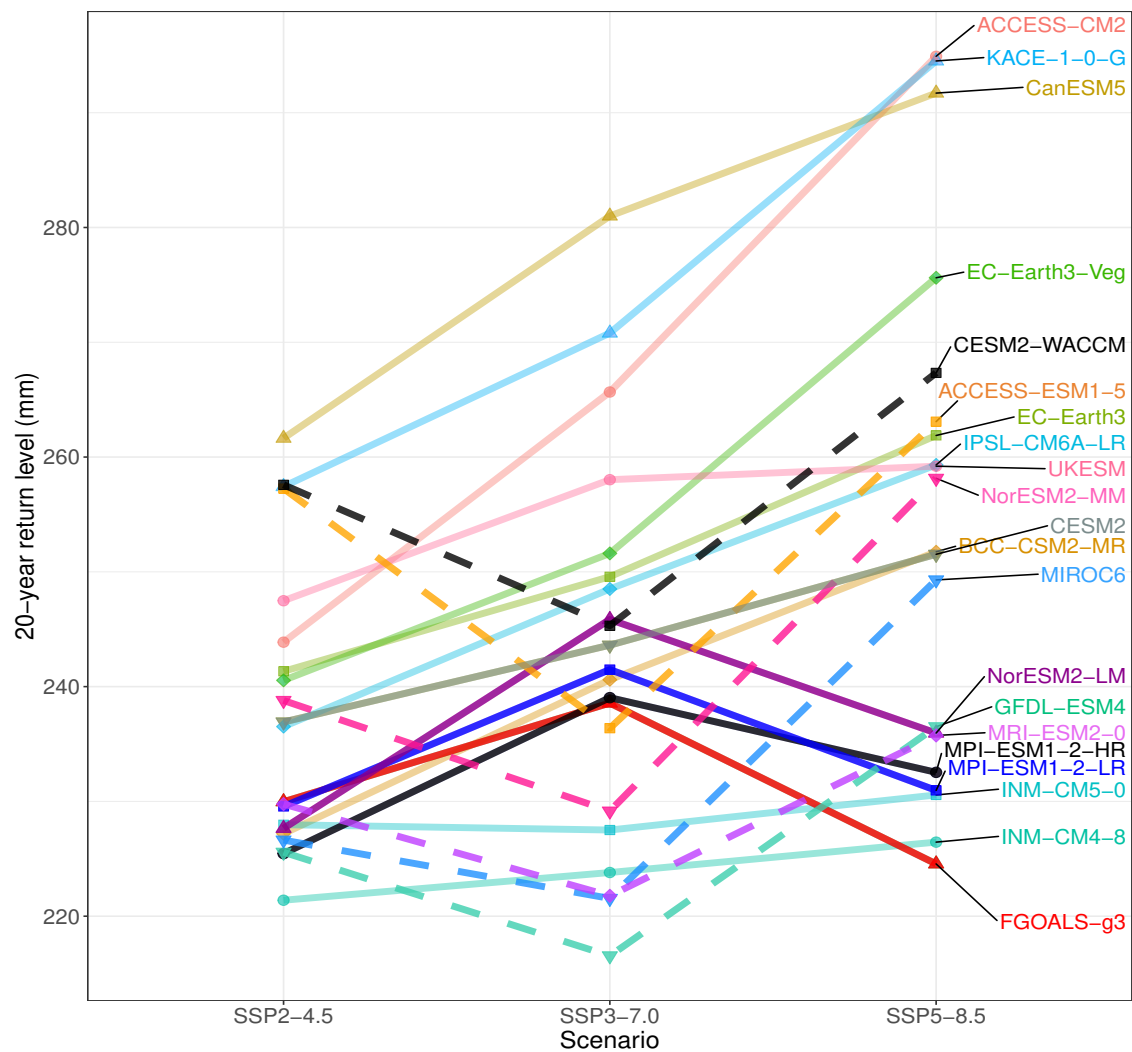


Figure S 7: Interaction plots of 20-year return levels from 21 CMIP6 for 3 SSP scenarios, averaged over 3 periods and 46 grids.

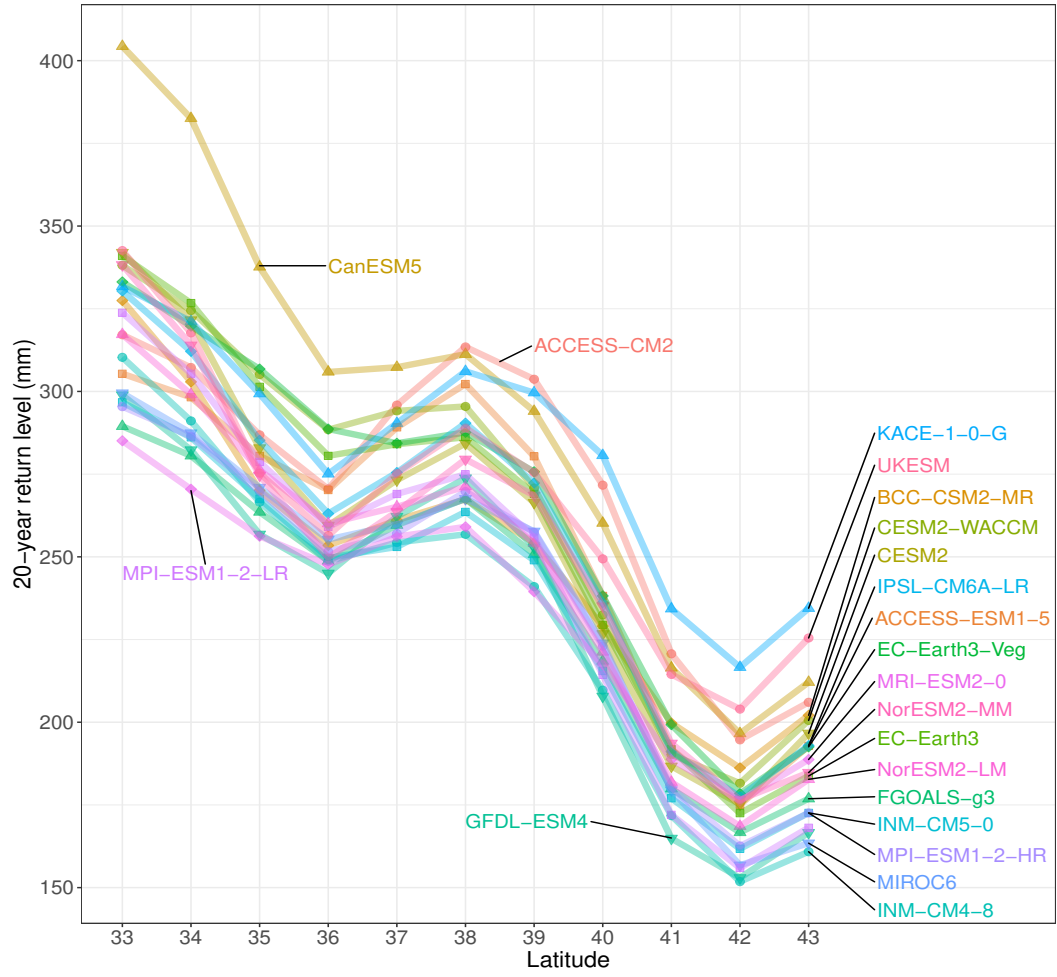


Figure S 8: Interaction plots between 21 CMIP6 and the latitude in which the latitude changes from 33° to 43° , for 20-year return levels (unit: mm).