Regionally strong feedbacks

| 2 | between the atmosphere and terrestrial biosphere |
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5 The terrestrial biosphere and atmosphere interact through a series of feedback 6 loops. Variability in terrestrial vegetation growth and phenology can modulate fluxes of 7 water and energy to the atmosphere, and thus affect the climatic conditions that in turn 8 regulate vegetation dynamics. Here we analyze satellite observations of solar-induced 9 fluorescence, precipitation, and radiation using a multivariate statistical technique. We 10 find that biosphere-atmosphere feedbacks are globally widespread and regionally 11 strong: they explain up to 30% of precipitation and surface radiation variance. 12 Substantial biosphere-precipitation feedbacks are often found in regions that are 13 transitional between energy and water limitation, such as semi-arid or monsoonal 14 regions. Substantial biosphere-radiation feedbacks are often present in several 15 moderately wet regions and in the Mediterranean, where precipitation and radiation 16 increase vegetation growth. Enhancement of latent and sensible heat transfer from 17 vegetation accompanies this growth, which increases boundary layer height and 18 convection, affecting cloudiness, and consequently incident surface radiation. Enhanced 19 evapotranspiration can increase moist convection, leading to increased precipitation. 20 Earth system models underestimate these precipitation and radiation feedbacks mainly 21 because they underestimate the biosphere response to radiation and water availability. 22 We conclude that biosphere-atmosphere feedbacks cluster in specific climatic regions 23 that help determine the net CO₂ balance of the biosphere.

By influencing the partitioning of turbulent fluxes at the surface¹, soil moisture and temperature can affect climatic variability². Biospheric variability, in terms of both phenology and stomatal regulation, also strongly modulates turbulent fluxes of both water and energy³. Since biospheric variability is regulated by vegetation phenology and root zone soil moisture, it exhibits longer (e.g. multi-month) memory compared to the more commonly studied surface soil moisture and temperature state. Therefore, an understanding of biosphere-atmosphere interactions has the potential to improve seasonal to interannual
climatic predictions^{4,5,6}, and improve predictions of vegetation resilience to climate
anomalies⁷. However, global variations in the strength of biosphere-atmosphere feedbacks
remain unknown, in part because of the difficulty of observing biospheric fluxes⁸.

34 Recent advancements in space-borne observations of solar-induced fluorescence (SIF) 35 have enabled for the first-time a global proxy for gross primary productivity (GPP) and vegetation phenology. SIF is a by-product of photosynthesis⁹ related to light-use efficiency 36 (LUE) and to the fraction of absorbed photosynthetic active radiation (fAPAR)¹⁰. On a 37 38 canopy or regional scale and at a monthly resolution it is nearly proportional to GPP across 39 various ecosystems. This large-scale correspondence is strongly related to the changes in 40 canopy structure and phenology on absorbed photosynthetic active radiation, in addition to the more subtle changes in LUE^{11,12,13,14}. SIF is also generally highly correlated with 41 42 evapotranspiration (ET)¹⁵ (Supplementary Fig. 1) and correlates with vegetation-driven 43 changes in surface albedo. Here, we use SIF as an integrated measure of vegetation 44 variability, capturing both growth and changes in photosynthetic capacity (Methods).

45 Previous studies of land-atmosphere interactions have typically relied on correlations between land and atmospheric variables^{16,17,18}. However, these variables seasonally coevolve, 46 47 and thus it is difficult to determine whether one variable is causally forcing the other, or if the two are both driven by separate factors^{19,20}. Here, these shortcomings are overcome by 48 49 employing a Multivariate Conditional Granger causality (MVGC) statistical technique using vector autoregressive models (VARs)²¹. This method determines both the strength of the 50 51 predictive mechanism between variables and the time scale over which these links occur 52 (Methods).

53 MVGC observational data forcings

54 We apply the MVGC VAR statistical technique to eight years of monthly SIF measurements from the Global Ozone Monitoring Experiment 2 (GOME-2) sensor²². SIF-55 56 precipitation interactions are assessed using remote sensing-based estimates from the Global Precipitation Climatology Project (GPCP)²³ and SIF-radiation interactions are assessed using 57 photosynthetic active radiation (PAR) from Clouds and the Earth's Radiant Energy System 58 (CERES)²⁴. We also use surface air temperature reanalysis data from ERA-Interim²⁵, as 59 temperature can independently impact and interact with photosynthetic activity¹⁸. SIF data is 60 61 relatively noisy, and thus spatial averaging is used to smooth it prior to analysis (Methods). It 62 should be acknowledged that the smoothing could distort results in highly heterogeneous 63 regions where signals from various biomes may be aggregated. Note that, although the linear scaling factor between monthly SIF and GPP varies between ecosystems and climates¹² the 64 65 pixel-by-pixel data normalization used here removes the geographical variations of this factor 66 (Methods). The analysis presented here is independent of the scaling factor. To identify biosphere-atmosphere coupled feedbacks, we first examine their 67 68 directional sub-components, i.e. the *atmospheric forcing* (atmosphere \rightarrow biosphere), as 69 assessed by the response of SIF (GPP) to atmospheric drivers (the fraction of variance in SIF 70 explained by precipitation and PAR), and the *biospheric forcing* (biosphere \rightarrow atmosphere), 71 as assessed by precipitation and PAR response to SIF (the fraction of variance in 72 precipitation and PAR explained by SIF) (Fig. 1). An F-test with a null-hypothesis of 0-73 Granger causality (G-causality) (p-value < 0.1) is used. The total feedback strength is then 74 defined as the product of these two directional components (Fig. 2). The sign of the feedback 75 is defined as the sign of the first order coefficient of the VAR model from the G-causality 76 analysis. To ensure the results presented here are robust and independent of the seasonal 77 cycle (i.e. due to land-atmosphere interactions), a bootstrap test that conserves the seasonal

78 cycle but breaks the causality by shuffling months from different years is used

79 (Supplementary Fig. 2) and clearly destroys the feedback.

80 Globally, precipitation positively explains the highest fraction of biosphere (SIF) 81 variability in regions that are transitional between wet and dry climates, e.g. semi-arid or monsoonal (Fig. 1a), consistent with previous studies^{7,16}. Many of these regions also have 82 high fractions of C4 plants²⁶, which have higher water use efficiency than C3 species²⁷, and 83 84 are therefore expected to be more sensitive to water limitations. The impact of the biosphere 85 on precipitation (Fig. 1b), as assessed by the G-causality of SIF on precipitation, is seen in 86 seasonally dry regions where increases in GPP, in response to increased soil moisture and 87 vegetation growth, is linked with higher latent heat flux and reduced sensible heat flux 88 (Supplementary Fig. 1). Although the impact of SIF on precipitation is less widespread than 89 that of precipitation on SIF, it is significant in many of the same regions. The feedbacks are 90 almost always positive because the monthly positive effect of evapotranspiration on moist 91 convection dominates negative feedback pathways induced by mesoscale surface heterogeneity²⁸ and the effects of changing albedo. The time scales involved in the feedback 92 93 mechanisms can vary between regions. The subseasonal signal may represent variability due 94 to early greening induced by increased water supply or to browning induced by water stress, 95 while seasonal and interannual signals may indicate changes in vegetation growth regulated 96 by water availability during cell division. The strongest signals are detected subseasonally in 97 monsoonal Australia, seasonally in Eastern Asia, and both seasonally and interannually in the 98 Sahel and Southern African Monsoonal regions (Supplementary Fig. 3). The dominance of 99 seasonal and interannual time scales in the Sahel, related to biomass variability, is consistent with previous understanding 6,29 . 100

101 PAR has the greatest impact on biosphere fluxes (Fig. 1c) in regions where 102 photosynthesis and vegetation growth is energy limited such as the high latitudes, humid

regions of the Eastern US, parts of the Mediterranean, and tropical rainforest regions^{30,31}. 103 104 This agrees with the findings of previous studies showing that net primary production (NPP) in these regions is driven by radiation¹⁸. The biosphere exerts control on PAR in the Eastern 105 106 US, central Eurasia, African deciduous woodlands as well as in the European Mediterranean 107 region (Fig. 1d). In these very dry or very wet regions, ecosystems rarely enter the 108 transitional regime where stomatal closure depends on soil moisture, and increases in SIF are 109 accompanied by increases in both sensible and latent heat (Supplementary Fig. 1)³². The 110 increased sensible heat flux leads to a deeper boundary layer and reduced cloud cover 111 (Supplementary Fig. 4), therefore increasing PAR (Fig. 1d). In the Eastern US, the increase in 112 PAR is mostly attributed to a reduction of low- and mid-level (i.e. congestus) cumulus 113 clouds, typical of summer conditions in this humid climate (Supplementary Fig. 4). By 114 contrast, in the European Mediterranean, PAR is most sensitive to mid- and high-level 115 clouds. In central Eurasia all cloud cover levels negatively impact surface PAR but high-level 116 clouds are the primary reason for the PAR change. The strongest feedbacks between SIF and 117 PAR tend to be on a seasonal scale indicating an increase in ecosystem-scale photosynthetic 118 capacity due to vegetation growth, with exceptions in Madagascar, Australia and central 119 Eurasia where subseasonal and interannual feedbacks dominate (Supplementary Fig. 3). In all 120 PAR feedback regions, PAR is also negatively correlated with precipitation (Supplementary 121 Fig. 4). We note that the European Mediterranean has been highlighted as a hotspot of land-122 atmosphere coupling in an earlier modeling study, emphasizing the strong coupling between surface turbulent fluxes and the boundary layer response in the region³³. While a similar 123 124 coupling mechanism may occur in other regions, they do not exhibit a strong response 125 because other processes (e.g. topography, different land-ocean circulation...) overshadow the 126 regional impact of the biosphere there.

127 MVGC observational data coupled feedbacks

128 The results of the *atmospheric* and *biospheric forcings* (Fig. 1) are combined to 129 determine the total variance explained in the coupled biosphere-atmosphere system (Fig. 2 and Supplementary Fig. 5). Hotspot regions for the precipitation \rightarrow SIF \rightarrow precipitation 130 131 feedback (Fig. 2a) - which can explain up to 20-30% of the observed precipitation variance -132 are concentrated in grasslands and savannas (transitional zones) such as monsoonal regions in 133 the Sahel, Eastern India and Northern Australia, as well as the African savanna, Madagascar 134 and the Brazilian savannas. There are other monsoonal regions that despite large shifts in 135 rainfall during the year are not hotspots either due to a lack of ET response to precipitation³⁴. or a lack of precipitation response to changes in ET³⁵. An example of this is the Central Great 136 137 Plains in North America (a hotspot per previous modeling-based studies of soil moistureatmosphere interactions³⁶), where soil moisture has been shown to have a weak triggering 138 effect on precipitation^{20,37}. Indeed, summertime precipitation in this area is dominated by 139 140 eastward propagating mesoscale convective systems mostly independent of the land surface³⁸. 141

142 The PAR \Rightarrow SIF \Rightarrow PAR feedback (Fig. 2b) has hotspots (20-30% of explained 143 variance) in the humid Eastern United States, Southern Brazil, as well as in the 144 Mediterranean basin in Europe. By contrast, in the tropical rainforest regions of Africa and 145 South America there is little response detected for the full feedback loops with either 146 precipitation or PAR (Fig. 2 and Supplementary Fig. 5) suggesting that other factors (such as 147 ecosystem characteristics³⁹) dominate the variability of the biosphere there.

Although feedbacks between the biosphere and atmosphere are detected in almost all regions, several 'hotspot families' stand out: 1) regions that are either semi-arid or monsoonal for the precipitation feedback and 2) humid regions (the Eastern US) and the Mediterranean 151 for the PAR feedback. No regions exhibit both feedback pathways; one always dominates the152 other when it is present.

153 MVGC ESM analysis

154 The distribution of feedbacks in the observational record is next used to assess Earth 155 System Models (ESMs) (Supplementary Table 1). The distributions of feedback strengths for 156 model and observational results (Fig. 3) summarize the differences between the biosphere-157 atmosphere feedback detected by each CMIP5 model (Supplementary Figs 6, 7 and 8) and 158 the observational record. In the model analysis, GPP is used as a proxy for the biosphere in 159 lieu of SIF. Our results are normalized in terms of explained variance for each pixel so that 160 the proportionality factor of SIF and GPP does not impact the pixel-wise metric results. To 161 increase robustness, 50 years of data are used for the model analysis (1956-2005) rather than the shorter period we are constrained by for the observational analysis 40 . 162

163 The median of all ESMs fall below the first quartile of the observational data results 164 for the precipitation \rightarrow biosphere \rightarrow precipitation feedback (Fig. 3a). Models significantly 165 underestimate the magnitude and the range of both the *atmospheric* and *biospheric forcings* 166 (except for CMCC-CESM) (Supplementary Fig. 6), although underestimation is more severe 167 in the case of the precipitation \rightarrow biosphere component. The observational PAR \rightarrow biosphere 168 → PAR feedback strength (Fig. 3b) also has a higher median value than that of the ESMs. 169 Both the precipitation and PAR *atmospheric forcings* are underestimated because of photosynthesis misrepresentation in ESMs (Supplementary Fig. 6)⁴¹. Despite some spatial 170 171 similarities between modeled feedbacks and observational results (Supplementary Figs 7 and 172 8), models systematically underestimate the impact of the biosphere on precipitation, and 173 noticeably miss the variance explained by observations in monsoonal Australia. On the other 174 hand, the modeled impact of the biosphere on PAR varies drastically between models and can 175 be either over- or under-estimated (Supplementary Fig. 6). These inter-model discrepancies 176 are likely due to the misrepresentation of convection in models, and the challenges of correctly representing it over land regions^{42,43}. Interestingly, in general, ESM errors in 177 178 representing the atmospheric forcing on the biosphere are even more severe than errors in 179 representing the biospheric forcing on the atmosphere. This suggests that better 180 representations of photosynthesis and water stress sensitivities would have a larger impact on 181 improving the ESM representation of biosphere-atmosphere feedbacks, than improved 182 convection representation.

183 This study provides the first causal observational diagnostic of biosphere-atmosphere 184 feedbacks on subseasonal to interannual time scales. These feedbacks are strong in semi-arid 185 and monsoonal regions, which are key in determining whether the yearly global terrestrial biosphere acts as a net CO_2 source or sink^{7,16}. As such biosphere-atmosphere feedbacks 186 187 regulate interannual hydrology and climate in these regions as well as the global carbon 188 cycle. Additionally, due to the high percentages of atmospheric variability explained by 189 vegetation processes, subseasonal and seasonal climate predictions can greatly benefit from 190 better vegetation characterization in ESMs. In turn this will improve subseasonal to seasonal 191 climate and hydrologic forecasts, which are crucial for optimizing management decisions 192 pertaining to food security, water supplies, and disaster management such as droughts and 193 heat waves.

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315 Author Contributions

JKG, AGK and PG wrote the main manuscript text. JKG, PG and SHA prepared
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321 Competing financial interests

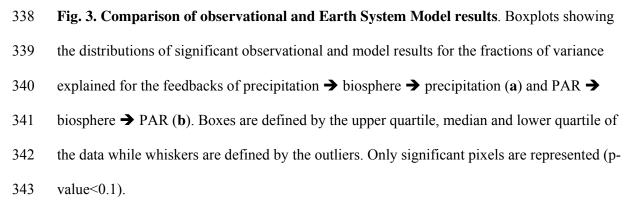
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323 Figure Captions

Figure 1. Atmospheric forcings and biospheric forcings. $X \rightarrow Y$ represents the fraction of variance of Y explained by X, for the atmospheric forcing (atmosphere \rightarrow biosphere) (**a**,**c**), and biospheric forcing (biosphere \rightarrow atmosphere) (**b**,**d**). The signs of the fractions in the top row show whether the atmospheric variable increases (positive) or decreases (negative) the biosphere flux, while in the bottom row they show whether the biosphere increases or decreases the atmospheric response. Oceans and regions where SIF partial correlations are less than 0.1 are shown in white. Pixels without significance are shown in gray (p-value<0.1).

Fig. 2. Hotspots of terrestrial biosphere-atmosphere feedbacks. The fraction of biosphereatmosphere coupling variance explained for the full feedback loop: precipitation \rightarrow SIF \rightarrow precipitation (a) and PAR \rightarrow SIF \rightarrow PAR (b). The sign of the fraction shows whether the feedback is positive or negative. Oceans and regions where SIF partial correlations are less than 0.1 are shown in white. Pixels without significance are shown in gray (p-value<0.1).

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Methods 346

347 Datasets

| 348 | Observational remote sensing data is used for SIF, precipitation, and PAR, while |
|-----|---------------------------------------------------------------------------------------------------------------|
| 349 | quasi-observational reanalysis data is used for temperature. GOME-2, version 2.6 ²² (overpass |
| 350 | time of 9:30am) is used for SIF, precipitation data is obtained from version 1.2 of $GPCP^{23}$, |
| 351 | PAR from CERES ²⁴ , and surface air temperature (1000mb) data from ERA-Interim ²⁵ (see |
| 352 | Data availability). While a longer observational data record would allow further insight into |
| 353 | interannual variability, we are limited by the satellite data record availability. |
| 354 | There is a certain amount of uncertainty inherent to each product that is described in |
| 355 | detail in their data quality summaries. The SIF data is especially noisy (particularly in South |
| 356 | America where there are less frequent measurements due to clouds, specifically in the |
| 357 | rainforest, and noise from the South Atlantic Anomaly) ²² . Thus, in addition to a standard |
| 358 | normalization (described below), SIF data is averaged with the 8 adjacent pixels surrounding |
| 359 | the pixel of interest to smooth the remaining noise. On rare pixels, we note that SIF appears |
| 360 | to cause an increase in both precipitation and PAR (Figs 1b and d) but this effect is attributed |
| 361 | to the use of nine-pixels spatially smoothing of the SIF signal. |
| 362 | The monthly SIF data is calculated from daily measurements (level 2) when the |
| 363 | effective cloud fraction is <30%. It should be noted that effective cloud fraction is not |
| 364 | equivalent to geometric cloud fraction but is instead based on a Lambertian model that |
| 365 | considers cloud reflectance and albedo ^{44,45,46} . It has been demonstrated that in a typical pixel |

with a true cloud fraction of 40% that over 80% of the SIF signal can still be retrieved for

very thick cloud optical thicknesses (up to 10)⁴⁷. The effective cloud fraction is typically 367

368 lower than the geometric one.

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While cloud filtering could result in a slight bias, it has been shown that altering the effective cloud fraction threshold between 0 and 50 percent only minimally affects the spatial and temporal patterns of SIF²². Therefore, we expect minimal bias due to the filtering at the monthly resolution that we consider in our analysis. The one region where the cloud coverage filtering may reduce G-causality detected is in the wet tropics where there is a higher prevalence of clouds. It is possible that the PAR \Rightarrow SIF \Rightarrow PAR feedbacks might be underestimated in this region because of the cloud contamination.

376 SIF-GPP relationship

This study uses SIF as a proxy for GPP. SIF is mechanistically linked to GPP^{9,48}, through both light use efficiency and fAPAR⁴⁹, and has been shown to have a near-linear relationship with GPP at both canopy and ecosystem scales^{11,12,50,51,46,52}. While the hourly leaf-level relationship between SIF and GPP has been estimated as curvilinear (SIF continues to increase after the maximum rate of photosynthesis has been reached)¹¹, the relationship at larger and longer time scales (e.g., monthly) becomes linear likely due to the effects of averaging across a canopy of leaves representing varying light conditions¹¹.

384 The linearity between SIF and GPP has been observed across biomes using a variety of datasets, including flux tower validation^{46,52}. As is shown in Supplementary Fig. 1, SIF 385 386 correlates strongly with monthly global GPP estimates from Fluxnet-MTE in regions outside 387 of the wet tropics. The SIF-GPP correlation is lower in the wet tropics as the machine 388 learning upscaling approach of the Fluxnet-MTE GPP product has the greatest uncertainty in these regions, as there are few(er) eddy covariance towers there that are used for training 53,54. 389 Additionally, tropical forest GPP exhibits minimal seasonality⁵⁵, and thus the lower 390 correlation can be attributed to the fitting of noise (R^2 by construction will be small). It has 391 392 nonetheless been shown that the minimal seasonality in SIF observed in the Amazon

correctly corresponds to the seasonality of carbon dioxide⁵⁶ and MODIS near-infrared
 reflectance related to photosynthesis⁵⁵. As a result, SIF has been used as a proxy for GPP
 interannual variability¹¹.

The linear scaling factor between SIF and GPP varies spatially. Yet, when we normalize the data prior to running the G-Causality, the differing slope values should not impact results since we look at each pixel (location/ecosystem) separately.

399 Conditional MVGC

400 We base our analysis on Multivariate Granger causality, using a MVGC MATLAB toolbox²¹, which allows for time and frequency domain MVGC analysis of time series data. 401 402 The method fits multivariate VAR models to time series. Conditional MVGC compares VAR 403 models with and without (potentially causal) variables. For example, if the addition of past 404 values of precipitation improves the quality of the VAR model prediction for SIF (that uses 405 the autoregressive histories of other variables: SIF, PAR and temperature), then precipitation 406 is considered to have a G-causal influence⁵⁷. If there is no significant information gained 407 (based on an F-test with a null-hypothesis of no G-causality), then the variables are 408 considered not to have a causal link.

409 Prior to applying the MVGC technique, the data obtained are aggregated to 1-degree 410 by 1-degree monthly data. Monthly data are used to reduce random noise in the original SIF 411 daily data and to achieve consistency with the monthly-aggregated resolution of Coupled 412 Model Intercomparison Project Phase 5 (CMIP5) model data. For each dataset, the long-term 413 mean value is subtracted from each pixel and it is normalized by its long-term standard 414 deviation. After normalization, SIF data is averaged with the 8 adjacent pixels surrounding 415 the pixel of interest to smooth the remaining noise inherent in the SIF data from GOME-2. 416 Single missing monthly values (approximately 4% of the pixels per month) are interpolated

417 using temporal splines. Prior to performing the normalization and running the MVGC 418 analysis, partial correlations are calculated between non-normalized SIF and atmospheric 419 variables, and if the absolute correlation falls below a value of 0.1, the atmospheric variable 420 is considered non-significant for that pixel and is not included in the analysis. Although 421 results of the analysis are not shown for surface air temperature (temperature at 1000mb), it is 422 used in the analysis, to account for its influence when determining the feedbacks involving 423 precipitation, PAR and SIF. For example, by including temperature in the analysis we 424 guarantee that the G-causality between PAR and SIF is not instead a reflection of the effects 425 of temperature (or related to vapor pressure deficit), which can be correlated with PAR. For 426 all analyses, we use a conservative p-value calculation given the high auto-correlation in the 427 variables of interest, which reduces the degrees of freedom in the number of samples.

428 Note that we intentionally do not remove the seasonal cycle in pre-processing. Small 429 stochastic amplitude and phase modulations of the seasonality (e.g. large monthly cloud 430 cover or colder than usual temperatures in a particular year) induce non-additive widening of 431 the amplitude and phase spectra so that subtracting the climatology artificially reduces 432 specific frequencies and phases, potentially removing part of the causal signal. This risk is 433 amplified by the relatively short remote sensing record used, which could lead to an 434 imperfect definition of the climatological seasonal cycle. Indeed, where the seasonal signal 435 amplitude and phase have a causal effect we want to capture this (such as the rainfall impact 436 on vegetation green-up and SIF in monsoonal regions). Because the VAR models can capture 437 seasonal periodicity, the MVGC analysis is not affected by the risk of false attribution of 438 causality due to simple lagged seasonality, as is further demonstrates in the examples below.

After normalization of the data and checking that partial correlations between SIF and
the other variables fall above 0.1, the Akaike information criterion is calculated and defines
the best model order up to the maximum model order, specified as 6 months

| 442 | ('tsdata_to_infocrit.m' function in the MVGC MATLAB toolbox). The best actual model |
|------|-------------------------------------------------------------------------------------------------|
| 443 | order used displays the memory of the biosphere-atmosphere interactions (Supplementary |
| 444 | Fig. 9): model orders of 1 correspond to regions where memory in the system is short and |
| 445 | causal influence between the atmosphere and biosphere is weak. Using the calculated model |
| 446 | order, an ordinary least-square regression is used to determine the multivariate-VAR model |
| 447 | coefficients ('tsdata_to_var.m'). The autocovariance function is created |
| 448 | ('var_to_autocov.m'), and from this we calculate the time domain pair-wise conditional |
| 449 | causalities ('autocov_to_pwcgc.m'). To test time-domain significance, we calculate the p- |
| 450 | values, which are compared to our chosen p-value of less than 0.1 ('mvgc_pval.m'). An F- |
| 451 | test with a null-hypothesis of no G-causality is used and only significant pixels are displayed |
| 452 | in figures. To perform the analysis in the frequency domain and identify subseasonal (<3 |
| 453 | months), seasonal (3 to 12 months) and interannual (>1 year) feedbacks, we calculate the |
| 454 | spectral-conditional G-causality ('autocov_to_spwcgc.m') (Supplementary Fig. 3). |
| 455 | We check that the G-causality in the frequency domain integrates to the time domain |
| 456 | by integrating the frequency results ('smvgc_to_mvgc.m') and then subtracting the output |
| 457 | from the time domain result. Checks are performed throughout the process so that the |
| 458 | analysis is automatically exited should there be a failed calculation. |
| 459 | A sample first order VAR model to explain the variability of SIF is displayed in |
| 1.00 | |

- 460 equation 1 with A, P, T and sig representing the VAR coefficient matrix, precipitation,
- 461 temperature, and significance (1 for significant, 0 for insignificant at p < 0.1) accordingly.

$$SIF(t) = A_{(SIF)} SIF_{(t-1)} + A_{(P \text{ on } SIF)} P_{(t-1)} sig_{(P \text{ on } SIF)}$$

$$+ A_{(PAR \text{ on } SIF)} PAR_{(t-1)} sig_{(PAR \text{ on } SIF)}$$

$$+ A_{(T \text{ on } SIF)} T_{(t-1)} sig_{(T \text{ on } SIF)} + \varepsilon$$

$$(1)$$

With the addition of the auto-regressive histories of each variable, the VAR model captures the original SIF data more accurately. We acknowledge that other factors not included in this analysis can affect SIF variability (such as naturally and anthropogenically caused disturbances), and is one of the reasons (along with sensor noise) that we cannot predict 100% of the variable variance, even with our full VAR model.

- 467 Synthetic Bootstrap Tests
- 468 To demonstrate the effectiveness of this method, we perform several additional tests

469 of the conditional MVGC on synthetic data where causal links can be specified. In the first

470 three test scenarios PAR and precipitation (P) time series are assumed to be sinusoidal with

471 amplitude modulation – AM – and frequency modulation – FM –, as well as additive noise

472 (equations 2 and 3). We define two similar test cases except that one has a causal link

473 (equation 4) while the other does not (non-causal) (equation 5). We assume that the noise is

474 normally distributed (and thus have a white noise/flat spectrum in the frequency domain). To

test the frequency response, PAR is assumed to have a yearly frequency

476 $\omega = 2\pi/(12 \text{ months})$ (equation 2) while precipitation is assumed to have twice-yearly

477 frequency 2ω (i.e. two wet/dry seasons per year) (equation 3).

$$PAR(t) = 100(1 + 0.25A_t^{PAR})\sin\left(\left(1 + \frac{1}{24}F_t^{PAR}\right)\omega t - \pi/2\right) + 25\varepsilon_t^{PAR}$$
(2)

$$P(t) = 100(1 + 0.25A_t^P)\sin\left(\left(1 + \frac{1}{24}F_t^P\right)2\omega t - \pi/4\right) + 25\varepsilon_t^P$$
(3)

478 with A_t^{PAR} , F_t^{PAR} , ϵ_t^{PAR} , A_t^P , F_t^P , ϵ_t^P i.i.d. normally distributed with unit variance N(0,1).

479 In the *causal case*, SIF is defined as a lagged version of precipitation and radiation480 (with *t* in months) (equation 4):

$$SIF = 0.2(1+0.25A_t^{SIF})P(t-2) + 0.8(1+0.25B_t^{SIF})PAR(t-1) + 25\epsilon_t^{SIF}$$
(4)

481 with $A_t^{SIF}, B_t^{SIF}, \epsilon_t^{SIF}$ i.i.d. normally distributed with unit variance N(0,1). We use 50 years of 482 synthetic data and one realization for the test.

The conditional G-causality finds that only radiation and precipitation are causing SIF and not the converse (Supplementary Fig. 10). In addition, the magnitude of radiation on SIF is four times stronger than the one of precipitation on SIF, as expected based on the time series generated (equation 4).

To emphasize that these results are not spurious, we perform a second, similar test but with a *non-causal* time series (equation 5). This non-casual SIF time series is not induced by PAR nor precipitation. It is statistically similar to the causal scenario, composed of lagged sinusoids with similar frequencies to PAR and precipitation, but without a causal mechanism. For the precipitation and radiation time series we allow for both amplitude and frequency modulations so that both amplitude and phase are stochastic (similar to radiation and precipitation monthly time series).

$$SIF = 20(1+0.25a_{t}^{SIF})\sin\left(\left(1+\frac{1}{24}b_{t}^{SIF}\right)2\omega t - \pi/2 - (2/12)2\pi\right) + 80(1+0.25c_{t}^{SIF})\sin\left(\left(1+\frac{1}{24}d_{t}^{SIF}\right)\omega t - \pi/4 - (1/12)2\pi\right) + 25e_{t}^{SIF}$$
(5)

The conditional MVGC analysis of this non-causal time series shows no significant Gcausality, as expected (Supplementary Fig. 10).

In the third test we bootstrap every month of equations 2-4 across years, clearly
destroying the causality in the time series (as the same month from another year is used)
while preserving the climatology (and seasonal cycle). As seen in Supplementary Figure 10,

the test again finds no causality in the time series, further confirming the quality of themethod and its applicability for our type of time series.

501 In a fourth and final synthetic data analysis, we test whether we can detect a *causal* 502 full-feedback loop. We repeat the original *causal* test (equation 4), switching the original 503 equation for PAR (equation 2) for one that also includes SIF as a driver (equation 6).

$$PAR = PAR + 0.4 SIF \operatorname{var}(PAR)/\operatorname{var}(SIF).$$
(6)

504 As expected, in addition to the causality detected previously in the *causal* test of precipitation

and PAR on SIF, we also detect significant causality of SIF on PAR (Supplementary Fig. 10).

506 **Observational Bootstrap Test**

507 To further test the assumption that the observed causation of the biosphere on the 508 atmosphere is not an artifact of the seasonal cycle, we perform a bootstrap analysis with 100-509 realizations at the global scale. Observational data is sampled by randomly swapping the 510 same months across years for each variable: that is the seasonality is preserved while the 511 causal link from month to month is destroyed. As expected, very few pixels showed any G-512 causality (Supplementary Fig. 2): only 6.2% of the SIF \rightarrow precipitation results, and 6.9% of 513 the SIF \rightarrow PAR results were found to be significant at the 95% confidence level (had more 514 than 5/100 realizations per pixel with significant results based on an F-distribution with a p-515 value < 0.1). The resulting averaged pair-wise conditional G-causality shows almost no 516 signal, with a peak of less than 0.05 compared to 0.3 for the original dataset (Supplementary 517 Fig. 2). In addition, the resulting geographical patterns reflect mostly random noise. This 518 further emphasizes the physical nature of our assessed causation between the biosphere and 519 the atmosphere.

520 Vector Autoregressive Models

521 The VAR models obtained from the G-causality analysis are used to quantify the 522 fraction of variance in the biosphere explained by the atmosphere and vice versa. We tested 523 for normality and homoscedasticity of the residuals during the VAR fits and excluded pixels 524 that did not meet these criteria (3-6% of pixels depending on the feedback). Using the VAR 525 coefficients generated by the analysis (to account for cross variations), VAR models are 526 created for each atmospheric variable with and without the inclusion of SIF. VAR models are 527 also created for SIF with and without the inclusion of each atmospheric variable. The 528 fractions of observed SIF variance explained by each atmospheric component is computed 529 (equation 7):

$$f_{X \to SIF} = \frac{\operatorname{var}(SIF_{AR \text{ fit with } X}) - \operatorname{var}(SIF_{AR \text{ fit without } X})}{\operatorname{var}(SIF)}$$
(7)

as well as the fraction of each atmospheric variable observed variance explained by SIF(equation 8) (Fig. 1):

$$f_{SIF \to Y} = \frac{\operatorname{var}(Y_{AR \text{ fit with SIF}}) - \operatorname{var}(Y_{AR \text{ fit without SIF}})}{\operatorname{var}(Y)}$$
(8)

533 These are combined to obtain the full feedback fractions (equation 9) (Fig. 2 and

534 Supplementary Fig. 5):

$$f_{X \to SI \to Y} =$$

$$\frac{\operatorname{var}(SIF_{AR \text{ fit with } X}) - \operatorname{var}(SIF_{AR \text{ fit without } X})}{\operatorname{var}(SIF)} \times$$

$$\frac{\operatorname{var}(Y_{AR \text{ fit with } SIF}) - \operatorname{var}(Y_{AR \text{ fit without } SIF})}{\operatorname{var}(Y)}$$

$$(9)$$

535 The feedback is defined as positive or negative by taking the VAR model first order 536 coefficients, which is then compared with the VAR model coefficient with the greatest 537 absolute magnitude as further verification. The leading order coefficient of the AR model could be used in lieu of the first order one but given the rapid decay of the autocorrelation
function and the reduced VAR model order (typically less than 2, Supplementary Fig. 9) we
use the sign of the first order coefficient. The two estimates of the sign differ in limited
regions.

542 CMIP5 Model Simulations

543 For the Earth System models from the CMIP5 collection (Supplementary Table 1), 544 the same analysis used for the observational data is applied. Only those models that included 545 GPP data are used. The time period of 1956-2005 is used to obtain statistics that are robust across interannual variability⁴⁰. The true feedback strengths have likely not changed 546 547 significantly from this earlier, longer time period and the period used for the observational 548 analysis, but we acknowledge that land-use and land-cover changes can affect the feedback 549 metrics (but are also model dependent). One realization of the historical run was used for each model⁵⁸ 550

VAR models are created based on coefficients calculated in the MVGC analysis for
 each ESM, and the fraction of variance explained in biosphere-atmosphere coupling from

each variable is calculated using equations 5-7.

554 **Code availability**

555 The code used as the basis for the study can be accessed from

556 http://www.sussex.ac.uk/sackler/mvgc/.

557 **Data availability**

All data supporting the findings of this study are freely available from the followinglocations:

• GOME-2 SIF: https://avdc.gsfc.nasa.gov/pub/data/satellite/MetOp/GOME_F/

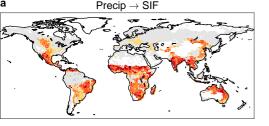
| 561 | • GPCP precipitation: |
|-----|--------------------------------------------------------------------------------------|
| 562 | http://iridl.ldeo.columbia.edu/SOURCES/.NASA/.GPCP/.V1DD/.V1p2/ |
| 563 | • CERES PAR: https://ceres-tool.larc.nasa.gov/ord-tool/jsp/SYN1degSelection.jsp |
| 564 | CERES cloud coverage: |
| 565 | https://ceres-tool.larc.nasa.gov/ord-tool/jsp/ISCCP-D2Selection.jsp |
| 566 | • ERA-Interim temperature and boundary layer height: |
| 567 | http://apps.ecmwf.int/datasets/data/interim-full-mnth/levtype=sfc/ |
| 568 | • Fluxnet-MTE surface flux and GPP data: |
| 569 | https://www.bgc-jena.mpg.de/geodb/projects/Data.php |
| 570 | • CMIP5 model data: https://pcmdi.llnl.gov/ |
| 571 | Additional intermediate datasets produced as part of the study can be made available |
| 572 | upon request. |

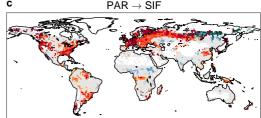
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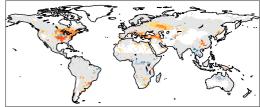




b SIF → Precip





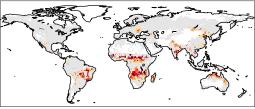




h

-1 -0.8 -0.6 -0.4 -0.2 0 0.2 0.4 0.6 0.8

$\text{Precip} \rightarrow \text{SIF} \rightarrow \text{Precip}$



b

$\mathsf{PAR} \to \mathsf{SIF} \to \mathsf{PAR}$

