## **Supplementary Materials**

## Little change in Palmer Drought Severity Index across global land under warming in climate projections

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**Supplementary Figure S1**. Evapotranspiration estimated using the standard PDSI model forced with reference crop  $E_P$  ( $E_{PDSI\_PM-RC}$ ) compared with the direct output from the CMIP5 models ( $E_{CMIP5}$ ). **a**, Changes in annual mean  $E_{PDSI\_PM-RC}$  and  $E_{CMIP5}$  relative to the 1901-1960 baseline. The solid curves represent the ensemble mean of 16 CMIP5 models and the shaded areas are plus/minor one standard deviation among models. **b**, Spatial distribution of trend in annual  $E_{PDSI\_PM-RC}$  over 1901-2100. **c**, Spatial distribution of trend in annual  $E_{CMIP5}$  over 1901-2100.



Supplementary Figure S2 Global average time series of fractional land area experiencing drought/moist conditions. a-c, Global average time series of land area experiencing drought (PDSI < -2.0, red) and moist (PDSI > 2.0, blue) conditions for (a) PDSI\_PM-RC, (b) PDSI\_CMIP5 and (c) PDSI\_PM[CO<sub>2</sub>], respectively. The solid curve represents the ensemble mean of 16 CMIP5 models and the shading represents plus/minus one standard deviation among models.



**Supplementary Figure S3** Time series of the three PDSIs at the global scale. Here the PDSI is calculated using the global averaged forcing variables.



**Supplementary Figure S4**. Changes in global mean Standardised Precipitation-Evapotranspiration Index (SPEI) and area in drought/moist relative to the 1901-1960 baseline. **a**, SPEI with  $E_P$  calculated from the reference crop Penman-Monteith  $E_P$ (SPEI\_PM-RC; green line) and SPEI with  $E_P$  calculated from the modified Penman-Monteith model with CO<sub>2</sub> adjustment (SPEI\_PM[CO<sub>2</sub>]; black line). **b**, Changes in drought (SPEI < -1.5) and moist (SPEI > 1.5) areas relative to the 1901-1960 baseline detected by SPEI\_PM[CO<sub>2</sub>]. **c**, Changes in drought (SPEI < -1.5) and moist (SPEI > 1.5) areas relative to the 1901-1960 baseline detected by SPEI\_PM-RC. The solid curves represent the ensemble mean of 16 CMIP5 models and the shaded areas are plus/minor one standard deviation among models.

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

Table S1. The 16 CMIP5 models used in this study.

## **References in Supplementary Table S1**

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