Interactive comment on “On the differences between two semi-empirical sea-level models for the last two millennia” by M. Vermeer et al.

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This discussion paper compares two semi-empirical sea level models with proxy records of sea level rise. The desire of the authors appears to be to argue that the authors own model (K11) is better than ours (G10). One of the major problems with this work is the decidedly biased analysis and presentation. Every possible deficiency of the G10 model is highlighted, whereas deficiencies of the K11 model and the proxy sea level record are downplayed or outright ignored. One example is in the introduction of the two models where the G10 model is called unphysical, whereas the obvious unphysical infinite response of the K11 model is ignored.

One very problematic aspect of this work is that all the tests are against proxies of local records of sea level whereas the models are of global sea level. For example, the Kemp et al. North Carolina record has a very high 20th century rate of rise compared to tide gauge based estimates. Kemp et al. (2011) has a figure that demonstrates that there is still considerable disagreement between millennial scale proxy records of sea level. Clearly it is too early to calibrate semi-empirical GSL models against these records, and any validation should acknowledge the full uncertainty. Indeed B. Horton acknowledged as much in an email to me where he wrote the following on calibrating the K11 model to the NC RSL record:

- ‘If, as you say in your email, it was to point out that “it is premature to calibrate a global semi-empirical model to this single proxy record” then I would have been very supportive...indeed it's the basis of our current research and many others within the sea-level research community.' – Benjamin Horton (10. Dec 2011).

The discussion in section 4 does not remove this rather fundamental problem. It is still premature.

I find several critical issues with the work:

* Over-confidence in the NC RSL record as a record of Global Sea Level. The salt marsh proxy records are local and not global sea level reconstructions. It is simply too early to calibrate / validate against these records, as there is still considerable disagreement between proxy records from around the globe (see e.g. Kemp et al. 2011). The very high 20th century rate of the NC RSL record is only marginally compatible with tide gauge based estimates. Over-confidence in the proxy record would lead to over fitting of the K11 model.

* Highly biased analysis and presentation. I can appreciate the authors desire to believe that their own model is better than alternatives. However, I am convinced that disinterested parties would agree that it comes across as biased and unfair.
Finally, the K11 model is the same as the G10 model with a few additional terms. It is therefore no surprise that it can mimic a wider range of behaviors and fit a greater range of curves. I do not need a study to show me that. However, I remain unconvinced that the additionally parameters can be meaningfully constrained by the proxy data. Further it is clear that there is a limit beyond which the use of a perpetual and infinite response becomes detrimental even with perfect data.

Aslak Grinsted

GENERAL COMMENTS

One philosophical issue I have with the comparisons in this manuscript is that the K11 model was formulated with prior knowledge of the Kemp et al. proxy record in mind, whereas the G10 model was not. I.e. we would expect K11 to fit this dataset better regardless of whether it really improves the model. In such a case there has to be a very high bar for choosing the more complicated model over a simple model which was formulated without this prior knowledge. This is hard to address, but this issue should be acknowledged in the manuscript. The paper would also be more balanced if the Vermeer and Rahmstorf (2009) and Rahmstorf (2007) models were analyzed with the same scrutiny as the G10 model. These models may not have been designed for long hind casts, but they were predecessors to the K11 model, and were formulated without prior knowledge of the NC RSL validation target.

Regarding the perpetual response term: I acknowledge that there is physical motivation behind a slow response term, but I think that implementing it as a non-equilibrating perpetual response is dangerous as it eventually must lead to a too great response. It might improve the simulation of the true processes on timescales that are longer than about 1 to 2 tau, but as you approach the response time of the slow processes that you are trying to capture, then it will start to diverge with a too high rate. This would tend to lead to a positive bias in long term projections made using the K11 model. For long-term projections you may well be right that the Jevrejeva et al. (2012) projections are biased low as the lower range corresponds to response times that are much shorter that 500yrs. The upper range however does cover very long response times.

There is no such thing as a non-informative prior. Please specify exactly what priors you used. I assume that you are using a flat prior for tau so that $P([0 \ 100]) = P([100000 \ 100100]) = P([-100 \ 0])$. This is obviously a poor assumption as we know that tau has to be positive. You will probably agree that there is a substantial difference between tau=1 unit and tau=100 units, but there is almost no difference between the models using tau=10001 units and tau=10100 units. If you have no information on what units have been used or no information on the typical timescales involved of the process, then it is clear that you should assign a much lower prior probability to tau being between 10001-10100 units than between 1 and 100. A more appropriate choice for parameters such as tau would be a simple flat prior for log(tau). Please refer to Albert Tarantola’s book “Inverse Problem Theory” section 6.2 for more detail on this argument.

Why do you calibrate on post-1000AD NC RSL data only? The reasoning behind this subjective restriction of the calibration interval is not presented.

The K11 model has two terms: One where the response is slowly decelerating over centuries, and another perpetual term which does not slow down. These two terms will have a near identical response over short time scales and it is therefore extremely hard to empirically determine the relative contributions of the two terms without a long calibration target. It must be very close to the detection limit of what you can extract from the uncertain proxy data. I question whether a millennium of proxy data is really sufficient to calibrate the model.

All figures and analysis use a deceptive base line reference. It is at present day (time of proxy collection) that we know what sea level is and numbers are given relative to this reference. Although the semi empirical models are able to absorb any change in reference, then choosing the reference has a big impact on the likelihood function. When the long baseline is chosen then it becomes less important whether the model...
gets the 20th century rate right. E.g. consider a model where \( S \) is constantly zero. With a long baseline, then this would be considered much more likely, than if you chose a recent baseline. This will also mask how VR09 diverge from the NC record within a century (fig2). It is also not clear how the different proxy records in fig4 are aligned vertically. The present day is the natural reference to choose. Indeed this is a critical constraint used to calculate the 2.4mm/yr rate that Kemp et al. estimates for the 20th century. If you do not apply this constraint on the intercept then you will get a higher 20th century rate, and the marginal “agreement” with tide gauges GSL will disappear.

There is an uncertainty in the subsidence correction, and you acknowledge that virtually all proxy data become more uncertain back in time. Yet, the width of the NC RSL confidence interval is exactly the same in 500AD as it is in 1700AD in your figures. That cannot be right. The uncertainty of the observations also enters the likelihood function, and therefore affects all model calibrations. That makes me wonder if you constrain the K11 model much stronger than it should be to the data. Too high confidence in the calibration data would tend to favor models with more parameters.

The K11 hind-cast deviates strongly pre-1000 AD, and it i would guess that the RMS error of the original G10 hind-cast is substantially smaller than that of the original K11 model when calculated over the entire NC RSL record. That is remarkable considering that the K11 model was formulated with the specific goal of fitting this record. In figure 4b they show that our original G10-Moberg model has very good qualitative agreement with the oldest New Zealand proxy data with no-further calibration. Yet somehow K11 comes across as ‘winning’ this test in the text.

There is allowance for any uncertainty due to a changes in variability (e.g. tidal range) which will affect salt marsh records. Please make a case for why this is negligible.

Please document the exact formulation of your likelihood function, as this is critical to all fits. Does it allow for long-range persistent errors (such as would arise from uncertainties in GIA)? Also what is the calibration interval and why was it chosen? Is this choice important for the K11 model? How does the fit look if you calibrate over the entire interval?

You are comparing G10 and K11 while ignoring all other semi empirical models. We consider the G10 model to be superceded by our Jevrejeva et al. 2009 model, and the analysis therefore feels a bit dated. Especially as you try to use your conclusions to talk about the long-term projections of Jevrejeva et al. 2012, and Schaeffer et al. 2012. (Remark: counter-intuitively Jevrejeva et al. 2009 is actually more recent than Grinsted et al. 2010.)

Above, I have suggested a few changes to the analysis: * Allowing for a constant residual GIA in the G10 model. * Apply a recent base-line before calculating misfits and likelihood. * More realistic uncertainties on the NCRSL record as a proxy for global sea level. * Flat priors in log-space for positive / multiplicative parameters. * Use the full period of overlap for calibration.

How robust are the K11 long term projections to these changes? Do these changes result in greater or smaller long term K11-projections? Does it bring G10 and K11 closer together or further apart?

DETAILED COMMENTS:

P3552 Abstract: It is stated that K11 gives markedly better fits. This is unsurprising given that the K11 model is the G10 model with a few additional terms. Obviously it will mimic a wider range of behaviors and fit a greater range of curves. I do not need a study to show me that. I also question the marked improvement. The K11 model seems to result in a huge misfit pre-1000AD. How does the sensitivity of the perpetual term change if you calibrate over the full proxy record?

P3552 Abstract: It is stated that there is disagreement 2300-2500 AD. I would be very surprised if they don’t agree within their very considerable uncertainties. Have you examined whether the confidence intervals overlap? Long term projections to AD2300
is done in Schaeffer et al. (2012) using the K11 model. This can be compared to the Jevrejeva et al. (2012) long term projections using a model similar to G10. For RCP4.5 at 2300 Jevrejeva et al. gets 70-287cm, whereas Schaeffer et al. (2012) projects a central value of ~350cm with an estimated uncertainty interval ranging from about 60% to 150% of that. I.e. although they are different, then their confidence intervals overlap by almost 80cm. (note: It is unclear if the uncertainty reported by Schaeffer et al. includes the uncertainties both due to uncertain temperature projections, and from the K11 parameter uncertainty.

You calibrate the model on NC RSL 1000-2000AD (in one of the figures). In the hindcast period we see that as soon as the model is let free, then it diverges from NC RSL with a too high rate. After 300 years this amounts to ~40 cm. It seems reasonable to expect that K11 (and Schaeffer et al. projections) will be biased high by this amount.

P3570 Line 1-2: I strongly disagree with them being "compatible". Please calculate a p-value. Note how it is only the corner of the green box (fig 4) which overlaps and the corner of the green box is not nearly as probable as the center bottom. The dating error is independent of the RSL error and therefore it would be much more appropriate to plot the New Zealand uncertainty interval as a skewed circle (which would be smaller than your green box). If you did that then it would be apparent that only an extreme coincidence in the two errors would allow the New Zealand data to be 'compatible'. When the confidence intervals only just barely touch then the probability is very small in the overlap (you are multiplying two small probabilities). Consider this artificial example where there is no dating uncertainty where we have two measurements: \[ x_1 = -20 \pm 10 \text{cm}; \text{ and } x_2 = 5 \pm 20 \text{cm} \] (2 sigma uncertainties). The difference would be \( x_1-x_2 = -25 \pm 22 \) and as that does not span zero, then these two measurements are incompatible.

P3554 l21- p3555, line 15: This is an example of the one sided presentation that permeates the entire manuscript. The G10 model is called 'physically wrong' and it is stated that it has 'conceptual problems'. However, the additional term in the K11 model does not address these problems. Indeed, the perpetual response term in the K11 ensures that the K11 model simply has no equilibrium at all. It will result in an infinite sea level rise for constant present day temperature! If that is not unphysical then I do not know what is. I realize that both models are approximations to reality and obviously cannot capture all physical processes, -the perpetual term can possibly still be a useful if applied carefully to short time intervals. I highlight this 'unphysical' behavior of the K11 model only to show that the presentation is clearly one sided and simply unfair.

P 3555 L3-L15: Concerning the steric response. The G10 model (and the Jevrejeva et al. 2009 model) is equivalent to a one-box model, and we know that such models are able to mimic the full steric response from full AOGCMs on century time scales reasonably well which tend to show a roughly exponential equilibration to a step change (e.g. IPCC TAR fig 11.15). I.e. it has sufficient complexity to capture the key processes as best we know them. I feel that the authors are making an overly literal interpretation of Seq as the true long-term equilibrium rise. The G10 model is obviously an approximation and choosing a, b, and tau in the G10 model allows you to have a model that results in the correct present day rate.

P 3555 L6-9: Here the authors talk about the non linear response of ice sheets under extreme forcing scenarios. I agree that this cannot be modeled by the linear G10 model. However, the K11 model is also linear and will also not be able to such non-linear processes. Please note that in G10 we motivate our formulation as a linearization for small changes in forcing. I approve the presentation of such caveats, but at the presentation is highly imbalanced. All caveats come across as deficiencies of the G10 model although they are clearly shared by the K11 model. One more non-linear caveat is the finite reservoir of small glaciers.

P3558 l22. I would add geoid effects to these sentences.

P3557 l25: It is not clear what calibration interval is chosen. It is obviously not the full overlap between Mann08 and the Kemp et al. NC RSL record as the K11 model...
deviates strongly in the early part of the proxy record. Please clarify and explain why you do not use the full record for calibrating the K11 model. Please also document the exact formulation of the entire likelihood function.

P3560 Line 7: Here the ‘agreement’ between the GIA corrected North Carolina proxy record and the J08 GSL reconstruction is highlighted. Yes, there is agreement within uncertainties, but tide gauge records from the region show that the applied subsidence correction is not sufficient to explain the difference with the rate of global sea level rise. If, as the authors argue, local RSL=GSL+GIA then we can calculate the GIA from the trend of RSL-GSL at the tide gauges. This is shown in review figure 2 for stations on the east coast as a function of distance from Churchill, Canada. This is similar to suppl. figure DR3 from Engelhart et al. (2009) but corrected for J08 GSL. From review figure 2 it is clear that the Kemp et al. (2011) GIA correction falls well below the subsidence rates within the peripheral bulge. Using other GSL reconstructions with smaller 20th century trends will just make matters worse. This demonstrates that either the GIA correction is too small (as argued by Grinsted et al. 2011), or that NCRSL deviates substantially from GSL. In either case it cannot be used to calibrate semi-empirical models. One of the co-authors even acknowledged as much. Quote:

- 'If, as you say in your email, it was to point out that “it is premature to calibrate a global semi-empirical model to this single proxy record” then I would have been very supportive...indeed it's the basis of our current research and many others within the sea-level research community.' – Benjamin Horton (10. Dec 2011).

It is also clear that it cannot be used for formal validation or formal model selection. Another critical aspect is that there is not agreement between millennial scale paleo sea level proxies. Kemp et al. 2011 figure 3 shows a large disagreement with non-us records such as Iceland, Israel, Southern Cook Islands. The same figure also shows that virtually all other shown proxy records have higher RSL than the Kemp reconstruction at 1000AD. The early NZ data (fig 4) is also above the NC record. To me this is suggestive of a too low subsidence correction. All other lines of evidence (20th century tide gauge rates, GPS data, and model results) also suggests larger subsidence corrections (Grinsted et al. 2011; review fig. 2). In your reply to Grinsted et al. (2012) you argue why you prefer this outlier estimate, but it remains an outlier and there is a considerable spread among estimates. In light of this it is clear that your confidence intervals are overly optimistic.

P3559 L24- L26: I agree that the rate that you apply is consistent with Engelhart et al.'s (2009) estimates for neighboring regions. This is however, unimpressive as the subsidence correction is essentially based on Engelhart.

P3559 L 26-27: Yes the K11 model is able to accommodate any GIA rate without any loss of fit. But we are not just trying to fit a curve. Is it really an advantage that the model conflates a non-climatic local signal with a climate induced sea level change? It is important that you allow for this GIA uncertainty in the sea level observations when calibrating the model. You can do it through a C-matrix as in G10, or you can amend the semi-empirical model to include a GIA term.

P3559 L14-17. Please quantify what is meant by “did not change appreciably”. I take it to mean that abs(dGIA/dt) » abs(dGSL/dt). That is probably a reasonable assumption in locations where this method is typically applied (i.e. where there is an appreciable GIA response). So, I agree that dRSL/dt in such cases is a reasonable approximation to dGIA/dt. However, that does not mean that the residual GIA is negligible for your application. Specifically I dispute the narrow uncertainty range (±0.1mm/yr) on the GIA you derive from this approach (See also comments in Grinsted et al. 2011).

P3559 L14-17. Even if global ocean volume did not change, then there could still be considerable deviations between local sea level and global sea level. Relatively small changes in circulation could result in a large local sea level response. How can you be sure that is not an issue when there is substantial disagreement between proxy records from around the world? (as shown by Kemp et al. 2011).

P3560 L4: You are too optimistic regarding the proxy uncertainties. I get more from the
GIA uncertainty alone, and that does not even allow for any differences between local and global sea level. Compare New Zealand @ 400AD with NC RSL (fig4), or look at all the other records that Kemp et al. (2011) shows. Is ±10cm really realistic, when there is not agreement between proxies from around the world? It is not convincing to me.

In order to arrive at as low a value as 24cm then you have to force the straight line fit to go through 0 at time of collection. Simpler statistical approaches would arrive at slightly higher values. If this is such an important constraint to ensure marginal agreement with tide gauge GSL, then you should also apply this constraint to the model fits. I.e. use a recent baseline in all plots to ensure that all models go through this point. The likelihood function should be based on the misfit when both model and data both use a recent baseline.

Nobody really believes the ‘perpertual’ term to be truly perpetual. Another reason for the large disagreement could be that the K11 model simply cannot be applied to so long time scales because it does not capture the natural equilibration that would occur over long time scales. That would mean that the Schaeffer et al. 2012 projections would tend to be biased high (see section 7.7).

You examine only two GIA cases (figs 1&2), none of which necessarily are correct. The primary argument of the Grinsted et al. (2011) comment to the Kemp NC RSL paper was that the reported GIA uncertainties are too optimistic, and that the particular subsidence rate applied is an outlier (all other methods result in higher subsidence rates - e.g. review fig.2). We do not argue that the Peltier GIA is correct, we only use it as it is in the middle of the range of estimates (actually lower middle). It is therefore a strawman to show that G10 does not work for Peltiers GIA. A fair comparison would instead allow for a range of different GIA’s. Instead you should allow for a small residual GIA into the Grinsted et al. model, before attempting to fit. Seq=a*T+b; dS/dt=(Seq-S)/tau; NCRSL=S+rGIA*t. I can get a much better fit to NCRSL with this G10+rGIA than with K11 (both forced by Mann08).

The concept of a purely mathematical moving reference temperature T0 is bizarre. And the use of T0, T0,0 and T0(start_of_integration) is highly confusing. I would much prefer that you re-formulated the model along these lines: dS/dt=dPerpetual/dt + dMedium/dt + dimmediate /dt where each term has its own differential equation. It would make the physical motivation for the model much more apparent and it would make it much easier for the reader to compare to the G10 model. This comment is purely about presentation.

An alternative explanation is a residual GIA term. I can get reasonably good fits when I allow for a residual GIA term. On the other hand, my exploration of the K11 parameter space reveals that it is impossible to fit the early part of the record without sacrificing the fit in the most recent centuries. Perhaps this is what led the authors to restrict their calibration interval.

I appreciate that the authors have tried to confront the problem that NC RSL is not global sea level by using proxy records from another location on earth. However, that does not solve the issue. This tests against two records – neither of which is global sea level. And as the New Zealand data demonstrates then there is still large disagreement between the proxies on millennial timescales. Either the applied subsidence correction is wrong, or the records contain some local signals. Either way it is premature to use these proxy records to calibrate global sea level models.

If you want to argue that K11 is better than Jevrejeva et al. 2009,
then you should write a paper comparing these models. Note that J09 does not use temperature as forcing and the shape of its response would not necessarily be the same as the G10 model.

P3570 section 7.7: The K11 model diverges quickly from the NC RSL record with a too high rate pre-1100 AD. In order to gauge how quick it deviates from the curve then it would be good to know the calibration interval you chose for the K11 model. At the moment I can only find this in the figure caption, and no motivation is given for restricting the calibration. Has this been chosen to present K11 in a favourable light?

P3570 line 13: You state Schaeffer has a much slower equilibration, but that is not correct as the K11 model does not have an equilibrium at all. I think "deceleration" would be more accurate.

P3567 Line 17-20: I find this argument unconvincing and hard to read. Please phrase these sentences more carefully.

P3566 Line 9-P3567 L4: I acknowledge the Milankovitch issues that there is with using previous interglacial directly as analogies. But I strongly dispute the argument that the situation gets any better when you go to Mega-year timescales. Both sea level and temperature proxies are much more uncertain the further you go back in time; Milankovitch is also active on these long time scales; And you have to keep non-climatic processes in mind (e.g. plate tectonics).

P3567 Line 9: I feel you make an overly literal interpretation of the G10 a-parameter. G10 is an approximation and we do not imagine that this simple model will be sufficient for the far future where we may reach equilibrium. At some point the model will need to include a long-term (but not perpetual) component. I doubt that we have sufficient information to constrain all these additional parameters. In particular, I am worried that you are over-confident in the NC RSL record and that this in turn leads to over-fitting of the K11 model.

C1420

P3569 L28: Typo. G11 should probably be G10.

P3570 L23-L25: Actually this term should correspond to time scales that equilibrate with time constants longer than the time interval the model is applied to. Otherwise you need to take the deceleration into account. I.e. it is wrong to compare to tau here.

P3570 L25-26: Sea level has been equilibrating since the de-glaciation. It seems counter-intuitive that a perpetual non-equilibrating term would capture that. You can capture the slow down by strategically moving the reference temperature. However this is essentially equivalent to having a finite response time.

P3571 L4-7: I find that the perpetual-term makes it impossible to fit the pre-1000 AD data without sacrificing the fit post-1800 AD. So, the statement is only correct if you have a blind spot that restricts the interval that you are looking at.

P3571 L7-L14: Again I feel that this is an over-interpretation of Seq in the model, and that these sentences don't allow for the full range of response times explored by the Jevrejeva et al. 2012 model. If you use the G10 model for multi-century projections, then you may get too low estimates unless you take the models with a long response time. - Just as the non-equilibrating response of the K11 model will tend to be biased high for long term projections.

P3571 L15: Agreed.

Figure 1: I suggest removing this figure and instead allowing for a constant residual GIA term in the G10 model in figure 2.

Figure 1: Please remove blue line. I believe you when you say that you can reproduce the results.

Figure 2: This figure shows that the additional terms in VR09 probably led to over fitting as it appears to be worse than R07.

Figure 3: Please remove "Mann integrated" to simplify figure.

C1421
Table 1 & figs 1 & 2: Where does the K11, tau=4000 yr come from?

Table 1 & figs: I think it would simplify the discussion and all figures if you could focus exclusively on Mann et al. 2008. The Moberg experiments could be sent to the SI (except for the original G10 moberg/jones hind casts).

Figure 2: This figure does not say much when it is based on manual tuning. Perhaps I would have made another more flattering manual tuning of the G10 parameters.

Figure 2: Why do you restrict the calibration to post-1000 AD? Why is tau fixed at 4000?

Figure 3: Here a post-1100AD calibration interval is used, in figure 2 a post-1000AD interval is used. Why is it different?

Figure 3: The red, black, and blue is the primary lines in this figure. The other two lines make it cluttered. It might help to de-emphasize them with dashes.

Figure 3: Please do not hide the G10 and K11 lines for the recent period. (Choose a blue color for K11)

Figure 1,2,3: I think it would be good to have the PDFs with shared x-units also share the same x-limits. It might mean that you have to have a logarithmic x-scale.

Figure legends: Please find a uniform way to name the different hind-casts/ forcing combinations. For example in figure 3 you write “Mann et al. 2008 Bayesian”, but it does not say that it is the G10 model. I think a legend like “G10 w. Mann08” would be easier to understand.

Figure 2: You can remove the text “hind-cast” in the legend entries.

Figs 1-3: Please consistently use either one or two sigma intervals in all figures (and text).

Figs 1-3: It would help the reader if a consistent color scheme was chosen. E.g. all K11 plots could be blue tones, whereas the G10 could use black (as in fig 3). Solid lines for those that you consider most important for the discussion and dashes for those that are secondary.

Figure 4: The green box (@400AD) is the same height on both left and right sides. Presumably the reason the green box is skewed is due to a vertical adjustment. If there is an uncertainty in this correction then the box should be higher on the ‘older’ side of the box.

Figure 4f and g: Are you sure that the markov chain has converged?


Schaeffer et al. 2012, Long-term sea-level rise implied by 1.5°C and 2°C warming levels. Nature Climate Change. doi:10.1038/nclimate1584


Fig. 1.
Fig. 2.

K11 GIA
Distance from Churchill, Canada (km)
Trend(RSL−GSL) (mm/yr)
2200 2400 2600 2800 3000 3200 3400
−0.5
0
0.5
1
1.5
2
2.5

C1426