| yield loss in the United States: a probabilistic modelling approach Guoyong Leng Environmental Change Institute, University of Oxford, Oxford OX1 3QY, UN | |
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Abstract23

24 This study assess the possible outcomes of yield changes in the United States which is 25 responsible for 40% of global maize supply under 1.5°C and 2°C global warming scenarios. 26 Instead of providing deterministic estimates, this study introduces a probability-based approach 27 that allow for examination of the associated probability of each outcome, which has great 28 implications for decision-makings. Results show distinct spatial patterns in future yield loss risk 29 associated with temperature rise at the county scale, with highest probability in central and 30 southeastern US, and lowest risk in western US and high production regions such as Iowa. 31 Comparing the estimates under 1.5°C global warming against that in 2.0°C warming indicates 32 that keeping global warming within 1.5°C has great benefits for reducing future yield loss risk. 33 Based on the ensemble mean of 97 climate model simulations, the risk of yield dropping below 34 historical long-term mean is projected to decrease from 81% to 75% for the country as a whole. 35 Such benefit is more evident when considering the risk of yield reduction by 10% and 20%, 36 which is expected to decrease by 25% and 28%, respectively. This suggests that constraining 37 global temperature rise to 1.5°C has more benefits for reducing extreme yield reductions. 38 Spatially, keeping global warming within 1.5°C would benefit more in in Missouri, South 39 Dakota, Eastern Kansas, Southern Texas and southeastern part of the country than other regions, 40 highlighting the spatially variable benefits of climate mitigation efforts. The analysis framework 41 introduced in this study can also be easily extended to other regions and crops. The results of this 42 study highlight the areas where maize yield is most vulnerable to temperature rise, and the 43 spatially variable benefits for reducing yield loss risk by keeping global warming within 1.5°C. 44 **Keywords:** global warming; agriculture; risk; 1.5°C; yield loss; US crops.

46 **1.** Introduction

47 Global food demand is expected to roughly double by 2050s (Godfray et al., 2010; Tilman et al., 48 2011). The challenge of feeding global population within the context of a changing climate calls 49 for assessment on the potential impacts of climate change on global food production. Towards 50 this, numerous studies have investigated climate change impacts on agricultural production in 51 China (Piao et al., 2010; Tao et al., 2006; Yao et al., 2007), Africa (Jones and Thornton, 2003; Müller et al., 2011; Schlenker and Lobell, 2010), Europe (Bindi and Olesen, 2011; Olesen and 52 53 Bindi, 2002; Reidsma et al., 2010), United States (Rosenzweig et al., 2014; Schlenker and 54 Roberts, 2009; Urban et al., 2012), and the whole globe (Parry et al., 2004; Rosenzweig et al., 55 2014). Whilst these studies provided valuable insights, most of them are mainly based on a 56 deterministic approach without considering the full range of possible outcomes of yields under 57 given conditions.

58

59 Year-to-year variation of crop yields is often associated with variability of growing season mean 60 temperature, without CO₂ fertilization or adaptations (Asseng et al., 2015; Deryng et al., 2011; 61 Leng et al., 2016a; Liu et al., 2016; Lobell and Field, 2007; Peng et al., 2004; Ray et al., 2015; 62 Schauberger et al., 2017; Schlenker and Roberts, 2009; Wang et al., 2017; Zhao et al., 2016). 63 Besides temperatures, it is well recognized that yield is influenced by many other factors such as 64 droughts, pests, CO₂, agricultural management, technology and etc. (Challinor, A. et al., 2014; 65 Deryng et al., 2011; Hawkins et al., 2013; Iizumi et al., 2013; Ray et al., 2015; Schauberger et 66 al., 2017). The incomplete information and ignorance of physical, biological, and socio-67 economic processes that are relevant to crop growth would therefore make it hard to derive 68 certain estimates of temperature impacts on yield. The inherent uncertainty of assessing climate

69 change impacts on crop yield has also been emphasized in the literature (Asseng et al., 2013;

70 Challinor, A. J. et al., 2014; Lobell and Burke, 2008; Wang et al., 2017; Wheeler and von Braun,

71 2013). Therefore, to give a distribution of possible outcomes of crop yields under given

temperatures would greatly contribute to our understandings, complement previous studies usinga deterministic approach.

74

Recently, the Paris Agreement advocated pursuing efforts to keep global warming within 1.5°C 75 76 while holding global temperature rise to well below 2°C (Rogelj et al., 2015; UNFCCC, 2015). 77 Understanding regional patterns of crop loss probability under 1.5°C and 2°C can help guide 78 adaptation and mitigation efforts. In this study, a probabilistic model is developed for assessing 79 crop loss risk under 1.5° and 2° global warming and is applied for the United States which is 80 responsible for around 40% and 70% of global maize supply and export. The author notes that 81 several studies have used probabilistic approaches for estimating climate change impacts on crop 82 yields (Tao et al., 2009; Tebaldi and Lobell, 2008; Wing et al., 2015), but their goal is to account 83 for uncertainties from emission scenarios, climate models etc. Here, the probabilistic model 84 developed in this study is featured with providing the full spectrum of possible outcomes and the 85 associated probabilities, given a specific temperature rise. The analysis framework introduced in 86 this study can also be easily extended to other regions and crops. Specifically, the following 87 scientific questions are addressed in this study: 1) what are the possible outcomes of maize yield 88 associated with temperature rise in the United States? How likely each possible outcome is to 89 occur? Through a county-level analysis, we aim to identify where maize yield is most vulnerable 90 to temperature rise across the growing areas of the country. 2) Whether, where and how much risk of yield loss can be reduced by constraining global temperature rise to 1.5°C? Understanding 91

92 the spatial pattern of the benefits can help mitigation and adaptation strategies.

93

94 **2.** Materials and Methods

95 2.1. Crop yields and climate data

96 Census data on maize yield is obtained from the National Agriculture Statistics Survey's Quick 97 database maintained by the US Stats Department of Agriculture (USDA) 98 (http://www.nass.usda.gov/Quick Stats). 97 climate model simulations from the Coupled Model 99 Intercomparison Project Phase 5 (CMIP5) (Taylor et al., 2012) under four Representative 100 Concentration Pathways (RCP2.6, RCP4.5, RCP6.0 and RCP8.5) (Moss et al., 2010) are used 101 (Table S1). These climate model projections are statistically downscaled to 1/8 degree and bias-102 corrected against observations using bias-correction and spatial-downscaling approach (BCSD) 103 (Leng et al., 2016b; Wood et al., 2004). The observed gridded climate is produced based on 104 approximately 20,000 stations across the United States (Livneh et al., 2013; Maurer et al., 2002). 105 (Jang and Kavvas, 2013) found that the BCSD method as a popular statistical downscaling method 106 has limitations in projecting future precipitations. However, this study focus on yield changes 107 associated with temperature rise without consideration of precipitation effects. In addition, the 108 downscaled climate was bias corrected and widely validated against observations. The adjusted 109 climate was found to have the same monthly climatology as the observed climate (Reclamation 110 2013), and has been used in previous climate change impact studies (Huang et al., 2017; Leng and 111 Huang, 2017; Leng et al., 2016b).

112 113
 Table 1 The ensemble of climate model projections used in this study

| ID | Climate Model | | Emission | Scenarios | |
|----|---------------|-------|----------|-----------|-------|
| 1 | access1-0 | | rcp45 | | rcp85 |
| 2 | bcc-csm1-1 | rcp26 | rcp45 | rcp60 | rcp85 |
| 3 | bcc-csm1-1-m | | rcp45 | | rcp85 |
| 4 | canesm2 | rcp26 | rcp45 | | rcp85 |
| 5 | ccsm4 | rcp26 | rcp45 | rcp60 | rcp85 |
| 6 | cesm1-bgc | | rcp45 | | rcp85 |
| 7 | cesm1-cam5 | rcp26 | rcp45 | rcp60 | rcp85 |
| 8 | cmcc-cm | | rcp45 | | rcp85 |
| 9 | cnrm-cm5 | | rcp45 | | rcp85 |
| 10 | csiro-mk3-6-0 | rcp26 | rcp45 | rcp60 | rcp85 |
| 11 | fgoals-g2 | rcp26 | rcp45 | | rcp85 |
| 12 | fio-esm | rcp26 | rcp45 | rcp60 | rcp85 |
| 13 | gfdl-cm3 | rcp26 | rcp45 | rcp60 | rcp85 |
| 14 | gfdl-esm2g | rcp26 | rcp45 | rcp60 | rcp85 |
| 15 | gfdl-esm2m | rcp26 | rcp45 | rcp60 | rcp85 |
| 16 | giss-e2-h-cc | | rcp45 | | |
| 17 | giss-e2-r | rcp26 | rcp45 | rcp60 | rcp85 |
| 18 | giss-e2-r-cc | | rcp45 | | |
| 19 | hadgem2-ao | rcp26 | rcp45 | rcp60 | rcp85 |
| 20 | hadgem2-cc | | rcp45 | | rcp85 |
| 21 | hadgem2-es | rcp26 | rcp45 | rcp60 | rcp85 |
| 22 | inmcm4 | | rcp45 | | rcp85 |
| 23 | ipsl-cm5a-mr | rcp26 | rcp45 | rcp60 | rcp85 |
| 24 | ipsl-cm5b-lr | | rcp45 | | rcp85 |

| 25 | miroc-esm | rcp26 | rcp45 | rcp60 | rcp85 |
|-----------------------|----------------|-------|-------|-------|-------|
| 26 | miroc-esm-chem | rcp26 | rcp45 | rcp60 | rcp85 |
| 27 | miroc5 | rcp26 | rcp45 | rcp60 | rcp85 |
| 28 | mpi-esm-lr | rcp26 | rcp45 | | rcp85 |
| 29 | mpi-esm-mr | rcp26 | rcp45 | | rcp85 |
| 30 | mri-cgcm3 | rcp26 | rcp45 | | rcp85 |
| 31 | noresm1-m | rcp26 | rcp45 | rcp60 | rcp85 |
| Number of Projections | 97 | 21 | 31 | 16 | 29 |

115 2.2. Conditional probability estimation

116 A probabilistic model describes the distribution of possible outcomes and associated

117 probabilities under a given condition through Copulas (Nelsen, 2007). Specifically, a Copula is

118 first fit to the time series of yield and temperature to derive their joint probability distribution

119 function (PDF), based on which the probabilistic model is then constructed. A copula describes

120 the multivariate distributions (C) of two or more uniformly distributed variables (Nelsen, 2007).

121 In this study, five bivariate copulas which are frequently used in the literature are adopted for

122 estimating the joint probability distribution between temperature (x) and yield (y).

123
$$F_{XY}(X,Y) = C[F_X(X),F_Y(Y)]$$
(1)

Where C is the cumulative distribution function (CDF) of copula, while $F_X(X)$ and $F_Y(Y)$ are the marginal distributions of x and y, respectively. Details on the five copula families and their mathematical descriptions can be found in Table 1. Besides the five commonly used copulas, there are several other copula families that have not fully been used in the literature (Sadegh et al., 2017), and are not considered in this study.

| Name | Mathematical Description | Parameter Range | Reference |
|----------|---|---|-------------------------------|
| Gaussian | $\int_{-\infty}^{\phi^{-1}(u)} \int_{-\infty}^{\phi^{-1}(v)} \frac{1}{2\pi\sqrt{1-\theta^2}} \exp(\frac{2\theta xy - x^2 - y^2}{2(1-\theta^2)}) dx dy^b$ | $\theta \in [-1,1]$ | (Renard and Lang 2007) |
| t | $\int_{-\infty}^{t_{\theta_2}^{-1}(u)} \int_{-\infty}^{t_{\theta_2}^{-1}(v)} \frac{\Gamma\left(\frac{\theta_2+2}{2}\right)}{\Gamma\left(\frac{\theta_2}{2}\right)\pi\theta_2\sqrt{1-\theta_1^2}} \left(1+\frac{x^2-2\theta_1xy+y^2}{\theta^2}\right)^{\frac{\theta_2+2}{2}} \mathrm{d}x\mathrm{d}y^c$ | $\theta \in [-1,1]; \ \theta_2$ $\in [0,\infty]$ | (Demarta and McNeil, 2005) |
| Clayton | $\max(u^{-\theta}+v^{-\theta}-1,0)^{-1/\theta}$ | $\theta \in [-1,\infty] \backslash 0$ | (Clayton, 1978) |
| Frank | $-\frac{1}{\theta}\ln\left[1+\frac{(\exp(-\theta u)-1)(\exp(-\theta v)-1)}{\exp(-\theta)-1}\right]$ | $\theta \in \mathbb{R} \backslash 0$ | (Li et al., 2013) |
| Gumbel | $\exp\left\{-\left[(-\ln(u))^{\theta}+(-\ln(v))^{\theta}\right]^{\frac{1}{\theta}}\right\}$ | $\theta \in [-1, \infty]$ | (Zhang and Singh 2006) |

Table 2 Copula families used in this study and the mathematical descriptions

Based on the fitted Copula, the conditional probability of yield dropping below a certain amount (*Y* < *y*) under a given temperature (*X* = *x*) is estimated; i.e., $F_{Y|X}(Y < y | X = x)$. Here, the conditional probability density function of $f_{Y|X}(y|x)$ is calculated as follows:

135
$$f_{Y|X}(y \mid x) = c[F_X(X), F_Y(Y)] * f_Y(y)$$
(2)

136 Where *c* is the PDF of the Copula and $f_Y(y)$ is the PDF of marginal distribution of yield. Once the 137 conditional PDF under a particular temperature is obtained from equation (2), the probability of 138 yield dropping below a certain amount, i.e., $F_{Y|X}(Y < y | X = x)$, is estimated as the area under 139 $f_{Y|X}(y|x)|$ for Y < y.

130

140 2.3. Analysis

141 The linear trend of maize yield is removed using the least squares method, to account for the effects 142 of technological improvement. The growing season temperature is defined as the average of 143 monthly temperatures during June-July-August following previous studies (Leng, 2017a; b; Lobell 144 and Asner, 2003). All the five bi-variable copulas are fitted for each maize growing county based 145 on de-trended maize yield and growing season temperature for the reference period 1986-2005, 146 and the one that has the highest statistically significant (at 95% confidence level) maximum 147 likelihood is selected as the best copula (Sadegh et al., 2017). The statistical significance is 148 estimated according to the two-tailed Student's t-test. The selected copula for each maize growing 149 county is shown in Supplementary Figure S1. Based on the fitted copula, the conditional 150 probability (%) of yield dropping below a certain level is estimated for each maize growing county 151 under 1.5°C and 2°C global warming scenarios. There are two approaches (i.e. transient and 152 stabilized approaches) to evaluate climate change impacts under the 1.5 and 2.0 °C warming 153 worlds. To date, most of previous studies evaluating climate change impacts at specific global 154 temperature targets have relied on transient climate states extracted from the CMIP5 archive. 155 Recently, simulations are made available by the Half a degree Additional warming, Projections, 156 Prognosis and Impacts project (HAPPI), which is designed to provide stabilized scenarios for the 157 1.5 and 2.0 °C warming worlds (Mitchell et al., 2017). To inter-compare climate scenarios between 158 transient and stabilized states is not within the scope of this study. A recent study by (Ruane et al., 159 2018) found that the stabilized scenarios from HAPPI are largely consistent with the transient 160 scenarios extracted from CMIP5 simulations in agricultural regions.

In this study, to investigate future yield loss risk at under 1.5°C and 2°C global warming targets,
analyses were performed using time-slice periods following the literature (Gosling et al., 2016;

163 Leng et al., 2015; Schewe et al., 2014; Zhang et al., 2018). Specifically, the 20-year periods with 164 1.5°C and 2°C global temperature target relative to pre-industrial era are extracted, based on which 165 local temperature change is calculated relative to reference period (Lissner and Fischer, 2016). It 166 should be noted that not all climate models projected 1.5°C and 2.0°C rise of global temperature 167 under RCP2.6 (Supplementary Table S1). The projected change in local temperature is then used 168 as input into the probabilistic model for estimating the probability of yield change in the future. It 169 is noted that the reference period 1986-2005 is 0.6°C warmer than pre-industrial levels (IPCC, 170 2013). Thus, 1.5°C and 2°C warming target corresponds to a warming of 0.9°C and 1.4°C above 171 the reference period, respectively (Lissner and Fischer, 2016).

The above processes are repeated for each climate model under each emission scenario. The multimodel ensemble mean is calculated for illustration, while inter-model spread is used for denoting the uncertainty from models. Through a county-scale analysis, the regions that are most vulnerable to temperature rise can be identified. Yield loss probability is compared between the 1.5°C and 2°C warming worlds to investigate whether, where and how much benefit would be achieved by constraining global warming to 1.5°C for reducing yield loss risk.

178

179 **3.** Results and Discussion

Figure 1a shows the temporal variations of de-trended maize yield and growing season temperature for the reference period. Maize yield for the country as a whole has exhibited substantial variations in recent decades, and yield reductions often correspond to above-normal temperatures. For example, maize yield shows a substantial decrease by up to 16% at abovenormal temperatures compared to below-normal temperatures. Overall, more than one third of

185 vield variation can be significantly (P < 0.01) explained by growing season temperature 186 anomalies. The negative temperature impacts on maize yields are consistent with previous 187 studies at regional and global scales (Asseng et al., 2015; Deryng et al., 2011; Leng et al., 2016a; 188 Liu et al., 2016; Lobell and Field, 2007; Ray et al., 2015; Schauberger et al., 2017; Schlenker and 189 Roberts, 2009; Zhao et al., 2016), although the strength of yield-temperature relation differs to 190 certain extent. Figure 1b shows the joint distributions between maize yield and temperature 191 anomalies, as well as a full spectrum of likely outcomes of maize yields under various 192 temperature conditions (see methods). Comparing the estimated maize yield distributions with 193 observed maize yields (red dots) indicates that the majority of observed yields fall within the 194 high-density region of PDFs, demonstrating that the fitted joint distribution function is reliable 195 for describing maize yield at given temperatures.



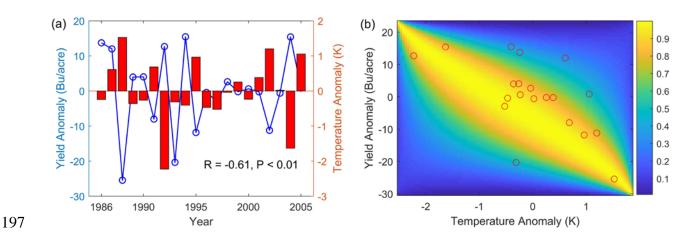


Figure 1 Observed temperature-yield relations for the reference period 1986-2005. (a) temporal
changes in de-trended yield anomaly and growing season temperature anomaly; (b) fitted joint
distribution function between yield anomaly and temperature anomaly;

202 Based on the fitted joint distribution, the conditional probability of yield changes under given 203 local temperature rise of 0.5°C, 1°C to 1.5°C and 2°C are estimated to explore the sensitivity of 204 yield loss risk to temperature (see methods). Figure 2a shows that yield probability density 205 curves gradually shift to the left side of the vertical dashed line (i.e. its long-term mean) with 206 increase in temperature rise from 0.5°C to 2°C. This suggests a steady increase of yield loss risk 207 (i.e. yield dropping below its long-term mean). There is 63.3% probability that 0.5°C rise of 208 local temperature would result in yield reduction below its long-term mean for the country as a 209 whole. With a 2°C increase in temperature, the probability would increase to 81.4% (Figure 2b). 210 The sensitivity of yield loss probability to local temperature rise is found to become more 211 pronounced when considering the risk of yield reduction by 10% and 20% below its long-term 212 mean value. Given a 0.5° C rise of local temperature rise, the probability of yield reduction by 213 10% is only 15%. However, such risk would jump by a factor of 4 to 67% when experiencing a 214 2°C rise of local temperature. The risk of yield reduction by 20% which is negligible under 215 0.5°C (i.e. 0.9%) would even become 32.2% given 2°C temperature rise. These suggests that 216 local temperature rise would have more pronounced effects in causing extreme yield reductions. 217

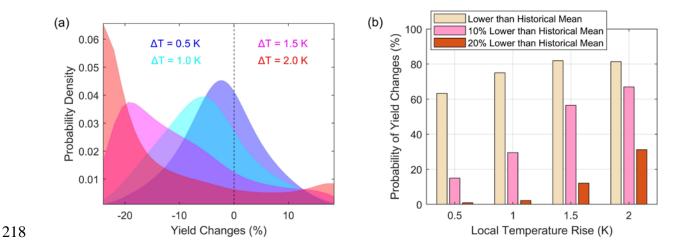


Figure 2 (a) conditional probability of yields at given temperature rise of 0.5°C, 1°C, 1.5°C and

220 2°C. The shaded areas represents the probability of likely yield changes under different
221 temperature rises.; (b) probability of yield dropping below and reducing by 10% and 20% of
222 historical mean at given temperature rises.

223

224 How much risk there will be for future maize reduction under 1.5°C and 2°C global warming 225 targets? (Schlenker and Roberts, 2009) projected a decrease by 30–46% by the end of the century 226 based on one climate model. (Urban et al., 2012) found that US maize yields are projected to 227 decrease by an average of 18% by 2030-2050 relative to 1980-2000 based on 15 climate 228 models. Instead of providing a deterministic projection in specific future periods, we examine 229 future yield changes under 1.5°C and 2°C global warming targets in a probabilistic manner. 230 Figure 3 shows the risk of yield dropping by 10% of the historical mean under 1.5°C and 2°C 231 warming in four RCPs. Under the 2°C warming world, the multi-model ensemble mean shows 232 that yield loss probability for the country as a whole is projected to be 65%, 61%, 60% and 44% 233 under RCP8.5, RCP6.0, RCP4.5 and RCP2.6 emission scenario, respectively. Such risk is 234 expected to decrease substantially in a 1.5°C warming world, independent of emission scenarios. 235 However, larger uncertainty exist as indicated by the wide ranges among climate models under 236 both 1.5°C than 2°C warmings. Compared to 2°C, larger uncertainty ranges are found under 237 1.5°C warming except for the RCP2.6 scenario. This could be attributed to the fact that global 238 mean temperature rise simulated by some climate models may not reach 2°C under RCP26 239 scenario. Indeed, 15 and 7 climate models out of 21 that provided simulations under RCP26 240 scenario have simulated a global warming of 1.5°C and 2°C, respectively. The relatively smaller 241 sample of climate model simulations under 2°C than 1.5°C leads to the larger range as indicated 242 by the boxplot for the RCP2.6 scenario. Overall, the multi-model ensemble indicates that the

probability of yield reduction by 10% would reduce by 20%, 19%, 19%, and 16% under RCP8.5,
RCP6.0, RCP4.5 and RCP2.6 emission scenario, respectively, if global temperature rise is
constrained to 1.5°C.

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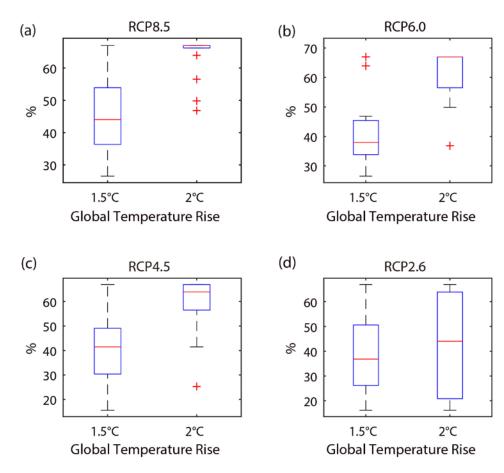




Figure 3 Probability (%) of future yield reduction by 10% in 1.5°C and 2°C warming worlds. The probability is estimated for each climate model under each RCP scenario (See Table 1 for details). The central mark in the boxplot indicates the median, while the bottom and top edges indicate the 25th and 75th percentiles, respectively.

252

253 Spatially, the highest risk will be experienced in central and southeastern US, while the lowest

risk is located in western US and high production regions such as Iowa (Figure 4). The physical

255 mechanism behind the distinct spatial patterns is, however, an open question since many factors 256 could influence yield sensitivity to temperature in farmers' fields. For example, the concurrent 257 drought stress could to be a potential cause for yield reductions (Lesk et al., 2016; Lobell et al., 258 2014; Zipper et al., 2016), which may be partly alleviated by CO₂-induced increase in crop water 259 use efficiency (McGRATH and Lobell, 2011). One obstacle for quantitative attributions has been 260 lack of accurate field-level data on both environmental conditions and yield performance, which 261 points to the importance of giving a distribution of possible outcomes rather than a deterministic 262 estimate. Indeed, the negative temperature impact on crop yields could be reduced through 263 management practices such as soil mulching (Qin et al., 2015), conservation tillage (Karlen et 264 al., 2013) and multiple cropping (Seifert and Lobell, 2015). Recent observation-based studies 265 showed that irrigation would dampen crop yield response to temperature (Leng, 2017b; Troy et 266 al., 2015), which could partly explain the relatively low sensitivity of yield loss probability to 267 temperature rise in western arid regions, western Kansas and Nebraska where irrigation is 268 extensively applied (Leng et al., 2013).

269

270 Importantly, it is found that with increase in temperature, yield loss probability tends to grow 271 progressively across the country, especially in Southeastern growing areas. Under 2°C global 272 warming, the probability of yield reduction by 10% could exceed 50% in Missouri, South 273 Dakota, Eastern Kansas, Southern Texas and southeastern part of the country. These hot-spot 274 regions point to the need for adaptation and mitigation priorities for enhancing yield residence 275 under global warming. Constraining global temperature rise to 1.5°C would lead to substantial 276 decrease in yield loss risk. Such benefit is, however, spatially variable, with largest risk reduction 277 in those hot spot areas, while negligible change is found in high production areas including

| 278 | Illinois, Indiana and Ohio. Further analysis show that the spatial pattern of reduced yield loss risk |
|-----|---|
| 279 | is independent of emission scenario (Supplementary Figure S2-4), pointing to the robustness of |
| 280 | the revealed maps on the uneven distribution of climate mitigation benefits. This has great |
| 281 | implications for informing targeted adaptation and mitigation measures, through identifying the |
| 282 | regions that are most vulnerable to global warming, and especially showing where and how |
| 283 | much benefits would be achieved by constraining global temperature rise to 1.5°C. |
| | |

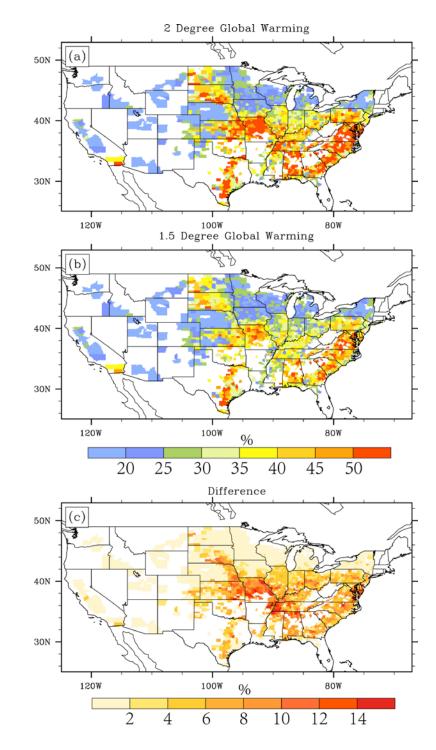


Figure 4 Spatial distribution of the probability (%) of yield reduction by 10% under (a) 1.5°C
and (b) 2°C global warming target in the RCP8.5 scenario. The probability is estimated for each
climate model under each warming scenario and the multi-model ensemble mean is shown. The

benefit of constraining global temperature rise to 1.5°C is shown in (c), as calculated by the
difference between (a) and (b).

291

292 **4.** Conclusion

293 Enhanced stability of maize production in the United States would greatly benefit global food 294 security, as it provides 40% of global supply. Important in this regard is to understand the full 295 range of possible outcomes of yields and the associated probabilities under future warming. 296 Previous assessment on climate change impacts under global warming are mainly based on a 297 deterministic approach, without providing the likelihood of different outcomes which is more 298 relevant for decision-makers in selecting appropriate strategies. Here, this study provides a 299 probabilistic assessment of maize yield changes associated with temperature rise in the United 300 States at the county scale under 1.5°C and 2°C global warming worlds. Results show a 301 significant association between temperature rise and maize yield reductions across the country 302 during the past three decades. A probabilistic model is then developed to allow for examination 303 of yield loss risk under given temperatures. It is found that yield loss risk (i.e. the probability of 304 yield dropping below its long-term mean) tends to increase significantly with rise of temperature, 305 and distinct spatial patterns exist at the county-scale. The highest risk is observed in central and 306 southeastern US, while maize failure risk is relatively low in western US. Comparing the 307 estimates under 1.5°C global warming against that in 2.0°C warming indicates that keeping 308 global warming within 1.5°C has great benefits for reducing future yield loss risk. Based on a 309 large ensemble of 97 climate model simulations, the risk of yield dropping below the long-term 310 mean is projected to decrease by 6% from 81% for the country as a whole. Such benefit are more 311 evident when considering the risk of yield reduction by 10% and 20%, which is excepted to

decrease by 25% and 28% under 1.5°C warming, respectively. Spatially, constraining global
temperature rise to 1.5°C would benefit more in Missouri, South Dakota, Eastern Kansas,
Southern Texas and southeastern part of the country than other regions, and highlighting the
spatially variable benefits of climate mitigation efforts.

316

317 There are a number of caveats that should be acknowledged when interpreting the results 318 obtained in this study. First, it is assumed that the historical temperature-yield relation hold in the 319 future, without considering adaptations and the possible changes in the temperature-yield 320 relations. (Leng, 2017b) reported a weakening strength of temperature-corn yield relation in the 321 United States during recent decades. Thus, the estimates obtained in this study would represent 322 an upper-bound of possible yield changes associated temperature rise. Second, the magnitude of 323 yield changes may differ if a different reference period is selected for constructing the 324 probabilistic model. Indeed, several reference periods have been used in climate change impact 325 assessment, e.g. 1980-2010 (Schewe et al., 2014), 1971-2000 (Haddeland et al., 2014) as well as 326 1986-2005 (Lissner and Fischer, 2016) which is adopted in this study. Third, only temperature is 327 included for assessing future yield changes, without considering the concurrent changes in 328 precipitation, wind field, humidity, extreme heat, droughts and vapor pressure deficit that are 329 relevant to crop yield at different growth stages (Asseng et al., 2013; Challinor, A. et al., 2014; 330 Deryng et al., 2011; Hawkins et al., 2013; Iizumi et al., 2013; Lobell et al., 2013; Schauberger et 331 al., 2017). What's more, estimates of future yield changes are based on the assumption of no 332 adaptations. Thus, this study may not give the accurate estimate of yield changes in the future, 333 rather it demonstrates the sensitivity of yield loss risk to temperature rise under global warmings 334 in a probabilistic and spatially explicit manner.

| 336 | Despite the limitations and uncertainties, this study has great implications for assessing climate |
|-----|--|
| 337 | change impacts on yields, through introducing a spatially explicit probabilistic modeling |
| 338 | approach which can be easily extended to other regions and crops, considering other climatic |
| 339 | variables such as precipitation, wind field and humidity conditions. The results are valuable for |
| 340 | adaptation and mitigations by showing the probability distribution of possible yield changes in |
| 341 | the United States under 1.5°C and 2°C global warming scenarios. This study highlights the |
| 342 | regions where maize yield is most vulnerable to temperature rise, and importantly, the benefits |
| 343 | for reducing yield loss risk by constraining global temperature rise to 1.5°C, which turns out to |
| 344 | be spatially variable across the country. |
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358 Acknowledgments

The author thanks the editor and four anonymous reviewers for their thoughtful suggestions and comments that led to substantial improvements of the manuscript. The author acknowledges the World Climate Research Programme's Working Group on Coupled Modelling, which is responsible for CMIP, and thanks the climate modeling groups (listed in table 1 of this paper) for producing and making available their model output. For CMIP the US Department of Energy's Program for Climate Model Diagnosis and Intercomparison provides coordinating support and led development of software infrastructure in partnership with the Global Organization for Earth System Science Portals.

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