# **Ecosystem Services**

# Reducing Uncertainty in Ecosystem Service Modelling through Weighted Ensembles --Manuscript Draft--

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Abstract:	Over the last decade many ecosystem service (ES) models have been developed to inform sustainable land and water use planning. However, uncertainty in the predictions of any single model in any specific situation can undermine their utility for decision-making. One solution is creating ensemble predictions, which potentially increase accuracy, but how best to create ES ensembles to reduce uncertainty is unknown and untested. Using ten models for carbon storage and nine for water supply, we tested a series of ensemble approaches against measured validation data in the UK. Ensembles had at minimum a 5-17% higher accuracy than a randomly selected individual model and, in general, ensembles weighted for among model consensus provided better predictions than unweighted ensembles. To support robust decision-making for sustainable development and reducing uncertainty around these decisions, our analysis suggests various ensemble methods should be applied depending on data quality, for example if validation data are available.	
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#### **Declaration of interests**

⊠The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

□The authors declare the following financial interests/personal relationships which may be considered as potential competing interests:



Dear Editor,

#### Reducing Uncertainty in Ecosystem Service Modelling through Weighted Ensembles

I am pleased submit the above paper for your consideration, which has been revised in accordance with comments from both the Editors and two reviewers. This manuscript presents a study, unprecedented in scope, on maximising the accuracy of ensembles of models of ecosystem services. As such, we feel our paper is a good fit for Ecosystem Services given that the journal's content seeks to understand science, policy and practice of Ecosystem Services.

The important knowledge-gap we address in our manuscript is that global efforts to quantify ecosystem services (e.g. through the Intergovernmental Science-Policy Platform on Biodiversity and Ecosystem Services [IPBES]) are lagging behind those of other grand challenges (e.g. the Intergovernmental Panel on Climate Change [IPCC]). For example, whilst the IPCC use ensembles of models to provide robust estimates of plausible futures, the latest state-of-the-art ES models produced via IPBES rely on single model outputs with little/no validation (e.g., see <u>Chaplin-Kramer et al., 2019</u>). This is because, unlike climate models, ecosystem service models often differ in the forms of their outputs – even when modelling the same services. As a result, it is currently not known how best to combine distinct ecosystem service model outputs to provide reliable ensemble products. In this manuscript we show how best to overcome these issues.

Our study – which uses ten models for carbon storage and nine for water supply, to test ten contrasting ensemble approaches against 2,597 validation data points in the UK – is the first assessment of different approaches to creating ecosystem service model ensembles. Our findings represent important advances of significance to scientists and policy-makers working within ecosystem services, environmental science and sustainability, as well as the wider natural science modelling community.

We show that using an individual ecosystem service model is fraught with concerns as *a priori* it is not known which is the most accurate and choosing only one model can, at worst, result in perverse decisions. Deriving decisions from an ensemble of ES models provides an improvement over using one model for any location, but also more consistency over larger scales. Using weighted average ensemble approaches further improves accuracy but also substantially decreases uncertainty among ensemble approaches compared to uncertainty among models, a further indication of increased fit to reality. Thus, particularly when validation data are not available, we recommend the use of weighted ensembles in ES research to substantially reduce uncertainty and to support robust decision-making for sustainable development.

In partnership with decision-makers, the important advances suggested in our manuscript could help to ensure ecosystem service research contributes to and informs ongoing policy processes (such as IPBES, the Sustainable Development Goals and CBD Aichi targets) and facilitates the development of indicators for the monitoring of human well-being in United Kingdom and beyond.

We thank you in advance for considering our manuscript.

Yours sincerely,

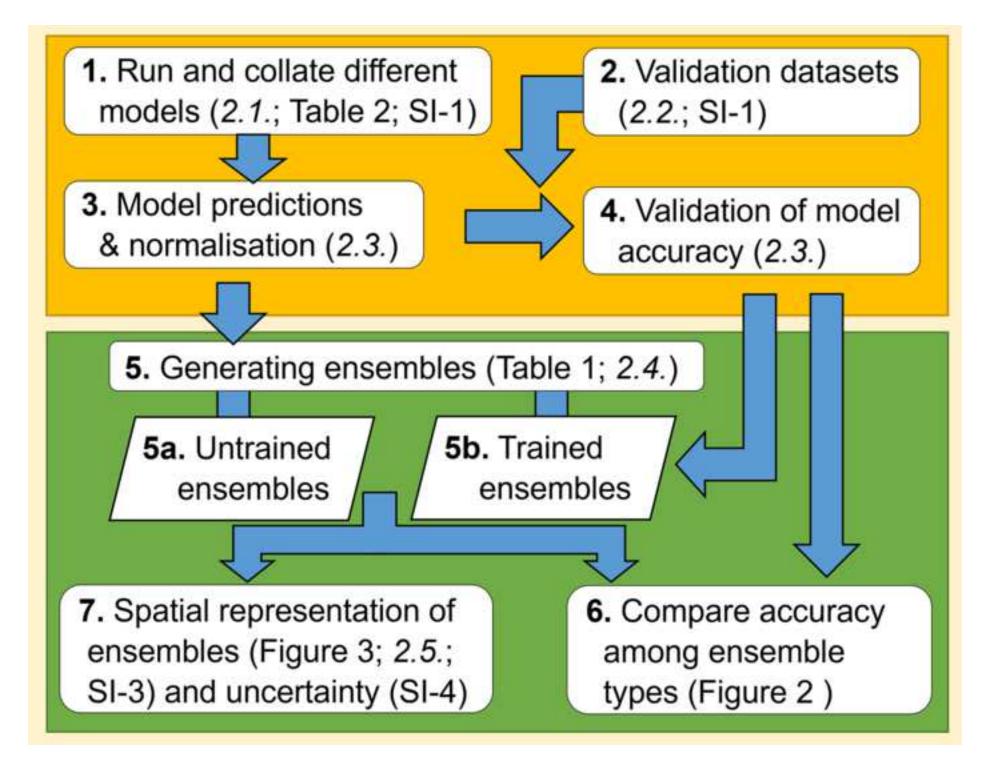
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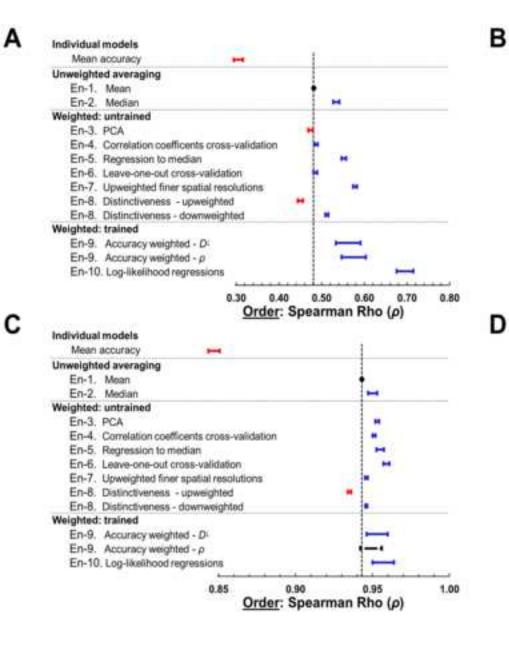
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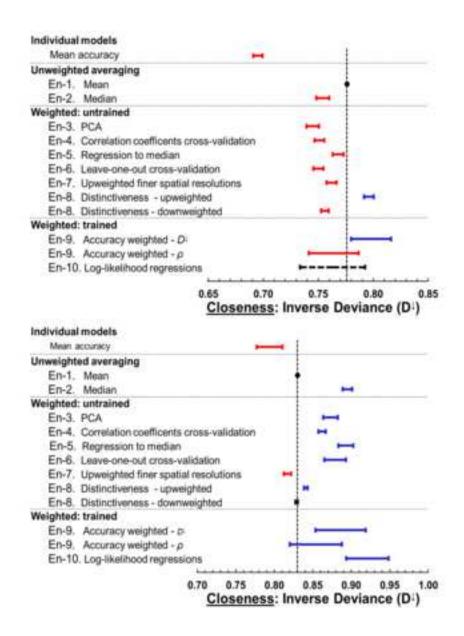
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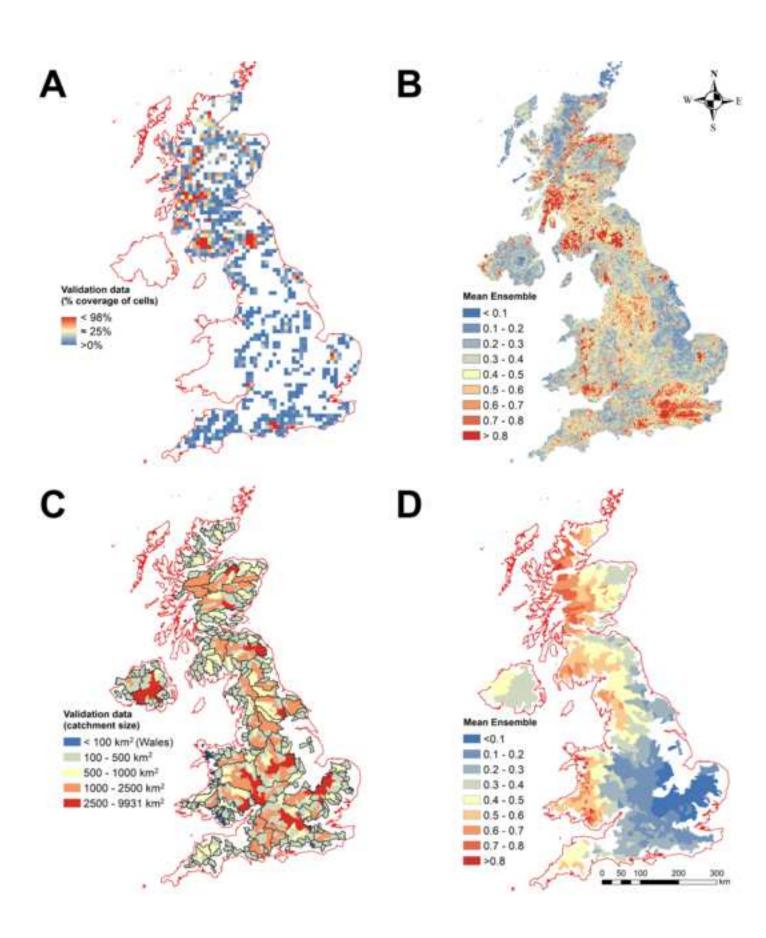
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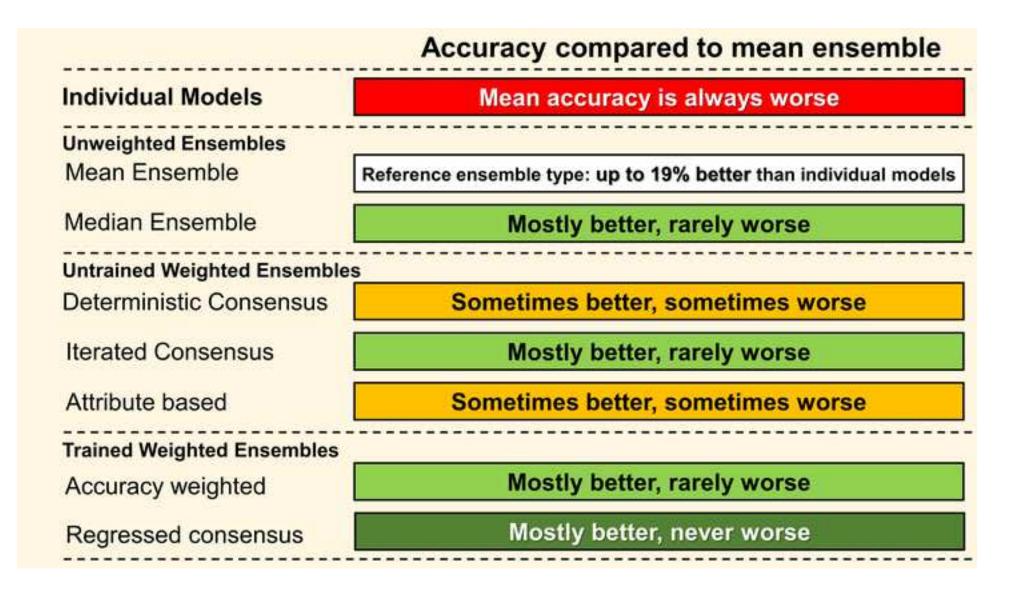
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## **Highlights:**

- Ensembles of models are used for other disciplines but not ecosystem services
- How best to combine ecosystem service models into an ensemble is unknown
- We test ten contrasting ensemble approaches
- Ensembles had up to 27% higher accuracy than a randomly selected individual model
- Weighted ensembles provided better predictions

# <u>ANONYMISED MANUSCRIPT</u> Reducing Uncertainty in Ecosystem Service Modelling through Weighted Ensembles

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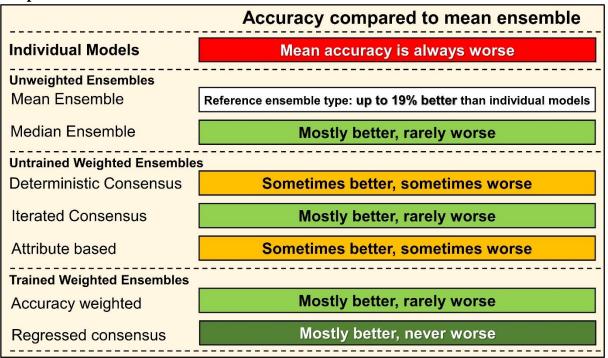
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#### 12 Abstract: (150 words)

13 Over the last decade many ecosystem service (ES) models have been developed to inform sustainable land and water use planning. However, uncertainty in the predictions of any single model in any specific situation 14 can undermine their utility for decision-making. One solution is creating ensemble predictions, which 15 potentially increase accuracy, but how best to create ES ensembles to reduce uncertainty is unknown and 16 untested. Using ten models for carbon storage and nine for water supply, we tested a series of ensemble 17 18 approaches against measured validation data in the UK. Ensembles had at minimum a 5-17% higher accuracy than a randomly selected individual model and, in general, ensembles weighted for among model 19 20 consensus provided better predictions than unweighted ensembles. To support robust decision-making for 21 sustainable development and reducing uncertainty around these decisions, our analysis suggests various 22 ensemble methods should be applied depending on data quality, for example if validation data are available.

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# 24 Graphical Abstract:



<sup>25</sup> 26

- Keywords: Carbon; Committee averaging; Prediction Error; Accuracy; United Kingdom; Validation;
   Water supply: Weighted averaging
- 28 Water supply; Weighted averaging

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30 Video Summary: (see attached file)

#### 31 **1. Introduction**

32 If the United Nations' sustainable development goals (SDG) are to be achieved worldwide (Griggs et al. 33 2013), it is vital to understand and manage "nature's contributions to people" (termed ecosystem services; 34 ES; Pascual et al. 2017). The empirical data needed to quantify ES are sparse in many parts of the world 35 (Suich et al. 2015; Willcock et al. 2016), which is problematic as ES need to be accurately assessed and 36 mapped to be incorporated in policy making and planning decisions (UKNEA 2011; de Groot et al. 2012). 37 Such decisions require assessment of multiple ES, and the synergies and trade-offs among these ES, in order to estimate potential effects of land/water use change or other impacts (Willcock et al. 2016). Spatially-38 39 explicit models produce maps of estimated ES – typically based on globally available datasets of land cover 40 combined with other predictor variables – and so can provide credible information of the spatial distributions of multiple ES, particularly where empirical data are lacking (Malinga et al. 2015; Costanza et al. 2017). 41

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43 Over the last 10 years, many ES models have been developed, by different teams, often using dissimilar 44 approaches, and with little reference to the other models (Bagstad et al. 2013; Ochoa & Urbina-Cardona 2017). For example, carbon stocks for climate change mitigation can be modelled by 'look-up tables' 45 relating land cover to stocks, by deterministic statistical inference, or by simulating complex processes 46 (Willcock et al. 2019). However, most applications of ES models rely on only a single model for each ES 47 (Englund et al. 2017; Bryant et al. 2018). Furthermore, while models can only approximate reality, few 48 49 applications explicitly validate ES models against independent datasets (Chaplin-Kramer et al. 2019), 50 although there are notable exceptions (Redhead et al. 2016; Sharps et al. 2017; Willcock et al. 2019). This is a particular issue as the results of location-specific validation (e.g. that performed during model 51 development) may not be transferable to new locations (Redhead et al. 2016), or up-scalable to the regional 52 53 and national extents over which ES model outputs are required to achieve the SDG (Willcock et al. 2016; Willcock et al. 2019). From a user and stakeholder perspective, not knowing the accuracy of the available 54 ES models for the region of interest typically leads to either selection of a single suboptimal model - at 55 56 worst leading to perverse decision-making - or a reluctance to use ES models altogether, causing an 57 implementation gap between research, incorporation into policy and subsequent decision-making (Wong et al. 2014; Willcock et al. 2016). 58

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Despite claims for predictive superiority of certain modelling techniques and platforms, independent evaluations have been unable to demonstrate the pre-eminence of any single approach. In fact, while more complex models on average perform better in terms of fit to validation data, the best-fit model varies regionally and often according to the validation data used (Sharps *et al.* 2017; Willcock *et al.* 2019; Willcock *et al.* 2020). So, if no single ES model is always the most accurate, how should a suitable approach be selected?

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67 Across the sciences, one solution to address uncertainty surrounding the accuracy of any single model is to 68 use an ensemble of models (Araújo & New 2007; Willcock et al. 2020) - using individual models as replicates with different input parameters and boundary conditions (Araújo & New 2007; Dormann et al. 69 2018). Variation among models in their assumptions and formats can result in large differences in 70 predictions, in terms of predicted values and how they vary over space, especially when there is uncertainty 71 72 as to the state and processes of the system being modelled (van Soesbergen & Mulligan 2018; Willcock et 73 al. 2019). Ensembles of models are hypothesised to have enhanced accuracy over individual models due to 74 fewer overall errors in prediction by reducing the influence of idiosyncratic outcomes from single models 75 (Araújo & New 2007; Dormann et al. 2018). Individual models rarely capture all potentially relevant processes or are often tuned to particular ecosystem characteristics. A combination of models might provide 76 77 a more comprehensive coverage of processes and their forms, and avoids the chance of (unknowingly) 78 selecting a model with a high prediction error at the location and scale of interest for a particular study 79 (Willcock et al. 2020).

Model ensembles are common in other disciplines - e.g. in niche modelling (Araújo & New 2007, 81

Grenouillet et al. 2011), agroecology (Refsgaard et al. 2014), hydrology and water resources management 82 (Wang et al. 2019; He et al. 2021), and climate and weather modelling (Knutti et al. 2013), as well as market 83

forecasting (He et al. 2012). However, ensembles have been largely neglected in ES studies (Bryant et al. 84

85 2018). The only current exception is the simplest ensemble approach (*i.e.* 'committee averaging' – taking

the unweighted mean of a group of individual models per location –) which was applied to ES models in 86

- Sub-Saharan Africa, and gave higher accuracy in terms of fit to validation data (Willcock et al. 2020). 87
- 88 Approaches that use more information might yield even more accurate estimates. Thus, here we explore the
- outstanding question of "what are the best ways to build ES model ensembles to realise the benefits such 89 ensembles can bring to sustainability science?"
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Approaches to building model ensembles vary across disciplines, ranging from committee averaging 92 (Marmion et al. 2009; Grenouillet et al. 2011) to complex Bayesian algorithms (Tebaldi & Knutti 2007). 93 94 For example, species distribution models are generally deterministic statistical models; their fit to the data 95 is often assessed with an accuracy metric and so ensembles are generally created using weighted averaging 96 based on accuracy (Araújo & New 2007). By contrast, climate models are often treated as equal replicates with identical weights when making an ensemble (Tebaldi & Knutti 2007; Grenouillet et al. 2011) - we 97 98 refer to such ensembles as 'unweighted'. This difference may stem from the availability of suitable 99 validation data, as well as different traditions. For example in species distribution models, biodiversity data are readily available and are used to train through cross-validation (Araújo & New 2007), whereas validation 100 data on future climates obviously do not exist – although cross-validation against historic climate data is 101 102 possible.

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104 As well as varying considerably in their underlying method, ES models often differ in the forms of their outputs, even when modelling the same ES (e.g. summed monetary value of the ES (de Groot et al. 2012) 105 vs. specific biophysical predictions). By contrast, climate models generally have very similar forms of 106 outputs. An important knowledge gap is therefore how to combine distinct ES model outputs as 107 108 complementary inputs to provide a reliable ensemble. Outputs from different ES models can have different units and it is challenging to decide the relative weighting to place on each model. Models for a particular 109 ES often have different structures, may include different processes, or may represent the same processes in 110 111 different ways (Ochoa & Urbina-Cardona 2017). As a result, the different ES models will most likely not have equal accuracy, and so prediction errors (*i.e.* bias) may not be normally distributed among models 112 (Dormann et al. 2018). If ES models had equal overall accuracies, unweighted averaging may provide a 113 smoothing effect, reducing the impact of idiosyncratic outputs (e.g. at specific locations) of any particular 114 model to reveal useful signals (Araújo & New 2007, Knutti et al. 2013; Diengdoh et al. 2020). In cases of 115 varying overall accuracy, appropriate weighting of outputs based on model accuracy -i.e. models having 116 unequal assigned weights – might re-adjust the distribution of prediction errors, and so improve the accuracy 117 of the resulting ensemble (Refsgaard 2014; Dormann et al. 2018; Liu et al. 2020). 118

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120 However for ES, the lack of *a priori* validation data in many cases means that the distributions of accuracy 121 among ES models are unknown. Furthermore, given that inferences about model accuracy at one location may not be transferable to others (Willcock et al. 2019), weighting using validation results from a separate 122 123 study may not improve outcomes. Therefore where validation data are not available, the consensus among models could be used to weight their individual contribution to the ensemble value (Marmion et al. 2009; 124 125 Grenouillet *et al.* 2011). This approach follows the logic that models whose output values are more different to those of the other models (*i.e.* are more distinct) are more likely to be incorrect. Therefore, weighting by 126 127 consensus reduces the impact of outputs from more idiosyncratic models (i.e. those with extreme values, outliers or badly comparable processes) by comparison with the other models (Araújo & New 2007; 128 129 Dormann *et al.* 2018), but does not exclude their information fully. The opposite may also be true -i.e.more distinct models are more accurate – for example in cases where more similar models have common 130 131 inaccuracies.

Here, we implement 10 alternative ensemble methods, restricting ourselves to methods feasible for a wide range of users, to evaluate whether weighting provides higher accuracy and if so which type of method produces the most accurate predictions against validation data. We focus on two services, water supply and carbon storage, in the United Kingdom. To support decision-making, we map the results for potential further use, which are available via <u>https://doi.org/10.5285/a9ae773d-b742-4d42-ae42-2b594bae5d38</u>. We use post-processing – specifically normalisation and per area correction – developed in earlier work (Willcock *et al.* 2019; Willcock *et al.* 2020) to make outputs among models comparable.

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#### 2. Methods

142 We developed and validated unweighted average and weighted average ensembles of models for a provisioning service (water supply; subsequently referred to as 'water') and a regulating service 143 (aboveground carbon storage; subsequently referred to as 'carbon'), for which there is both a variety of 144 145 models available (Bagstad et al. 2013; Ochoa & Urbina-Cardona 2017; Willcock et al. 2019) and the 146 presence of accessible validation data. We applied the models and ensemble methods in the United Kingdom (UK), for which there is a large quantity of reliable validation data; allowing us to assess ensemble 147 148 accuracies. We compared accuracy (*i.e.* fit to validation data) of these individual models with those of the 149 ensembles generated from them via multiple approaches, assessed if weighted ensembles were an improvement on the unweighted mean-averaged ensemble, and identified the methods of weighting 150 ensembles that gave the highest accuracy. 151

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153 We modelled each ES at a 1 ha ( $100 \times 100$  m) resolution, and subsequently assessed performance of the different ensemble approaches using weighting approaches we organised into three categories (Table 1): 154 155 deterministic consensus (*i.e.* always providing the same result), iterated consensus (*i.e.* using structured trial-and-error approaches) and attribute-based (e.g. spatial resolution or distinctiveness). Finally, we 156 157 assessed the transferability of our UK results using independent data and models from a very different study area - Sub-Saharan Africa (Willcock et al. 2019). We depict our overall process in Figure 1 in 7-steps. Our 158 calculations were performed using Matlab v7.14.0.739 and ArcMap 10.7.1, employing ArcPy coding for 159 loops. Relevant codes can be found at github.com/EnsemblesTypes, with flow among codes explained in 160 161 SI-1-3.

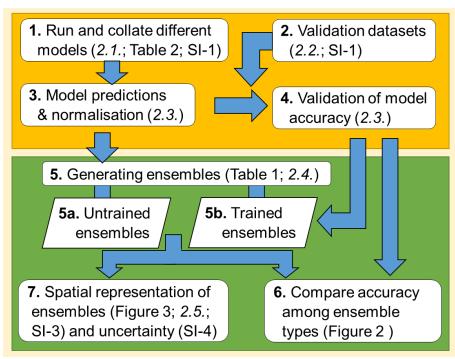
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Table 1. Approaches used to calculate accuracy (A) and ensembles (B). Ensemble approaches were 163 applied to the outputs of ten models for carbon storage and nine for water supply (see Table 2). For weighted 164 averaging, the procedure is described, and where applicable the Matlab tools used are mentioned; similar 165 166 regression tools are available in most statistical packages (further explanation is provided in SI-1). Trained weighting (En-9 & En-10) uses validation data, whereas untrained weighting (En-3 to En-8) does not. En-1 167 and En-2 are unweighted average ensemble approaches, and En-3 to En-10 are weighted average 168 169 approaches; the latter comprising deterministic (En-3 & En-4), iterated (En-5, En-6 & En-10) and attribute weighted (En-7 to En-9) techniques. With  $\omega_i$ : weight for model *i*;  $E_{(x)}$ : the value of the ensemble;  $V_{(x)}$ : the 170 normalised validation value;  $Y_{i(x)}$  and  $Y_{i(x)}$ : the normalised value of model *i* or comparator *j* respectively, all 171 172 for selected spatial point x;  $(y \neq x)$  denoting a split dataset;  $C_{(i,j)}$ : the correlation coefficient between model 173 *i* and *j*; with *n* the # models, *m* the # spatial data points;  $n^{g}$ : the # models in distinctiveness group g (see SI-174 1 for distinctiveness grouping).

Approach	Description	Details & Matlab Tool		
A. Accuracy approaches				
• Spearman $\rho$	Correlation coefficient between ranked variables $V$ and $T$ .	$T$ is either $Y_i$ or $E$ , depending on ensemble method		
• Inverse Deviance $(D^{\downarrow})$	$D^{\downarrow} = 1 - \left(\frac{1}{m} \times \sum_{x}^{m}  X_{(x)} - T_{(x)} \right)$	$T_{(x)}$ is either $Y_{i(x)}$ or $\underline{E}_{(x)}$		
B. Ensemble approaches				
Unweighted Averaging:				
En-1. Mean	$E_{(x)} = (\overline{Y}_{\iota})_{(x)}$			

En-2. Median		$E_{(x)} = \left(\widetilde{Y}_{l}\right)_{(x)}$	Hypothesised to perform better than mean for skewed distributions.	
Untrained Wei	ighted Ensembles: $E_{(x)} = 2$	$\sum_{i}^{n} \left( \frac{\omega_{i}}{\sum_{i}^{n} \omega_{i}} \times Y_{i} \right)_{(x)} \text{ with } \begin{array}{l} \omega_{i} \text{ following:} \\ \omega_{i} \ge 0 \end{array}$		
Deterministic	En-3. PCA	$\omega_i = $ loadings of first Principal Component axis	Princomp-tool	
consensus	En-4. Correlation coefficients	$\omega_{i} = \frac{1}{n} \times \sum_{j}^{n} \frac{C_{(i,j)}}{\sqrt{C_{(i,i)} \times C_{(j,j)}}}, \text{ for all } j \in i \text{ with}$ $C_{(i,j)} = \frac{1}{m-1} \times \sum_{x}^{m} \left( \left( Y_{i(x)} - \overline{Y}_{i} \right) \times \left( Y_{j(x)} - \overline{Y}_{j} \right) \right)$		
Iterated consensus	En-5. Regression to the median	$\widetilde{Y_{(x)}} \sim (\sum_{i}^{n} \omega_{i} Y_{i})_{(x)}$	nlmefit-tool, maximising Log Likelihood	
	En-6. Exhaustive leave- one-out cross- validation <sup>2</sup>	$Y_{j(x)} \sim \sum_{i \neq j}^{n} \omega_{ij} Y_{i(x)}, \text{ for all } j \in i$ subsequently: $\omega_i = \frac{1}{n} \times \sum_{i}^{n} \left( \left( \frac{1}{n-1} \right) \times \sum_{i \neq j}^{n} \omega_{ij} \right)$	nlmefit-tool, maximising Log Likelihood	
Attribute- based	En-7. Upweighted finer spatial resolution	$\omega_i = \frac{1}{\log_{10}(\text{spatial resolution})}$	Finer spatial resolution: smaller grid size in 1- dimensional meters ( <i>e.g.</i> 25 m)	
	En-8. Attribute weighting: distinctiveness	$\omega_i = \left(\frac{n^g}{n}\right) \text{ when upweighted with } n^g = i \in g$ $\omega_i = \left(\frac{n}{n^g}\right) \text{ when downweighted with } n^g = i \in g$		
Trained Weighted Ensembles: ω-transfer via jack-knife training				
Attribute- based	En-9. Accuracy- weighted	$\omega_i = A_i$ , with $A_i(V_{(y \neq x)}, Y_{(y \neq x)})$	With <i>A</i> , either Spearman $\rho$ or $D^{\downarrow}$ accuracy	
Iterated consensus	En-10. Log-likelihood regressions	$V_{(y\neq x)} \sim (\sum_{i}^{n} \omega_{i} Y_{i})_{(y\neq x)}$	Using nlmefit-tool, maximising Log Likelihood	

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**Figure 1.** Schematic representation of our ensemble analysis with arrows

179 showing information flows. Numbers represent the steps with the method chapters

180 indicated in italics, with respective detailing SIs; result figures are indicated.

- 182 described in Table 2.
- 183

184 2.1. Run and collate different models (step 1)

<sup>181</sup> Parallelograms highlight the 10 ensembles approaches (Table 1), using models

- 185 We used outputs from 10 models for above ground carbon stocks based on per grid cell estimates, and
- 186 outputs from nine models for annual water supply which provided accumulated flow estimates through 187 specific pour points, either directly or through summation of run-off estimates per grid cell. We list these
- 188 models in Table 2, including their output grid sizes (spatial resolution); we refer to SI-1-1 for full details,
- 189 scales and supporting data. Acknowledging that model outputs have different units and sometimes model
- 190 different constructs, we refer further to them in the general terms of carbon and water supply. Adhering to
- the aim of this paper, we do not compare individual model outputs, but focus on ensemble methods. All model outputs were set to the British National Grid transverse Mercator projection (EPSG 27700) with a
- model outputs were set to the British National Grid transverse Mercator projection (EPSG 27700) with a
   0.9996 scale factor and units in metres. Not all models covered the whole of the UK, *e.g.* some excluded
- 194 Northern Ireland or Scotland (see SI-1-1). Where applicable we corrected for this by using a standard error
- 195 of means as  $(\frac{\sigma(x)}{\sqrt{n}(x)})$ , instead of standard deviation ( $\sigma$ ), with *n* the number of models per grid cell *x*. We
- 196 collated models for this study according to their availability and to reflect different approaches to modelling197 ES.

#### 198 Table. 2. Models and existing outputs used. Full details, input data, post processing descriptions, and coverage are provided in SI-1-1. Model names are shown as acronyms and in full. 200

Model	Description	Grid size (spatial resolution)	Model Type <sup>16</sup>
InVest v3.7.0 <sup>1†</sup>	Carbon module: above ground stocks		Look-up table
(Integrated Valuation of Ecosystem Services and Trade-offs)	Water yield module: run-off per cell	$25 \times 25$ meters	Process
LPJ-GUESS <sup>2,3†</sup> (Lund-Potsdam-Jena General Ecosystem Simulator)	Vegetation biomass stocks per cell, mean for years 2009-2018 Water run-off per cell, mean for years 2009-2018	$0.5^{\circ} (\approx 46 \times 46 \text{ km})$	Process
LUCI <sup>4†</sup>	Above ground carbon stocks	$10 \times 10$ meters	Look-up table
(Land Utilisation Capability Indicator)	Accumulated water run-off	$5 \times 5$ meters	Process
\$-benefit transfer using The Economics of Ecosystems and Biodiversity database <sup>5,6†</sup>	Above ground carbon stock as monetary value Water run-off as monetary value per cell	$25 \times 25$ meters	Look-up table
Aqueduct v2.1 Total Blue Water <sup>7§</sup>	Accumulated water run-off	138 flow areas	Deterministic
ARIES k-Explorer <sup>8‡</sup> (Artificial Intelligence for Environment & Sustainability)	Joined above and below ground carbon stocks	1-hectare	Look-up table
Barredo et al. (2012)§	A European map of above ground biomass stocks	$1 \text{ km}^2$	Look-up table
Copernicus, Tree Cover Density98	Proxy for carbon: tree Cover Density 2015 from MODIS satellite imagery.	$20 \times 20$ meters	Deterministic
DECIPHeR <sup>10§</sup> (Dynamic fluxEs and ConnectIvity for Predictions of HydRology)	Accumulated water run-off through NRFA delineated catchment outlets, mean for years 1995-2015	387 catchments in common with validation	Process
Grid-to-Grid <sup>11§</sup>	Accumulated water run-off, mean for years 1995-2015	1 km <sup>2</sup>	Process
Henrys <i>et al.</i> $(2016)^{\$}$	Above ground carbon stocks	$1 \text{ km}^2$	Look-up table
Kindermann et al. (2008) <sup>§</sup>	A global map of above ground forest biomass stocks	1 hectare	Deterministic
National Forest Inventory (2018) <sup>12†</sup>	Woodland Land Cover Map <sup>15</sup> with above ground carbon stocks based on added Look-up table (Table. SI-1-4)	$20 \times 20$ meters	Look-up table
Scholes Growth Days <sup>13,14†</sup>	Proxy for water run off per cell: # Days precipitation exceeds evapotranspiration	1 km <sup>2</sup>	Deterministic
WaterWorld v2 <sup>15‡</sup>	Accumulated water run-off	$0.0083^{\circ} (\approx 1 \text{ km}^2)$	Process

201 202 <sup>†</sup>Output generated for this work; <sup>‡</sup>online tool; <sup>§</sup>existing dataset; <sup>1</sup>Kareiva *et al.* (2011); <sup>2</sup>Smith *et al.* (2014); <sup>3</sup>Ahlström *et al.* (2015); <sup>4</sup>Thomas *et al.* (2020); <sup>5</sup>de Groot *et al.* 

(2012); <sup>6</sup>Costanza et al. (2014); <sup>7</sup>Gassert et al. (2015) <sup>8</sup>Martínez-López et al. (2019); <sup>9</sup>land.copernicus.eu/tree-cover-density/ status-maps/2015; <sup>10</sup>Coxon et al. (2019a; 2019b);

<sup>11</sup>Bell *et al.* (2018a; 2018b); <sup>12</sup>Forestry Commission (2018); <sup>13</sup>Scholes (1998); <sup>14</sup>Willcock *et al.* (2019); <sup>15</sup>Mulligan (2013); <sup>16</sup>following Ding & Bullock (2018), Willcock *et al.* (2019).

#### 206 2.2. Validation datasets (step 2)

207 Our carbon stock validation dataset was provided by Forest Research and comprises species inventories in all forest estates in England and Scotland in 2019 (data-forestry.opendata.arcgis.com/; density shown in 208 Figure 3: locations in Figure SI-1-2). In 201,143 forest compartments of varying size (mean: 4.4 hectares. 209 median 1.6 hectares,  $\pm$  22.1), tree species, stand age and thinning regime were recorded for three vegetation 210 layers. For each compartment and layer therein, the unique combination of stand age, thinning regime and 211 tree species of the inventory data was searched in the UK Carbon Code tables (woodlandcarboncod.org.uk) 212 213 and life-time accumulated biomass was converted to total standing carbon per hectare estimates per 214 compartment, with the layers summed per compartment (SI-1-2). Subsequently, compartments were spatially joined into 2078 polygons of 'forest' that were separated if more than 25 meters distance from each 215 216 other.

217

218 Our water supply validation dataset comprised 519 hydrometric gauging stations from the National River 219 Flow Archive of the UK (NRFA; nrfa.ceh.ac.uk), with associated catchments representing a variety of sizes 220 distributed across the whole of the UK (Figure 3). From the 1598 potential catchments in NRFA, we selected 221 those that were  $>100 \text{ km}^2$  to get a robust mean run-off from the catchments. In cases where multiple gauging stations were found along the same river, based on name, only the largest was chosen to avoid 222 pseudoreplication. An additional set of 41 Welsh catchments was included which did not meet this size 223 224 criterion. Wales contains mainly small catchments due its geography - mountain ranges close to the sea and so we selected catchments >25 km<sup>2</sup> to avoid this part of the UK being underrepresented. The data were 225 polygons encompassing these catchments. Details are provided in SI-1-2. 226

227 228

2.3. Model predictions, normalisation (step 3) and validation of model accuracy (step 4)

For each individual model, predictions were obtained for each polygon in the validation dataset using the 229 230 ArcGIS spatial analyst Zonal tool with a forced 2.5 m grid size environmental setting to minimise edge 231 effects; *i.e.* all predicted values were obtained by resampling into  $2.5 \times 2.5$  m grid cells. In most cases the modelled value per polygon was obtained by taking the sum of all constituent grid cell values, corrected for 232 233 both actual grid size and the resampling to 2.5 m. In the case of accumulated flow models, we corrected for potential small scale differences in flow routing among these models by taking the maximum flow value 234 within both a 2 km range of the NRFA reported location of the gauging station and the polygon associated 235 with that gauging station. 236

237

To ensure comparability among model outputs, we standardised by normalising among the outputs for each 238 239 individual model and for the validation data-sets. Prior to this step all outputs were area corrected as either mean carbon stock - or proxy thereof - per hectare or water supply per hectare of catchment (with 240 241 accumulated run-off estimates post-processed to give net run-off per cell; SI-1-1). This normalisation followed Willcock et al. (2019), and allowed us to address differences in units among models (such as 242 monetary benefit transfer vs. satellite-based tree cover densities or run-off, and equalised carbon and 243 244 biomass). To avoid impacts of extreme values without eliminating such data-points, we employed a doublesided Winsorising protocol for normalisation (Willcock et al. 2019; Verhagen et al. 2017), using the values 245 246 associated to the 2.5% and 97.5% percentiles of number of datapoints to define the 0 and 1 values (values 247 below or above these percentiles became 0 or 1 respectively). This winsorising normalisation protocol assumes outlier data are valid, but skewed values, in our case mainly by per area averaging, and corrects for 248 this by compressing the variance tails rather than trimming them (Keselman et al. 2008; Erceg & Mirosevich 249 2008). Hence, we trade-off an even data distribution over the full 0-1 normalised range against the chance 250 of having a true far outlier maximum (see SI-5 for a full investigation into the impact of the Winsorising 251 252 protocol over standard normalisation for the validation data distribution). For each model, normalisation was done prior to creating ensembles. 253

254

For validation, we employed two accuracy measures (Willock *et al.* 2019; Willock *et al.* 2020), which are related to different aims in modelling ES (Table 1):

- 1) Comparing the rank order of predicted and validation data using Spearman  $\rho$ . This is relevant where modelling is used to discover, for example, the most important locations for delivering an ES, or conversely, those areas whose development may have least impact on ES delivery.
- 260 2) Ascertaining the absolute difference of each modelled value from its validation value using the inverse 261 of the deviance  $(D^{\downarrow})$ . This is relevant where modelled values are important, *e.g.* when testing where ES 262 levels exceed a minimum threshold. We used the inverse of the deviance so that, like  $\rho$ , a higher value 263 indicated greater accuracy.
- 264 265

#### 2.4. Generate ensembles (step 5) and compare accuracy among ensemble types (step 6)

We tested whether model ensembles were more accurate than the individual constituent models and which 266 267 approaches for creating ensembles were the most accurate in terms of fit to validation data. We created ensembles using a range of methods, from the simplest calculation of an average value of the models at each 268 location ('unweighted averaged ensembles', e.g. Marmion et al. 2009, Grenouillet et al. 2011) to ensembles 269 270 with the contributions from different models weighted unequally ('weighted ensembles'), following Dormann et al. (2018) (Table 1; further explanation and a model flow are provided in SI-1-3). We used 271 relatively straightforward approaches that would be feasible for a wide community of scientists and 272 decision-makers, and avoided more complex mathematical and/or statistical techniques such as Bayesian 273 networks (Bryant et al. 2018), which would require detailed specialist knowledge. Weights over all models 274 275 were normalised to sum to 1. Together with normalisation of the ensemble outputs (see above), this assured equal scaling among all models and ensembles. 276

277

For unweighted average ensembles, we calculated both the mean and the median of modelled values at each
location as alternative measures of the central tendency which are differently affected by skew in the data
(Table 1, En-1 & En-2).

281

282 For weighted ensembles we calculated:

- 283
- 284 285

 $E_{(x)} = \sum_{i}^{n} \left( \frac{\omega_{i}}{\sum_{i}^{n} \omega_{i}} \times Y_{i} \right)_{(x)}$  with positive weights  $\omega_{i}$  for model *i* of validation polygon *x*, weights  $\omega_{i}$  are

normalised to sum to 1, Y the modelled values for i per polygon (step 3), and n the total number of models per service.

286

To determine  $\omega_i$ , the weighting value for each model *i*, we employed a range of methods that can be broadly categorised as two main types of ensemble approach (untrained and trained), with further subdivision as: deterministic consensus, iterated consensus, and attribute-based. The ensembles are listed as equations in Table 1 (see SI-1-3 for further details).

- 1) Untrained ensembles (En-3 to En-8) represent a situation in which there is no validation data. To generate uncertainty estimates allowing statistical comparison with the models and among ensembles we jack-knifed (Araújo & New 2007; Refsgaard *et al.* 2014) with 50% of the spatial data polygons for 250 runs, *i.e.* every run contained a new selection of half the dataset. We tested three approaches to produce the ensembles:
- *Deterministic consensus* among models can be calculated using several approaches, including the fit to a common consensus axis such as from a Principal Components Analysis (Marmion *et al.* 2009;
   Grenouillet *et al.* 2011) or weighting by correlation coefficients (En-3 & En-4; ensemble numbering follows Table 1).
- *Iterative approaches* might more accurately quantify consensus among models through using
   structured trial-and-error (Dormann *et al.* 2018; Tebaldi & Knutti 2007). We use two regression
   techniques: between the individual models and the median (En-5) and leave-one-out cross-validation
   (En-6) following the suggestion in Dormann *et al.* (2018).
- One might *a priori* place value on a particular model attribute and use this to create weights (Englund *et al.* 2017; Willcock *et al.* 2019; Brun *et al.* 2020; En-7, En-8 & En-9). For example, one could up or down-weight more distinct model types through a binary matrix of differences (En-8 & En-9; S1-

1-4) in land cover map used, grid-size, measured or modelled climate, model extent, presence of
time-series, time step-size and model type (*i.e.* look-up table, deterministic or process based).
Alternatively models that run at coarser spatial resolutions are penalised (En-7): smaller grid sizes
are deemed more useful for decision-making (Willcock *et al.* 2016).

2) Trained ensembles (En-9 & En-10), as often used for species distribution models (e.g. Refsgaard et al. 311 2014; Elith et al. 2011), represent a situation in which validation data are available from a similar region 312 or part of the study area and so cannot be used to directly validate or substitute for the models in the 313 study area, but can be used to weight these models. Here,  $\omega_i$  was trained with the validation data on a 314 315 jack-knifed 50% of the dataset to achieve maximum accuracy (En-10) and subsequently  $\omega_i$  was transferred to the other half of the dataset. We used 250 such jack-knife runs (see above), with the same 316 317 selections as above. Moreover, we included weighting by individual model accuracy (Marmion et al. 2009; Liu et al. 2020) using the same jack-knife approach (En-9). 318

319

320 After creating the ensembles, their accuracy was assessed following step 4 using the two measures (see 2.3): 321 Spearman  $\rho$  and the inverse of the deviance  $(D^{\downarrow})$ . We assessed any improvement over the unweighted meanaveraged ensemble as the reference with pairwise t-tests against the null hypothesis of equal accuracy 322 323 (Matlab *ttest*-tool). A similar analysis against the median-averaged ensemble as reference can be found in SI-2. To avoid spurious findings of significance through having a large number of replicates, we assessed 324 improvement using bootstrapped tranches of 50 runs each with 250 replicates, and averaging the P-values. 325 Since we used the same statistical test 12-times per service per accuracy estimate, we employed a full 326 conservative Bonferroni correction; ( $\alpha = 0.05/12$ ) on the resulting average P-values. To compare the 327 ensembles with the individual models we calculated per replicate the mean difference in accuracy among 328

all models (A<sub>i</sub>) against accuracy of an ensemble (A<sub>E</sub>) following: 
$$\left(\left(\sum_{i}^{n} \left(\frac{A_{E}}{A_{i}}-1\right)\right) \times \frac{1}{n}\right)$$
, with n the number model model

models and *i* an individual model.

- 331
- Steps 5 and 6 were repeated using independent data and models from a different study area (sub-Saharan Africa; Willcock *et al.* 2019) to investigate the transferability of the results presented here (Figure SI-2-2).
- 335 2.5. Spatial representation of ensembles and uncertainty (step 7)

To better support decision-making, we mapped our ES ensembles for the UK. For all the water ensembles, 336 337 the mean normalised value across jack-knifed ensemble predictions per ensemble method were mapped as catchment polygons (step 5, N = 519). For all carbon ensembles we mapped as 1 km<sup>2</sup> grid cells. Here, for 338 each ensemble approach, the estimated weights as calculated for the validation polygons – mean averaged 339 among jack-knife runs- were transferred to the full area, with the result aggregated to a 1 km<sup>2</sup> resolution 340 based on the mean value among 1 hectare grid cells. In total, this carbon dataset has 253,802 cells that 341 342 (partially) contain non-sea land cover. We transferred the weights calculated for the forests since running cross-validation approaches on over 250K data points would extremely time consuming to compute. 343 However, since our validation data are only from forests/woodlands, we are aware of introducing a potential 344 345 bias that could skew non-forested areas to lower values. Furthermore, we generated UK-scale maps of spatial variation in the differences among the untrained ensemble approaches, by calculating the standard 346 error of the mean (SEM) among these spatial outputs. These maps are freely available online 347 (https://doi.org/10.5285/a9ae773d-b742-4d42-ae42-2b594bae5d38), and spatial patterns of uncertainty are 348 discussed in SI-4. 349

350 351

#### 3. Results

352

### 353 *3.1. Ensembles are more accurate than individual models*

The average accuracy of individual models, represented by the mean of accuracy values taken across all models, was lower than that for any of the ensembles we created. The accuracy of the unweighted averaged ensembles (of modelled values at each location, *e.g.* 'mean ensemble') was appreciably higher than the

- mean value for accuracy of the individual models for both carbon and water:  $19\% \pm 1.1\%$  [sd] for  $\rho$  and 12.1%  $\pm 0.5\%$  for  $D^{\downarrow}$  improvement in fit to the validation data for carbon and 5.7%  $\pm 0.4\%$  for  $\rho$  and 9.5%  $\pm 1.7\%$  for  $D^{\downarrow}$  for water (Figure 2). Untrained weighted ensembles showed large improvements – for most, larger than the unweighted ensembles – over the mean accuracy of the individual models of 17% to 27% ( $\rho$ ) and 7.6% to 15% ( $D^{\downarrow}$ ) for carbon (Figure 2A and B), and 5.3% to 6.5% ( $\rho$ ) and 7.7% to 18% ( $D^{\downarrow}$ ) for water (Figure 2C and D). In all cases, pairwise t-tests indicated highly significant differences between each
- ensemble and the mean value of accuracy of individual models (all  $P < 1E^{-10}$ ). Thus, creating an ensemble
- 364 improves prediction accuracy against a randomly chosen individual model irrespective of the ensemble
- approach chosen.

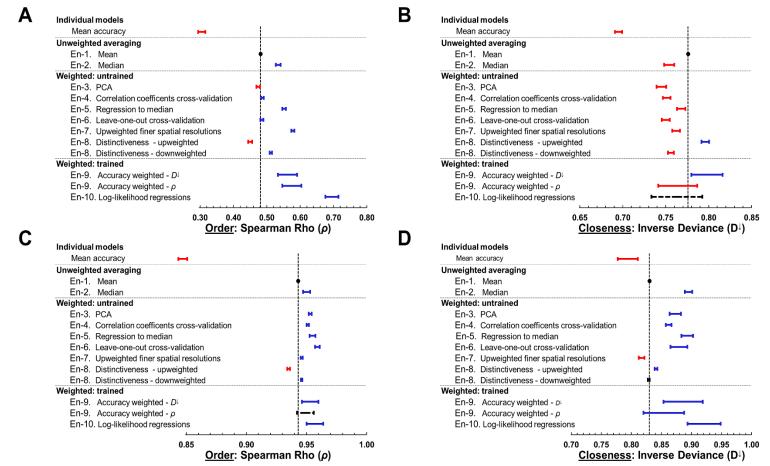


Figure 2. Accuracy of above ground carbon stock ensembles (10 models; A and B), and of water supply ensembles (9 models; C and D) against validation 367 data. The mean of accuracy values across the containing models - *i.e.* a randomly chosen model- is provided for comparison. For detail on the different ensemble 368 types see Table 1 and SI-1-3. We show the average accuracy of 250 bootstrap runs with 50% of the dataset. The vertical dashed line indicates the reference 369 unweighted mean-averaged ensemble (black dot, 'mean ensemble'). Error bars indicate the standard deviation among runs in terms of proportional difference 370 to the mean ensemble, calculated per bootstrap run as the difference in accuracy to the mean ensemble divided by the accuracy of the mean ensemble. The 371 372 coefficient of variation among bootstraps for the mean carbon ensemble was 4% and 1%, for  $\rho$  and  $D^{\downarrow}$  respectively, and 1% and 2% for water (not shown). Blue 373 coloured ensemble accuracies are significantly higher than the unweighted mean ensemble (Bonferroni corrected  $\alpha = (0.05/12)$ ); Red coloured bars are significantly lower; **Black** dashed bars are not significantly different to the mean ensemble. 374

375 *3.2.* Weighted ensembles are more accurate than unweighted ensembles

All weighted ensembles, whether trained or untrained, significantly outperformed the reference unweighted mean ensemble (Figure 2), with the exception of  $D^{\downarrow}$  for carbon. In all cases, pairwise t-tests indicated these differences were highly significant (P<1E<sup>-10</sup>; see Figure SI-2-1 for similar analyses against the medianaveraged ensemble).

380

For untrained weighted ensembles, prediction accuracy was elevated by up to 4.8%  $\pm 0.6\%$  for carbon  $\rho$ 381 (best: regression to median; Figure 2), with no improvement for carbon  $D^{\downarrow}$ , and 0.8%  $\pm 0.3\%$  and 7.5% 382 383  $\pm 1.1\%$  for water supply  $\rho$  and  $D^{\downarrow}$  respectively (regression to median; Figure 2). Conclusions as to the best model attributes to use for untrained weighting were dependent on the accuracy metric used ( $\rho$  or  $D^{\downarrow}$ ). By 384 385 comparison to the unweighted mean ensembles, upweighting model outputs with finer spatial resolution improved  $\rho$  by up to 6.6%  $\pm 0.5\%$  and 0.2%  $\pm 0.1\%$  for carbon and water respectively but contrastingly 386 decreased  $D^{\downarrow}$ . Upweighting more distinctive models was positive for  $D^{\downarrow}$  with 2.5% ±0.4% and 1.3% ±0.3% 387 388 greater accuracy compared to the unweighted mean ensemble for carbon and water supply respectively, but was negative for  $\rho$ . In summary, creating untrained weighted ensembles through iterative approaches was 389 390 overall the most robust – particularly regression to the median (Table 1: En-5), showing greater accuracy than the unweighted mean-averaged ensembles in 3 out of 4 of our tests, and lower accuracy in 1 (Figure 391 392 2).

393

394 For trained weighting ensembles, using an iterative log-likelihood regression approach (Table 1: En-10) to establish weights elevated prediction accuracy compared to the unweighted mean ensemble by up to 14.5% 395 396  $\pm 2.6\%$  for carbon  $\rho$  (no improvement for carbon  $D^{\downarrow}$ ) and 0.8%  $\pm 0.7\%$  and 11.1%  $\pm 3.4\%$  for water supply  $\rho$ and  $D^{\downarrow}$  respectively (Figure 2). Compared to such regressions, upweighting models with higher accuracy in 397 398 the training set (accuracy-weighted ensembles; En-9; Figure 2) gave less improvement over the unweighted 399 mean ensemble. Iteratively creating trained weighted ensembles using a log-likelihood regression approach 400 (Table 1: En-10) was most robust - showing greater accuracy than the unweighted mean-averaged 401 ensembles in 3 out of 4 of our tests, and is no worse in 1 (Figure 2).

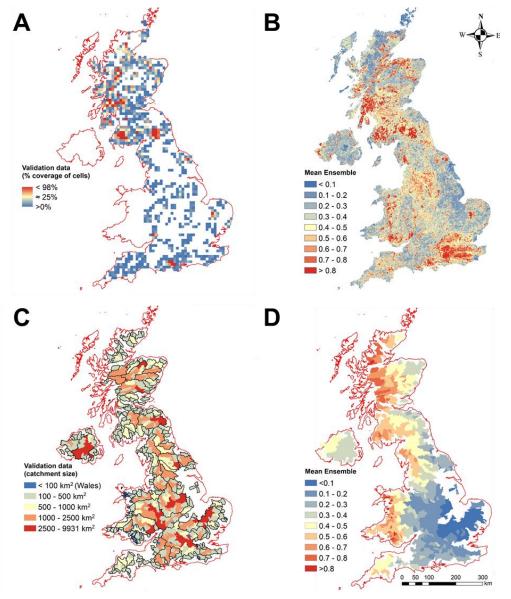
402

403 The reference unweighted mean ensembles for carbon and water are mapped for the UK in Figure 3. Maps for all other ensembles can be found in SI-3 and uncertainty among models and ensembles in SI-4. In 404 405 accordance with a priori predictions, the uncertainty associated with selecting a single model was several times greater than that associated with selecting any single ensemble method for both ES. For carbon, the 406 407 standard error of the means (SEM) among individual models per 1 km2 grid cell (SEM =  $9.0\% \pm 2.8\%$ , SI-4) was ca. 3.5-times larger than among ensembles (SEM =  $2.5\% \pm 1.1\%$ ). Similarly, the SEM among 408 409 individual water models per watershed (SEM =  $7.8\% \pm 3.4\%$ , SI-4) was substantially greater than among 410 ensembles (SEM =  $1.3\% \pm 0.7\%$ ). In SI-4 we investigate spatial drivers for this uncertainty, discussing these patterns at length. 411

412

We validated the robustness of our results using independent data and models from a different area (Sub-Saharan Africa; Willcock *et al.* 2019), which gave similar results of weighted ensembles outperforming the

- 415 reference mean ensemble (Figure SI-2-2).
- 416



417

Figure 3. Spatial distribution of validation points and the reference mean ecosystem service value. A 418 the Distribution of 2078 carbon validation forests as coverage of  $10 \times 10$  km cells – many individual forest 419 420 fragments would be too small to be clear at this scale, see SI SI-1-2 -, white cells are empty. B the reference unweighted mean ensemble of carbon across 10 models, normalised on scale 0-1. C the 519 catchments 421 422 used for water validation and ensemble calculations coloured by their size – smaller watersheds that overlap larger ones are displayed on top; lines show underlying largest catchment level. D the reference unweighted 423 424 mean ensemble of water supply across 9 models, normalised on scale 0-1. All maps here, in SI-3 (all ensembles) and SI-4 (uncertainty) could support landscape decisions in the UK and are available via 425 426 https://doi.org/10.5285/a9ae773d-b742-4d42-ae42-2b594bae5d38.

427 428

### 4. Discussion

We have shown that predictions from ensembles of models have substantially higher accuracy than a randomly selected single ES model, and especially that weighting approaches increase ensemble accuracy. Finding increased performance through use of ensemble approaches is common in other fields. For example, the increased accuracy of ensemble species distribution models ranges from 1-2% (Crossman *et al.* 2012; Abrahms *et al.* 2019) to 12% (Grenouillet *et al.* 2011), although an increase is not universal (Hao *et al.* 2020). Similarly, 2% accuracy increases were found for market forecasting ensembles (He *et al.* 2012), and neural network ensemble averaging resulted in up to 7% improvements in accuracy (Inoue & Narisha 2000). 436

Specific to ES, unweighted averaged ensembles have been shown to be 5.0-6.1% more accurate than 437 individual models (Willcock et al. 2020). Our improvements with ES ensembles are at minimum 5%-17%, 438 suggesting substantial differences among models in their adequacy (Dormann et al. 2018), but also that 439 ensemble approaches that use more information offer greater increases in accuracy. We found that taking 440 the median generally outperforms a mean ensemble, probably because the latter is more influenced by 441 outliers. Our results provide evidence that weighted ES ensembles created using consensus techniques 442 443 produce more accurate outputs than unweighted ensembles. This finding is supported by our additional 444 analysis using independent models and data from Sub-Saharan Africa (in a biome with very different 445 climatic and soil characteristics; SI-2), suggesting our findings may be generalisable, although investigating 446 this specifically (e.g., for different ES, regions and validation datasets) is an important avenue for future research. 447

448

449 Predictions from models, including those from ES models, are all potentially biased in direction and amount because of their underlying assumptions. These biases could differ among models due to their specific 450 451 construction. Therefore, models are likely to differ in their accuracy when compared to reality (Dormann et al. 2018). The improvement in accuracy when using ensembles, as we have shown here, is referred to as a 452 'portfolio effect' by which a (weighted) combination of replications of possible states of a system suppresses 453 454 idiosyncratic differences and provides a more reliable average estimate (Thibaut & Connolly 2013; Dormann et al. 2018; Lewis et al. 2021). However, this effect is lessened if models share similar 455 assumptions and, therefore, concomitant biases – highlighting the importance of including multiple model 456 457 outputs (Ding & Bullock 2018) and, where data are available, model validation (Willcock et al. 2019). In particular, the use of models not usually packaged as ES models - such as LPJ-GUESS - might help with 458 increasing the variety of inputs for ensembles. If some models systematically overestimate and other models 459 460 underestimate, averaging delivers smaller prediction errors when models are weighted (Dormann et al. 461 2018). Hence, the resulting weighted ensemble is more accurate than most individual models and unweighted approaches (Marmion et al. 2009, Grenouillet et al. 2011); see Dormann et al. (2018) for 462 theoretical explorations. 463

464

We have shown the general potential of weighting to re-balance the contribution of different ES models, 465 but also find that some weighting approaches seem more suitable. Specifically, structured trial-and-error 466 iterative approaches may more accurately maximise consensus among models than deterministic approaches 467 (Dormann et al. 2018; Gobeyn et al. 2019). The PCA and correlation coefficient approaches (Table 1: En-468 3 & En-4) deterministically assess consensus among individual models. By contrast, regression to the 469 median, leave-one-out cross validation, and log-likelihood approaches (Table 1: En-5, En-6, En-10) are 470 471 examples of iterative processes that optimise for the highest level of consensus in full parameter space (Dormann et al. 2018). Attribute-based approaches as used by Masson & Knutti (2011) and Willcock et al. 472 (2019) (e.g. weighting by model distinctiveness or grid size; Table 1: En-7 and En-8) produce conflicting 473 results. Model attributes such as these may not correctly describe why model outputs vary, or capture their 474 complexity (Willcock et al. 2019; Brun et al. 2020) and so weighting by among-model agreement produces 475 476 more accurate ensemble outputs. One might expect accuracy-weighted ensembles (Table 1: En-9) to 477 perform best. However, model accuracy can be location specific and poorly transferable elsewhere – even with similar model accuracy, some grid cells may be well represented by some models and less by others 478 479 (Graham et al. 2008; Marmion et al. 2009; Zulian et al. 2018). As a result accuracy-derived weights show high uncertainty in areas where training data were not available (i.e. non-forested areas; SI-4), likely because 480 of over-fitting to areas with available data (i.e. forests/woodlands) producing correlative patterns that 481 482 explain other areas less well. In SI-4, we investigated environmental and spatial drivers of uncertainty 483 among predictions. Broadly, these supplementary results show that carbon models and ES ensembles are less accurate in urban areas. We also find that ensembles for water are less accurate in areas of high rainfall, 484 485 seasonality and rugosity (see SI-4 for full details). That said, as uncertainty among ES ensembles is almost 4-times lower than among individual models, this suggests less need to make the 'right choice' of method 486

when selecting an ensemble approach. Thus, although there is some chance of picking a superior individual
model (Willcock *et al.* 2018), the risk of a sub-optimal prediction is substantially lowered by applying any
ensemble method and this risk is further reduced when a weighted ensemble is used.

490

Our results should serve as a 'call to arms' for ES researchers and practitioners to increasingly use ensembles 491 of models to support decision-making for sustainability. Using an individual ES model is fraught with 492 concerns as *a priori* it is not known which is the most accurate and choosing only one model can, at worst, 493 494 result in perverse decisions (Willcock et al. 2019). Deriving decisions from an ensemble of ES models 495 provides an improvement over using one model for any location (which may be large or small, depending on the local context and the models used), but also more consistency over space, as model accuracy varies 496 497 spatially (see results in SI-4). Therefore, using ensemble approaches, and especially weighted ensembles, would increase credibility and so help reduce the implementation gap between research and policy- and 498 decision-making (Wong et al. 2014; Willcock et al. 2016). We acknowledge the lack of standardised metrics 499 500 across models and limited computational and financial resources that could restrict the uptake of ensembles - indeed, many practitioners only run a single model. However, given the errors associated with single 501 models (this paper; Willcock et al. 2020; Eigenbrod et al. 2010), we argue that a single model is inadequate, 502 although more complex models are sometimes more accurate (Willcock et al. 2019). The most complex (a 503 priori best) ES models require substantial inputs (i.e. data, computational power, subscription fees, and staff 504 505 time), and so running multiple models – whilst requiring additional resources – results in a large gain per extra unit resource. For example, as even untrained weighted ensembles developed using iterative 506 approaches (e.g. regression to the median, leave-one-out cross validation) enable a 3-fold reduction in 507 508 variation, such an ensemble approach seems a reasonable minimum standard for ES modelling – striking the right balance between feasibility and robustness (Willcock et al. 2016). Whilst such ensembles will be 509 510 outperformed by the best-performing individual models, these cannot be identified without running multiple 511 models - a 'Catch-22' (Willcock et al. 2019). Thus, we recommend that multiple models be developed for 512 ES where they are lacking (e.g. cultural services; Martínez-Harms and Balvanera, 2012; Wong et al. 2014), 513 and that those with access to sufficient resources to run multiple models ensure the ensemble outputs are 514 freely available, making the use of these ensembles more feasible and accessible for all (Willcock et al. 515 2020).

#### 516

528

# 517 **5.** Conclusion

518 We show that in situations with no *a priori* validation evidence guiding model selection, predictions from ensembles of models have a higher accuracy than selecting an individual model by chance. Weighted 519 averaging further improves accuracy, supressing idiosyncratic differences through producing consensus 520 521 (Araújo & New 2007; Dormann et al. 2018). Doing so not only elevates accuracy but substantially decreases uncertainty among ensemble approaches compared to uncertainty among models, a further indication of 522 523 increased fit to reality (Chaplin-Kramer et al. 2019; Willcock et al. 2020). In summary, even if a less 524 accurate ensemble weighting approach is used, one would on average have lower uncertainty than selecting 525 an individual model by chance. Thus, particularly when validation data are not available, we recommend the use of weighted ensembles in ES research to substantially reduce uncertainty and to support robust 526 decision-making for sustainable development. 527

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1	ANONYMISED MANUSCRIPT
2	Weighted Ensembles Reduce Uncertainty in Ecosystem
3	Service ModellingReducing Uncertainty in Ecosystem
4	Service Modelling through Weighted Ensembles
5	
6	Highlights:
7	<ul> <li>Ensembles of models are used for other disciplines but not ecosystem services (ES)</li> </ul>

- Ensembles of models are used for other disciplines but not ecosystem services-(ES)
- It is not known hHow best to combine ecosystem serviceES models into an ensemble is unknown
- We test ten contrasting ensemble approaches
- Ensembles had up to 27% higher accuracy than a randomly selected individual model
- Weighted ensembles provided better predictions

#### 13 Abstract: (150 words)

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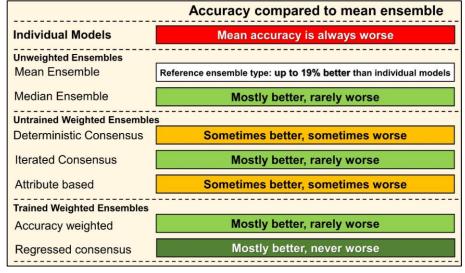
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Over the last decade many ecosystem service (ES) models have been developed to inform sustainable land 14 15 and water use planning. However, uncertainty in the predictions of any single model in any specific situation 16 can undermine their utility for decision-making. One solution is creating ensemble predictions, which 17 potentially increase accuracy, but how best to create ES ensembles to reduce uncertainty is unknown and 18 untested. Using ten models for carbon storage and nine for water supply, we tested a series of ensemble 19 approaches against measured validation data in the UK. Ensembles had at minimum a 5-17% higher 20 accuracy than a randomly selected individual model and, in general, ensembles weighted for among model 21 consensus provided better predictions than unweighted ensembles. To support robust decision-making for 22 sustainable development and reducing uncertainty around these decisions, our analysis suggests various 23 ensemble methods ean-should be applied depending on data quality, for example if validation data are 24 available. 25

#### 26 **Graphical Abstract:**



Keywords: Carbon; Committee averaging; Prediction Error; Accuracy; United Kingdom; Validation;
 Water supply; Weighted averaging

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#### 32 Video Summary: (see attached file)

#### 33 **1. Introduction**

34 If the United Nations' sustainable development goals (SDG) are to be achieved worldwide (Griggs et al. 2013), it is vital to understand and manage "nature's contributions to people" (termed ecosystem services; 35 36 ES; Pascual et al. 2017). The empirical data needed to quantify ES are sparse in many parts of the world 37 (Suich et al. 2015; Willcock et al. 2016), which is problematic as ES need to be accurately assessed and 38 mapped to be incorporated in policy making and planning decisions (UKNEA 2011; de Groot et al. 2012). 39 Such decisions require assessment of multiple ES, and the synergies and trade-offs among these ES, in order 40 to estimate potential effects of land/water use change or other impacts (Willcock et al. 2016). Spatially-41 explicit models produce maps of estimated ES - typically based on globally available datasets of land cover 42 combined with other predictor variables - and so can provide credible information of the spatial distributions 43 of multiple ES, particularly where empirical data are lacking (Malinga et al. 2015; Costanza et al. 2017).

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45 Over the last 10 years, many ES models have been developed, by different teams, often using dissimilar 46 approaches, and with little reference to the other models (Bagstad et al. 2013; Ochoa & Urbina-Cardona 2017). For example, carbon stocks for climate change mitigation can be modelled by 'look-up tables' 47 48 relating land cover to stocks, by deterministic statistical inference, or by simulating complex processes 49 (Willcock et al. 2019). However, most applications of ES models rely on only a single model for each ES 50 (Englund et al. 2017; Bryant et al. 2018). Furthermore, while models can only approximate reality, few 51 applications explicitly validate ES models against independent datasets (Chaplin-Kramer et al. 2019), 52 although there are notable exceptions (Redhead et al. 2016; Sharps et al. 2017; Willcock et al. 2019). This is a particular issue as the results of location-specific validation (e.g. that performed during model 53 54 development) may not be transferable to new locations (Redhead et al. 2016), or up-scalable to the regional 55 and national extents over which ES model outputs are required to achieve the SDG (Willcock et al. 2016; 56 Willcock et al. 2019). From a user and stakeholder perspective, not knowing the accuracy of the available 57 ES models for the region of interest typically leads to either selection of a single suboptimal model - at 58 worst leading to perverse decision-making - or a reluctance to use ES models altogether, causing an implementation gap between research, incorporation into policy and subsequent decision-making (Wong et 59 60 al. 2014; Willcock et al. 2016).

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Despite claims for predictive superiority of certain modelling techniques and platforms, independent evaluations have been unable to demonstrate the pre-eminence of any single approach. In fact, while more complex models on average perform better in terms of fit to validation data, the best-fit model varies regionally and often according to the validation data used (Sharps *et al.* 2017; Willcock *et al.* 2019; Willcock *et al.* 2020). So, if no single ES model is always the most accurate, how should a suitable approach be selected?

69 Across the sciences, one solution to address uncertainty surrounding the accuracy of any single model is to 70 use an ensemble of models (Araújo & New 2007; Willcock et al. 2020) - using individual models as replicates with different input parameters and boundary conditions (Araújo & New 2007; Dormann et al. 71 72 2018). Variation among models in their assumptions and formats can result in large differences in 73 predictions, in terms of predicted values and how they vary over space, especially when there is uncertainty 74 as to the state and processes of the system being modelled (van Soesbergen & Mulligan 2018; Willcock et 75 al. 2019). Ensembles of models are hypothesised to have enhanced accuracy over individual models due to 76 fewer overall errors in prediction by reducing the influence of idiosyncratic outcomes from single models 77 (Araújo & New 2007; Dormann et al. 2018). Individual models rarely capture all potentially relevant 78 processes or are often tuned to particular ecosystem characteristics. A combination of models might provide 79 a more comprehensive coverage of processes and their forms, and avoids the chance of (unknowingly) selecting a model with a high prediction error at the location and scale of interest for a particular study
(Willcock *et al.* 2020).

83 Model ensembles are common in other disciplines - e.g. in niche modelling (Araújo & New 2007, Grenouillet et al. 2011), agroecology (Refsgaard et al. 2014), hydrology and water resources management 84 85 (Wang et al. 2019; He et al. 2021), and climate and weather modelling (Knutti et al. 2013), as well as market 86 forecasting (He et al. 2012). However, ensembles have been largely neglected in ES studies (Bryant et al. 2018). The only current exception is the simplest ensemble approach (i.e. 'committee averaging' - taking 87 88 the unweighted mean of a group of individual models per location -) which was applied to ES models in 89 Sub-Saharan Africa, and gave higher accuracy in terms of fit to validation data (Willcock et al. 2020). 90 Approaches that use more information might yield even more accurate estimates. Thus, here we explore the 91 outstanding question of "what are the best ways to build ES model ensembles to realise the benefits such 92 ensembles can bring to sustainability science?"

94 Approaches to building model ensembles vary across disciplines, ranging from committee averaging 95 (Marmion et al. 2009; Grenouillet et al. 2011) to complex Bayesian algorithms (Tebaldi & Knutti 2007). For example, species distribution models are generally deterministic statistical models; their fit to the data 96 97 is often assessed with an accuracy metric and so ensembles are generally created using weighted averaging 98 based on accuracy (Araújo & New 2007). By contrast, climate models are often treated as equal replicates 99 with identical weights when making an ensemble (Tebaldi & Knutti 2007; Grenouillet et al. 2011) - we refer to such ensembles as 'unweighted'. This difference may stem from the availability of suitable 100 101 validation data, as well as different traditions. For example in species distribution models, biodiversity data are readily available and are used to train through cross-validation (Araújo & New 2007), whereas validation 102 data on future climates obviously do not exist - although cross-validation against historic climate data is 103 104 possible.

106 As well as varying considerably in their underlying method, ES models often differ in the forms of their 107 outputs-(e.g. alue of the ES (de Groot et al. 2012) vs. specific biophysical predictions), 108 even when modelling the same ES (e.g. summed monetary value of the ES (de Groot et al. 2012) vs. specific 109 biophysical predictions). By contrast, climate models generally have very similar forms of outputs. An 110 important knowledge gap is therefore how to combine distinct ES model outputs as complementary inputs 111 to provide a reliable ensemble. Outputs from different ES models can have different units and it is 112 challenging to decide the relative weighting to place on each model. M, with potentially different units, to 113 provide reliable ensemble products using different model approaches as complementary inputs, and the 114 potential role of weighting doing so. Since models for a particular ES often have different structures, may 115 include different processes, or may represent the same processes in different ways (Ochoa & Urbina-Cardona 2017). As a result, the different ES models, they will most likely not have equal accuracy, and so 116 prediction errors (i.e. bias) will may not be normally distributed among models (Dormann et al. 2018). If 117 118 ES models had equal overall accuracies, unweighted averaging may provide a smoothing effect, reducing the impact of idiosyncratic outputs (e.g. at specific locations) of any particular model to reveal useful signals 119 (Araújo & New 2007, Knutti et al. 2013; Diengdoh et al. 2020). In cases of varying overall accuracy, 120 121 appropriate weighting of outputs based on model accuracy -i.e. models having unequal assigned weights might re-adjust the distribution of prediction errors, and so improve the accuracy of the resulting ensemble 122 123 (Refsgaard 2014; Dormann et al. 2018; Liu et al. 2020).

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However for ES, the lack of a priori validation data in many cases means that the distributions of accuracy 125 among ES models are unknown. Furthermore, given that inferences about model accuracy at one location 126 may not be transferable to others (Willcock et al. 2019), weighting using validation results from a separate 127 128 study may not improve outcomes. Therefore where validation data are not available, the consensus among 129 models could be used to weight their individual contribution to the ensemble value (Marmion et al. 2009; 130 Grenouillet et al. 2011). This approach follows the logic that models whose output values are more different to those of the other models (i.e. are more distinct) are more likely to be incorrect. Therefore, weighting by 131 132 consensus reduces the impact of outputs from more idiosyncratic models (i.e. those with extreme values,

outliers or badly comparable processes) by comparison with the other models (Araújo & New 2007;
 Dormann *et al.* 2018), but does not exclude their information fully. The opposite may also be true – *i.e.* more distinct models are more accurate – for example in cases where more similar models have common
 inaccuracies.

138 Here, we implement 10 alternative ensemble methods, restricting ourselves to methods feasible for a wide 139 range of users, to evaluate whether weighting provides higher accuracy and if so which type of method 140 produces the most accurate predictions against validation data. We focus on two services, water supply and 141 carbon storage, in the United Kingdom. To support decision-making, we map the results for potential further 142 use, which will be madeare available via https://doi.org/10.5285/a9ae773d-b742-4d42-ae42-2b594bae5d38. 143 through eide.ae.uk/.-\_We use post-processing - specifically normalisation and per area correction 144 developed in earlier work (Willcock et al. 2019; Willcock et al. 2020) to make outputs among models 145 comparable.

#### 2. Methods

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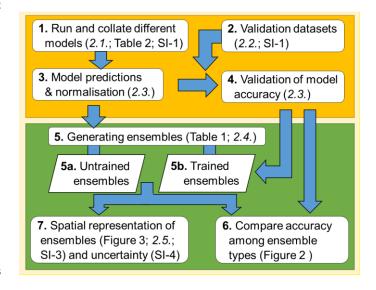
We developed and validated unweighted average and weighted average ensembles of models for a 148 provisioning service (water supply; subsequently referred to as 'water') and a regulating service 149 (aboveground carbon storage; subsequently referred to as 'carbon'), for which there is both a variety of 150 151 models available (Bagstad et al. 2013; Ochoa & Urbina-Cardona 2017; Willcock et al. 2019) and the 152 presence of accessible validation data. We applied the models and ensemble methods in the United Kingdom (UK), for which there is a large quantity of reliable validation data; allowing us to assess ensemble 153 accuracies. We compared accuracy (i.e. fit to validation data) of these individual models with those of the 154 ensembles generated from them via multiple approaches, assessed if weighted ensembles were an 155 156 improvement on the unweighted mean-averaged ensemble, and identified the methods of weighting 157 ensembles that gave the highest accuracy.

We modelled each ES at a 1 ha ( $100 \times 100$  m) resolution, and subsequently assessed performance of the 159 160 different ensemble approaches using weighting approaches we organised into three categories (Table 1): deterministic consensus (i.e. always providing the same result), iterated consensus (i.e. using structured 161 trial-and-error approaches) and attribute-based (e.g. spatial resolutiongrain or distinctiveness). Finally, we 162 assessed the transferability of our UK results using independent data and models from a very different study 163 164 area - Sub-Saharan Africa (Willcock et al. 2019). We depict our overall process in Figure 1 in 7-steps. Our 165 calculations were performed using Matlab v7.14.0.739 and ArcMap 10.7.1, employing AracrpP y coding for loops. Relevant codes can be found at github.com/EnsemblesTypes, with flow among codes explained in 166 167 SI-1-3

169 Table 1. Approaches used to calculate accuracy (A) and ensembles (B). Ensemble approaches were applied to the outputs of ten models for carbon storage and nine for water supply (see Table 2). For weighted 170 171 averaging, the procedure is described, and where applicable the Matlab tools used are mentioned; similar 172 regression tools are available in most statistical packages (further explanation is provided in SI-1). Trained weighting (En-9 & En-10) uses validation data, whereas untrained weighting (En-3 to En-8) does not. En-1 173 and En-2 are unweighted average ensemble approaches, and En-3 to En-10 are weighted average 174 175 approaches; the latter comprising deterministic (En-3 & En-4), iterated (En-5, En-6 & En-10) and attribute weighted (En-7 to En-9) techniques. With  $\omega_i$ : weight for model i;  $E_{(x)}$ : the value of the ensemble;  $V_{(x)}$ : the 176 177 normalised validation value;  $Y_{i(x)}$  and  $Y_{j(x)}$ : the normalised value of model *i* or comparator *j* respectively, all 178 for selected spatial point x;  $(y \neq x)$  denoting a split dataset;  $C_{(i,j)}$ : the correlation coefficient between model i and j; with n the # models, m the # spatial data points;  $n^{s}$ : the # models in distinctiveness group g (see SI-179 180 1 for distinctiveness grouping).

Approach	Description	Details & Matlab Tool
A. Accuracy approaches		

• Spearman $\rho$		Correlation coefficient between ranked variables <i>V</i> and <i>T</i> .	$T$ is either $Y_i$ or $E$ , depending on ensemble method		
• Inverse Deviance $(D^{\downarrow})$		$D^{\downarrow} = 1 - \left(\frac{1}{m} \times \sum_{x}^{m}  X_{(x)} - T_{(x)} \right)$	$T_{(x)}$ is either $Y_{i(x)}$ or $\underline{\mathbf{E}}_{(x)}$		
B. Ensemble a	pproaches				
Unweighted A	veraging:				
En-1. Mean		$E_{(x)} = (\overline{Y}_{\iota})_{(x)}$			
En-2. Median		$E_{(x)} = \left(\widetilde{Y}_{t}\right)_{(x)}$	Hypothesised to perform better than mean for skewed distributions.		
Untrained Wei	ighted Ensembles: $E_{(x)} = \sum_{x \in [x]} $	$\sum_{i}^{n} \left( \frac{\omega_{i}}{\sum_{l}^{n} \omega_{l}} \times Y_{i} \right)_{(x)} \text{ with } \underset{\substack{\omega_{i} \geq 0}}{\omega_{i} \geq 0} \text{ following:}$			
Deterministic consensus	En-3. PCA	$\omega_i = \text{loadings of first Principal Component axis}$	Princomp-tool		
consensus	En-4. Correlation coefficients	$\omega_{i} = \frac{1}{n} \times \sum_{j}^{n} \frac{C_{(i,j)}}{\sqrt{C_{(i,i)} \times C_{(j,j)}}}, \text{ for all } j \in i \text{ with}$ $C_{(i,j)} = \frac{1}{m-1} \times \sum_{x}^{m} \left( \left( Y_{i(x)} - \overline{Y_{i}} \right) \times \left( Y_{j(x)} - \overline{Y_{j}} \right) \right)$			
Iterated consensus	En-5. Regression to the median	$\widetilde{Y_{(x)}} \sim (\sum_{i}^{n} \omega_{i} Y_{i})_{(x)}$	nlmefit-tool, maximising Log Likelihood		
	En-6. Exhaustive leave- one-out cross- validation <sup>2</sup>	$Y_{j(x)} \sim \sum_{l\neq j}^{n} \omega_{ij} Y_{l(x)}, \text{ for all } j \in i$ subsequently: $\omega_{i} = \frac{1}{n} \times \sum_{l}^{n} \left( \left( \frac{1}{n-1} \right) \times \sum_{l\neq j}^{n} \omega_{ij} \right)$	nlmefit-tool, maximising Log Likelihood		
Attribute- based	En-7. Upweighted small finer spatial resolutiongrains	$\omega_i = \frac{1}{\log_{10}(spatial resolutiongrain)}$	Finer spatial resolutionGrain: the smaller grid size in 1- dimensional meters ( <i>e.g.</i> 25 m)		
	En-8. Attribute weighting: distinctiveness	$ \begin{aligned} \omega_i &= \left(\frac{n^g}{n}\right) \text{ when upweighted with } n^g = i \in g \\ \omega_i &= \left(\frac{n}{n^g}\right) \text{ when downweighted with } n^g = i \in g \end{aligned} $			
Trained Weigh	Trained Weighted Ensembles: ω-transfer via jack-knife training				
Attribute- based	En-9. Accuracy- weighted	$\omega_i = A_i$ , with $A_i(V_{(y \neq x)}, Y_{(y \neq x)})$	With <i>A</i> , either Spearman $\rho$ or $D^{\downarrow}$ accuracy		
Iterated consensus	En-10. Log-likelihood regressions	$V_{(y\neq x)} \sim (\sum_{i}^{n} \omega_{i} Y_{i})_{(y\neq x)}$	Using nlmefit-tool, maximising Log Likelihood		



184 Figure 1. Schematic representation of our ensemble analysis with arrows 185 showing information flows. Numbers represent the steps with the method chapters 186 indicated in italics, with respective detailing SIs; result figures are indicated. 187 Parallelograms highlight the 10 ensembles approaches (Table 1), using models 188 described in Table 2. 189 190

#### 2.1. Run and collate different models (step 1)

191 We used outputs from 10 models for above ground carbon stocks based on per grid\_cell estimates, and 192 outputs from nine models for annual water supply which provided accumulated flow estimates through 193 specific pour points, either directly or through summation of run-off estimates per grid\_cell. We list these 194 models in Table 2, including their output grid sizes (spatial resolutiongrain); we refer to SI-1-1 for full 195 details, scales and supporting data. Acknowledging that model outputs have different units and sometimes 196 model different constructs, we refer further to them in the general terms of carbon and water supply. 197 Adhering to the aim of this paper, we do not compare individual model outputs, but focus on ensemble methods. All model outputs were set to the British National Grid transverse Mercator projection (EPSG 198 199 27700) with a 0.9996 scale factor and units in metres. Not all models covered the whole of the UK, e.g. 200 some excluded Northern Ireland or Scotland (see SI-1-1). Where applicable we corrected for this by using a standard error of means as  $(\frac{\sigma(x)}{\sqrt{n}(x)})$ , instead of standard deviation ( $\sigma$ ), with *n* the number of models per grid 201

202 cell x. We collated models for this study according to their availability and to reflect different approaches 203 to modelling ES.

204	Table. 2. Models and existing outputs used. Full details, input data, post processing descriptions, and coverage are provided in SI-1-1. Model names are
205	shown as acronyms and in full.

Model	Description	Grid size ( <u>spatial</u> resolutiongrain)	Model Type <sup>16</sup>
InVest v3.7.0 <sup>1†</sup>	Carbon module: above ground stocks		Look-up table
(Integrated Valuation of Ecosystem Services and Trade-offs)	Water yield module: run-off per cell	$25 \times 25$ meters	Process
LPJ-GUESS <sup>2,3†</sup> (Lund-Potsdam-Jena General Ecosystem Simulator)	Vegetation biomass stocks per cell, mean for years 2009-2018 Water run-off per cell, mean for years 2009-2018	$0.5^\circ$ ( $\approx 46 \times 46$ km)	Process
LUCI <sup>4†</sup>	Above ground carbon stocks	$10 \times 10$ meters	Look-up table
(Land Utilisation Capability Indicator)	Accumulated water run-off	$5 \times 5$ meters	Process
\$-benefit transfer using The Economics of Ecosystems and Biodiversity database <sup>5,6†</sup>	Above ground carbon stock as monetary value Water run-off as monetary value per cell	$25 \times 25$ meters	Look-up table
Aqueduct v2.1 Total Blue Water <sup>7§</sup>	Accumulated water run-off	138 flow areas	Deterministic
ARIES k-Explorer <sup>8‡</sup> (Artificial Intelligence for Environment & Sustainability)	Joined above and below ground carbon stocks	1-hectare	Look-up table
Barredo et al. (2012) <sup>§</sup>	A European map of above ground biomass stocks	$1 \text{ km}^2$	Look-up table
Copernicus, Tree Cover Density98	Proxy for carbon: tree Cover Density 2015 from MODIS satellite imagery.	$20 \times 20$ meters	Deterministic
DECIPHeR <sup>10§</sup> (Dynamic fluxEs and ConnectIvity for Predictions of HydRology)	Accumulated water run-off through NRFA delineated catchment outlets, mean for years 1995-2015	387 catchments in common with validation	Process
Grid-to-Grid <sup>11§</sup>	Accumulated water run-off, mean for years 1995-2015	$1 \text{ km}^2$	Process
Henrys <i>et al.</i> $(2016)^{\$}$	Above ground carbon stocks	$1 \text{ km}^2$	Look-up table
Kindermann et al. (2008) <sup>§</sup>	A global map of above ground forest biomass stocks	1 hectare	Deterministic
National Forest Inventory (2018) <sup>12†</sup>	Woodland Land Cover Map <sup>15</sup> with above ground carbon stocks based on added Look-up table (Table. SI-1-4)	$20 \times 20$ meters	Look-up table
Scholes Growth Days <sup>13,14†</sup>	Proxy for water run off per cell: # Days precipitation exceeds evapotranspiration	1 km <sup>2</sup>	Deterministic
WaterWorld v2 <sup>15‡</sup>	Accumulated water run-off	$0.0083^{\circ} (\approx 1 \text{ km}^2)$	Process

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<sup>†</sup>Output generated for this work; <sup>‡</sup>online tool; <sup>§</sup>existing dataset; <sup>1</sup>Kareiva *et al.* (2011); <sup>2</sup>Smith *et al.* (2014); <sup>3</sup>Ahlström *et al.* (2015); <sup>4</sup>Thomas *et al.* (2020); <sup>5</sup>de Groot *et al.* (2012); <sup>6</sup>Costanza *et al.* (2014); <sup>7</sup>Gassert *et al.* (2015) <sup>8</sup>Martínez-López *et al.* (2019); <sup>9</sup>Jand.copernicus.eu/tree-cover-density/ status-maps/2015; <sup>10</sup>Coxon *et al.* (2019a; 2019b); 208

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209 <sup>11</sup>Bell et al. (2018a; 2018b); <sup>12</sup>Forestry Commission (2018); <sup>13</sup>Scholes (1998); <sup>14</sup>Willcock et al. (2019); <sup>15</sup>Mulligan (2013); <sup>16</sup>following Ding & Bullock (2018), Willcock et al. (2019).

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#### 212 2.2. Validation datasets (step 2)

213 Our carbon stock validation dataset was provided by Forest Research and comprises species inventories in 214 all forest estates in England and Scotland in 2019 (data-forestry.opendata.arcgis.com/; density shown in 215 Figure 3; locations in Figure SI-1-2). In 201,143 forest compartments of varying size (mean: 4.4 hectares. 216 median 1.6 hectares, ± 22.1), tree species, stand age and thinning regime were recorded for three vegetation 217 layers. For each compartment and layer therein, the unique combination of stand age, thinning regime and 218 tree species of the inventory data was searched in the UK Carbon Code tables (woodlandcarboncod.org.uk) 219 and life-time accumulated biomass was converted to total standing carbon per hectare estimates per 220 compartment, with the layers summed per compartment (SI-1-2). Subsequently, compartments were 221 spatially joined into 2078 polygons of 'forest' that were separated if more than 25 meters distance from each 222 other.

224 Our water supply validation dataset comprised 519 hydrometric gauging stations from the National River 225 Flow Archive of the UK (NRFA; nrfa.ceh.ac.uk), with associated catchments representing a variety of sizes distributed across the whole of the UK (Figure 3). From the 1598 potential catchments in NRFA, we selected 226 227 those that were  $>100 \text{ km}^2$  to get a robust mean run-off from the catchments. In cases where multiple gauging 228 stations were found along the same river, based on name, only the largest was chosen to avoid 229 pseudoreplication. An additional set of 41 Welsh catchments was included which did not meet this size 230 criterion. Wales contains mainly small catchments due its geography - mountain ranges close to the sea and so we selected catchments >25 km<sup>2</sup> to avoid this part of the UK being underrepresented. The data were 231 232 polygons encompassing these catchments. Details are provided in SI-1-2.

#### 2.3. Model predictions, normalisation (step 3) and validation of model accuracy (step 4)

235 For each individual model, predictions were obtained for each polygon in the validation dataset using the 236 ArcGIS spatial analyst Zonal tool with a forced 2.5 m grid size environmental setting to minimise edge 237 effects; *i.e.* all predicted values were obtained by resampling into  $2.5 \times 2.5$  m grid\_cells. In most cases the 238 modelled value per polygon was obtained by taking the sum of all constituent grid cell values, corrected for 239 both actual grid size and the resampling to 2.5 m. In the case of accumulated flow models, we corrected for 240 potential small scale differences in flow routing among these models by taking the maximum flow value 241 within both a 2 km range of the NRFA reported location of the gauging station and the polygon associated 242 with that gauging station.

244 To ensure comparability among model outputs, we standardised by normalising among the outputs for each 245 individual model and for the validation data-sets. Prior to this step all outputs were area corrected as either 246 mean carbon stock - or proxy thereof - per hectare or water supply per hectare of catchment (with 247 accumulated run-off estimates post-processed to give net run-off per cell; SI-1-1). This normalisation 248 followed Willcock et al. (2019), and allowed us to address differences in units among models (such as 249 monetary benefit transfer vs. satellite-based tree cover densities or run-off, and equalised carbon and 250 biomass). To avoid impacts of extreme values without eliminating such data-points, we employed a double-251 sided Winsorising protocol for normalisation (Willcock et al. 2019; Verhagen et al. 2017), using the values 252 associated to the 2.5% and 97.5% percentiles of number of datapoints to define the 0 and 1 values (values below or above these percentiles became 0 or 1 respectively). This winsorising normalisation protocol 253 254 assumes outlier data are valid, but skewed values, in our case mainly by per area averaging, and corrects for 255 this by compressing the variance tails rather than trimming them (Keselman et al. 2008; Erceg & Mirosevich 256 2008). Hence, we trade-off an even data distribution over the full 0-1 normalised range against the chance 257 of having a true far outlier maximum (see SI-5 for a full investigation into the impact of the Winsorising 258 protocol over standard normalisation for the validation data distribution). For each model, normalisation 259 was done prior to creating ensembles.

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For validation, we employed two accuracy measures (Willock *et al.* 2019; Willock *et al.* 2020), which are related to different aims in modelling ES (Table 1): 1) Comparing the rank order of predicted and validation data using Spearman  $\rho$ . This is relevant where modelling is used to discover, for example, the most important locations for delivering an ES, or conversely, those areas whose development may have least impact on ES delivery.

2) Ascertaining the absolute difference of each modelled value from its validation value using the inverse of the deviance ( $D^1$ ). This is relevant where modelled values are important, *e.g.* when testing where ES levels exceed a minimum threshold. We used the inverse of the deviance so that, like  $\rho$ , a higher value indicated greater accuracy.

#### 2.4. Generate ensembles (step 5) and compare accuracy among ensemble types (step 6)

272 We tested whether model ensembles were more accurate than the individual constituent models and which 273 approaches for creating ensembles were the most accurate in terms of fit to validation data. We created 274 ensembles using a range of methods, from the simplest calculation of an average value of the models at each 275 location ('unweighted averaged ensembles', e.g. Marmion et al. 2009, Grenouillet et al. 2011) to ensembles 276 with the contributions from different models weighted unequally ('weighted ensembles'), following 277 Dormann et al. (2018) (Table 1; further explanation and a model flow are provided in SI-1-3). We used 278 relatively straightforward approaches that would be feasible for a wide community of scientists and decision-makers, and avoided more complex mathematical and/or statistical techniques such as Bayesian 279 280 networks (Bryant et al. 2018), which would require detailed specialist knowledge. Weights over all models 281 were normalised to sum to 1. Together with normalisation of the ensemble outputs (see above), this assured 282 equal scaling among all models and ensembles.

For unweighted average ensembles, we calculated both the mean and the median of modelled values at each
location as alternative measures of the central tendency which are differently affected by skew in the data
(Table 1, En-1 & En-2).

288 For weighted ensembles we calculated:

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289  $E_{(x)} = \sum_{i}^{n} \left( \frac{\omega_{i}}{\sum_{i}^{n} \omega_{i}} \times Y_{i} \right)_{(x)}$  with positive weights  $\omega_{i}$  for model *i* of validation polygon *x*, weights  $\omega_{i}$  are 290 normalised to sum to 1, *Y* the modelled values for *i* per polygon (step 3), and *n* the total number 291 of models per service.

To determine  $\omega_i$ , the weighting value for each model *i*, we employed a range of methods that can be broadly categorised as two main types of ensemble approach (untrained and trained), with further subdivision as: deterministic consensus, iterated consensus, and attribute-based. The ensembles are listed as equations in Table 1 (see SI-1-3 for further details).

- Untrained ensembles (En-3 to En-8) represent a situation in which there is no validation data. To generate uncertainty estimates allowing statistical comparison with the models and among ensembles we jack-knifed (Araújo & New 2007; Refsgaard *et al.* 2014) with 50% of the spatial data polygons for 250 runs, *i.e.* every run contained a new selection of half the dataset. We tested three approaches to produce the ensembles:
- Deterministic consensus among models can be calculated using several approaches, including the fit
   to a common consensus axis such as from a Principal Components Analysis (Marmion *et al.* 2009;
   Grenouillet *et al.* 2011) or weighting by correlation coefficients (En-3 & En-4; ensemble numbering
   follows Table 1).
- Iterative approaches might more accurately quantify consensus among models through using
   structured trial-and-error (Dormann *et al.* 2018; Tebaldi & Knutti 2007). We use two regression
   techniques: between the individual models and the median (En-5) and leave-one-out cross-validation
   (En-6) following the suggestion in Dormann *et al.* (2018).
- One might *a priori* place value on a particular model attribute and use this to create weights (Englund *et al.* 2017; Willcock *et al.* 2019; Brun *et al.* 2020; En-7, En-8 & En-9). For example, one could up or down-weight more distinct model types through a binary matrix of differences (En-8 & En-9; S1-

1-4) in land cover map used, grid-size, measured or modelled climate, model extent, presence of
time-series, time step-size and model type (*i.e.* look-up table, deterministic or process based).
Alternatively models that run at coarser spatial resolutions are penalised (En-7): smaller grid sizes
are deemed more useful for decision-making (Willcock *et al.* 2016).

2) Trained ensembles (En-9 & En-10), as often used for species distribution models (e.g. Refsgaard et al. 317 318 2014; Elith et al. 2011), represent a situation in which validation data are available from a similar region 319 or part of the study area and so cannot be used to directly validate or substitute for the models in the 320 study area, but can be used to weight these models. Here,  $\omega_i$  was trained with the validation data on a 321 jack-knifed 50% of the dataset to achieve maximum accuracy (En-10) and subsequently  $\omega_i$  was 322 transferred to the other half of the dataset. We used 250 such jack-knife runs (see above), with the same 323 selections as above. Moreover, we included weighting by individual model accuracy (Marmion et al. 324 2009; Liu et al. 2020) using the same jack-knife approach (En-9).

326 After creating the ensembles, their accuracy was assessed following step 4 using the two measures (see 2.3): 327 Spearman  $\rho$  and the inverse of the deviance ( $D^{\downarrow}$ ). We assessed any improvement over the unweighted mean-328 averaged ensemble as the reference with pairwise t-tests against the null hypothesis of equal accuracy 329 (Matlab ttest-tool). A similar analysis against the median-averaged ensemble as reference can be found in 330 SI-2. To avoid spurious findings of significance through having a large number of replicates, we assessed 331 improvement using bootstrapped tranches of 50 runs each with 250 replicates, and averaging the P-values. 332 Since we used the same statistical test 12-times per service per accuracy estimate, we employed a full 333 conservative Bonferroni correction; ( $\alpha = 0.05/12$ ) on the resulting average P-values. To compare the 334 ensembles with the individual models we calculated per replicate the mean difference in accuracy among

all models (A<sub>i</sub>) against accuracy of an ensemble (A<sub>E</sub>) following:  $\left(\left(\sum_{i}^{n} \left(\frac{A_{E}}{A_{i}}-1\right)\right) \times \frac{1}{n}\right)$ , with n the number

models and *i* an individual model.

Steps 5 and 6 were repeated using independent data and models from a different study area (sub-Saharan
Africa; Willcock *et al.* 2019) to investigate the transferability of the results presented here (Figure SI-2-2).

#### 2.5. Spatial representation of ensembles and uncertainty (step 7)

342 To better support decision-making, we mapped our ES ensembles for the UK. For all the water ensembles, 343 the mean normalised value across jack-knifed ensemble predictions per ensemble method were mapped as 344 catchment polygons (step 5, N = 519). For all carbon ensembles we mapped as 1 km<sup>2</sup> grid cells. Here, for 345 each ensemble approach, the estimated weights as calculated for the validation polygons - mean averaged 346 among jack-knife runs- were transferred to the full area, with the result aggregated to a 1 km<sup>2</sup> resolution 347 based on the mean value among 1 hectare grid\_cells. In total, this carbon dataset has 253,802 cells that 348 (partially) contain non-sea land cover. We transferred the weights calculated for the forests since running 349 cross-validation approaches on over 250K data points would extremely time consuming to compute. However, since our validation data are only from forests/woodlands, we are aware of introducing a potential 350 351 bias that could skew non-forested areas to lower values. Furthermore, we generated UK-scale maps of 352 spatial variation in the differences among the untrained ensemble approaches, by calculating the standard 353 error of the mean (SEM) among these spatial outputs. These maps will be madeare freely available online (https://doi.org/10.5285/a9ae773d-b742-4d42-ae42-2b594bae5d38through eide.ac.uk/,), and 354 spatial 355 patterns of uncertainty are discussed in SI-4.

#### 3. Results

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3.1. Ensembles are more accurate than individual models

The average accuracy of individual models, represented by the mean of accuracy values taken across all models, was lower than that for any of the ensembles we created. The accuracy of the unweighted averaged ensembles (of modelled values at each location, *e.g.* 'mean ensemble') was appreciably higher than the 363 mean value for accuracy of the individual models for both carbon and water: 19%  $\pm$ 1.1% [sd] for  $\rho$  and

364 12.1%  $\pm 0.5\%$  for  $D^{\downarrow}$  improvement in fit to the validation data for carbon and 5.7%  $\pm 0.4\%$  for  $\rho$  and 9.5%

 $\pm 1.7\%$  for  $D^{\downarrow}$  for water (Figure 2). Untrained weighted ensembles showed large improvements – for most,

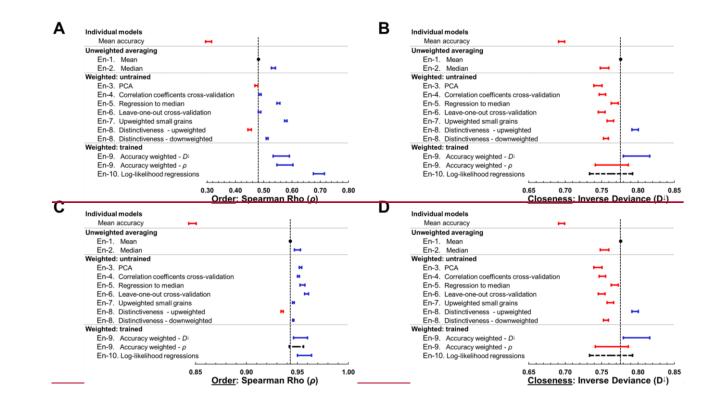
larger than the unweighted ensembles – over the mean accuracy of the individual models of 17% to 27% ( $\rho$ ) and 7.6% to 15% ( $D^{\downarrow}$ ) for carbon (Figure 2A and B), and 5.3% to 6.5% ( $\rho$ ) and 7.7% to 18% ( $D^{\downarrow}$ ) for

water (Figure 2C and D). In all cases, pairwise t-tests indicated highly significant differences between each

ensemble and the mean value of accuracy of individual models (all  $P<1E^{-10}$ ). Thus, creating an ensemble

improves prediction accuracy against a randomly chosen individual model irrespective of the ensemble

371 approach chosen.



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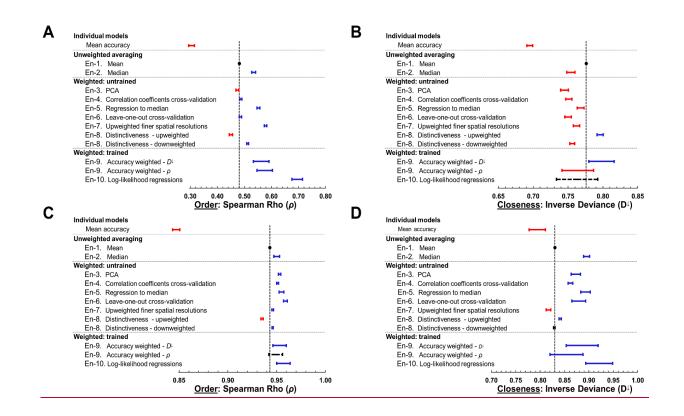


Figure 2. Accuracy of above ground carbon stock ensembles (10 models; A and B), and of water supply ensembles (9 models; C and D) against validation 374 data. The mean of accuracy values across the containing models – *i.e.* a randomly chosen model– is provided for comparison. For detail on the different ensemble 375 types see Table 1 and SI-1-3. We show the average accuracy of 250 bootstrap runs with 50% of the dataset. The vertical dashed line indicates the reference 376 unweighted mean-averaged ensemble (black dot, 'mean ensemble'). Error bars indicate the standard deviation among runs in terms of proportional difference 377 to the mean ensemble, calculated per bootstrap run as the difference in accuracy to the mean ensemble divided by the accuracy of the mean ensemble. The 378 coefficient of variation among bootstraps for the mean carbon ensemble was 4% and 1%, for  $\rho$  and  $D^{\downarrow}$  respectively, and 1% and 2% for water (not shown). Blue 379 coloured ensemble accuracies are significantly higher than the unweighted mean ensemble (Bonferroni corrected  $\alpha = (0.05/12)$ ); Red coloured bars are 380 381 significantly lower; **Black** dashed bars are not significantly different to the mean ensemble.

#### 382 3.2. Weighted ensembles are more accurate than unweighted ensembles

383 All weighted ensembles, whether trained or untrained, significantly outperformed the reference unweighted 384 mean ensemble (Figure 2), with the exception of  $D^{\downarrow}$  for carbon. In all cases, pairwise t-tests indicated these differences were highly significant (P<1E-10; see Figure SI-2-1 for similar analyses against the median-385 386 averaged ensemble).

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388 For untrained weighted ensembles, prediction accuracy was elevated by up to 4.8%  $\pm 0.6\%$  for carbon  $\rho$ 389 (best: regression to median; Figure 2), with no improvement for carbon  $D^{\downarrow}$ , and 0.8%  $\pm$ 0.3% and 7.5% 390  $\pm 1.1\%$  for water supply  $\rho$  and  $D^{\downarrow}$  respectively (regression to median; Figure 2). Conclusions as to the best 391 model attributes to use for untrained weighting were dependent on the accuracy metric used ( $\rho$  or  $D^{\downarrow}$ ). By 392 comparison to the unweighted mean ensembles, upweighting smaller grained-model outputs with finer 393 spatial resolution improved  $\rho$  by up to 6.6%  $\pm 0.5\%$  and 0.2%  $\pm 0.1\%$  for carbon and water respectively but 394 contrastingly decreased  $D^{\downarrow}$ . Upweighting more distinctive models was positive for  $D^{\downarrow}$  with 2.5% ±0.4% and 395 1.3% ±0.3% greater accuracy compared to the unweighted mean ensemble for carbon and water supply 396 respectively, but was negative for  $\rho$ . In summary, creating untrained weighted ensembles through iterative 397 approaches was overall the most robust - particularly regression to the median (Table 1: En-5), showing 398 greater accuracy than the unweighted mean-averaged ensembles in 3 out of 4 of our tests, and lower accuracy 399 in 1 (Figure 2). 400

401 For trained weighting ensembles, using an iterative log-likelihood regression approach (Table 1: En-10) to establish weights elevated prediction accuracy compared to the unweighted mean ensemble by up to 14.5% 402 403  $\pm 2.6\%$  for carbon  $\rho$  (no improvement for carbon  $D^{\downarrow}$ ) and 0.8%  $\pm 0.7\%$  and 11.1%  $\pm 3.4\%$  for water supply  $\rho$ 404 and D1 respectively (Figure 2). Compared to such regressions, upweighting models with higher accuracy in the training set (accuracy-weighted ensembles; En-9; Figure 2) gave less improvement over the unweighted 405 406 mean ensemble. Iteratively creating trained weighted ensembles using a log-likelihood regression approach 407 (Table 1: En-10) was most robust - showing greater accuracy than the unweighted mean-averaged 408 ensembles in 3 out of 4 of our tests, and is no worse in 1 (Figure 2).

410 The reference unweighted mean ensembles for carbon and water are mapped for the UK in Figure 3. Maps 411 for all other ensembles can be found in SI-3 and uncertainty among models and ensembles in SI-4. In 412 accordance with a priori predictions, the uncertainty associated with selecting a single model was several 413 times greater than that associated with selecting any single ensemble method for both ES. For carbon, the 414 standard error of the means (SEM) among individual models per 1 km2 grid cell (SEM =  $9.0\% \pm 2.8\%$ , SI-415 4) was ca. 3.5-times larger than among ensembles (SEM =  $2.5\% \pm 1.1\%$ ). Similarly, the SEM among individual water models per watershed (SEM =  $7.8\% \pm 3.4\%$ , SI-4) was substantially greater than among 416 ensembles (SEM =  $1.3\% \pm 0.7\%$ ). In SI-4 we investigate spatial drivers for this uncertainty, discussing these 417 418 patterns at length.

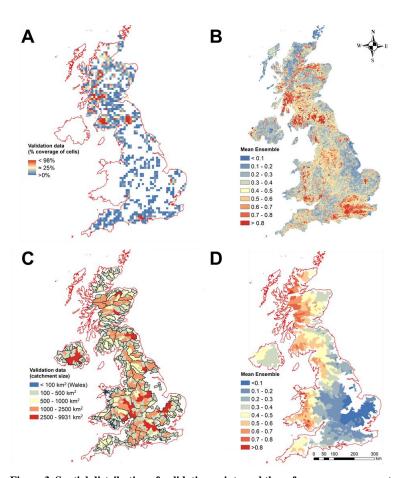
We validated the robustness of our results using independent data and models from a different area (Sub-420 421 Saharan Africa; Willcock et al. 2019), which gave similar results of weighted ensembles outperforming the 422

reference mean ensemble (Figure SI-2-2).

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425 Figure 3. Spatial distribution of validation points and the reference mean ecosystem service value. A 426 the Distribution of 2078 carbon validation forests as coverage of  $10 \times 10$  km cells – many individual forest 427 fragments would be too small to be clear at this scale, see SI SI-1-2 -, white cells are empty. B the reference unweighted mean ensemble of carbon across 10 models, normalised on scale 0-1. C the 519 catchments 428 429 used for water validation and ensemble calculations coloured by their size - smaller watersheds that overlap 430 larger ones are displayed on top; lines show underlying largest catchment level. D the reference unweighted mean ensemble of water supply across 9 models, normalised on scale 0-1. All maps here, in SI-3 (all 431 432 ensembles) and SI-4 (uncertainty) could support landscape decisions in the UK and will be madeare 433 available through via https://doi.org/10.5285/a9ae773d-b742-4d42-ae42-2b594bae5d38eidc.ac.uk/.

#### 4. Discussion

We have shown that predictions from ensembles of models have substantially higher accuracy than a randomly selected single ES model, and especially that weighting approaches increase ensemble accuracy.
Finding increased performance through use of ensemble approaches is common in other fields. For example, the increased accuracy of ensemble species distribution models ranges from 1-2% (Crossman *et al.* 2012; Abrahms *et al.* 2019) to 12% (Grenouillet *et al.* 2011), although an increase is not universal (Hao *et al.* 2020). Similarly, 2% accuracy increases were found for market forecasting ensembles (He *et al.* 2012), and neural network ensemble averaging resulted in up to 7% improvements in accuracy (Inoue & Narisha 2000).

444 Specific to ES, unweighted averaged ensembles have been shown to be 5.0-6.1% more accurate than 445 individual models (Willcock et al. 2020). Our improvements with ES ensembles are at minimum 5%-17%, 446 suggesting substantial differences among models in their adequacy (Dormann et al. 2018), but also that 447 ensemble approaches that use more information offer greater increases in accuracy. We found that taking 448 the median generally outperforms a mean ensemble, probably because the latter is more influenced by 449 outliers. Our results provide evidence that weighted ES ensembles created using consensus techniques 450 produce more accurate outputs than unweighted ensembles. This finding is supported by our additional 451 analysis using independent models and data from Sub-Saharan Africa (in a biome with very different 452 climatic and soil characteristics; SI-2), suggesting our findings may be generalisable, although investigating this specifically (e.g., for different ES, regions and validation datasets) is an important avenue for future 453 454 research.

456 Predictions from models, including those from ES models, are all potentially biased in direction and amount 457 because of their underlying assumptions. These biases could differ among models due to their specific 458 construction. Therefore, models are likely to differ in their accuracy when compared to reality (Dormann et 459 al. 2018). The improvement in accuracy when using ensembles, as we have shown here, is referred to as a 460 'portfolio effect' by which a (weighted) combination of replications of possible states of a system suppresses 461 idiosyncratic differences and provides a more reliable average estimate (Thibaut & Connolly 2013; 462 Dormann et al. 2018; Lewis et al. 2021). However, this effect is lessened if models share similar assumptions and, therefore, concomitant biases - highlighting the importance of including multiple model 463 464 outputs (Ding & Bullock 2018) and, where data are available, model validation (Willcock et al. 2019). In 465 particular, the use of models not usually packaged as ES models - such as LPJ-GUESS - might help with 466 increasing the variety of inputs for ensembles. If some models systematically overestimate and other models 467 underestimate, averaging delivers smaller prediction errors when models are weighted (Dormann et al. 468 2018). Hence, the resulting weighted ensemble is more accurate than most individual models and 469 unweighted approaches (Marmion et al. 2009, Grenouillet et al. 2011); see Dormann et al. (2018) for 470 theoretical explorations.

472 We have shown the general potential of weighting to re-balance the contribution of different ES models, 473 but also find that some weighting approaches seem more suitable. Specifically, structured trial-and-error 474 iterative approaches may more accurately maximise consensus among models than deterministic approaches (Dormann et al. 2018; Gobeyn et al. 2019). The PCA and correlation coefficient approaches (Table 1: En-475 476 3 & En-4) deterministically assess consensus among individual models. By contrast, regression to the median, leave-one-out cross validation, and log-likelihood approaches (Table 1: En-5, En-6, En-10) are 477 examples of iterative processes that optimise for the highest level of consensus in full parameter space 478 479 (Dormann et al. 2018). Attribute-based approaches as used by Masson & Knutti (2011) and Willcock et al. 480 (2019) (e.g. weighting by model distinctiveness or grid size; Table 1: En-7 and En-8) produce conflicting results. Model attributes such as these may not correctly describe why model outputs vary, or capture their 481 482 complexity (Willcock et al. 2019; Brun et al. 2020) and so weighting by among-model agreement produces 483 more accurate ensemble outputs. One might expect accuracy-weighted ensembles (Table 1: En-9) to 484 perform best. However, model accuracy can be location specific and poorly transferable elsewhere - even 485 with similar model accuracy, some grid cells may be well represented by some models and less by others (Graham et al. 2008; Marmion et al. 2009; Zulian et al. 2018). As a result accuracy-derived weights show 486 487 high uncertainty in areas where training data were not available (i.e. non-forested areas; SI-4), likely because 488 of over-fitting to areas with available data (i.e. forests/woodlands) producing correlative patterns that 489 explain other areas less wellAs a result accuracy derived weights show high uncertainty in areas where 490 training data were not available (SI 4), likely because of over fitting to woodland areas. In SI-4, we 491 investigated environmental and spatial drivers of uncertainty among predictions. Broadly, these 492 supplementary results show that carbon models and ES ensembles are less accurate in urban areas. We also 493 find that ensembles for water are less accurate in areas of high rainfall, seasonality and rugosity (see SI-4

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for full details). That said, as uncertainty among ES ensembles is almost 4-times lower than among individual models, this suggests less need to make the 'right choice' of method when selecting an ensemble approach. Thus, although there is some chance of picking a superior individual model (Willcock *et al.* 2018), the risk of a sub-optimal prediction is substantially lowered by applying any ensemble method and this risk is further reduced when a weighted ensemble is used.

499 500 Our results should serve as a 'call to arms' for ES researchers and practitioners to increasingly use ensembles 501 of models to support decision-making for sustainability. Using an individual ES model is fraught with 502 concerns as a priori it is not known which is the most accurate and choosing only one model can, at worst, 503 result in perverse decisions (Willcock et al. 2019). Deriving decisions from an ensemble of ES models 504 provides an improvement over using one model for any location (which may be large or small, depending 505 on the local context and the models used), but also more consistency over space, as model accuracy varies 506 spatially (see results in SI-4). Therefore, using ensemble approaches, and especially weighted ensembles, 507 would increase credibility and so help reduce the implementation gap between research and policy- and 508 decision-making (Wong et al. 2014; Willcock et al. 2016). We acknowledge the lack of standardised metrics 509 across models and limited computational and financial resources that could restrict the uptake of ensembles 510 - indeed, many practitioners only run a single model. However, given the errors associated with single 511 models (this paper; Willcock et al. 2020; Eigenbrod et al. 2010), we argue that a single model is inadequate, 512 although more complex models are sometimes more accurate (Willcock et al. 2019). The most complex (a 513 priori best) ES models require substantial inputs (i.e. data, computational power, subscription fees, and staff 514 time), and so running multiple models - whilst requiring additional resources - results in a large gain per 515 extra unit resource. For example, as even untrained weighted ensembles developed using iterative 516 approaches (e.g. regression to the median, leave-one-out cross validation) enable a 3-fold reduction in 517 variation, such an ensemble approach seems a reasonable minimum standard for ES modelling - striking 518 the right balance between feasibility and robustness (Willcock et al. 2016). Whilst such ensembles will be 519 outperformed by the best-performing individual models, these cannot be identified without running multiple 520 models - a 'Catch-22' (Willcock et al. 2019). Thus, we recommend that multiple models be developed for 521 ES where they are lacking (e.g. cultural services; Martínez-Harms and Balvanera, 2012; Wong et al. 2014), 522 and that those with access to sufficient resources to run multiple models ensure the ensemble outputs are 523 freely available, making the use of these ensembles more feasible and accessible for all (Willcock et al. 524 2020).

#### 5. Conclusion

527 We show that in situations with no a priori validation evidence guiding model selection, predictions from 528 ensembles of models have a higher accuracy than selecting an individual model by chance. Weighted averaging further improves accuracy, supressing idiosyncratic differences through producing consensus 529 530 (Araújo & New 2007; Dormann et al. 2018). Doing so not only elevates accuracy but substantially decreases 531 uncertainty among ensemble approaches compared to uncertainty among models, a further indication of 532 increased fit to reality (Chaplin-Kramer et al. 2019; Willcock et al. 2020). In summary, even if a less 533 accurate ensemble weighting approach is used, one would on average have lower uncertainty than selecting 534 an individual model by chance. Thus, particularly when validation data are not available, we recommend 535 the use of weighted ensembles in ES research to substantially reduce uncertainty and to support robust 536 decision-making for sustainable development.

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## **Response to Comments from the Editors and Reviewers**

#### **Comments Editor-in-Chief:**

You may consider adjusting the title to make it more easily understandable to non-modellers. for example: "Reducing Uncertainty in Ecosystem Service Modelling through Weighted Ensembles" <u>RESPONSE</u>: We have made this change

### **Comments Associate editor:**

I am pleased to accept this highly relevant manuscript for publication pending some very minor changes. First, please avoid using abbreviations in your highlights. Second, please go over the suggestions made by Reviewer 1 and correct the language where needed.

<u>RESPONSE</u>: The highlights have been amended as requested. We have address all of R1's comments (below). We thank both the editors and reviewers for their helpful suggestions during the review process.

#### **Comments Reviewer #1:**

The authors have addressed all my comments and questions in a thoughtful and courteous way, and I think this paper is in good shape for publication. I still think it makes a significant contribution to the literature in terms of providing evidence for the accuracy of ecosystem service models using validation data, and advances methods for ensemble ES modeling. <u>RESPONSE</u>: Thank you

RESPONSE. Mank you

I have a few very minor edits to recommend:

Lines 89-90

Should be framed as a question with quotation marks:

Thus, here we explore the outstanding question, "what are the best ways... sustainability science?" <u>RESPONSE</u>: This has been done

Lines 104-106

This sentence is awkwardly worded, I recommend rewording e.g. moving the parenthetical to the end of the sentence

<u>RESPONSE</u>: This sentence has been changed from:

"As well as varying considerably in their underlying method, ES models often differ in the forms of their outputs (e.g. summed monetary value of the ES (de Groot et al. 2012) vs. specific biophysical predictions), even when modelling the same ES"

To:

"As well as varying considerably in their underlying method, ES models often differ in the forms of their outputs, even when modelling the same ES (e.g. summed monetary value of the ES (de Groot et al. 2012) vs. specific biophysical predictions)."

Lines 107-112

There are two run-on sentences here (starting "An important knowledge gap... and "Since models for a particular ES...") - I recommend splitting them up

<u>RESPONSE</u>: These sentences have been split up. This section now reads:

"An important knowledge gap is therefore how to combine distinct ES model outputs as complementary inputs to provide a reliable ensemble. Outputs from different ES models can have different units and it is challenging to decide the relative weighting to place on each model. Models for a particular ES often have different structures, may include different processes, or may represent the same processes in different ways (Ochoa & Urbina-Cardona 2017). As a result, the different ES models will most likely not have equal accuracy, and so prediction errors (i.e. bias) may not be normally distributed among models (Dormann et al. 2018)."

159 "ArcPy" should be capitalized, I believe <u>RESPONSE</u>: This has been done throughout

184 (and multiple places)

I have never come across "gridcell" used as a single word, unless this is common I recommend two words (throughout the paper)

RESPONSE: This has been changed to two words throughout

Table 2

"Grid size (grain)"

I have more commonly seen this referred to as "resolution" or "spatial resolution", I would use that term here or somewhere in the text, I have not heard the term "grain" used this way before. <u>RESPONSE</u>: We have replaced 'grain' with 'spatial resolution' throughout.

## 342

"However, we are aware of introducing a potential bias that could skew non-forested areas to lower values."

Please explain, as currently this sentence seems rather out of place.

<u>RESPONSE</u>: We have added further explanation to this sentence:

"However, since our validation data are only from forests/woodlands, we are aware of introducing a potential bias that could skew non-forested areas to lower values."

425

"models have substantial higher" should read "substantially higher" <u>RESPONSE</u>: Change made

## 452

""However, this effect is lessened if models share similar assumptions and, therefore, concomitant biases - highlighting the importance of including multiple model outputs"

- I would think that similar biases/assumptions between models highlights the importance of using validation data, not the importance of using multiple model outputs?

<u>RESPONSE</u>: We have added this to the sentence:

"However, this effect is lessened if models share similar assumptions and, therefore, concomitant biases - highlighting the importance of including multiple model outputs and, where data are available, model validation."

## 475

"likely because of over-fitting to woodland areas"

- Can you provide just a little more explanation of this, why is the over-fitting to woodland areas and not other habitat types? Is this the reason why there's a potential bias that could skew non-forested areas to lower values (line 342, above)?

**<u>RESPONSE</u>**: We have added further explanation as follows:

"As a result accuracy-derived weights show high uncertainty in areas where training data were not available (i.e. non-forested areas; SI-4), likely because of over-fitting to areas with available data (i.e. forests/woodlands) producing correlative patterns that explain other areas less well."

### 485-86

"Our results should serve as a 'call to arms' for ES researchers and practitioners to increasingly use ensembles of models to support decision-making for sustainability."

I would like to see a similar statement made in the abstract, as a key take-away of the paper.

<u>RESPONSE</u>: Word limits prevent us adding more to the abstract. But we have strengthened the last sentence in order to convey a similar message:

"To support robust decision-making for sustainable development and reducing uncertainty around these decisions, our analysis suggests various ensemble methods should be applied depending on data quality, for example if validation data are available."

## 502

How many models, at a minimum, would the authors count as an "ensemble"? Two? More than two? <u>RESPONSE</u>: Anything >1 could be considered an ensemble. But the optimum number of models to include in the ensemble will be context specific, and we would not be comfortable speculating on that here since such would require a marginal gain analysis, which is beyond the scope of this manuscript .

### 498

"The most complex (a priori best) ES models require substantial inputs (i.e. data, computational power, subscription fees, and staff time), and so running multiple models - whilst requiring additional resources - results in a large gain per extra unit resource."

- I understand the argument (that complex ES models already require substantial time, so why not run additional models?) - but I still don't completely buy it. I laud the authors for making their data freely available, as this itself will be the biggest contribution for those who don't have the time, data, or capacity to run ES ensembles themselves. And I am convinced by their premise that ensemble models out-perform individual models, on average. There just aren't multiple models (nor validation data) available for most ES beyond carbon and water (as the authors now acknowledge). And the requirements of running multiple models are substantial, and virtually never feasible outside of academic research. I am not requesting further changes, just pushing back on the practicality of this suggestion for most applications outside of academia. I agree with the author's last statement in this paragraph (multiple models be developed for ES where they are lacking, those who can should share their data freely, etc.)

<u>RESPONSE</u>: We are all in agreement here. As the reviewer suggests, many outside academia will struggle to run ES ensembles (even though they convincingly out-perform individual models). The solutions to this are provided in our last statement, as the reviewer acknowledges:

"Thus, we recommend that multiple models be developed for ES where they are lacking (e.g. cultural services; Martínez-Harms and Balvanera, 2012; Wong et al. 2014), and that those with access to sufficient resources to run multiple models ensure the ensemble outputs are freely available, making the use of these ensembles more feasible and accessible for all (Willcock et al. 2020)."

We are already working on addressing this issue, using the established techniques in this manuscript to create ES ensembles at a global-scale for carbon, water, sediment retention, recreation, grazing and fuelwood. Once complete, we will make these layers publicly available, and so support the use of ensembles outside academia. This is work in progress, but out of the scope of this manuscript.

### Reviewer #2:

I appreciate the authors' efforts in addressing my comments. Thank you! I recommend the paper to be published. <u>RESPONSE</u>: Thank you.

## TITLE PAGE

# Reducing Uncertainty in Ecosystem Service Modelling through Weighted Ensembles

Hooftman, Danny A.P.<sup>1,2</sup>, James M. Bullock<sup>2</sup>, Laurence Jones<sup>3</sup>, Felix Eigenbrod<sup>4</sup>, José I. Barredo<sup>5</sup>, Matthew Forrest<sup>6</sup>, Georg Kindermann<sup>7</sup>, Amy Thomas<sup>3</sup> & Simon Willcock<sup>8,9</sup>\*

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**Contributions:** DAPH, JMB & SW conceived the project. DAPH, LJ, AT, MF, JB & GK provided ES model descriptions and outputs. DAPH conducted all analyses. DAPH, JMB & SW wrote the manuscript, with comments from AT, FE, JB, LJ, MF & GK.

**Acknowledgements:** This work took place under the EnsembleS project – Using ensemble techniques to capture the accuracy and sensitivity of ecosystem service models (NE/T00391X/1). Land Cover Map 2015 is under UKCEH licence 1403. We acknowledge the help of Kevin Watts for guiding us through the Forest Research data and John Redhead for providing InVEST biophysical tables. We also thank the anonymous reviewers for their insightful comments on the manuscript.

## TITLE PAGE

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Click here to access/download Video Ensembles\_of\_ecosystem\_service\_models - Final no subs.mp4