



**HAL**  
open science

## Using large ensembles of climate change mitigation scenarios for robust insights

Céline Guivarch, Thomas Le Gallic, Nico Bauer, Panagiotis Fragkos, Daniel Huppmann, Marc Jaxa-Rozen, Ilkka Keppo, Elmar Kriegler, Tamás Krisztin, Giacomo Marangoni, et al.

### ► To cite this version:

Céline Guivarch, Thomas Le Gallic, Nico Bauer, Panagiotis Fragkos, Daniel Huppmann, et al.. Using large ensembles of climate change mitigation scenarios for robust insights. *Nature Climate Change*, 2022, 12, pp.428-435. 10.1038/s41558-022-01349-x . halshs-03663267

**HAL Id: halshs-03663267**

**<https://shs.hal.science/halshs-03663267>**

Submitted on 11 May 2022

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

## Using large ensembles of climate change mitigation scenarios for robust insights

Céline Guivarch<sup>1,\*</sup>, Thomas Le Gallic<sup>2</sup>, Nico Bauer<sup>3</sup>, Panagiotis Fragkos<sup>4</sup>, Daniel Huppmann<sup>5</sup>, Marc Jaxa-Rozen<sup>6</sup>, Ilkka Keppo<sup>7</sup>, Elmar Kriegler<sup>3</sup>, Tamas Krisztin<sup>5</sup>, Giacomo Marangoni<sup>8</sup>, Steve Pye<sup>9</sup>, Keywan Riahi<sup>5</sup>, Roberto Schaeffer<sup>10</sup>, Massimo Tavoni<sup>8</sup>, Evelina Trutnevyte<sup>6</sup>, Detlef van Vuuren<sup>11,12</sup>, Fabian Wagner<sup>5</sup>.

<sup>1</sup> CIRED, Ecole des Ponts, Nogent-sur-Marne, France.

<sup>2</sup> CIRED, CNRS, Nogent-sur-Marne, France.

<sup>3</sup> Potsdam Institute for Climate Impact Research, Potsdam, Germany.

<sup>4</sup> E3-Modelling, Athens, Greece.

<sup>5</sup> International Institute for Applied Systems Analysis (IIASA), Laxenburg, Austria.

<sup>6</sup> Renewable Energy Systems group, University of Geneva, Geneva, Switzerland.

<sup>7</sup> Department of Mechanical Engineering, Aalto University, Espoo, Finland.

<sup>8</sup> RFF-CMCC European Institute on Economics and the Environment (EIEE), Centro Euro-Mediterraneo sui Cambiamenti Climatici, Milan, Italy.

<sup>9</sup> UCL Energy Institute, University College London, London, UK.

<sup>10</sup> COPPE, Universidade Federal do Rio de Janeiro, Rio de Janeiro, Brazil.

<sup>11</sup> PBL Netherlands Environmental Assessment Agency, The Hague, Netherlands

<sup>12</sup> Utrecht University

\* corresponding author : [celine.guivarch@enpc.fr](mailto:celine.guivarch@enpc.fr)

This is the post-print of the following article:

Guivarch, C., Le Gallic, T., Bauer, N. *et al.* Using large ensembles of climate change mitigation scenarios for robust insights. *Nat. Clim. Chang.* **12**, 428–435 (2022). <https://doi.org/10.1038/s41558-022-01349-x>

**As they are gaining new users, climate change mitigation scenarios are playing an increasing role in transitions to Net Zero. One promising practice is the analysis of scenario ensembles. Here we argue that this practice has the potential to bring new and more robust insights compared to the use of single scenarios. Yet, several important challenges have to be addressed. We identify key methodological challenges, and existing methods and applications that have been or can be used to address them within a three-step approach: (i) pre-processing the ensemble, (ii) either selecting a few scenarios or analyzing the full ensemble, and (iii) providing users with efficient access to the information.**

The last two decades have seen an explosion of climate change mitigation scenarios (Figure 1), emanating from different disciplinary communities, including energy, land use and integrated assessment modelling<sup>1-5</sup>. This dynamic led to collections of scenarios gathered in publicly available databases<sup>3,6</sup>. The upcoming IPCC AR6 databases of global and national mitigation scenarios will likely be larger than previous databases and novel in their inclusion of national climate-energy scenarios.

In parallel, mitigation scenarios are progressively gaining new users and new uses<sup>7,8</sup>. Well-established uses by governments for climate policy design and by non-governmental organizations for advocacy are spreading to new countries. A new use case is the use by local governments and private companies to assess the alignment of policies and strategies with science-based targets<sup>9</sup>. Another new use case is the assessment of climate-related financial risks and opportunities, for corporations, financial institutions, central banks and financial regulators<sup>10,11</sup>.

The conjunction of this rapid expansion of mitigation scenarios produced, and the emergence of new scenario users creates a critical opportunity for an extended use of ensembles of scenarios. An ensemble of mitigation scenarios is a collection of a large number (from dozens to thousands) of emission and socio-economic scenarios computed with a variety of modelling frameworks that represent systems with comparable boundaries (see Box 1 below). While a large body of literature has analyzed and criticized scenarios and their uses<sup>8,12-14</sup>, the specific uses of scenario ensembles have received relatively little emphasis. This perspective aims at bridging this gap, and pointing to notable examples of scenario ensemble uses.

We argue that more extended uses of scenario ensembles have the potential to bring new and more robust insights, and better serve the needs of the final users of information based on climate mitigation pathways, especially in the context of decision making under uncertainty. This perspective takes stock of scenario ensembles' uses, and their limitations. It identifies key methodological issues, available approaches to address them, and points out development needs.

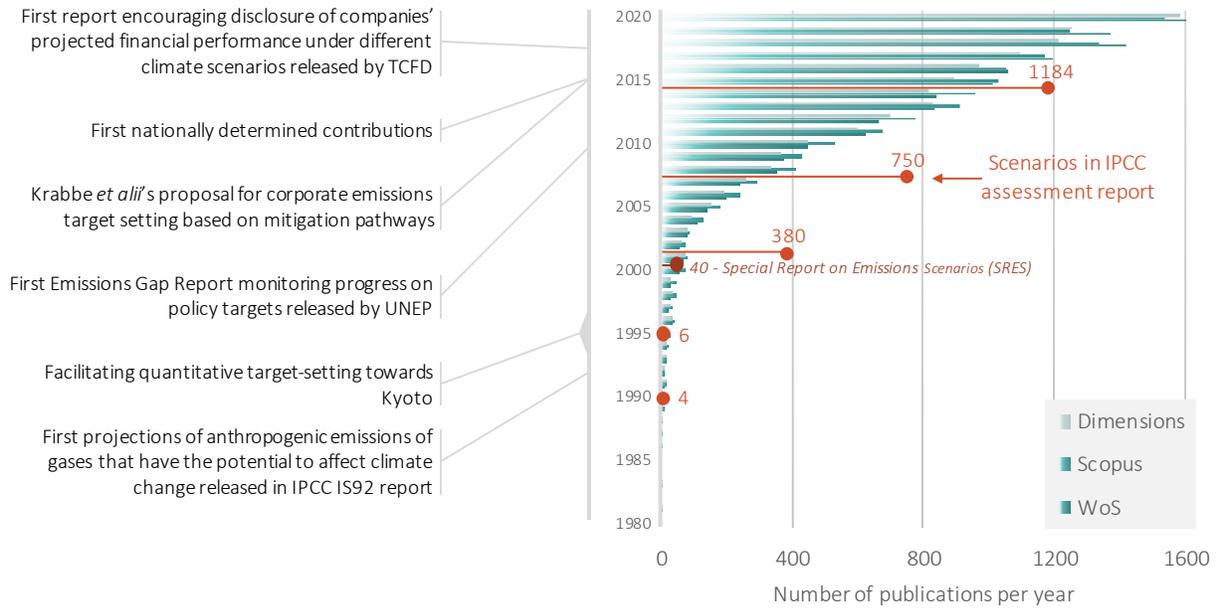


Figure 1: **Overview of climate change mitigation scenarios produced and of the diversification of their uses and users.** The bar chart shows the evolution over time (1980-2020) in the number of publications corresponding to the keywords “climate change mitigation scenarios” in three publication databases (Web of Science, Scopus and Dimensions) (in green) and in the number of scenarios collected in the databases of emissions and mitigation scenarios associated with the IPCC Assessment Reports (in red). Enriched with a chronology of key developments illustrating the evolution in scenarios uses.

## The potential and challenges of using scenario ensembles

Scenario ensembles have been used since the early days within Intergovernmental Panel on Climate Change (IPCC) processes to gather and assess the existing knowledge in order to provide emission pathways for climate modelling<sup>15,16</sup>, to inform target and climate policy formulation<sup>4,17-19</sup> or to compare alternative mitigation pathways<sup>20</sup>. Compared to the production or use of a limited number of scenarios, scenario ensembles bring three potential advantages that are illustrated with specific use cases in Table 1. They also raise challenges that differ from those related to the use of single scenarios.

First, ensembles may better capture *uncertainties*, and eventually better consider them in decision making processes to design robust strategies. This has been applied recently in risk assessment context by stakeholders in the finance sector (see Illustrative case 1, Table 1). Ensembles may indeed represent the diversity of assumptions, worldviews or modelling frameworks, which reflects technological, socioeconomic or epistemic uncertainties. In addition, methods developed to guide decision making under deep uncertainties<sup>21</sup> can be applied to mitigation scenario ensembles. These techniques are adapted to decision contexts where there is no agreement on (1) proper models to represent the system at stake, (2) probabilities of key input parameters, and (3) how to

value the desirability of alternative outcomes<sup>22</sup>. They help decision makers understand the vulnerabilities of the proposed strategies and to identify the tradeoffs among potential responses. While examples of such uses of mitigation scenarios are relatively rare<sup>23–26</sup>, there is potential for the use of these techniques in the deeply uncertain context of mitigation.

Second, the use of ensemble may increase the *saliency*, *credibility* and *legitimacy* of the information produced<sup>27</sup>. This motivated their use in the context of assessing the alignment of short-term targets with the Paris Agreement objectives<sup>4</sup> (see Illustrative Case 2, Table 1). *Saliency*, which refers to the relevance of this information to the needs of users, can be increased if users can extract, from existing knowledge, information tailored for their specific needs, through e.g. meta-analyses or the identification of relevant scenario subsets according to their criteria. At the same time, analysts have to ensure the usability and interpretability of information since ensembles embody a multitude of scenarios that vary across variables, input assumptions and underlying models. *Credibility*, which involves “*the scientific adequacy of the technical evidence and arguments*”<sup>27</sup>, can be increased by including large amounts of knowledge, implementing systematic approaches, or revealing the uncertainties and making them visible in the process. *Legitimacy*, which reflects the perception of how fairly diverging perspectives are considered in the generation of scenarios, may be improved by the use of scenario ensembles as they may reflect diverse (and even diverging) approaches, worldviews and assumptions. If care is not taken, however, the analysis can face critical transparency issues, due to the large amount of information involved in the process.

Third, the use of ensembles is a way of building a *comprehensive* or *representative* picture of the knowledge produced by modellers. This is necessary, for example, for analysts who want to assess modelling practices, as exemplified by Illustrative Case 3 (Table 1). The criteria of representativeness or comprehensiveness are indeed critical to produce a well-founded and authoritative analysis. The challenge may then be to concretely implement this quest for exhaustiveness when the scenarios are produced by a wide variety of actors and communicated in many arenas, or to prove the representativeness of a selected sample of pathways.

Table 1. Illustrative cases of uses of climate mitigation ensembles (*see supplementary materials for an extended version*)

	ILLUSTRATIVE CASE 1	ILLUSTRATIVE CASE 2	ILLUSTRATIVE CASE 3
REFERENCE	<p>Network for Greening the Financial System. <i>NGFS Climate Scenarios for central banks and supervisors</i>. (2021)</p> <p><i>Ref</i><sup>10</sup></p>	<p>Roelfsema, M. <i>et al.</i> Taking stock of national climate policies to evaluate implementation of the Paris Agreement. <i>Nat. Commun.</i> <b>11</b>, 2096 (2020).</p> <p><i>Ref</i><sup>4</sup></p>	<p>Jaxa-Rozen, M. &amp; Trutnevyte, E. Sources of uncertainty in long-term global scenarios of solar photovoltaic technology. <i>Nat. Clim. Change</i> <b>11</b>, 266–273 (2021).</p> <p><i>Ref</i><sup>28</sup></p>
TYPICAL END-USERS OF THE INFORMATION PRODUCED	Stakeholders in the finance sector	Policy makers, UNFCCC process stakeholders, investors, general public	Climate mitigation modellers, knowledge reviewers
OBJECTIVE OF THE STUDY	Select a set of transition scenarios to perform <b>stress tests</b> to assess the stability of the finance system under contrasting climate policy alternatives	Assess the <b>alignment of short-term stated targets</b> (from governments in the specific example here, but can also be applied to corporate targets) with pathways compatible with long-term climate goal	Assess the <b>sources of uncertainty</b> in solar photovoltaic development in mitigation pathways, and compare pathways from integrated assessment models with results from other modelling approaches
VALUE IN USING AN ENSEMBLE	The ensemble captures a large spectrum of possible futures, which reflect <b>technological, socioeconomic and epistemic uncertainties</b> . It allows to explore the robustness or vulnerability of financial actors to these uncertainties.	A <b>credible and legitimate “corridor” of pathways</b> compatible with the long-term objectives can be extracted from the ensemble to serve as a point of comparison, because the ensemble captures a large spectrum of possible futures and is supported by well-established models that consider diverse worldviews and assumptions.	The ensemble allows to assess the practices of the modelling community by considering its <b>whole production</b> when examining model results and assumptions.

***Box 1. Scenario ensembles can be “structured” or “unstructured”.***

Ensembles are sets of scenarios that represent systems with comparable boundaries and share harmonized definitions on variables. Scenario ensembles can be “structured ensembles”, constructed from a systematic design (see also Figure 3). With a single model, the design varies the model input parameters, following a Monte Carlo scheme<sup>29,30</sup> or a systematic combination of discrete sets of parameters variants<sup>23,31</sup>, to explore parametric and socioeconomic uncertainty. With multiple models, Model Intercomparison Projects (MIP) explore structural model uncertainty, behaviour and specificities along a few scenarios with harmonized assumptions for key parameters.

Scenario ensembles can conversely be “unstructured ensembles”, with scenarios gathered from various sources. A prominent example is the IPCC databases of scenarios, for instance the IAMC 1.5°C Scenario ensemble<sup>32</sup>. In that case, the process to gather scenarios was a community effort to facilitate and coordinate modelling teams voluntarily submitting their available scenarios to a curated database. Another method to construct an unstructured ensemble is to systematically collect scenarios corresponding to queries searched in publications databases, as in ref. <sup>28</sup>.

Although scenario ensembles are designed to explore the possibility space, neither type of ensemble can be interpreted as a perfect statistical sample. Given the unknown unknowns<sup>6</sup>, the scenarios outcomes cannot be interpreted in terms of likelihoods, and even large scenario ensembles do not fully or equally explore the space of possibilities<sup>33</sup>.

Given the above challenges, and the risk of scenarios being mishandled, the next section lays out a three-step approach for preparing and using ensembles of mitigation scenarios.

## **Three key steps for using ensembles**

Three main actor groups are typically involved in the use of an ensemble of scenarios. First, end-users, like governments, commission the investigation of a policy or strategy question. Second, analysts derive relevant knowledge from various sources, including scenario ensembles. Third, modellers develop and provide the scenario ensembles. The workstream is not necessarily coordinated and integrated from start to end. When the study involves well-identified end-users for the knowledge to be produced, engagement between the analysts and end-users is necessary to refine the study objective. Given the range of new users, and the potential perceived novelty and complexity of scenario ensembles, this engagement is crucial for understanding and adjusting to users’ needs. It may involve tailoring the choice of scenario ensembles and analytical methods to the question at hand, or co-producing the analysis with users<sup>10,34</sup>.

We propose here three steps to guide analysts in the use of ensembles of climate change mitigation scenarios (Figure 2). “Pre-processing the ensemble” is a preliminary step and “Providing users with efficient access to the information” comes at the end of the process. Two paths, either “selecting a few scenarios” or “analyzing the

full ensemble”, form the core of the analysis. In the following sections, we will highlight, for each step, key methodological issues, existing methods and applications to address them, as well as future developments that are still needed.

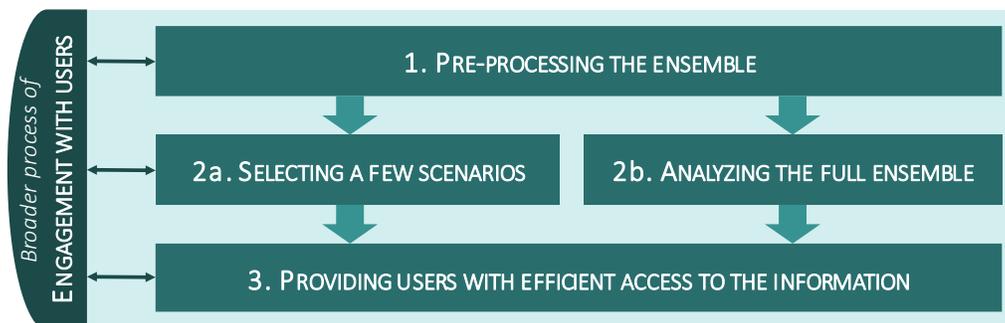


Figure 2: Steps to use ensemble of scenarios.

### Pre-processing the scenario ensemble

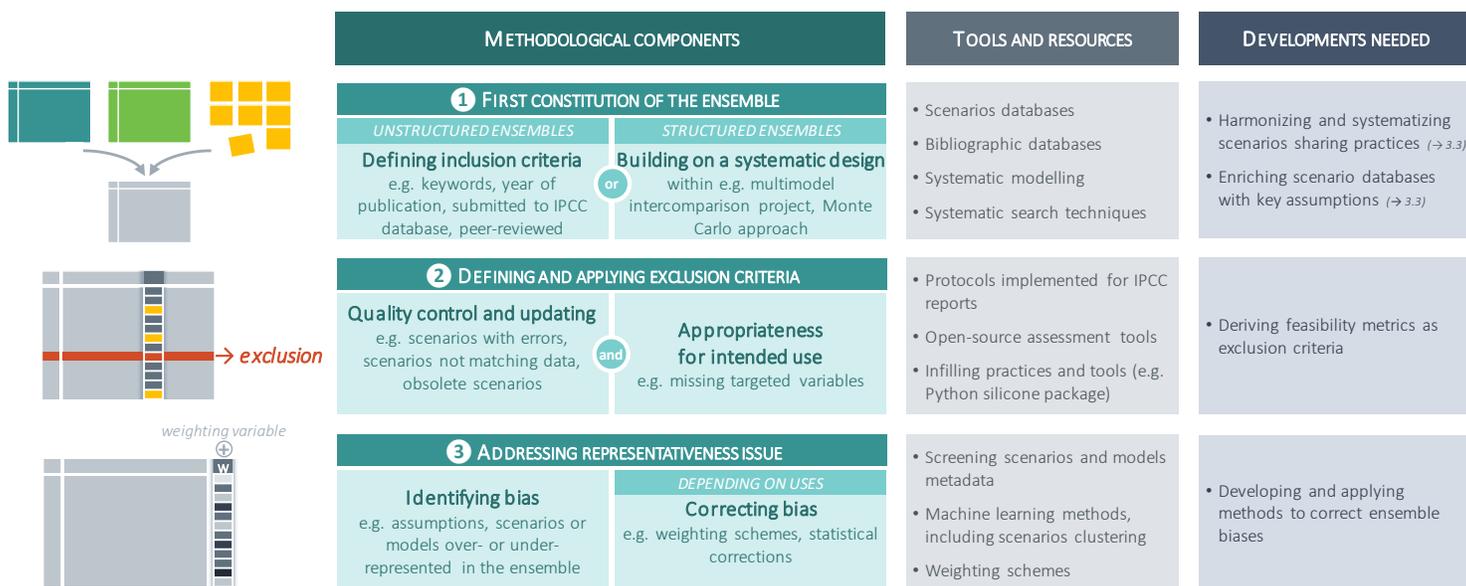


Figure 3: Methodological components to compile and pre-process scenario ensembles

Once the purpose of the study has been defined, the analysts assemble scenarios into an ensemble or select an existing full scenario database (Block 1 in Figure 3). To create an ensemble, the analyst may e.g. collect scenarios from publications with systematic search techniques<sup>28</sup>, call for scenario submissions from modelling teams, or run scenarios if access to a model is granted. These approaches can also serve to complement an

existing scenario database in which necessary scenarios, or variables, are missing. In-filling techniques can further complement scenarios with missing variables<sup>35</sup>.

Then, a quality control and vetting is necessary to improve the credibility of the information produced (Block ② in Figure 3). This requires screening scenarios on the basis of quality criteria and fitness for the purpose of the study. Some scenarios may contain errors (e.g. impossible signs or orders of magnitude for some variables) or may not match historical data for socio-economic, technology or policy trends. In addition, exclusion criteria may also pertain to the purpose of study. For example, for studies analyzing the implications of coal phase-out, scenarios where substantial coal use is retained should be excluded. In this process of judging the appropriateness of the ensemble for the intended use, the analyst should ponder the tension between excluding scenarios that are judged “inappropriate” and missing some low-probability high-risk type of scenarios or those that represent future discontinuities. These two issues are critical for uses that seek to analyze risks and study robustness, or vulnerabilities, of strategies and policies.

Such quality control and vetting process has been adopted by the modelling community and in knowledge assessment processes. For example, for the IPCC Special Report on 1.5°C, the criteria to retain scenarios combined (i) a quality assessment of the scenarios (validity assessment of 2010 emissions for aggregate Kyoto greenhouse gases, consistency with historical energy balances, plausibility assessment of near-term development: no negative emissions from land-use in 2020), with (ii) some necessary characteristics of the scenarios to assess temperature outcomes (full century time horizon, emissions types necessary for the assessment reported)<sup>36</sup>.

Some specific tools may facilitate the quality control and updating process, such as the python packages *silicone* and *pyam*. These packages help respectively to complete the missing emissions species<sup>35</sup> and to analyze and visualize scenario databases<sup>37</sup>. The recent development of feasibility metrics<sup>38,39</sup> may also offer new perspectives for exclusion criteria.

After individual scenarios have been removed, the ensemble has to be considered in its entirety, to identify potential biases (Block ③ in Figure 3). As mitigation scenarios cannot be compared to an objective truth, biases are here defined as deviations from the distribution of assumptions or models the analysts desire for the study. For instance, to analyze how mitigation costs increase with lower temperature targets, the analysts may want to have a similar number of scenarios per temperature outcome. However, it has been observed in ensembles that only the most optimistic models reported pathways reaching the most stringent targets, which introduced biases in terms of which models are represented for the different temperature levels<sup>40</sup>. Therefore, biases in our terminology in this paper correspond to any assumptions, scenarios or models being over- or under-represented in the ensemble, compared to the desired distribution for the intended use. This includes assumptions considered too optimistic on maturity of new technologies (e.g. BECCS), or too pessimistic on other new technologies costs (e.g. renewables)<sup>41</sup>, or ranges of economic growth assumptions which may be considered too low<sup>42</sup> or too high<sup>43</sup>. Some types of scenarios may be over-represented, with imbalances, in comparison to what is desired, between 1.5°C or 2°C scenarios and medium level emission scenarios<sup>44</sup>; or between the exploration of energy supply-side and demand-side mitigation options<sup>45</sup>. Finally, some models or model types may be over- or under-

represented in the ensemble, such that structural uncertainty in model representations is not covered to the extent desired even in a large scenario ensemble<sup>46</sup>.

As there is limited practice in bias correction of climate change mitigation scenario ensembles (a notable exception is ref. <sup>40</sup>), developing and applying methods to correct and deal with ensemble biases are crucial next steps. First, reporting the biases identified alongside the analysis results is a good practice. Second, statistical techniques can help to compensate for missing data (models, scenarios or assumptions), e.g. through metamodelling<sup>47</sup> or regression<sup>40</sup>. The latter have, for example, applied regression techniques to overcome the bias induced by the fact that only "optimistic" models (i.e. models finding lower mitigation costs) reach the lowest mitigation targets. Third, potential avenues include developing weighting schemes for models or scenarios, following some practices implemented with climate scenarios<sup>48,49</sup>. Such weighting schemes can be based on inter-model distance of output, inputs or model characteristics, as experienced through hierarchical clustering in climate science<sup>50</sup>, and could be based on recently developed models diagnostics<sup>51</sup>.

### Selecting scenarios from the ensemble

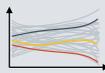
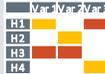
PURPOSES OF THE SELECTION PROCESS (LOOKING FOR...)	TOOLS AND RESOURCES	DEVELOPMENTS NEEDED
<p>... POLICY RELEVANCE</p> <p>1 Desirability or undesirability, based on e.g. emission targets</p>	<p>Qualitative process: e.g. panel discussion, consultation</p>	<ul style="list-style-type: none"> <li>Scenario discovery approach </li> <li>Applying to multi-model frameworks</li> <li>Linking with qualitative methods to test the interpretability of identified scenario drivers</li> </ul>
<p>2 Plausibility, based on e.g. consistency of assumptions with trends, regarding interdependencies</p>		<ul style="list-style-type: none"> <li>Cross impact balance analysis </li> <li>Deriving feasibility metrics as selection criteria</li> </ul>
<p>... REPRESENTATIVENESS, CONTRAST, UNCERTAINTY</p> <p>3 Diversity, e.g. be representative of the scenario space; extreme values; both on output or assumptions</p>		<ul style="list-style-type: none"> <li>Diversity metrics and optimization </li> <li>Clustering techniques</li> <li>Bridging diversity and plausibility criteria</li> <li>Deepening cluster analyses by exploiting newly available variables (e.g. metadata, inputs)</li> </ul>

Figure 4: Tools, resources and development needs for singling-out scenarios

The use of a scenario ensemble for analysis or decision support may require prioritizing a smaller number of scenarios aligned with the specific purpose. Selecting a subset of scenarios can help focus on the most relevant pathways, communicate to non-experts by simplifying the scenario space<sup>52</sup>, or increase the tractability of information for further analysis. The dominant practice in scenario ensemble uses and assessment reviews, such as those of the IPCC, relies on qualitative selection processes based on deliberation and consultation. It has been applied for example to the selection of illustrative pathways by IPCC authors<sup>53,54</sup>. The application of quantitative techniques can take the process a step further - particularly in terms of transparency and robustness - by making the selection criteria and process explicit. Here we focus on these techniques, that may be guided by *desirability*, *plausibility* or *diversity* criteria (Figure 4).

A subset of scenarios may be selected based on specific desirable or undesirable outcomes (Block ❶ in Figure 4), e.g. emissions targets. Techniques to do so have recently been developed and applied in the context of model-based decision making under uncertainty<sup>21</sup>. For instance, a scenario discovery approach<sup>55</sup> can highlight assumptions that lead scenarios to specified decision-relevant outcomes or vulnerabilities, such as the exceedance of a given threshold of temperature change<sup>23</sup>. Other examples of this approach include Refs<sup>24-26</sup> and are given in supplementary material (Illustrative case 7). This approach uses statistical techniques such as the Patient Rule Induction Method (PRIM)<sup>56</sup>, or classification and regression trees (CART)<sup>57</sup> to identify the combinations of drivers or assumptions shared by decision-relevant scenarios. Key developments include linking this approach with qualitative methods to test the interpretability of identified scenario drivers and applying these techniques to multi-model scenario frameworks.

The analysts may also apply plausibility criteria to select a subset of scenarios (Block ❷ in Figure 4). The perspective of plausibility has been applied in several studies, focusing on internal consistency of the scenarios. Self-consistent scenarios depict combinations of scenario assumptions that are coherent with current knowledge regarding their trends and interdependencies<sup>58,59</sup>. Consistency can be systematically assessed using structured methods such as cross-impact balance analysis<sup>60</sup>. This technique decomposes scenario assumptions into discrete elements, then elicits expert judgments about the expected direction of influence between each pair of elements. A retrospective application of this technique to the IPCC SRES scenarios led to questioning the choice of the four storylines highlighted in the report<sup>61</sup>. The analysis revealed a wide variation in the internal consistency of the latter, while identifying some highly consistent and policy-relevant scenarios underrepresented in the SRES scenarios set<sup>61</sup>. Beyond the consistency perspective, recent developments that assess scenarios along feasibility dimensions offer new perspectives to guide the choice of the most plausible scenarios<sup>38,39</sup>.

The selection can also seek to represent the diversity of the ensemble (Block ❸ in Figure 4). It aims to extract relevant and tractable information for further analysis, or can contribute to avoid information overload and "scenario fatigue" in participatory settings<sup>62</sup>. The intentions may be (a) to ensure maximum coverage of the original ensemble space<sup>10</sup>; (b) to capture uncertainty; (c) to capture contrasting pairs or groups (e.g. delayed *versus* early peak of global emissions, mitigation pathways with *versus* without Carbon Capture and Storage). Formal diversity metrics can guide the selection<sup>58</sup>, by identifying scenarios that lead to extreme values on outcome indicators<sup>63</sup> or that are maximally different in their assumptions<sup>64</sup>. Using such metrics, computationally-efficient "distance-to-selected" techniques<sup>64</sup> provide a way to identify underrepresented scenarios in existing sets, as applied with Swiss electricity supply scenarios<sup>65</sup>. Parallel research has applied clustering techniques to identify diverse groups of scenarios, which present different behaviors over time<sup>66</sup> or different patterns across multiple outcome indicators<sup>67,68</sup>. A representative scenario can then be picked from each cluster. This systematic selection of diverse scenarios offers an alternative to a scenario set designed through a Story-and-Simulation method<sup>69</sup>, potentially broadening the coverage of future possibilities beyond chosen narratives. Extensive exploration of scenarios via clustering still deserves further research, as an unprecedented number of scenario inputs, outputs, indicators and meta-data on which to cluster becomes available. Measures of scenario diversity and plausibility can, in principle, complement each other<sup>64</sup>, although the possible trade-offs between these perspectives for the selection of scenarios have yet to be systematically evaluated<sup>58</sup>.

By helping analysts avoid *ad hoc* choices, these systematic selection techniques can support reproducible workflows and improve the transparency and credibility of the analyses. Nonetheless, certain challenges remain. First, diversity related techniques bear the risk to highlight outliers in the ensemble. The expert assessment of scenario consistency, in turn, will be influenced by the subjective views of the respondents<sup>70</sup> and will not reflect unexpected future changes in the structural relationships between scenario drivers<sup>71</sup>. Finally, when communicating a small number of scenarios, analysts should ensure that the selected scenarios are not framed in a way that attenuates uncertainty and gives overconfidence<sup>72</sup>.

### ***Exploring the full scenario ensemble***

As an alternative approach to scenario selection, the exploration of a full ensemble can also bring new insights. By embracing a full set of scenarios, analyses can reflect the entirety of the space that scenarios have explored. Analysis can highlight results that are robust to the uncertainties covered, or, on the contrary, illuminate the key factors influencing results. Such insights on the uncertainties that matter most can guide further research or inform decision-making under uncertainty.

The most common practice using entire scenario ensembles is simply to calculate descriptive statistics of the ensemble, such as in IPCC reports where outputs of the ensembles are synthesized by their median values and ranges in Tables and Figures<sup>53,54</sup>. While such syntheses carry important information about available options, they cannot be interpreted as a statistical sample or in terms of agreement or likelihood of a specific outcome. This applies especially for unstructured ensembles that result from a collection from various sources. The ranges, and medians, of results reflect only the options that have been explored in the studies that produced the scenarios. Finally, when the distribution of results in a scenario ensemble is used as such, it is important to acknowledge that there is the implicit assumption that all scenarios in the ensemble are equiprobable. Therefore, biases of the ensemble, if not corrected in a preliminary step (see section 3.1), are propagated to the use case.

Beyond describing the distribution of results, some methods, based on Global Sensitivity Approach (GSA)<sup>73</sup>, can disentangle the uncertain factors that influence this distribution the most. Such methods have been applied to single model structured ensembles to highlight, for instance, the main uncertain drivers of energy security indicators<sup>74</sup>, of investment needs for transport infrastructure<sup>75</sup>, and of emissions and mitigation costs<sup>25</sup>. A further step to understand the robustness of those insights is to combine those methods with qualitative assessments of underlying assumptions<sup>76</sup>. A few studies have applied methods from GSA to multi-models structured ensembles<sup>77,78</sup>, but such methods are not suited for unstructured ensembles and may be limited by the (un)availability of scenario meta-data. Results of regression-based or variance-based analyses should be treated with care, because they could be an artifact of the set of scenarios in the ensemble and may differ from real-world relationships.

In the context of multi-models ensembles, and unstructured ensembles, meta-modelling techniques using multiple regression analysis can be employed to quantify the relative importance of uncertain factors and different model structures. Applications have investigated uncertainties in land cover projections<sup>79</sup>, in the costs

of achieving climate targets<sup>80</sup>, in carbon price dynamics in ambitious mitigation scenarios<sup>81</sup>, and in carbon dioxide removal deployment<sup>82</sup>. More complex forms of such meta-modelling techniques have been employed to scenario ensembles beyond the field of climate mitigation, for example considering non-linearities in the scenario drivers<sup>83</sup>. Analysts wishing to apply these sophisticated techniques in the context of climate mitigation scenarios might be constrained by the limited number of scenarios (typically often only a few hundred), and the potentially large number of drivers. Here, recent methodological advances in Bayesian analysis can be used effectively to adaptively shrink the number of drivers<sup>84</sup>.

One avenue to go beyond implicit equiprobability of scenarios, and that can be an alternative route to bias correction methods discussed above, is to assign probabilities to scenarios. This avenue has raised strong debates on the relevance of assigning (subjective) probabilities to emission scenarios<sup>72,85,86</sup>, and different judgments on the likelihood of scenarios<sup>87</sup>. Past performance of scenarios could be used to quantify future uncertainties, as demonstrated in a case study on US energy scenarios<sup>88</sup>.

To avoid reliance on potentially problematic probabilities, non-probabilistic methods to use scenario ensembles have started to be applied<sup>26,89</sup>. For instance, ensembles of mitigation scenarios could be used to identify mitigation strategies that perform well in the majority of cases, or that avoid the worst outcomes. Recognizing that decisions related to climate change mitigation have to be taken in a context of deep uncertainty, where reliable predictions or probabilities cannot be provided, decision-support tools inspired from decision making under uncertainty approaches<sup>21</sup> should be further developed and applied to mitigation scenario ensembles. Such methods would allow to test how alternative decisions would perform across a wide range of plausible futures, and help decision makers identify robust strategies.

### ***Providing users with efficient access to the information***

Provision of mitigation scenarios needs to bridge a usability gap to facilitate their effective application in real-world decision-making in the policy, business and civil society<sup>7,33,90</sup>. Ref. <sup>91</sup> explained this usability gap by (i) the perceived fit or saliency of new information for the users<sup>27</sup>, (ii) the interplay between new information and the users' existing practices, and (iii) the quality of interaction between information users, analysts and scenario producers. This final step gives special attention to the interface with the users of the information produced, and especially to (1) communication and visualisation tools; (2) documentation of scenarios and ensembles, with emphasis on metadata.

Firstly, ensuring the relevance of mitigation scenario ensembles for new types of end-users entails new requirements for decision support and communication tools. These tools include interactive visual analytic frameworks that can help tailor the scenario information to end-users<sup>92,93</sup>. In the context of integrated assessment modelling scenarios, a recent example is the IAMC 1.5°C Scenario Explorer hosted by IIASA<sup>6,32</sup> that enables an interactive access to 414 scenarios compiled for the IPCC SR1.5 report. The interactive visualisation of scenario ensembles can also focus on specific dimensions that are critical for applied policy-making, e.g. investment requirements for fulfilling the Paris Agreement<sup>94</sup> or energy, emission and economic indicators for

the Global Stocktake in the Paris Agreement<sup>4</sup>. Empirical evaluations of interactive tools and visuals with users can help to improve functionality and design<sup>33,95,96</sup>. The choice of visualisation tools can directly impact the end-users perceptions of the scientific message<sup>97,98</sup>, and the most adequate tool to foster understanding and appropriation strongly depends on the users' previous knowledge and skills<sup>96</sup>.

The combination of analytical techniques with interactive visualisation tools has so far been underutilized in research on mitigation scenarios. The algorithms for scenario discovery, clustering and diversity analysis are computationally efficient and available in open-source versions<sup>99–101</sup>. Integrating these tools for analysis and decision support with existing visualisation platforms<sup>6</sup> would facilitate and foster their uses.

Secondly, increasing credibility and legitimacy involves meeting the expectation from fellow researchers, policy makers, and the wider public that scientific meta-analysis of quantitative scenarios is transparent and reproducible. The assessment in the IPCC SR1.5 raised the bar in that regard by making publicly available the notebooks that generated many headline statements, figures and descriptive statistics in the report. These notebooks are based on an open-source Python package *pyam*<sup>37</sup>, initiated to support the SR1.5 assessment, and which is currently further developed by the modelling community. Such a practice encourages a transparent use of scenario ensembles, ensuring compliance with the FAIR (Findable, Accessible, Interoperable, Reusable) Guiding Principles for data management<sup>102</sup>. Further improvements are still needed, in particular in documenting how the scenario ensembles were designed, the details of the modelling protocols and the specificities of the models used. More extensive provision of such meta-data would enable usability for a wider range of users, and is a prerequisite for further applications of the methods discussed in this article. We call upon the Integrated Assessment Modelling Consortium, or a similar organization, to coordinate scenario ensembles, and associated meta-data, compilation activities into a common place. It would benefit from building on the templates developed for IPCC databases and the practice of harmonized models documentation (<https://www.iamcdocumentation.eu/>) and diagnostics<sup>51</sup>.

## Taking stock and ways forward

More extensive use of scenario ensembles has the potential to bring new and more robust insights to meet diverse end-users' needs, but also raises challenges to fully exploit this potential. By reviewing scenario ensembles' uses, limitations and methodological issues, as well as available approaches to address those and critical points of development needed, we highlighted three key steps relevant to their appropriate use. Finally, we suggest 7 points to foster good practices to enable methodologically sound use of scenario ensembles and effectively provide benefits to users and policy relevant insight :

*For scenario producers and modelling communities*

1. Make scenario data (both input and output), and meta-data, accessible along FAIR principles.
2. Develop community tools, templates and practices to share scenario data and meta-data in harmonized ways.

*For scenario ensembles analysts*

3. Engage with the final users of the information to understand their needs and define the purpose and ambition of the intended use.
4. Ensure the adequacy of the specificities of the ensemble used with the study objective.
5. Select the processing and analysis techniques suitable for the ensemble; check fitness for the purpose of the intended use by considering salience, credibility and legitimacy issues.
6. Ensure transparency, usability and interpretability of the information produced, drawing on FAIR principles and documenting the choices and tools used for the analysis.

*For final users of information from scenario ensembles*

7. Get information about the scenario ensembles and analysis techniques, and their limitations, when interpreting and using the information produced.

## **End Statement**

The authors declare no conflicts of interests. CG led the work. CG and TLG jointly prepared the manuscript, and TLG designed the Figures. All authors contributed to the text.

## **References**

1. Bauer, N. *et al.* Global energy sector emission reductions and bioenergy use: overview of the bioenergy demand phase of the EMF-33 model comparison. *Clim. Change* **163**, 1553–1568 (2020).
2. Kriegler, E. *et al.* The role of technology for achieving climate policy objectives: overview of the EMF 27 study on global technology and climate policy strategies. *Clim. Change* **123**, 353–367 (2014).
3. Riahi, K. *et al.* The Shared Socioeconomic Pathways and their energy, land use, and greenhouse gas emissions implications: An overview. *Glob. Environ. Change* **42**, 153–168 (2017).

4. Roelfsema, M. *et al.* Taking stock of national climate policies to evaluate implementation of the Paris Agreement. *Nat. Commun.* **11**, 2096 (2020).
5. Schaeffer, R. *et al.* Comparing transformation pathways across major economies. *Clim. Change* **162**, 1787–1803 (2020).
6. Huppmann, D., Rogelj, J., Kriegler, E., Krey, V. & Riahi, K. A new scenario resource for integrated 1.5 °C research. *Nat. Clim. Change* **8**, 1027–1030 (2018).
7. Auer, C. *et al.* Climate change scenario services: From science to facilitating action. *One Earth* **4**, 1074–1082 (2021).
8. Weber, C. *et al.* Mitigation scenarios must cater to new users. *Nat. Clim. Change* **8**, 845–848 (2018).
9. Krabbe, O. *et al.* Aligning corporate greenhouse-gas emissions targets with climate goals. *Nat. Clim. Change* **5**, 1057–1060 (2015).
10. Network for Greening the Financial System. *NGFS Climate Scenarios for central banks and supervisors*.  
[https://www.ngfs.net/sites/default/files/media/2021/08/27/ngfs\\_climate\\_scenarios\\_phase2\\_june2021.pdf](https://www.ngfs.net/sites/default/files/media/2021/08/27/ngfs_climate_scenarios_phase2_june2021.pdf) (2021). **A notable use of climate change mitigation scenario ensemble to inform decision under deep uncertainties (illustrative case 1).**
11. Task Force on Climate-related Financial Disclosures. *Final Report: Recommendations of the Task Force on Climate-related Financial Disclosures*. 74 (2017).
12. Cointe, B., Cassen, C. & Nadaï, A. Organising Policy-Relevant Knowledge for Climate Action: *Sci. Technol. Stud.* **32**, 36–57 (2019).
13. Hausfather, Z. & Peters, G. P. Emissions – the ‘business as usual’ story is misleading. *Nature* **577**, 618–620 (2020).

14. Skea, J., van Diemen, R., Portugal-Pereira, J. & Khourdajie, A. A. Outlooks, explorations and normative scenarios: Approaches to global energy futures compared. *Technol. Forecast. Soc. Change* **168**, 120736 (2021).
15. Nakićenović, N. *et al. Special report on emissions scenarios: a special report of Working Group III of the Intergovernmental Panel on Climate Change.* (Cambridge University Press, 2000).
16. O'Neill, B. C. *et al.* The Scenario Model Intercomparison Project (ScenarioMIP) for CMIP6. *Geosci. Model Dev.* **9**, 3461–3482 (2016).
17. Clarke, L. & Weyant, J. Introduction to the EMF 22 special issue on climate change control scenarios. *Energy Econ.* **31**, S63 (2009).
18. Rogelj, J. *et al.* A new scenario logic for the Paris Agreement long-term temperature goal. *Nature* **573**, 357–363 (2019).
19. Weyant, J. P. The costs of the Kyoto Protocol: a multi-model evaluation. *Energy J.* (1999).
20. van Beek, L., Hajer, M., Pelzer, P., van Vuuren, D. & Cassen, C. Anticipating futures through models: the rise of Integrated Assessment Modelling in the climate science-policy interface since 1970. *Glob. Environ. Change* **65**, 102191 (2020). **An historic perspective on the use of climate change mitigation scenarios provided by Integrated Assessment Models.**
21. Marchau, V. A. W. J., Walker, W. E., Bloemen, P. J. T. M. & Popper, S. W. *Decision Making under Deep Uncertainty: From Theory to Practice.* (Springer International Publishing, 2019). doi:10.1007/978-3-030-05252-2. **A recent book taking stock of theory and applications of Decision Making under Deep Uncertainty.**
22. Lempert, R. J., Popper, S. W. & Bankes, S. C. *Shaping the Next One Hundred Years: New Methods for Quantitative, Long-Term Policy Analysis.* [https://www.rand.org/pubs/monograph\\_reports/MR1626.html](https://www.rand.org/pubs/monograph_reports/MR1626.html) (2003).

23. Guivarch, C., Rozenberg, J. & Schweizer, V. The diversity of socio-economic pathways and CO<sub>2</sub> emissions scenarios: Insights from the investigation of a scenarios database. *Environ. Model. Softw.* **80**, 336–353 (2016). **A pioneering study applying scenario discovery approaches to climate change mitigation scenarios.**
24. Lamontagne, J. R. *et al.* Large Ensemble Analytic Framework for Consequence-Driven Discovery of Climate Change Scenarios. *Earths Future* **6**, 488–504 (2018).
25. Giannousakis, A. *et al.* How uncertainty in technology costs and carbon dioxide removal availability affect climate mitigation pathways. *Energy* **216**, 119253 (2021).
26. Moksnes, N. *et al.* Determinants of energy futures—a scenario discovery method applied to cost and carbon emission futures for South American electricity infrastructure. *Environ. Res. Commun.* **1**, 025001 (2019).
27. Cash, D. W. *et al.* Knowledge systems for sustainable development. *Proc. Natl. Acad. Sci.* **100**, 8086–8091 (2003).
28. Jaxa-Rozen, M. & Trutnevyte, E. Sources of uncertainty in long-term global scenarios of solar photovoltaic technology. *Nat. Clim. Change* **11**, 266–273 (2021).
29. Branger, F., Giraudet, L.-G., Guivarch, C. & Quirion, P. Global sensitivity analysis of an energy–economy model of the residential building sector. *Environ. Model. Softw.* **70**, 45–54 (2015).
30. New, M. & Hulme, M. Representing uncertainty in climate change scenarios: a Monte-Carlo approach. *Integr. Assess.* **1**, 203–213 (2000).
31. McJeon, H. C. *et al.* Technology interactions among low-carbon energy technologies: What can we learn from a large number of scenarios? *Energy Econ.* **33**, 619–631 (2011).

32. Huppmann, D. *et al.* IAMC 1.5°C Scenario Explorer and Data hosted by IIASA. (2019) doi:10.5281/ZENODO.3363345. **A recent, public and large climate change mitigation scenario database and its interactive visualization tool.**
33. Trutnevyte, E., Guivarch, C., Lempert, R. & Strachan, N. Reinvigorating the scenario technique to expand uncertainty consideration. *Clim. Change* **135**, 373–379 (2016).
34. Bilogub, M. & Auer, C. Guidelines for co-production workshops with stakeholders from policy, business, and finance with a global perspective. SENSES project toolkit. 72 (2019).
35. Lamboll, R. D., Nicholls, Z. R. J., Kikstra, J. S., Meinshausen, M. & Rogelj, J. Silicone v1.0.0: an open-source Python package for inferring missing emissions data for climate change research. *Geosci. Model Dev.* **13**, 5259–5275 (2020).
36. Forster, P. *et al.* Mitigation Pathways Compatible with 1.5°C in the Context of Sustainable Development Supplementary Material. in *Global Warming of 1.5°C. An IPCC Special Report on the impacts of global warming of 1.5°C above pre-industrial levels and related global greenhouse gas emission pathways, in the context of strengthening the global response to the threat of climate change, sustainable development, and efforts to eradicate poverty* 50 (2018).
37. Huppmann, D. *et al.* pyam: Analysis and visualisation of integrated assessment and macro-energy scenarios. *Open Res. Eur.* **1**, 74 (2021). **A key tool to pre-process and visualize climate change mitigation scenario ensembles.**
38. Brutschin, E. *et al.* A multidimensional feasibility evaluation of low-carbon scenarios. *Environ. Res. Lett.* **16**, 064069 (2021).
39. Warszawski, L. *et al.* All options, not silver bullets, needed to limit global warming to 1.5 °C: a scenario appraisal. *Environ. Res. Lett.* **16**, 064037 (2021).

40. Tavoni, M. & Tol, R. S. J. Counting only the hits? The risk of underestimating the costs of stringent climate policy: A letter. *Clim. Change* **100**, 769–778 (2010). **A pioneering paper applying techniques for debiasing climate change mitigation scenario ensembles.**
41. van Sluisveld, M. A. E. *et al.* Comparing future patterns of energy system change in 2 °C scenarios to expert projections. *Glob. Environ. Change* **50**, 201–211 (2018).
42. Christensen, P., Gillingham, K. & Nordhaus, W. Uncertainty in forecasts of long-run economic growth. *Proc. Natl. Acad. Sci.* **115**, 5409–5414 (2018).
43. Castles, I. & Henderson, D. The IPCC Emission Scenarios: An Economic-Statistical Critique. *Energy Environ.* **14**, 159–185 (2003).
44. van Ruijven, B. J. Mind the gap – the case for medium level emission scenarios. *Clim. Change* **138**, 361–367 (2016).
45. Trutnevyte, E. *et al.* Societal Transformations in Models for Energy and Climate Policy: The Ambitious Next Step. *One Earth* **1**, 423–433 (2019).
46. Millner, A. & McDermott, T. K. J. Model confirmation in climate economics. *Proc. Natl. Acad. Sci.* **113**, 8675–8680 (2016).
47. van der Wijst, K.-I., Hof, A. F. & van Vuuren, D. P. On the optimality of 2°C targets and a decomposition of uncertainty. *Nat. Commun.* **12**, 2575 (2021).
48. Sanderson, B. M., Knutti, R. & Caldwell, P. A Representative Democracy to Reduce Interdependency in a Multimodel Ensemble. *J. Clim.* **28**, 5171–5194 (2015).
49. Tebaldi, C. & Knutti, R. The use of the multi-model ensemble in probabilistic climate projections. *Philos. Trans. R. Soc. Math. Phys. Eng. Sci.* **365**, 2053–2075 (2007).
50. Brunner, L. *et al.* Reduced global warming from CMIP6 projections when weighting models by performance and independence. *Earth Syst. Dyn.* **11**, 995–1012 (2020).

51. Harmsen, M. *et al.* Integrated assessment model diagnostics: key indicators and model evolution. *Environ. Res. Lett.* **16**, 054046 (2021).
52. Xexakis, G. & Trutnevyte, E. Are interactive web-tools for environmental scenario visualization worth the effort? An experimental study on the Swiss electricity supply scenarios 2035. *Environ. Model. Softw.* **119**, 124–134 (2019). **A paper where techniques for the choice of diverse scenario subsets are reviewed and applied.**
53. Rogelj, J. *et al.* Mitigation Pathways Compatible with 1.5°C in the Context of Sustainable Development. in *Global Warming of 1.5°C. An IPCC Special Report on the impacts of global warming of 1.5°C above pre-industrial levels and related global greenhouse gas emission pathways, in the context of strengthening the global response to the threat of climate change, sustainable development, and efforts to eradicate poverty* 82 (2018).
54. Clarke, L. *et al.* Chapter 6 - Assessing transformation pathways. in *Climate Change 2014: Mitigation of Climate Change. Contribution of Working Group III to the Fifth Assessment Report of the Intergovernmental Panel on Climate Change* (Cambridge University Press, 2014).
55. Groves, D. G. & Lempert, R. J. A new analytic method for finding policy-relevant scenarios. *Glob. Environ. Change* **17**, 73–85 (2007).
56. Friedman, J. H. & Fisher, N. I. Bump hunting in high-dimensional data. *Stat. Comput.* **9**, 123–143 (1999).
57. Breiman, L., Friedman, J., Stone, C. J. & Olshen, R. A. *Classification and Regression Trees*. (Taylor & Francis, 1984).
58. Elsawah, S. *et al.* Scenario processes for socio-environmental systems analysis of futures: A review of recent efforts and a salient research agenda for supporting decision making. *Sci. Total Environ.* **729**, 138393 (2020).

59. Schweizer, V. J. Reflections on cross-impact balances, a systematic method constructing global socio-technical scenarios for climate change research. *Clim. Change* **162**, 1705–1722 (2020).
60. Weimer-Jehle, W. Cross-impact balances: A system-theoretical approach to cross-impact analysis. *Technol. Forecast. Soc. Change* **73**, 334–361 (2006).
61. Schweizer, V. J. & Kriegler, E. Improving environmental change research with systematic techniques for qualitative scenarios. *Environ. Res. Lett.* **7**, 044011 (2012).
62. Alcamo, J. & Ribeiro, T. *Scenarios as tools for international environmental assessments*. (European Environment Agency, 2001).
63. Auping, W. L., Pruyt, E., de Jong, S. & Kwakkel, J. H. The geopolitical impact of the shale revolution: Exploring consequences on energy prices and rentier states. *Energy Policy* **98**, 390–399 (2016).
64. Tietje, O. Identification of a small reliable and efficient set of consistent scenarios. *Eur. J. Oper. Res.* **162**, 418–432 (2005).
65. Berntsen, P. B. & Trutnevyte, E. Ensuring diversity of national energy scenarios: Bottom-up energy system model with Modeling to Generate Alternatives. *Energy* **126**, 886 (2017).
66. Steinmann, P., Auping, W. L. & Kwakkel, J. H. Behavior-based scenario discovery using time series clustering. *Technol. Forecast. Soc. Change* **156**, 120052 (2020).
67. Gerst, M. D., Wang, P. & Borsuk, M. E. Discovering plausible energy and economic futures under global change using multidimensional scenario discovery. *Environ. Model. Softw.* **44**, 76–86 (2013).
68. Li, P.-H., Pye, S. & Keppo, I. Using clustering algorithms to characterise uncertain long-term decarbonisation pathways. *Appl. Energy* **268**, 114947 (2020).
69. Alcamo, J. *Environmental futures: the practice of environmental scenario analysis*. (Elsevier, 2008).

70. Kemp-Benedict, E. Telling better stories: strengthening the story in story and simulation. *Environ. Res. Lett.* **7**, 041004 (2012).
71. Carlsen, H., Eriksson, E. A., Dreborg, K. H., Johansson, B. & Bodin, Ö. Systematic exploration of scenario spaces. *Foresight* **18**, 59–75 (2016).
72. Morgan, M. G. & Keith, D. W. Improving the way we think about projecting future energy use and emissions of carbon dioxide. *Clim. Change* **90**, 189–215 (2008).
73. Saltelli, A. *et al.* *Global Sensitivity Analysis. The Primer*. (John Wiley & Sons, Ltd, 2007). doi:10.1002/9780470725184.
74. Guivarch, C. & Monjon, S. Identifying the main uncertainty drivers of energy security in a low-carbon world: The case of Europe. *Energy Econ.* **64**, 530–541 (2017).
75. Fisch-Romito, V. & Guivarch, C. Transportation infrastructures in a low carbon world: An evaluation of investment needs and their determinants. *Transp. Res. Part Transp. Environ.* **72**, 203–219 (2019).
76. Pye, S. *et al.* Assessing qualitative and quantitative dimensions of uncertainty in energy modelling for policy support in the United Kingdom. *Energy Res. Soc. Sci.* **46**, 332–344 (2018).
77. Kriegler, E. *et al.* Will economic growth and fossil fuel scarcity help or hinder climate stabilization?: Overview of the RoSE multi-model study. *Clim. Change* **136**, 7–22 (2016).
78. Marangoni, G. *et al.* Sensitivity of projected long-term CO<sub>2</sub> emissions across the Shared Socioeconomic Pathways. *Nat. Clim. Change* **7**, 113–117 (2017).
79. Alexander, P. *et al.* Assessing uncertainties in land cover projections. *Glob. Change Biol.* **23**, 767–781 (2017).
80. van Vuuren, D. *et al.* The costs of achieving climate targets and the sources of uncertainty. *Nat. Clim. Change* **10**, 329–334 (2020).

81. Meyer, M., Löschel, A. & Lutz, C. Carbon price dynamics in ambitious climate mitigation scenarios: an analysis based on the IAMC 1.5 °C scenario explorer. *Environ. Res. Commun.* **3**, 081007 (2021).
82. Diniz Oliveira, T. *et al.* A mixed-effect model approach for assessing land-based mitigation in integrated assessment models: A regional perspective. *Glob. Change Biol.* **27**, 4671–4685 (2021).
83. Zhou, T., Lu, J., Zhang, W. & Chen, Z. The Sources of Uncertainty in the Projection of Global Land Monsoon Precipitation. *Geophys. Res. Lett.* **47**, (2020).
84. Ombadi, M., Nguyen, P., Sorooshian, S. & Hsu, K. Retrospective Analysis and Bayesian Model Averaging of CMIP6 Precipitation in the Nile River Basin. *J. Hydrometeorol.* **22**, 217–229 (2021).
85. Grüber, A. & Nakicenovic, N. Identifying dangers in an uncertain climate. *Nature* **412**, 15–15 (2001).
86. Schneider, S. H. What is ‘dangerous’ climate change? *Nature* **411**, 17–19 (2001).
87. Ho, E., Budescu, D. V., Bosetti, V., van Vuuren, D. P. & Keller, K. Not all carbon dioxide emission scenarios are equally likely: a subjective expert assessment. *Clim. Change* **155**, 545–561 (2019).
88. Kaack, L. H., Apt, J., Morgan, M. G. & McSharry, P. Empirical prediction intervals improve energy forecasting. *Proc. Natl. Acad. Sci.* **114**, 8752–8757 (2017).
89. Manski, C. F., Sanstad, A. H. & DeCanio, S. J. Addressing partial identification in climate modeling and policy analysis. *Proc. Natl. Acad. Sci.* **118**, e2022886118 (2021).
90. Moss, R. H. Assessing decision support systems and levels of confidence to narrow the climate information “usability gap”. *Clim. Change* **135**, 143–155 (2016).
91. Lemos, M. C., Kirchhoff, C. J. & Ramprasad, V. Narrowing the climate information usability gap. *Nat. Clim. Change* **2**, 789–794 (2012).

92. Spiegelhalter, D., Pearson, M. & Short, I. Visualizing Uncertainty About the Future. *Science* **333**, 1393–1400 (2011).
93. Strecher, V. J., Greenwood, T., Wang, C. & Dumont, D. Interactive Multimedia and Risk Communication. *JNCI Monogr.* **1999**, 134–139 (1999).
94. McCollum, D. L. *et al.* Energy investment needs for fulfilling the Paris Agreement and achieving the Sustainable Development Goals. *Nat. Energy* **3**, 589–599 (2018).
95. Parker, A. M., Srinivasan, S. V., Lempert, R. J. & Berry, S. H. Evaluating simulation-derived scenarios for effective decision support. *Technol. Forecast. Soc. Change* **91**, 64–77 (2015).
96. Xexakis, G. & Trutnevyte, E. Empirical testing of the visualizations of climate change mitigation scenarios with citizens: A comparison among Germany, Poland, and France. *Glob. Environ. Change* **70**, 102324 (2021).
97. Gong, M. *et al.* Testing the Scenario Hypothesis: An Experimental Comparison of Scenarios and Forecasts for Decision Support in a Complex Decision Environment. (2017).
98. McMahon, R., Stauffacher, M. & Knutti, R. The unseen uncertainties in climate change: reviewing comprehension of an IPCC scenario graph. *Clim. Change* **133**, 141–154 (2015).
99. Bryant, B. P. *Scenario Discovery Tools to Support Robust Decision Making, documentation of the 'sdtoolkit' package for R.* Available at <https://cran.r-project.org/web/packages/sdtoolkit/sdtoolkit.pdf> (2015).
100. Hadka, D., Herman, J., Reed, P. & Keller, K. An open source framework for many-objective robust decision making. *Environ. Model. Softw.* **74**, 114–129 (2015).
101. Kwakkel, J. H. The Exploratory Modeling Workbench: An open source toolkit for exploratory modeling, scenario discovery, and (multi-objective) robust decision making. *Environ. Model. Softw.* **96**, 239–250 (2017).

102. Wilkinson, M. D. *et al.* The FAIR Guiding Principles for scientific data management and stewardship. *Sci. Data* **3**, 160018 (2016).

*Supplementary materials*  
 Illustrative cases of uses of climate mitigation ensembles  
 [Extended version of Table 1]

Page 1/3	Illustrative case 1	Illustrative case 2	Illustrative case 3	Illustrative case 4
<b>Reference</b>	Network for Greening the Financial System. NGFS Climate Scenarios for central banks and supervisors. (2021)	Roelfsema, M. et al. Taking stock of national climate policies to evaluate implementation of the Paris Agreement. Nat. Commun. 11, 2096 (2020).	Jaxa-Rozen, M. & Trutnevyte, E. Sources of uncertainty in long-term global scenarios of solar photovoltaic technology. Nat. Clim. Change 11, 266–273 (2021).	McCollum, D. L. et al. Energy investment needs for fulfilling the Paris Agreement and achieving the Sustainable Development Goals. Nat. Energy 3, 589–599 (2018).
<b>Typical end-users of the information produced</b>	Stakeholders in the finance sector	Policy makers, UNFCCC process stakeholders, investors, general public	Climate mitigation modellers, knowledge reviewers	Policy makers
<b>Objective of the study</b>	Select a set of transition scenarios to perform stress tests to assess the stability of the finance system under contrasting climate policy alternatives	Assess the alignment of short-term stated targets (from governments in the specific example here, but can also be applied to corporate targets) with pathways compatible with long-term climate goal	Assess the sources of uncertainty in solar photovoltaic development in mitigation pathways, and compare pathways from integrated assessment models with results from other modelling approaches.	Assess energy investment needs for meeting the long-term objective of the Paris Agreement.
<b>Value in using an ensemble</b>	The ensemble captures a large spectrum of possible futures, which reflect technological, socioeconomic and knowledge uncertainties. It allows to explore the robustness or vulnerability of financial actors to these uncertainties.	A credible and legitimate “corridor” of pathways compatible with the long-term objectives can be extracted from the ensemble to serve as a point of comparison, because the ensemble captures a large spectrum of possible futures and is supported by well-established models that consider diverse worldviews and assumptions.	The ensemble allows to assess the practices of the modelling community by considering its whole production when examining model results and assumptions.	The scenario ensemble is built through a systematic design in a Model Intercomparison Project. It allows to provide robust estimations, including a quantification of model and policy uncertainties.
<b>Other references with similar approach to using scenario ensembles</b>		Krabbe et al (2015), the Emissions Gap Reports, the Production Gap Reports, Dietz et al (2021) also use the “corridor” of pathways compatible with long term goals extracted from a scenario ensemble to compare to short-term targets from governments or corporate actors.	Creutzig et al (2017); van Sluisveld et al (2018); Semieniuk et al (2021) also use scenario ensembles to consider the whole modelling community production and confront results with other types of knowledge	Weyant (1999), Clarke and Weyant (2009), Kriegler et al (2014), Kriegler et al (2016), Rogelj et al (2019), Bauer et al (2020) also build scenario ensembles through a Model Intercomparison Project, to provide robust estimations, including a quantification of model uncertainties.

*Supplementary materials*  
 Illustrative cases of uses of climate mitigation ensembles  
 [Extended version of Table 1]

Page 2/3	Illustrative case 5	Illustrative case 6	Illustrative case 7	Illustrative case 8
<b>Reference</b>	Rogelj, J. et al. Mitigation Pathways Compatible with 1.5°C in the Context of Sustainable Development. in Global Warming of 1.5°C. An IPCC Special Report on the impacts of global warming of 1.5°C above pre-industrial levels and related global greenhouse gas emission pathways, in the context of strengthening the global response to the threat of climate change, sustainable development, and efforts to eradicate poverty 82 (2018).	Nakićenović, N. et al. Special report on emissions scenarios: a special report of Working Group III of the Intergovernmental Panel on Climate Change. (Cambridge University Press, 2000).	Guivarch, C., Rozenberg, J. & Schweizer, V. The diversity of socio-economic pathways and CO2 emissions scenarios: Insights from the investigation of a scenarios database. Environ. Model. Softw. 80, 336–353 (2016).	Tavoni, M. & Tol, R. S. J. Counting only the hits? The risk of underestimating the costs of stringent climate policy: A letter. Clim. Change 100, 769–778 (2010).
<b>Typical end-users of the information produced</b>	Policy makers, general public	Climate modellers, policy makers.	Researchers, policy makers, stakeholders	Researchers, policy makers
<b>Objective of the study</b>	Assess the different mitigation pathways to achieve the objectives of the Paris agreement, and communicate to policy makers.	Explore the range of future emissions, and provide a small number of contrasted and plausible emission scenarios for climate modelling.	Characterize which combinations of uncertain socioeconomic and technological factors can lead to high CO2 emissions pathways.	Analyze how mitigation costs increase with the stringency of mitigation, and propose a meta-model representing the relationship.
<b>Value in using an ensemble</b>	The ensemble gathers pathways from many modelling teams. The range captured reflects the diversity of pathways that lead to achieving the objectives of the Paris agreement.	The ensemble captures a large spectrum of the deep technologic and socioeconomic uncertainties of the 21th century world, in order to anticipate the range of future climate uncertainties.	The ensemble captures a large spectrum of explored pathways. It allows to systematically explore combinations of assumptions.	The ensemble captures a large spectrum of explored pathways, and allows to extract the relationship between key variables.
<b>Other references with similar approach to using scenario ensembles</b>	Clarke et al. (2014) also gathered a large ensemble of mitigation pathways from many modelling team for the IPCC 5th Assessment Report.		McJeon et al (2011), Guivarch and Monjon (2017), Lamontagne et al (2018), Fisch-Romito and Guivarch (2019), Moksnes et al (2019), Giannousakis et al (2021) also use scenario ensembles to disentangle the most important uncertain factors influencing a given output variable (e.g. investment needs, mitigation costs, energy security indicators), or leading to a specific outcome (e.g. low mitigation costs)	van Vuuren et al (2020) and van der Wijst et al (2021) also use scenario ensembles to disentangle the most important uncertain factors determining mitigation costs, and build a meta-model.

*Supplementary materials*  
 Illustrative cases of uses of climate mitigation ensembles  
 [Extended version of Table 1]

Page 3/3	Illustrative case 9	Illustrative case 10
<b>Reference</b>	Warszawski, L. et al. All options, not silver bullets, needed to limit global warming to 1.5 °C: a scenario appraisal. <i>Environ. Res. Lett.</i> 16, 064037 (2021).	Li, P.-H., Pye, S. & Keppo, I. Using clustering algorithms to characterise uncertain long-term decarbonisation pathways. <i>Appl. Energy</i> 268, 114947 (2020).
<b>Typical end-users of the information produced</b>	Researchers, policy makers	Researchers, policy makers
<b>Objective of the study</b>	Analyze which combinations of mitigation levers are necessary to limit global warming to low levels.	Characterize a small number of representative decarbonisation pathways.
<b>Value in using an ensemble</b>	The ensemble captures a large spectrum of explored pathways, and allows to analyse the diversity of pathways compatible with long-term goals.	The ensemble captures a large spectrum of explored pathways, and allows to characterize a small number of pathways representative of their diversity.
<b>Other references with similar approach to using scenario ensembles</b>	Brutschin et al (2021), Diniz Oliveira et al (2021) and Meyer et al (2021) also use scenario ensembles to analyze the characteristics of pathways that limit warming to low levels.	Gerst et al (2013) also uses a scenario ensemble to exhibit a set of plausible energy and economic futures.

*Supplementary materials*  
Illustrative cases of uses of climate mitigation ensembles  
[Extended version of Table 1]

- Bauer, N. et al. Global energy sector emission reductions and bioenergy use: overview of the bioenergy demand phase of the EMF-33 model comparison. *Clim. Change* 163, 1553–1568 (2020).
- Brutschin, E. et al. A multidimensional feasibility evaluation of low-carbon scenarios. *Environ. Res. Lett.* 16, 064069 (2021).
- Clarke, L. & Weyant, J. Introduction to the EMF 22 special issue on climate change control scenarios. *Energy Econ.* 31, 563 (2009).
- Clarke, L. et al. Chapter 6 - Assessing transformation pathways. in *Climate Change 2014: Mitigation of Climate Change. Contribution of Working Group III to the Fifth Assessment Report of the Intergovernmental Panel on Climate Change* (Cambridge University Press, 2014).
- Creutzig, F. et al. The underestimated potential of solar energy to mitigate climate change. *Nat Energy* 2, 1–9 (2017).
- Dietz, S., Gardiner, D., Jahn, V. & Noels, J. How ambitious are oil and gas companies' climate goals? *Science* 374, 405–408 (2021).
- Diniz Oliveira, T. et al. A mixed-effect model approach for assessing land-based mitigation in integrated assessment models: A regional perspective. *Glob. Change Biol.* 27, 4671–4685 (2021).
- Fisch-Romito, V. & Guivarch, C. Transportation infrastructures in a low carbon world: An evaluation of investment needs and their determinants. *Transp. Res. Part Transp. Environ.* 72, 203–219 (2019).
- Gerst, M. D., Wang, P. & Borsuk, M. E. Discovering plausible energy and economic futures under global change using multidimensional scenario discovery. *Environ. Model. Softw.* 44, 76–86 (2013).
- Giannousakis, A. et al. How uncertainty in technology costs and carbon dioxide removal availability affect climate mitigation pathways. *Energy* 216, 119253 (2021).
- Guivarch, C. & Monjon, S. Identifying the main uncertainty drivers of energy security in a low-carbon world: The case of Europe. *Energy Econ.* 64, 530–541 (2017).
- Guivarch, C., Rozenberg, J. & Schweizer, V. The diversity of socio-economic pathways and CO<sub>2</sub> emissions scenarios: Insights from the investigation of a scenarios database. *Environ. Model. Softw.* 80, 336–353 (2016).
- Jaxa-Rozen, M. & Trutnevyte, E. Sources of uncertainty in long-term global scenarios of solar photovoltaic technology. *Nat. Clim. Change* 11, 266–273 (2021).
- Krabbe, O. et al. Aligning corporate greenhouse-gas emissions targets with climate goals. *Nat. Clim. Change* 5, 1057–1060 (2015).
- Kriegler, E. et al. The role of technology for achieving climate policy objectives: overview of the EMF 27 study on global technology and climate policy strategies. *Clim. Change* 123, 353–367 (2014).
- Kriegler, E. et al. Will economic growth and fossil fuel scarcity help or hinder climate stabilization?: Overview of the RoSE multi-model study. *Clim. Change* 136, 7–22 (2016).
- Lamontagne, J. R. et al. Large Ensemble Analytic Framework for Consequence-Driven Discovery of Climate Change Scenarios. *Earth's Future* 6, 488–504 (2018).
- Li, P.-H., Pye, S. & Keppo, I. Using clustering algorithms to characterise uncertain long-term decarbonisation pathways. *Appl. Energy* 268, 114947 (2020).
- McCollum, D. L. et al. Energy investment needs for fulfilling the Paris Agreement and achieving the Sustainable Development Goals. *Nat. Energy* 3, 589–599 (2018).
- McJeon, H. C. et al. Technology interactions among low-carbon energy technologies: What can we learn from a large number of scenarios? *Energy Econ.* 33, 619–631 (2011).
- Meyer, M., Löschel, A. & Lutz, C. Carbon price dynamics in ambitious climate mitigation scenarios: an analysis based on the IAMC 1.5 °C scenario explorer. *Environ. Res. Commun.* 3, 081007 (2021).
- Moksnes, N. et al. Determinants of energy futures—a scenario discovery method applied to cost and carbon emission futures for South American electricity infrastructure. *Environ. Res. Commun.* 1, 025001 (2019).
- Nakićenović, N. et al. Special report on emissions scenarios: a special report of Working Group III of the Intergovernmental Panel on Climate Change. (Cambridge University Press, 2000).
- Network for Greening the Financial System. NGFS Climate Scenarios for central banks and supervisors. [https://www.ngfs.net/sites/default/files/media/2021/08/27/ngfs\\_climate\\_scenarios\\_phase2\\_june2021.pdf](https://www.ngfs.net/sites/default/files/media/2021/08/27/ngfs_climate_scenarios_phase2_june2021.pdf) (2021).
- Roelfsema, M. et al. Taking stock of national climate policies to evaluate implementation of the Paris Agreement. *Nat. Commun.* 11, 2096 (2020).
- Rogelj, J. et al. A new scenario logic for the Paris Agreement long-term temperature goal. *Nature* 573, 357–363 (2019).
- Rogelj, J. et al. Mitigation Pathways Compatible with 1.5°C in the Context of Sustainable Development. in *Global Warming of 1.5°C. An IPCC Special Report on the impacts of global warming of 1.5°C above pre-industrial levels and related global greenhouse gas emission pathways, in the context of strengthening the global response to the threat of climate change, sustainable development, and efforts to eradicate poverty* 82 (2018). SEI, IISD, ODI, E3G, and United Nations Environment Programme. *Production Gap Report 2021*. (2021).
- Tavoni, M. & Tol, R. S. J. Counting only the hits? The risk of underestimating the costs of stringent climate policy: A letter. *Clim. Change* 100, 769–778 (2010).
- United Nations Environment Programme. *Emissions Gap Report 2021: The Heat Is On – A World of Climate Promises Not Yet Delivered*. Nairobi (2020).
- van der Wijst, K.-I., Hof, A. F. & van Vuuren, D. P. On the optimality of 2°C targets and a decomposition of uncertainty. *Nat. Commun.* 12, 2575 (2021).
- van Sluisveld, M. A. E. et al. Comparing future patterns of energy system change in 2 °C scenarios to expert projections. *Glob. Environ. Change* 50, 201–211 (2018).
- van Vuuren, D. et al. The costs of achieving climate targets and the sources of uncertainty. *Nat. Clim. Change* 10, 329–334 (2020).
- Warszawski, L. et al. All options, not silver bullets, needed to limit global warming to 1.5 °C: a scenario appraisal. *Environ. Res. Lett.* 16, 064037 (2021).
- Weyant, J. P. The costs of the Kyoto Protocol: a multi-model evaluation. *Energy J.* (1999).