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Figure S1: Correlation dendrograms a) for the bioclimatic variables in North America, b) for the bioclimatic variables in Europe, c) for the land cover variables in North America and d) for the landcover variables in Europe (single linkage).



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Figure S2: Cumulative proportion of variance explained by the respective number of PC variables. Climate only models in blue and land cover only models in orange, the curves for the North American models are displayed as dashed lines, the curves for the European models as solid lines. The threshold of 0.9 is displayed as red line (90% of total variance is explained).

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Table S1: Results of the PCAs. Standard deviation, proportion of explained variances and cumulated explained variances for the first ten PC-Axes (PC_i). The cells where the cumulative proportion exceeds the threshold of 0.9 are highlighted.

| Importance of components: | PC1 | PC2 | PC3 | PC4 | PC5 | PC6 | PC7 | PC8 | PC9 | PC10 |
|---------------------------|--------|--------|--------|-------|-------|-------|-------|-------|-------|-------|
| Standard deviation | 716.54 | 296.72 | 113.00 | 88.40 | 45.20 | 20.30 | 13.80 | 10.50 | 7.54 | 5.15 |
| Proportion of Variance | 0.82 | 0.14 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Cumulative Proportion | 0.82 | 0.96 | 0.98 | 1.00 | 1.00 | 1.00 | 1.00 | 1.00 | 1.00 | 1.00 |
| EU climate only | | | | | | | | | | |
| Importance of components: | PC1 | PC2 | PC3 | PC4 | PC5 | PC6 | PC7 | PC8 | PC9 | PC10 |
| Standard deviation | 379.27 | 222.79 | 71.47 | 47.61 | 15.92 | 14.10 | 11.30 | 10.41 | 5.74 | 4.03 |
| Proportion of Variance | 0.71 | 0.25 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Cumulative Proportion | 0.71 | 0.96 | 0.98 | 1.00 | 1.00 | 1.00 | 1.00 | 1.00 | 1.00 | 1.00 |
| NA land cover only | | | | | | | | | | |
| Importance of components: | PC1 | PC2 | PC3 | PC4 | PC5 | PC6 | PC7 | PC8 | PC9 | PC10 |
| Standard deviation | 38.27 | 24.96 | 23.73 | 21.17 | 20.64 | 18.44 | 16.46 | 13.02 | 12.02 | 9.90 |
| Proportion of Variance | 0.31 | 0.13 | 0.12 | 0.09 | 0.09 | 0.07 | 0.06 | 0.04 | 0.03 | 0.02 |
| Cumulative Proportion | 0.31 | 0.44 | 0.56 | 0.65 | 0.74 | 0.81 | 0.87 | 0.90 | 0.93 | 0.95 |
| EU land cover only | | | | | | | | | | |
| Importance of components: | PC1 | PC2 | PC3 | PC4 | PC5 | PC6 | PC7 | PC8 | PC9 | PC10 |
| Standard deviation | 37.10 | 29.87 | 24.79 | 19.23 | 18.94 | 14.16 | 13.60 | 12.31 | 11.49 | 11.30 |
| Proportion of Variance | 0.29 | 0.19 | 0.13 | 0.08 | 0.08 | 0.04 | 0.04 | 0.03 | 0.03 | 0.03 |
| Cumulative Proportion | 0.29 | 0.48 | 0.61 | 0.68 | 0.76 | 0.80 | 0.84 | 0.87 | 0.90 | 0.93 |

NA climate only

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Figure S3: PCA loading plots for a) the PCA over the bioclim variables in North America, b) the PCA over bioclim variables in Europe, c) the PCA over land cover variables in North America and d) the PCA over landcover variables in Europe. See table S2 a-d for the loading values. For clarity, we only show variables with a vector length greater than 0.2.

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Table S2a: PCA loading of the original bioclim variables on the two first PCA axes included in the climate only model for North America. PCA loads with high absolute values are highlighted.

| | | PC1 | PC2 |
|-------|-------------------------------------|------|------|
| bio01 | annual mean temperature | 0.01 | 0.02 |
| bio02 | mean diurnal range | 0 | 0.01 |
| bio03 | isothermality | 0.02 | 0.04 |
| bio04 | temperature seasonality | -0.5 | -0.9 |
| bio05 | max temperature of warmest month | 0.01 | 0.01 |
| bio06 | min temperature of coldest month | 0.02 | 0.03 |
| bio07 | temperature annual range | -0 | -0 |
| bio08 | mean temperature of wettest quarter | 0 | 0.01 |
| bio09 | mean temperature of driest | 0.02 | 0.03 |
| bio10 | mean temperature of warmest quarter | 0.01 | 0.01 |
| bio11 | mean temperature of coldest quarter | 0.02 | 0.03 |
| bio12 | annual precipitation | 0.77 | -0.4 |
| bio13 | precipitation of wettest month | 0.11 | -0 |
| bio14 | precipitation of driest month | 0.02 | -0 |
| bio15 | precipitation seasonality | -0 | 0.02 |
| bio16 | precipitation of wettest quarter | 0.3 | -0.1 |
| bio17 | precipitation of driest quarter | 0.08 | -0.1 |
| bio18 | precipitation of warmest quarter | 0.13 | -0.1 |
| bio19 | precipitation of coldest quarter | 0.22 | -0.1 |

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Table S2b: PCA loading of the original bioclim variables on the two first PCA axes included in the climate only model for Europe.

| | | PC1 | PC2 |
|-------|-------------------------------------|-------|-------|
| bio01 | annual mean temperature | 0.00 | 0.02 |
| bio02 | mean diurnal range | 0.00 | 0.00 |
| bio03 | isothermality | 0.00 | 0.02 |
| bio04 | temperature seasonality | -0.52 | -0.84 |
| bio05 | max temperature of warmest month | -0.01 | 0.01 |
| bio06 | min temperature of coldest month | 0.01 | 0.03 |
| bio07 | temperature annual range | -0.02 | -0.02 |
| bio08 | mean temperature of wettest quarter | 0.00 | 0.00 |
| bio09 | mean temperature of driest | 0.00 | 0.05 |
| bio10 | mean temperature of warmest quarter | -0.01 | 0.01 |
| bio11 | mean temperature of coldest quarter | 0.01 | 0.03 |
| bio12 | annual precipitation | 0.75 | -0.45 |
| bio13 | precipitation of wettest month | 0.09 | -0.06 |
| bio14 | precipitation of driest month | 0.04 | -0.03 |
| bio15 | precipitation seasonality | -0.01 | 0.04 |
| bio16 | precipitation of wettest quarter | 0.26 | -0.16 |
| bio17 | precipitation of driest quarter | 0.12 | -0.08 |
| bio18 | precipitation of warmest quarter | 0.17 | -0.24 |
| bio19 | precipitation of coldest quarter | 0.20 | -0.02 |

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Table S2c: PCA loading of the original land cover variables on the eight first PCA axes included in the landcover only model for North America.

| | | PC1 | PC2 | PC3 | PC4 | PC5 | PC6 | PC7 | PC8 |
|-------|--|-------|-------|-------|-------|-------|-------|-------|-------|
| t011 | Post-flooding or irrigated croplands (or aquatic) | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| t014 | Rain fed croplands | 0.02 | 0.03 | 0.00 | -0.06 | -0.02 | 0.01 | 0.00 | 0.06 |
| t020 | Mosaic cropland (50-70%) / vegetation (grassland/shrubland/forest) (20-50%) | 0.02 | 0.04 | 0.00 | -0.10 | -0.03 | 0.02 | -0.01 | 0.10 |
| t030 | Mosaic vegetation (grassland/shrubland/forest) (50-70%) / cropland (20-50%) | 0.10 | 0.18 | 0.02 | -0.33 | -0.15 | 0.06 | 0.05 | 0.40 |
| t040 | Closed to open (>15%) broadleaved evergreen or semi- deciduous forest (>5m) | 0.04 | 0.04 | -0.01 | -0.12 | 0.01 | 0.08 | -0.91 | 0.05 |
| t050 | Closed (>40%) broad-leaved deciduous forest (>5m) | 0.14 | 0.29 | 0.61 | 0.50 | -0.09 | 0.39 | 0.10 | 0.11 |
| t060 | Open (15-40%) broad-leaved deciduous forest/woodland (>5m) | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| t070 | Closed (>40%) needle-leaved evergreen forest (>5m) | 0.13 | 0.00 | 0.23 | 0.15 | 0.02 | -0.89 | 0.03 | 0.18 |
| t090 | Open (15-40%) needle-leaved deciduous or evergreen forest (>5m) | 0.14 | -0.82 | -0.14 | 0.19 | -0.24 | 0.16 | 0.09 | 0.26 |
| t100 | Closed to open (>15%) mixed broadleaved and needle- leaved forest (>5m) | 0.06 | -0.11 | 0.07 | 0.11 | -0.03 | -0.08 | -0.02 | -0.75 |
| t110 | Mosaic forest or shrubland (50-70%) / grassland (20- 50%) | 0.03 | -0.02 | -0.05 | -0.11 | -0.07 | 0.03 | 0.06 | -0.31 |
| t120 | Mosaic grassland (50-70%) / forest or shrubland (20- 50%) | 0.02 | -0.05 | -0.04 | -0.06 | -0.06 | 0.04 | 0.04 | -0.21 |
| t130 | Closed to open (>15%) (broadleaved or needle-leaved, evergreen or deciduous) shrubland (<5m) | 0.11 | 0.39 | -0.74 | 0.44 | 0.00 | 0.01 | 0.09 | 0.07 |
| t140 | Closed to open (>15%) herbaceous vegetation (grassland, savannas or lichens/mosses) | 0.10 | 0.16 | 0.00 | -0.56 | -0.24 | 0.07 | 0.33 | -0.05 |
| t150 | Sparse (<15%) vegetation | -0.95 | -0.01 | 0.02 | 0.07 | -0.05 | -0.02 | 0.05 | 0.07 |
| t 160 | Closed to open (>15%) broad-leaved forest regularly flooded (semi-permanently or temporarily) - Fresh or hrackish water | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| t170 | Closed (>40%) broad-leaved forest or shrubland permanently flooded - Saline or brackish water | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| t180 | Closed to open (>15%) grassland or woody vegetation on regularly flooded or waterlogged soil - Fresh, brackish or saline water | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| t190 | Artificial surfaces and associated areas (Urban areas >50%) | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| t200 | Bare areas | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| t210 | Water bodies | 0.05 | -0.12 | 0.02 | -0.11 | 0.92 | 0.12 | 0.14 | 0.07 |
| t220 | Permanent snow and ice | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | -0.02 | -0.04 |
| t230 | no data | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

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Table S2d: PCA loading of the original landcover variables on the nine PCA axes included in the landcover only model for Europe.

| | | PC1 | PC2 | PC3 | PC4 | PC5 | PC6 | PC7 | PC8 | PC9 |
|------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| t011 | Post-flooding or irrigated croplands (or aquatic) | 0.00 | 0.01 | 0.01 | 0.02 | 0.02 | 0.14 | 0.23 | 0.32 | 0.68 |
| t014 | Rain fed croplands | 0.13 | 0.26 | -0.37 | -0.23 | 0.04 | -0.67 | 0.41 | -0.18 | -0.03 |
| t020 | Mosaic cropland (50-70%) / vegetation (grassland/shrubland/forest) (20-50%) | 0.17 | 0.33 | -0.47 | -0.25 | 0.01 | 0.13 | -0.67 | 0.18 | 0.03 |
| t030 | Mosaic vegetation (grassland/shrubland/forest) (50-70%) / cropland (20-50%) | 0.07 | 0.08 | -0.18 | -0.03 | -0.01 | 0.61 | 0.23 | -0.56 | -0.19 |
| t040 | Closed to open (>15%) broadleaved evergreen or semi- deciduous forest (>5m) | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| t050 | Closed (>40%) broad-leaved deciduous forest (>5m) | 0.10 | 0.13 | 0.14 | 0.53 | -0.58 | -0.21 | -0.20 | -0.25 | -0.02 |
| t060 | Open (15-40%) broad-leaved deciduous forest/woodland (>5m) | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| t070 | Closed (>40%) needle-leaved evergreen forest (>5m) | 0.02 | 0.02 | 0.01 | 0.04 | -0.02 | 0.05 | 0.01 | 0.09 | 0.03 |
| t090 | Open (15-40%) needle-leaved deciduous or evergreen forest (>5m) | 0.10 | 0.00 | 0.66 | -0.59 | 0.07 | -0.09 | -0.18 | -0.24 | 0.02 |
| t100 | Closed to open (>15%) mixed broadleaved and needle- leaved forest (>5m) | 0.06 | 0.05 | 0.25 | 0.08 | -0.21 | -0.06 | -0.10 | 0.23 | 0.05 |
| t110 | Mosaic forest or shrubland (50-70%) / grassland (20- 50%) | 0.02 | -0.01 | 0.04 | 0.00 | 0.00 | 0.05 | 0.07 | 0.03 | -0.01 |
| t120 | Mosaic grassland (50-70%) / forest or shrubland (20- 50%) | 0.03 | 0.01 | 0.05 | 0.02 | -0.04 | 0.03 | 0.06 | -0.06 | -0.02 |
| t130 | Closed to open (>15%) (broadleaved or needle-leaved, evergreen or deciduous) shrubland (<5m) | 0.01 | 0.01 | -0.01 | 0.01 | 0.00 | 0.07 | 0.03 | -0.01 | -0.01 |
| t140 | Closed to open (>15%) herbaceous vegetation (grassland, savannas or lichens/mosses) | -0.01 | 0.02 | 0.01 | 0.04 | 0.01 | 0.18 | 0.29 | 0.11 | 0.15 |
| t150 | Sparse (<15%) vegetation | 0.18 | -0.89 | -0.26 | -0.06 | -0.05 | -0.12 | -0.13 | -0.07 | 0.01 |
| t170 | Closed (>40%) broad-leaved forest or shrubland permanently flooded - Saline or brackish water | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| t180 | Closed to open (>15%) grassland or woody vegetation on regularly flooded or waterlogged soil - Fresh, brackish or saline water | 0.03 | -0.02 | 0.08 | -0.01 | 0.00 | 0.06 | 0.18 | 0.54 | -0.69 |
| t190 | Artificial surfaces and associated areas (Urban areas >50%) | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.01 |
| t200 | Bare areas | -0.94 | -0.05 | -0.09 | -0.07 | -0.04 | -0.08 | -0.12 | -0.07 | -0.03 |
| t210 | Water bodies | 0.04 | 0.03 | 0.12 | 0.48 | 0.78 | -0.14 | -0.19 | -0.12 | -0.03 |
| t220 | Permanent snow and ice | 0.00 | 0.00 | 0.01 | 0.01 | 0.01 | 0.04 | 0.07 | 0.05 | 0.03 |
| t230 | no data | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |