Optimal Interpolation scheme to generate Reference Crop Evapotranspiration

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Abstract

1 We used an Optimal Interpolation (OI) scheme to generate a reference crop
2 evapotranspiration (ET_o) grid, forcing meteorological variables, and their re-
3 spective error variance in the Iberian Peninsula for the period 1989–2011. To
4 perform the OI we used observational data from the Spanish Meteorological
5 Agency (AEMET) and outputs from a physically-based climate model. To com-
6 pute ET_o we used five OI schemes to generate grids for the five observed climate
7 variables necessary to compute ET_o using the FAO-recommended form of the
8 Penman-Monteith equation (FAO-PM). The granularity of the resulting grids
9 are less sensitive to variations in the density and distribution of the observa-
10 tional network than those generated by other interpolation methods. This is
11 because our implementation of the OI method uses a physically-based climate
12 model as prior background information about the spatial distribution of the
13 climatic variables, which is critical for under-observed regions. This provides
14 temporal consistency in the spatial variability of the climatic fields. We also
15 show that increases in the density and improvements in the distribution of the
16 observational network reduces substantially the uncertainty of the climatic and
17 ET_o estimates. Finally, a sensitivity analysis of observational uncertainties and
18 network densification suggests the existence of a trade-off between quantity and
19 quality of observations.

Keywords: reference crop evapotranspiration database, Optimal

20 1. Introduction

21 Estimations of the atmospheric evaporative demand (AED) are critical for
22 understanding and diagnosing imbalances in the hydrologic supply and demand
23 systems of a region. Of the available methods to estimate AED, the Food and
24 Agriculture Organization recommended form of the Penman-Monteith equation
25 (FAO-PM ET_o) is considered the best and most reliable one. The FAO-PM
26 is a modification of the physically-based Penman-Monteith equation proposed
27 in the FAO-56 manual (Allen et al., 1998), and has been shown to outperform
28 other methods under a wide range of conditions. However, this method is data
29 intensive, requiring information on air temperature, relative humidity, solar ra-
30 diation, and wind speed. Simultaneous information on all these variables is
31 often unavailable at monitored locations used for regional AED analysis.

32 Alternatives to obtain ET_o estimates using less data-demanding models ex-
33 ist, often only requiring information on air temperature (e.g. Blaney and Crid-
34 dle, 1950; Priestley and Taylor, 1972; Hargreaves and Samani, 1985). However,
35 as Irmak et al. (2012) and McVicar et al. (2012) pointed out, the informa-
36 tion carried by the additional meteorological variables required by the FAO-PM
37 method are critical to obtain reliable ET_o estimates. Hence, it is important to
38 find a methodology that permits the generalization of the FAO-PM calculations
39 to locations for which full information on meteorological conditions is not avail-
40 able. A first attempt at this generalization was included in the FAO-56 manual
41 (Allen et al., 1998), recommending a methodology to estimate missing data
42 using stationary relationships between temperature and other variables. This
43 method, hereinafter referred to as FAO-PMT, is however not devoid of problems
44 due to the assumption of stationarity in the relationship between meteorological
45 variables.

46 An alternative approach consists in using spatial interpolation to estimate

the value of missing variables at the desired locations using data from nearby stations, an option that Tomas-Burguera et al. (2017) showed to perform better than FAO-PMT or other simplified models such as Hargreaves and Samani, at least in the Iberian Peninsula (IP). This methodology have been tested in other regions, such as Greece (Mardikis et al., 2005), China (McVicar et al., 2007), Austria (Haslinger and Bartsch, 2016), or Great Britain (Robinson et al., 2017). The last two efforts resulted in the development of high spatial resolution (1km) datasets for these countries.

Also in Britain, Prudhomme and Williamson (2013) tested the use of HadRM3-Q0 to quantify potential evapotranspiration and compared it against the Meteorological Office Rainfall and Evaporation Calculation System (MORECS) observational grid. In the Conterminous United States, Abatzoglou (2013) constructed a FAO-PM-based ET_o dataset derived from his 4 km resolution daily downscaling of meteorological variables. At a much coarser spatial resolution, the Climate Research Unit (CRU) TS dataset also offers an estimation of the FAO-PM ET_o with global coverage (Harris et al., 2014).

While gridded datasets based on spatial interpolation methods are easy to implement, the quality of the results is highly dependent on the spatial density of the observational dataset used for interpolation. The minimum necessary density of the observational network capable of resolving the meteorological field depends on the spatial variability of the meteorological variable, and smoothing of the meteorological field occurs when the observational network is sparse. This smoothing is exacerbated in regions of complex terrain (Silverman and Maneta, 2016). Moreover, geostatistical interpolation methods often rest on the assumption that the spatial model (the semivariogram) is spatially stationary, an assumption that is not valid in many practical situations, and specially over rugged regions with sparse observational coverage.

The use of climate grids derived from physically-based climate models is an alternative that overcome some of the problems of interpolation methods. These models, which are commonly used in climatological and meteorological studies, have several main advantages: the computed meteorological grids

78 have homogeneous and consistent temporal and spatial coverage, they capture
 79 the dependence (covariance) between climatic variables, and they maintain the
 80 physical spatial coherence of the field, taking into account the influence of to-
 81 pography on the meteorological variables and reducing the spatial smoothing
 82 that is characteristic of classic interpolation methods. There are many exam-
 83 ples of the use of meteorological outputs from climatologic models to calculate
 84 AED. Ishak et al. (2010) used NCAR/Penn State Mesoscale Model Version 5
 85 (MM5) to downscale ERA-40 (European Centre for Medium-Range Weather
 86 Forecasts Re-analysis) (Uppala et al., 2005) for estimating ET_o in a catchment
 87 of southwest England. Similarly, Srivastava et al. (2013) compared the perfor-
 88 mance of ERA-INTERIM (Dee et al., 2011) and National Centers for Environ-
 89 mental Prediction(NCEP)/National Center for Atmospheric Research(NCAR)
 90 (Kalnay et al., 1996) reanalysis data downscaled through the Weather Research
 91 and Forecasting model (WRF) to estimate ET_o . Strong et al. (2017) tested
 92 the use of WRF to estimate ET_o in Utah, comparing the results against the
 93 Gridded Evapotranspiration estimation (GridET) framework (Lewis and Allen,
 94 2016) and obtaining a good performance. Despite its advantages, the use of
 95 physically-based climate models data to estimate ET_o also presents important
 96 issues. The presence of a bias is very common, which is the reason why a bias
 97 correction step using ground weather station data is compulsory in forecasting
 98 models. Also, most climatologic model products have a coarse resolution and
 99 some variables, such as wind speed, are often poorly estimated or carry high
 100 uncertainties.

101 A third alternative is to use a mixture of distinct sources of data for esti-
 102 mating ET_o . For instance, Hart et al. (2009) developed a system to estimate
 103 ET_o in California by using weather station data and satellite-based estimates
 104 of radiation. Martins et al. (2017) used meteorological fields from a reanalysis
 105 at 0.5° of spatial resolution to estimate ET_o , but without the bias correction
 106 process conducted by Sheffield et al. (2006) on this dataset.

107 The different studies described above use the FAO-PM approach to gener-
 108 ate ET_o estimates, but do not provide a formal quantification of their uncer-

109 tainty. Studies that take into account the uncertainty of ET_o estimations look
 110 at it mostly as the variation in an ensemble of models (Kay and Davies, 2008;
 111 Kingston et al., 2009; Hosseinzadehtalaei et al., 2016), and do not consider the
 112 uncertainty of individual members of the ensemble. Unfortunately, the variance
 113 of a model ensemble reflects the uncertainty associated with a (finite) set of
 114 model architectures, and does not necessarily reflect the quality of each ensemble
 115 member, which is critical to interpret patterns emerging from the analysis
 116 of individual grids. For instance, Brohan et al. (2006) and Mortice et al. (2012)
 117 proposed and evaluated distinct methodologies to quantify the uncertainty in
 118 the HadCRUT3 and HadCRUT4 datasets, and used this information to evaluate
 119 the statistical significance of temporal trends analysis done on these datasets,
 120 which allowed them to eliminate non-significant trends from further analysis
 121 and interpretation.

122 The quantification of the uncertainty around interpolated climatologic esti-
 123 mates is specially important when interpolation is based on an inhomogeneous
 124 or time-changing network of observations. Variations over time in the uncer-
 125 tainty of the reconstructed climatologic field reflects variations in the quality
 126 of the observational network. For instance, changes in the number or location
 127 of stations in the network can have important effects on the spatial variance of
 128 an interpolated grid. An analysis of the variance in a time series of these grids
 129 may yield trends easily attributable to climate processes if information on the
 130 uncertainty of the estimates is not available. Beguería et al. (2016) argued that
 131 this may be one of the most important handicaps of the application of spatial
 132 interpolation techniques for climatologic studies.

133 Densifications and reorganizations of regional climatologic networks are very
 134 common. For example, the deployment of automatic weather stations in Spain
 135 accelerated dramatically during the last decade, increasing the availability of
 136 data for the estimation of ET_o . A few decades back, only weather stations
 137 from the principal network (approximately 100) measured the variables required
 138 to compute ET_o (Azorín-Molina et al., 2015), while currently more than 700
 139 weather stations are collecting and providing near real time data on these vari-

ables. Since the spatial distribution of AED is a quantity difficult to measure directly, studies seeking to identify spatial-temporal trends in AED will rely on ET_o grids reconstructed using the FAO-PMT approximation, which in turn relies on information from weather stations. Minimizing and controlling the impact of the configuration of the observational network on the resulting grid is important to avoid miss-interpreting statistical artifacts as a real climatologic process.

Beyond the increasing availability of observational data for climatologic studies, climatologic fields from new physically-based climate models at high spatial resolution have become available thanks to international projects like Coordinated Regional climate Downscaling Experiment (CORDEX) (Giorgi et al., 2009). These models often cover a period starting in 1979 similar to the ERA-INTERIM reanalysis product (Dee et al., 2011). The advantage of these products is that they reconstruct climatological fields that are based on atmospheric physics and largely independent from ground observations, which overcomes some of the disadvantages of interpolated grids.

Unprecedented data availability and access to computational power facilitate the use of data fusion techniques to obtain improved estimates of ET_o . Here we propose to use data assimilation methods to combine information from ground observatories and from physically-based climate models to produce improved climatic and ET_o grids. The variance of the resulting grids is less sensitive to the number of available stations in the observational network, while ensuring that the grid from climate models are conditioned by actual observations. In addition, an estimation of their mean error is also provided as a natural by-product of the method. Specifically, our methodology is based on Optimal Interpolation (OI), which has been extensively used in the analysis of weather forecasts, in climatology and in oceanography (e.g. Reynolds et al., 2002; Ruiz-Arias et al., 2015; Lussana, 2017). OI is a minimum variance estimator that is easy to implement and that takes into account observational and model uncertainties in the final estimates.

The objective of this paper is to describe the generation of a grid of ET_o

171 over the IP. This grid maximizes the use of all available data while controlling
 172 the uncertainty and statistical stability of the resulting grid. To achieve this,
 173 we first used ground observations and a regional climate model within an OI
 174 scheme to generate gridded estimates and standard errors of each individual
 175 meteorological input variable needed to calculate the FAO-PM ET_o . Then we
 176 used this information with the FAO-PM equation to obtain the optimal ET_o
 177 estimate. To quantify the uncertainty of the gridded ET_o , the errors from
 178 each individual gridded input variable were propagated through the FAO-PM
 179 equation using a first order method. We then analyzed the resulting grids to
 180 assess if it reduces some of the problems detected in standard interpolation
 181 methods such as kriging.

182 **2. Dataset**

183 Daily meteorological data on maximum (T_{max}) and minimum temperature
 184 (T_{min}), relative humidity (RH), wind speed (W) and sunshine duration (SD)
 185 (as the best available surrogate for solar radiation, which is poorly measured
 186 in Spain, (Sanchez-Lorenzo et al., 2013)) from 1989 to 2011 was provided by
 187 the Spanish meteorological agency (AEMET). A quality control process was
 188 implemented at daily time-scale (Tomas-Burguera et al., 2016) prior to the
 189 aggregation to monthly scales following the recommendation of the World Me-
 190 teorological Organization (WMO, 1989), using only weather stations with more
 191 than 12 months of data. The length of the available record varied between vari-
 192 ables and the number of stations were different for each variable and varied over
 193 time. A substantial increase in the number of stations recording RH and W
 194 is noticeable toward the end of the study period, as previously highlighted by
 195 Vicente-Serrano et al. (2014) and Azorin-Molina et al. (2016), respectively. Ta-
 196 ble 1 summarizes the number of weather stations available after quality control.
 197 The highest number of weather stations corresponded to temperature (the same
 198 number of weather stations was available for T_{min} and T_{max}) and the minimum
 199 to SD . No observed meteorological data was used for Portugal.

Variable	Number of weather stations	Simultaneous maximum
Temperature	3187	1871
Relative humidity	756	633
Wind speed	659	525
Sunshine duration	131	104

Table 1: Number of weather stations

200 The regional climate model (RCM) that we used in this study was HIRHAM
 201 version 5 (Christensen et al., 2006), which dynamically downscales the ERA-
 202 INTERIM model (Dee et al., 2011) for the CORDEX project (Giorgi et al.,
 203 2009). From this model we extracted gridded outputs for T_{max} , T_{min} , RH , W ,
 204 and SD , which are the same variables in the observational dataset. The grids
 205 covered the IP at monthly temporal resolution and 0.11° spatial resolution for
 206 the period 1989-2011. Additionally, a digital elevation model obtained from the
 207 Spanish National Geographic Institute (IGN) was used to evaluate the mean
 208 elevation of each grid cell.

209 The study area, and the location of the main geographic features referenced
 210 in this paper, are presented in Fig. 1

211 3. Methods

212 The meteorological variables described above were used as inputs to the
 213 Penman Monteith equation to obtain ET_o . We used the form of the Penman
 214 Monteith equation recommended by FAO (Allen et al., 1998). To construct
 215 the ET_o grid from information obtained at meteorological sites we used the
 216 method of OI, a data assimilation technique commonly used in the atmospheric
 217 and ocean sciences. The application of the OI algorithm to generate the ET_o
 218 grid can be done in two different ways:

- 219 1. calculate the ET_o using FAO-PM at each point with available observations
- 220 and then optimally interpolate the resulting ET_o values to generate the
- 221 grid; and

222 2. optimally interpolate the five individual meteorological fields needed to
 223 calculate ET_o , generate five interpolated grids, one per variable, and then
 224 calculate ET_o using the FAO-PM equation in the complete grids.

225 Previous work (Tomas-Burguera et al., 2017) has shown that although more
 226 computationally demanding, the latter approach is preferable, at least in the IP,
 227 and therefore we chose it in this study. Since in option 2) ET_o is not directly
 228 optimally interpolated, the uncertainty of each individual meteorological field
 229 needs to be propagated through the FAO-PM equation to calculate the final
 230 uncertainty of the ET_o estimates.

231 3.1. ET_o estimation

232 Allen et al. (1998) adapted the Penman-Monteith equation to a reference
 233 crop of height 0.12m, a surface resistance of 70 s m^{-1} and an albedo of 0.23:

$$234 \quad ET_o = \frac{0.408 * \Delta * (R_n - G) + \gamma * (\frac{900}{T+273}) * U_2 * (e_s - e_a)}{\Delta + \gamma * (1 + 0.34 * U_2)} \quad (1)$$

235 where R_n is the net radiation at the crop surface ($MJ \text{ m}^{-2} \text{ day}^{-1}$), G is the
 236 soil heat flux density ($MJ \text{ m}^{-2} \text{ day}^{-1}$), T is the mean air temperature at 2 m
 237 ($^{\circ}\text{C}$), U_2 is the wind speed at 2 m (ms^{-1}), e_s is the saturation vapor pressure
 238 (kPa), e_a is the actual vapor pressure (kPa), $e_s - e_a$ is the saturation vapor
 239 pressure deficit (kPa), Δ is the slope of the vapor pressure curve ($\text{kPa } ^{\circ}\text{C}^{-1}$)
 240 and γ is the psychrometric constant ($\text{kPa } ^{\circ}\text{C}^{-1}$). The value 0.408 is used to
 241 convert from $MJ \text{ m}^{-2} \text{ day}^{-1}$ units to $\text{kg m}^{-2} \text{ day}^{-1}$ (alternatively: mm day^{-1}).

242 Some of the previous variables are not directly measured, but according to
 243 the procedure defined in Allen et al. (1998) they could be estimated using the
 244 meteorological data at hand. Specifically, T , R_n , G , e_s , e_a and Δ were estimated
 245 using SD , T_{max} , T_{min} and RH . The variable U_2 coincided with W .

246 The equation (Eq. 1) is usually known as FAO-PM and is the equation
 247 we used to estimate ET_o at the monthly time-step. When necessary, we shall
 248 distinguish between ET_o computed using RCM data, $\mathbf{ET}_o^b$, and from OI data,
 249 $\mathbf{ET}_o^a$.

250 3.2. Optimal Interpolation

251 The OI equations can be easily derived as a variational problem with the
 252 goal of finding a vector of estimates that minimizes the total error variance of
 253 the field being estimated (Wikle and Berliner, 2006). The estimator is unbiased
 254 and linear between the observations and a first guess (a priori estimation) of
 255 the field. The general form of the OI equations takes the form:

$$\begin{aligned} \mathbf{x}_v^{\mathbf{a}} &= \mathbf{x}_v^{\mathbf{b}} + \mathbf{K}_v(\mathbf{y}_v - \mathbf{H}_v\mathbf{x}_v^{\mathbf{b}}) \\ \mathbf{K}_v &= (\mathbf{P}_v\mathbf{H}_v^{\mathbf{T}})(\mathbf{H}_v\mathbf{P}_v\mathbf{H}_v^{\mathbf{T}} + \mathbf{R}_v)^{-1} \\ \mathbf{P}_v^+ &= (\mathbf{I} - \mathbf{K}_v\mathbf{H}_v)\mathbf{P}_v \end{aligned} \quad (2)$$

256 where the subscript v refers to each one of the meteorological variables used
 257 in the Penman Monteith equation (T_{max} , T_{min} , RH , W , SD) and that we
 258 are interested in optimally interpolating. Notice that we have an independent
 259 OI process for each variable; $\mathbf{x}^{\mathbf{a}}$ is a vector of length m representing the final
 260 interpolated variable, i.e. the OI estimator for the variable v ; $\mathbf{x}^{\mathbf{b}}$ is a vector of
 261 length m representing the background or first guess of the field (in our case the
 262 RCM); $\mathbf{y}$ is a vector of length n of observations (in our case the instrumental
 263 data from the weather stations); $\mathbf{H}$ ($n \times m$) is a sparse binary matrix to project
 264 the background data into the observation space; $\mathbf{K}$ ($m \times n$) is the Kalman gain
 265 matrix that provides the optimal linear combination between the background
 266 and the observations; $\mathbf{P}$ ($m \times m$) and $\mathbf{R}$ ($n \times n$) are the error covariance matrices
 267 for the background and the observations, respectively; $\mathbf{P}^+$ ($m \times m$) is the error
 268 covariance matrix of $\mathbf{x}^{\mathbf{a}}$; and $\mathbf{I}$ ($m \times m$) is the identity matrix. Finally, m is the
 269 grid size, which is invariant and in our case has 3930 cells, and n is the number
 270 of grid cells with observations, which varies with each variable and time step.

271 The results are sensitive to the values prescribed for $\mathbf{P}$ and $\mathbf{R}$, but these
 272 quantities are difficult to estimate because the amount of background (process)
 273 uncertainty associated and the observational errors are typically unknown. The
 274 parameterization of these quantities is explained later in this section.

275 OI assumes that both the background and the observations are unbiased
 276 with normally distributed errors:

$$\begin{aligned}\mathbf{x}_v^b &= \mathbf{x}_v^t + \mathbf{g}_v, & \mathbf{g}_v &\sim \mathcal{N}(\mathbf{0}, \mathbf{P}_v) \\ \mathbf{y}_v &= \mathbf{y}_v^t + \mathbf{e}_v, & \mathbf{e}_v &\sim \mathcal{N}(\mathbf{0}, \mathbf{R}_v)\end{aligned}\tag{3}$$

where $\mathbf{x}^t$ is the (unknown) true value of the meteorological field, $\mathbf{y}^t$ is the (unknown) true value at grid cells with observations, and $\mathbf{g}$ and $\mathbf{e}$ are random errors normally distributed with mean 0 and covariance matrices $\mathbf{P}$ and $\mathbf{R}$, respectively. $\mathbf{P}$ and $\mathbf{R}$ are assumed to be independent from each other, a condition that is critical for the correct performance of the OI.

In this study, the background estimates of the meteorological fields ($\mathbf{x}_v^b$ and $\mathbf{P}_v$) were obtained from the RCM. We assume that the climatologic variables of each month are random variables with stationary variance, and that each month in the record is a sample. Following this assumption, and in the absence of better information, the inter-annual variance of a meteorological variable is the most natural approximation of the uncertainty about the estimation of such variable in a given specific month and year. In other words, variables with more variance have higher uncertainty. This is further discussed in section 4.5.

The matrix $\mathbf{P}_{j_v}$ for each of the 12 months j in the record of N years can then be calculated as:

$$\mathbf{P}_{j_v} = \frac{1}{N-1} \left(\mathbf{x}_{j_v}^b - \mathbf{1} \overline{\mathbf{x}_{j_v}^b}^\top \right)^\top \left(\mathbf{x}_{j_v}^b - \mathbf{1} \overline{\mathbf{x}_{j_v}^b}^\top \right), \text{ for } j = \{1, \dots, 12\} \tag{4}$$

where $\mathbf{x}_{j_v}^b$ is a matrix where each column is a cell in the grid and each row is a simulated month j in the record, $\mathbf{1}$ is a column vector of ones of size N , and $\overline{\mathbf{x}_{j_v}^b}$ is a column vector with the monthly means of each cell obtained by averaging the columns of $\mathbf{x}_{j_v}^b$.

For simplicity, the use of the subscript v to refer to the different meteorological variables is suppressed from now on. When necessary, explicit references to the variables will be used.

3.2.1. Observation uncertainty, $\mathbf{R}$

Unlike RCM outputs, which provide meteorological estimates that are representative at the grid-cell scale, ground observations at a location in a cell can be considered a sample of the probability distribution of the variable within that cell. This distribution is determined by the spatial variability of the meteorological variable within the cell, which is unknown. We calculated the observed estimates at each grid cell where at least one weather observation exists, and interpreted $\mathbf{R}$ as representing the uncertainty associated with the point-to-grid conversion (representational uncertainty). In other words, $\mathbf{R}$ is the uncertainty that the actual measured location is representative of the average conditions of the entire cell. Representational errors are assumed to be independent, i.e. $\mathbf{R}$ is a diagonal matrix and therefore error covariances between stations are zero. Note that since $\mathbf{R}$ is diagonal, the combination of observational information imposed by $\mathbf{K}$ on the optimally interpolated grid (eq. 2) is mostly controlled by the covariances of $\mathbf{P}$ (i.e. interpolation relies on the spatial covariance of the climatologic process as described by the physics of the model). Without a direct way to calculate the representational error we chose $\mathbf{R}$ to be inversely proportional to the number of stations in the monitored cell:

$$\mathbf{R} = \mathbf{I}\beta/n_{obs} \quad (5)$$

where $\mathbf{I}$ is the identity matrix of order n , β is a fixed scaling parameter that controls the magnitude of $\mathbf{R}$ and that will be used to test the impact of representational errors on the results, and n_{obs} is the number of observatories used in the estimation of $\mathbf{y}$. The higher the number of stations in a cell, the lower the representational uncertainty.

Guided by our experience, we initially fixed β at 4.5 for T_{max} and T_{min} , 9 for RH and W and 0.9 for SD . To investigate the impact of scaling $\mathbf{R}$ on the results, we performed a sensitivity analysis on the choice of β as described in section 3.4.

3.3. Uncertainty Estimation

To estimate the uncertainty of $\mathbf{ET}_o^a$ we propagated the uncertainty of each one of the meteorological variables through the FAO-PM equation using a first-order method. For this we linearized the FAO-PM equation to obtain its Jacobian matrix $\mathbf{J}_{ET_o}$ and used it to propagate the covariance of the meteorological variables. For a specific location (grid-cell) k , we have:

$$(\sigma_{ET_o}^a)_k^2 = (\mathbf{J}_{ET_o})_k \mathbf{Q}_k (\mathbf{J}_{ET_o})_k^T \quad (6)$$

where $\mathbf{Q}_k$ is the covariance matrix of the variables at location k . The Jacobian was analytically calculated with the following form:

$$(\mathbf{J}_{ET_o}) = \begin{bmatrix} \frac{\partial ET_o}{\partial T_{max}} & \frac{\partial ET_o}{\partial T_{min}} & \frac{\partial ET_o}{\partial HR} & \frac{\partial ET_o}{\partial W} & \frac{\partial ET_o}{\partial SD} \end{bmatrix}$$

Assuming independence of errors between the meteorological variables, and using only the diagonal values (variances) of $\mathbf{P}^+$, i.e. $\sigma^2 \equiv \text{diag}(\mathbf{P}^+)$, the total error covariance matrix at location k is diagonal:

$$\mathbf{Q}_k = \begin{bmatrix} (\sigma_{T_{max}}^2)_k & 0 & 0 & 0 & 0 \\ 0 & (\sigma_{T_{min}}^2)_k & 0 & 0 & 0 \\ 0 & 0 & (\sigma_{HR}^2)_k & 0 & 0 \\ 0 & 0 & 0 & (\sigma_W^2)_k & 0 \\ 0 & 0 & 0 & 0 & (\sigma_{SD}^2)_k \end{bmatrix}$$

Where the subscript k denotes we are using the scalar k element of σ_v^2 . The assumption of independence and the diagonal nature of $\mathbf{Q}$ permits to avoid operating with the full matrix $\mathbf{Q}$ and simplifies the propagation of errors. Under these assumptions, the uncertainty of $\mathbf{ET}_o^a$ can be calculated independently at each location k as:

$$\begin{aligned} (\sigma_{ET_o}^a)_k^2 = & \left(\frac{\partial ET_o}{\partial T_{max}} \right)_k^2 * (\sigma_{T_{max}}^2)_k + \left(\frac{\partial ET_o}{\partial T_{min}} \right)_k^2 * (\sigma_{T_{min}}^2)_k + \\ & \left(\frac{\partial ET_o}{\partial HR} \right)_k^2 * (\sigma_{HR}^2)_k + \left(\frac{\partial ET_o}{\partial W} \right)_k^2 * (\sigma_W^2)_k + \left(\frac{\partial ET_o}{\partial SD} \right)_k^2 * (\sigma_{SD}^2)_k \end{aligned} \quad (7)$$

3.4. Sensitivity analysis

To assess the impact that the choice of $\mathbf{R}$ has on the results, we conducted multiple OI analyses using a range of values of β to vary the magnitude of $\mathbf{R}$. For each interpolated meteorological variable, we tested four different values of this scaling parameter that evenly partitioned the range of $\mathbf{R}$ from an end member that represents high confidence in the observations ($\langle \mathbf{R} \rangle \leq \langle \mathbf{P} \rangle$) to a value that represents low confidence ($\langle \mathbf{R} \rangle \geq \langle \mathbf{P} \rangle$). Table 2 shows the spatial mean values of $\mathbf{P}$ ($\langle \mathbf{P} \rangle$), which were used as a reference to design the values to scale $\mathbf{R}$. Lowest and higher values of ($\langle \mathbf{P} \rangle$) are selected from the 12 unique ($\langle \mathbf{P} \rangle$) monthly values. β values are chosen to cover the range between a value lower than the lowest ($\langle \mathbf{P} \rangle$) value, and a value higher than the highest ($\langle \mathbf{P} \rangle$) value.

Variable	$\langle \mathbf{P} \rangle$ values		β tested values			
	Lowest value	Highest value	1st	2nd	3rd	4th
T_{max}	1.1	4	0.9	3.6	6.3	9
T_{min}	1.3	3	0.9	3.6	6.3	9
RH	28	48	9	36	63	90
W	0.06	0.37	0.009	0.09	0.9	9
SD	0.03	0.74	0.009	0.09	0.9	9

Table 2: Spatial mean values of $\mathbf{P}$ ($\langle \mathbf{P} \rangle$) and interval of tested β values

3.5. Spatial correlation with Portugal

The impact of not using weather observations over Portugal was evaluated by analyzing the spatial structure of $\mathbf{P}$, and specifically how cells with observations in Spain covary and inform climatic estimates over Portugal. Since $\mathbf{R}$ is diagonal, the spatial structure imposed by the optimal interpolation scheme is to a large extent driven by $\mathbf{P}$. To facilitate the spatial analysis, we first transformed our covariance matrices into correlation matrices. Then, we analyzed the number of grid points in Portugal that correlate with observed grid-points in Spain with a coefficient higher than 0.75. When grid cells in Portugal correlate highly with cells containing observations, then these observations can inform the

corrections in Portugal even though they are located in Spain. During periods where correlations are lower, the quality of the estimates over Portugal decrease.

4. Results

4.1. Observational dataset

The number of instrumental observations used in the gridding process varied with time as individual stations in the network were added or decommissioned. Figure 2 presents a time series with the number of grid cells in the domain containing one or more observations for each of the meteorological variables used in the calculation of ET_o . Temperature (T_{max} and T_{min}) had the densest spatial coverage. The number of grid cells for which temperature data were available increased from about 1200 in the late 1980s to over 1300 in 1995. From the mid-1990s, the number of stations declined steadily, and the number grid cells with temperature data was 1100-1150 toward the end of the study period. Stations that registered RH and W were less common at the start of analysis period. In the late 1980s, only about 100 grid cells contained information on these variables. The number of stations measuring RH and W increased steadily until the mid-2000s, when the installation of automatic weather stations (AWS) resulted in a sharp increase in the number of grid cells containing information. On the other hand, the number of stations measuring SD declined over time from about 90 stations in the late 1980s to less than 70 at the end of the study period. This decline was partly due to the obsolescence of the heliographs used to perform the measurements, which are being replaced by modern radiometers. The reason we did not include information from radiometers is that only heliographs provide a homogeneous dataset that covers the entire study period.

4.2. Optimally interpolated climatic variables and ET_o estimates

The proposed method produces gridded fields of mean ($\mathbf{x}^a$) and variance $(\sigma^a)^2$ estimates for each climate variable and for ET_o ($\mathbf{ET}_o^a$ and $(\sigma_{ET_o}^a)^2$). To illustrate the outcome of the process and provide a sense of the typical spatial distribution of the estimates and their associated uncertainty, results are

392 presented for one sample month, July 1994 (Figure 3). Overall, the estimates
 393 for all meteorological variables and for ET_o show spatial structure devoid of
 394 the interpolation artefacts often produced by other interpolation methods. The
 395 expected spatial climatologic patterns of the variables over the IP are captured,
 396 including very localized windward-leeward effects produced by the rugged phys-
 397 iography of mountain regions. In this sample month, the highest temperatures
 398 are located in the southern region of the peninsula and in the Ebro Valley in
 399 the northeast. High $\mathbf{x}_{RH}^a$ values are concentrated in regions close to the coast
 400 and along corridors that extend the oceanic influence further inland. Wind
 401 speed, $\mathbf{x}_W^a$, is highest in the Castilla la Mancha region (eastern Spain), and in
 402 the Ebro Valley in northeastern Spain, where high wind speeds are facilitated
 403 by the unobstructed high plateau of Castilla, and by accelerations of northern
 404 winds in the Ebro Valley due to the interaction between the orographic dipole
 405 of the Pyrenees mountain range with the morphology of the Ebro catchment
 406 (Riosalido et al., 1996).

407 Finally, sunny summers and the compact shape of the IP produce similar
 408 mean $\mathbf{x}_{SD}^a$ estimates in July, with the exception of the coastal northern region
 409 where mean $\mathbf{x}_{SD}^a$ values are significantly lower due to persistent cloud cover.
 410 The climatology described by these variables produces $\mathbf{ET}_o^a$ estimates that are
 411 higher in the southern region and in the Ebro valley, and lower in the north
 412 and northwest region of the peninsula. The uncertainty of these estimates, rep-
 413 resented as the standard deviation σ^a , are in general low due to the relatively
 414 high number of instrumental observations available and the high spatial corre-
 415 lation of the variables. This is especially true for $\sigma_{T_{max}}^a$ and $\sigma_{T_{min}}^a$, for which
 416 typical values were lower than $0.3^\circ C$. σ_{RH}^a presents higher values in the south-
 417 west and northeast. This study did not use observations in Portugal, which is
 418 the reason why these variables show higher uncertainty in the west and south-
 419 western regions of the IP. Relatively high values of σ_W^a are present only in the
 420 regions with highest wind speeds. The northwestern and northern coastal re-
 421 gions, where cloud cover is most variable, result in the highest values for σ_{SD}^a .
 422 Because the FAO-PM equation is non-linear and concave upward, uncertainties

are amplified in regions of high ET_o , where the function tends to have steeper derivatives.

To illustrate the typical time series generated by our method for each meteorological variable and for $\mathbf{ET}_o^a$. Figure 4 presents results for one sample location in central Spain. The most prominent feature of estimates for $\mathbf{x}_{T_{max}}^a$, $\mathbf{x}_{T_{min}}^a$, $\mathbf{x}_{SD}^a$, and $\mathbf{ET}_o^a$ is the expected and marked seasonality with summer peaks and winter lows. An inverse seasonality affects $\mathbf{x}_{RH}^a$, with summer lows and winter peaks, whereas $\mathbf{x}_W^a$ does not show seasonality. The most interesting information in this figure is the standard deviation of the estimates σ^a , which shows that uncertainty has a clear dependency on time (seasonality) for all variables. In addition, σ_{RH}^a , and to a lesser degree σ_W^a , exhibit a marked decrease in the standard deviation of the estimates toward the last quarter of the study period, while σ_{SD}^a shows a moderate increase over time. These trends are associated with variations in the number of data points used to perform the interpolation, as we will discuss later. Seasonality and trends in the uncertainty of individual climate variables are propagated to $\sigma_{ET_o}^a$, which in general also shows a clear seasonality and a decline toward the last quarter of the period.

4.3. Comparison between OI and the RCM

The analysis of differences $\delta = \mathbf{x}^a - \mathbf{x}^b$ between the OI and the background RCM is of interest for detecting possible biases in the RCM, and also to evaluate the adequacy of the observational network. Figure 5 shows $\overline{\mathbf{x}^a}$ (the mean of $\mathbf{x}^a$ over time) and $\overline{\mathbf{x}^b}$ (the same for $\mathbf{x}^b$) for each climate variable and for ET_o ($\overline{\mathbf{ET}_o^a}$ and $\overline{\mathbf{ET}_o^b}$), as well as their differences $\bar{\delta}$. In general, the RCM tended to underestimate T_{max} ($\overline{\delta_{T_{max}}} > 0$) and to overestimate T_{min} ($\overline{\delta_{T_{min}}} < 0$), indicating that the RCM describes a shallower annual temperature range than the observations. We should keep in mind, though, that the RCM output represents mean cell estimates, which are expected to have a lower variability than the very local (point) information represented by the observations. For RH , the OI estimates present higher values ($\overline{\delta_{RH}} > 0$) in the southern region of the IP, and lower values in the northern part ($\overline{\delta_{RH}} < 0$). For W the biggest differences

453 appeared in the north-east region, specially along the Ebro Valley. Lower values
 454 of SD ($\overline{\delta_{SD}} < 0$) appeared in the northern region, which could be related to
 455 the presence of low level clouds not easily resolved by RCMs.

456 The effect of these differences is only modestly apparent in the mean ET_o of
 457 the study period. The method corrects an $\overline{\mathbf{ET}_o^b}$ overestimation ($\overline{\delta_{ET_o}} < 0$) in
 458 the southern region of the IP and in the Ebro Valley, and corrects an underesti-
 459 mation ($\overline{\delta_{ET_o}} > 0$) in the northern region and mountainous areas. $\overline{\mathbf{ET}_o^a}$ presents
 460 higher values in the northern region and lower values in the southern region.
 461 In general, it appears that the spatial pattern of $\overline{\delta_{ET_o}}$ is very similar to the
 462 pattern of $\overline{\delta_{RH}}$, suggesting that this variable is a major player in determining
 463 the spatial patterns of the atmospheric water demand in the region.

464 The domain-wide seasonal amount of correction is depicted in Figure 6,
 465 which presents monthly $\langle \overline{\mathbf{ET}_o^a} \rangle$ and $\langle \overline{\mathbf{ET}_o^b} \rangle$. In general, the mean values are
 466 similar except during spring and autumn, where $\overline{\mathbf{ET}_o^b}$ seems to overestimate
 467 regional mean values. The figure also presents the spatial interquartile range.
 468 Here also, the largest differences between the two datasets occur during spring
 469 and autumn. During these months, the spatial variability of $\overline{\mathbf{ET}_o^a}$ is smaller
 470 than that represented by $\overline{\mathbf{ET}_o^b}$.

471 4.4. Impact of the number of available observations

472 As described in section 4.1, the number of stations providing meteorological
 473 information varies over time, being most prominent the increase in the number
 474 of stations measuring RH and W . In standard interpolation methods, the
 475 granularity of the resulting fields is highly dependent on the number and spatial
 476 distribution of the observational data used for interpolation. This is a problem
 477 because it also generates trends in the dispersion statistics (variance, kurtosis)
 478 of the spatial fields. We evaluate the extent to which OI reduces this problem by
 479 analyzing the impact of the number of observations on the amount of correction
 480 that our methods apply to the RCM estimates, and on the spatial variance of
 481 the corrected fields.

482 Figure 7 shows time series of the spatial mean of the correction applied

483 to the RCM, $\langle \delta_{ET_o} \rangle$. The differences are grouped by months to remove the
 484 seasonal cycle. While a strong variability in the mean correction is detected
 485 in some months, no trends are apparent in the time series, not even in the
 486 last quarter of the period when a sharp increase in the number of *RH* and *W*
 487 weather stations took place. We also analyzed if the varying number of stations
 488 used in the OI process generated temporal trends in the spatial variability of
 489 the $\mathbf{ET}_o^a$ field. Figure 8 shows time series of the standard deviation of the field,
 490 also grouped by months. An inspection of the figure shows that only seasonal
 491 patterns exist, and that no apparent trends can be identified that reveal an
 492 increase or decrease in the variability of the field as the number of observations
 493 used for interpolation changed over the years.

494 While the mean estimates did not seem sensitive to the number of stations
 495 used in the OI process, the same was not true for their uncertainty. Figure
 496 9 show time series of the spatial mean of the uncertainty of meteorological
 497 variables $\langle \sigma^a \rangle$ and of ET_o , $\langle \sigma_{ET_o}^a \rangle$. In the figure we see that $\langle \sigma_{ET_o}^a \rangle$
 498 follows the same seasonality of the mean values, showing higher uncertainty
 499 during the summer months and lower in winter, but the overall uncertainty
 500 decreased over the years as the available information used to condition the RCM
 501 field increased. The Man-Kendall trend test (Mann, 1945; Kendall, 1975), with
 502 a significance level $\alpha = 0.05$, determined that the negative trend in the mean
 503 spatial uncertainty $\langle (\sigma_{ET_o}^a)^2 \rangle$ is significant for all the months except for June
 504 (Table 1 Anex). The decrease in $\langle \sigma_{ET_o}^a \rangle$ seems to be most related to the sharp
 505 decrease in $\langle \sigma_{RH}^a \rangle$ and $\langle \sigma_W^a \rangle$ as the number of observations for these two
 506 variables increase. This occurs despite the fact that the $\langle \sigma_{T_{max}}^a \rangle$, $\langle \sigma_{T_{min}}^a \rangle$ and
 507 $\langle \sigma_{SD}^a \rangle$ increase as the number of available observations declined. The highest
 508 uncertainty in the temperature estimates occurred during the warmest months
 509 of the year, with a secondary peak in winter for $\langle \sigma_{T_{min}}^a \rangle$. On the other hand,
 510 $\langle \sigma_W^a \rangle$ and $\langle \sigma_{SD}^a \rangle$ showed higher values in winter and lower values in summer.
 511 $\langle \sigma_{RH}^a \rangle$ showed no seasonality, having similar values throughout the year.

512 4.5. Impact of $\mathbf{R}$

513 Figures 10 and 11 present, respectively, the time series of the spatial mean
514 of estimates for each meteorological variable, $\langle \mathbf{x}^{\mathbf{a}} \rangle$, and of the spatial mean of
515 their associated posterior standard deviation, $\langle \sigma^{\mathbf{a}} \rangle$, for each of the four tested
516 $\mathbf{R}$ matrices.

517 In general we found that the results estimates remained robust for the range
518 of $\mathbf{R}$ matrices tested and only $\mathbf{x}_W^{\mathbf{a}}$ and $\mathbf{x}_{SD}^{\mathbf{a}}$ showed relevant differences. In the
519 case of $\mathbf{x}_W^{\mathbf{a}}$, differences appeared only in the first years of the study when the
520 number of available observations was similar to those of SD . As the number of
521 W observations increased, the effect of $\mathbf{R}$ on $\mathbf{x}_W^{\mathbf{a}}$ faded out, and similar results
522 were obtained for the different matrices. On the other hand, the sensitivity
523 of $\mathbf{x}_{SD}^{\mathbf{a}}$ on $\mathbf{R}$ remained since the number of observations available of this vari-
524 able continued to decline. This suggests the existence of an observation density
525 threshold beyond which the impact of observation uncertainties on the OI es-
526 timation process is limited. The magnitude of $\mathbf{R}$ has a more severe impact on
527 the spatial mean of the estimate uncertainty, $\langle \sigma^{\mathbf{a}} \rangle$. As expected, larger $\mathbf{R}$
528 values resulted in larger uncertainties, with a clear dependency on the number
529 of available observations. This effect was most clear on $\langle \sigma_{RH}^{\mathbf{a}} \rangle$ and $\langle \sigma_W^{\mathbf{a}} \rangle$,
530 since these two variables experienced the sharpest increase in the number of
531 observations during the study period. It is worth noting that the values of
532 $\langle \sigma_{RH}^{\mathbf{a}} \rangle$ at the end of the period in the worst-case scenario (largest $\mathbf{R}$) were
533 similar to those at the start of the period in the best-case scenario (lowest $\mathbf{R}$),
534 which suggests the existence of a trade-off between the quantity and the quality
535 of the observations.

536 4.6. Portugal correlation analysis

537 Figure 12 shows the results of the spatial correlation analysis over Portugal
538 for all the variables in two contrasting months, January and July. The color
539 in each cell indicates with how many of the 600 grid-cells over Portugal the
540 cell has a correlation higher than 0.75. In January (winter), large areas of
541 Spain show high correlation with Portugal. In all cases, and not surprisingly,

542 western Spain is the most correlated region with Portugal. T_{max} and T_{min} are
 543 the variables exhibiting the most extensive correlation. It is interesting that RH
 544 and SD during the month of January show a region of extensive correlation with
 545 Portugal in the southern face of Pyrenees range. This is mostly explained by the
 546 orographic uplift of southern winds in this region, which occur simultaneously
 547 with cyclonic conditions affecting the western part of IP. on the other hand,
 548 correlated areas tend to decrease in July (summer) for all variables and the
 549 correlations are more spatially restricted to the western area of Spain. The
 550 decrease in the extension of highly correlated areas is specially acute for SD ,
 551 which is explained by the fact that cloudiness during summer months is often
 552 related to local or subregional conditions (i.e. mainly convection and sea fog
 553 interacting with coastal areas).

554 From these results, we consider that obtaining good climatological and ET_o
 555 estimates over Portugal using observations located in Spain is possible, but these
 556 estimates are expected to be of better quality during winter, when synoptic
 557 conditions over IP is highly correlated. Unfortunately, ET_o estimates are most
 558 relevant during the summer months, when AED is high (Fig. 6). During summer
 559 local conditions become more important and correlations between Portugal and
 560 the rest of the IP become more fragmented.

561 **5. Discussion**

562 *5.1. Meteorological estimates*

563 The mean climatic fields presented in Figure 5 describe the climatology of
 564 the IP. The northern and northwestern regions are the wettest and coolest, with
 565 the lowest values of ET_o , SD , and T_{max} and T_{min} , and higher values of RH .
 566 The highest T_{max} and T_{min} are mostly concentrated in the southern half, with
 567 the Guadalquivir River valley standing out, with the exception of the Ebro River
 568 valley in the northeast, which forms a depression with a characteristic semi-arid
 569 local climate.

570 Obtained values of ET_o are in concordance with previous studies in the
 571 Iberian Peninsula, taking into account that other studies were developed using
 572 only a subset of weather stations (Vicente-Serrano et al. (2014c) used 46 weather
 573 stations in the Spanish part of the IP) or only analyzed a subregion in the IP
 574 (such as Vanderlinden et al., 2008 and Espadafor et al., 2011, who analyzed
 575 only Andalusia). The same spatial distribution of ET_o was detected by some
 576 of those previous works. The higher values appear in the southern region and
 577 the lower values in the northern region of the IP. The Ebro Valley, a region
 578 located in the north, is an exception to this latitudinal pattern, showing high
 579 values of ET_o . The absolute values detected in our study are quite similar
 580 to the values of previous studies, with maximum values higher than 1400 mm
 581 in the Guadalquivir Valley, and values lower than 1000 mm in the northern
 582 region. Our results show somewhat higher values in the southern region, up to
 583 1600 mm at some locations in the Guadalquivir Valley. Some reasons for these
 584 higher estimates are: i) We used all the weather stations available; ii) 1961-
 585 2011 period show a clear positive trend in ET_o , as detected by Espadafor et al.
 586 (2011) and Vicente-Serrano et al. (2014a), and our study period (1989-2011) is
 587 the last part of that period. Because of that we possibly detected higher mean
 588 values than previous studies in some regions. On the other hand, minimum
 589 values below 700 mm in mountainous regions would be in agreement with the
 590 detection of low values in Sierra Nevada done by Vanderlinden et al. (2008).

591 The seasonality of ET_o (Fig. 6) follows the well-known seasonal cycles of
 592 T_{max} , T_{min} and SD , with highest ET_o in the summer and lowest during the
 593 winter months (Espadafor et al., 2011; Vicente-Serrano et al., 2014c; Martins et
 594 al., 2017). The higher spatial variability of summer months was also detected
 595 in those previous studies.

596 The correction that meteorological observations impose on the background
 597 RCM can be analyzed by the differences between the meteorological fields es-
 598 timated by the OI and those from the RCM. These differences often present
 599 systematic patterns that can be attributed to biases in the RCM, as found by
 600 Kotlarski et al. (2014); but they could also be attributed to the impact of cor-

601 recting the field with observations that have a footprint smaller than the grid
 602 cells. The spatial and temporal variability expected from ground observations
 603 is larger because their footprint is representative of a region much smaller than
 604 that of the grid cell. For instance, optimally interpolated annual mean values
 605 of T_{max} are higher than those of the RCM, while mean values of T_{min} are
 606 lower, indicating that the RCM tends to dampen thermal oscillations in most
 607 of the spatial domain. This correction is spatially consistent, except perhaps in
 608 high elevation regions. The only variable that shows very contrasting spatial
 609 corrections of different sign is RH , since OI tend to increase the lower values
 610 of RH in the northern half of the IP and decrease the highest values in the
 611 south. This spatial correction pattern of RH is very similar to the differences
 612 in the mean ET_o field calculated from the OI variables and from the ET_o cal-
 613 culated from the uncorrected RCM variables, which reinforces the conclusions
 614 by Azorin-Molina et al. (2015) that RH is a key driver of ET_o in the IP.

615 Regarding SD , annual mean values in the OI field are generally lower than
 616 those estimated by the RCM. Two main factors could help explain differences
 617 in SD : i) the WMO defined SD as the time interval in which the solar radi-
 618 ation exceeds 120 Wm^{-2} (WMO, 2003). While SD obtained from the RCM
 619 considers this, the observed SD data is more subjective for the period when the
 620 Campbell-Stokes (CS) recorder was used. Kerr and Tabony (2004) compared
 621 the performance of CS and automatic sensors obtaining a good agreement, but
 622 with some differences perhaps because the solar radiation at which the CS starts
 623 to record ranges from 106 to 285 Wm^{-2} (Painter, 1981); and, ii) the general
 624 over-prediction of solar radiation affecting climate models could also be affect-
 625 ing the RCM used in this study (Wild et al., 2013). In fact, our correction of
 626 SD values are in concordance with the results obtained for solar radiation by
 627 Ruiz-Arias et al. (2015).

628 Finally, while we expected higher spatial variability of W in the observational
 629 dataset than in the RCM, the annual mean values of the OI fields are lower
 630 than those of the RCM. Wind speed is a complex variable, with high local
 631 spatial variability that physical models find difficult to capture. In fact, some

632 authors (e.g. Ishak et al., 2010) detected that dynamically downscaling a global
 633 reanalysis did not improve the quality of the W field with respect to the original
 634 reanalysis. Moreover, an experiment using the WRF (Skamarock and Klemp,
 635 2008) regional climate model in the north of the IP by Jiménez and Dudhia
 636 (2012) showed that wind speeds calculated at grid points were poor predictors
 637 of values observed at the closest ground observatories.

638 In the IP, Martins et al. (2017) tested a blended reanalysis developed by
 639 Sheffield et al. (2006), which combined data from distinct sources to obtain a
 640 global reanalysis of better quality than any of the individual sources. Usually,
 641 the global products have a coarser spatial resolution (0.5° in this case), than
 642 regional products (0.11° for our product). While they used weather observations
 643 to validate the results they obtained, we preferred not to do that because the
 644 value of a weather observation refers to an exact point, while the values of OI
 645 refer to a grid cell. Nevertheless, as it has been previously explained, both
 646 the spatial and temporal distribution of our product are coherent with results
 647 obtained by previous studies.

648 *5.2. Uncertainty of estimates*

649 Our methodology makes a number of assumptions that are worth discussing
 650 before interpreting the results. We consider that the uncertainty of background
 651 (RCM) estimates $\mathbf{P}$ equals to their monthly variance. This assumption is based
 652 on the idea that monthly estimates of a variable are random variables, and that
 653 each year in the RCM record is one sample of the variable for each month. Under
 654 this assumption and in the absence of additional information, the historical
 655 variability (the sample variance) of the RCM estimates for a given month of
 656 the year is the uncertainty around the estimate of this variable. Note that we
 657 are not inferring monthly climatologic means, whose uncertainty is represented
 658 by the standard error of the mean, but values for each particular month in
 659 the record, so the sample variance (the climatological variability) and not the
 660 standard error is a more appropriate measure of their uncertainty.

661 We believe this choice provides a conservative (pessimistic) estimate of the

background uncertainty because it does not leverage information available from previous months.

An alternative approach to parameterize $\mathbf{P}$ would be to use the variance from an ensemble of models (e.g. from the CORDEX project). We argue that this approach would underestimate the actual uncertainty of the estimates because the limited number of models included in the ensemble, and because the finite conceptualisations of the reality that they implement, sample only a limited range of the actual uncertainty (Knutti, 2010). For this, and for its simplicity, we preferred to provide the initial estimate of uncertainty from the monthly climatology of the RCM. Recently, the ERA5 (new reanalysis of the ECMWF) was made available for the period 2010-2016, and includes a measure of its uncertainty. A comparison between both approaches to parameterize $\mathbf{P}$ will be possible when the full temporal record in the ERA5 dataset becomes available (Hersbach and Dee, 2016)

A second relevant consideration is the prescription of matrix $\mathbf{R}$, which represents the error variance of the observations. We assumed that observational or instrument errors, which are seldom documented, are negligible compared to the station representativity error, which quantifies the uncertainty associated with the local conditions measured by a given station being representative of the cell where the station is located. To approximate this uncertainty we assumed that station errors are independent from each other (i.e., that the matrix $\mathbf{R}$ is diagonal), and that the uncertainty of each station is inversely proportional to the number of data occurring inside a specific grid cell, such that the higher the number of observatories used to estimate the mean value of a grid cell the lower the observational uncertainty for that cell.

Figure 10 shows that variables that are sampled by a large number of stations (T_{min} and T_{max}), variations in $\mathbf{R}$ affect only the uncertainty while the estimates themselves are not affected. This is because errors in $\mathbf{R}$ are assumed to be unbiased and independent, which along with the large number of available stations and the high spatial covariation imposed by $\mathbf{P}$ allows for a robust estimation of the spatial field. On the other hand, variables with a smaller num-

ber of observations such as RH , W and SD show that variations in $\mathbf{R}$ affect both the estimate’s uncertainty and the estimates themselves. Interestingly, the case of RH and W , both of which experienced a large increase in the number of available observations over time, suggests that there is a threshold in the number of observations beyond which the estimates are mostly unaffected by observation uncertainty. This is indicative of a trade-off between the quantity and the quality of observational information, as we will discuss below.

5.3. *Impact of changes in the density of the observational network*

The generation of meteorological grids using standard interpolation methods, such as kriging and other methods based on distance weighting, is very sensitive to variations in the number and location of the weather stations used. Moreover, the density and distribution of ground observations necessary to resolve the spatial variability of the climatic field being reconstructed depends on the degree of spatial autocorrelation of the field. This is because the covariance of the process determines the size of the region each observation is representative of (Silverman and Maneta, 2016). This has non-trivial consequences for any climate analysis performed using these grids, because the varying number of stations used for interpolation may induce trends in the spatial variability (granularity) of the meteorological fields that can easily be misinterpreted as being genuinely caused by a climatic process.

Our analysis (Fig. 8) showed that the spatial standard deviation of the fields produced by OI was not as acutely affected by this problem as traditional interpolation methods are, as demonstrated in previous studies (Beguería et al., 2016). While the rapid increase in the number of observations affected the estimates of RH , W and SD (Fig. 2), the spatial variance of these fields did not show appreciable changes that could be attributed to the densification of the observational network. For RH and W , which more than doubled the available data in the last 5 years of the study period, an increase of the granularity of the field could be expected, due to more local effects being detected within the observational network. On the other hand, SD experienced a steady decrease in

723 the number of grid cells with data with potential impacts on the granularity of
 724 the field. However, we did not find significant temporal trends in the dispersion
 725 statistics of the resulting climatic fields. A reason for this is that in the OI
 726 scheme, the information about the spatial variability of the climatic field being
 727 reconstructed does not exclusively depend on ground observations, as other
 728 methods do, but also on the RCM variance-covariance matrix ($\mathbf{P}$), which embeds
 729 a physically-based estimation of the spatial variability of the climatic process
 730 over the entire domain, including areas sparsely monitored. Since $\mathbf{R}$ is a diagonal
 731 matrix, the spatial correction performed by OI mostly depends on $\mathbf{P}$ (i.e. on
 732 the spatial variability of the climate process extracted from the RCM), which
 733 is available for all grid points and reduces the dependency of the resulting field
 734 variance on ground observations.

735 On the other hand, the uncertainty of the estimates $\langle \sigma^a \rangle$, represented on
 736 Fig. 9, was very sensitive to the number of stations used, especially for RH
 737 and W . The sharp increment in the density of the observational network for
 738 these variables had a strong impact in reducing $\langle \sigma_{RH}^a \rangle$ and $\langle \sigma_W^a \rangle$. From an
 739 algebraic point of view, the increase in the number of grid cells containing data
 740 affects the calculation of the gain matrix $\mathbf{K}$ (eq. 2). As $\mathbf{R}$ decreases, $\mathbf{P}$ becomes
 741 a larger share of the total error variance represented by $\mathbf{K}$, informing the updates
 742 to increase the amount of correction on the prior estimates (i.e. observations
 743 gain influence). When the variance update formula is used to calculate the
 744 posterior uncertainty of the estimate ($\mathbf{P}^+$), $\mathbf{K}$ induces a larger reduction in the
 745 background uncertainty ($\mathbf{P}$).

746 Similarly, a decrease in the number of observations, such as in the case of
 747 SD , results in an increase in $\langle \sigma_{SD}^a \rangle$. This also happens, albeit to a smaller
 748 extent, with T_{max} and T_{min} . Nevertheless, the increment in the number of RH
 749 and W observations was more important than the decrease in the number of
 750 observations in these three variables, and the overall uncertainty in the ET_o
 751 estimate, $\langle \sigma_{ET_o}^a \rangle$, decreased over the study period.

752 6. Conclusions

- 753 1. The use of an OI scheme blending background RCM data with observa-
754 tional data from a relatively dense network allowed estimating fields of
755 the variables needed to compute fields of FAO-PM ET_o .
- 756 2. OI also allowed propagating the initial uncertainty of the data to the OI
757 estimated fields, which were then propagated through the Jacobian of
758 FAO-PM equation to finally get ET_o uncertainty fields.
- 759 3. The granularity of the estimated ET_o fields, as measured through their
760 spatial variance, was not affected by changes in the number of stations in
761 the observational network, which were noticeable during the study period.
762 This can be attributed to the physically-coherent information on the spa-
763 tial structure of the variables provided by the RCM, and contrasts with
764 other methods that rely on observational data alone.
- 765 4. The uncertainty of the meteorological variables and therefore of ET_o was,
766 however, sensitive to changes in the number of stations used. In this sense,
767 we found that in our case study the number and spatial distribution of
768 temperature records was adequate for the spatial resolution of our analy-
769 sis, while a recent increase in the number of air humidity and wind speed
770 stations substantially reduced the uncertainty of computed ET_o . A reduc-
771 tion was found in the number of sunshine duration stations that affected
772 negatively the computation of ET_o .
- 773 5. The propagation of uncertainty is a highly relevant issue when constructing
774 meteorological grids but it is often neglected, probably due to difficulties
775 in determining the uncertainty of the original data sources. In this case
776 a number of assumptions were made to quantify the uncertainties of the
777 RCM and observational data used and their consequences were checked
778 and discussed, but other options could be explored.

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Figure 1: Study area.

Figure 2: Time series of the number of grid cells containing at least one weather station (n) for temperature, T ; relative humidity, RH ; wind speed, W ; and sunshine duration, SD .

Figure 3: OI estimated mean values (x_v^a) and standard deviation (σ_v^a) of maximum temperature (T_{max}); minimum temperature (T_{min}); relative humidity (RH); wind speed (W); sunshine duration (SD) and reference evapotranspiration (ET_o^a and $\sigma_{ET_o}^a$), for the month of July 1994

Figure 4: Time series of OI estimated mean values (x_v^a) and standard deviation (σ_v^a) of maximum temperature (T_{max}); minimum temperature (T_{min}); relative humidity (RH); wind speed (W); sunshine duration (SD) and reference evapotranspiration (ET_o^a and $\sigma_{ET_o}^a$), at one random grid cell

Figure 5: Mean annual values of OI estimated and background RCM ($\bar{x}_v^a$ and $\bar{x}_v^b$, respectively) of maximum temperature (T_{max}); minimum temperature (T_{min}); relative humidity (RH); wind speed (W); sunshine duration, (SD); and reference crop evapotranspiration ($\overline{ET}_0^a$ and $\overline{ET}_0^b$), and the differences between them ($\bar{\delta}$).

Figure 6: Monthly spatial mean values of OI estimated and background RCM reference crop evapotranspiration ($\langle \overline{ET_o^a} \rangle$ and $\langle \overline{ET_o^b} \rangle$, respectively). The error bars indicate the spatial interquartile range.

Figure 7: Time series of the spatial mean correction applied to the RCM, $\langle \delta_{ET_o} \rangle = \langle \mathbf{ET}_o^a - \mathbf{ET}_o^b \rangle$, for each month (1 indicating January, etc).

Figure 8: Time series of the spatial standard deviation of input variables ($\langle\langle \mathbf{x}_v^a \rangle\rangle$) and ($\langle\langle \mathbf{ET}_0^a \rangle\rangle$). Different shades of gray indicate years, and the months are in the x-axis (1 indicating January, etc).

Figure 9: Time series of the spatial mean of the uncertainty of climate variables, $\langle \sigma^a \rangle$, and ET_o , $\langle \sigma_{ET_o}^a \rangle$. Different shades of gray indicate years, and the months are in the x-axis (1 indicating January, etc).

Figure 10: Time series of spatial mean values of each climatic variable ($\langle \mathbf{x}_v^a \rangle$), as a function of different values of β . The exact values of β for each variable and test number are given in Table 2.

Figure 11: Time series of spatial mean values of uncertainty of each climatic variable ($\langle \sigma_v^a \rangle$), as a function of different values of β . The exact values of β for each variable and test number are given in Table 2.

Figure 12: Number of Portuguese grid points for which the correlation coefficient is higher than 0.75 for each grid point in Iberian Peninsula

988 Appendix A. Glossary

- 989 $\mathbf{ET}_o^a$: Reference crop evapotranspiration calculated using meteorological vari-
990 ables estimated by Optimal Interpolation [mm] [dimensions: m]
- 991 $\mathbf{ET}_o^b$: Reference crop evapotranspiration calculated using physically-based cli-
992 mate model data [mm] [dimensions: m]
- 993 $\mathbf{H}$: Mask used to map physically-based climate model data into observations
994 data space [dimensions: $n \times m$]
- 995 $\mathbf{I}$: Identity matrix [dimensions $n \times n$]
- 996 $\mathbf{J}_{ET_o}$: Refers to the Jacobian of $\mathbf{ET}_o$ considering only the partial derivatives of
997 climate variables
- 998 $\mathbf{K}$: Kalman Gain used in the Optimal Interpolation [dimensions: $m \times n$]
- 999 m : Number of physically-based climate grid cells [$m=3930$]
- 1000 n : Number of grid cells containing at least one weather station. Its value varies
1001 for each variable and time step.
- 1002 $\mathbf{P}_v$: Error covariance matrix of physically-based climate model variables [di-
1003 mensions: $m \times m$]
- 1004 $\mathbf{P}_v^+$: Posterior error covariance matrix of each climate variable [dimensions:
1005 $m \times m$]
- 1006 $\mathbf{Q}_k$: Error covariance matrix of the climate variables at the specific location k
1007 [dimensions: 5×5]
- 1008 $\mathbf{R}_v$: Error covariance matrix of observations. [dimensions: $n \times n$]
- 1009 $\mathbf{x}_v^a$: Refers to the Optimal Interpolation climate variable values
- 1010 $\mathbf{x}_v^b$: Refers to the Regional Climate Model climate variable values
- 1011 $\mathbf{x}_v^t$: Refers to the (unknown) true climate variable values
- 1012 $\mathbf{y}_v$: Refers to the observed climate variables values
- 1013 σ : Refers to the diagonal positions (the variance) of one of the error covariance
1014 matrix
- 1015 β : Refers to a fix scaling parameter that controls the magnitude of $\mathbf{R}$
- 1016 δ : Refers to the analysis differences between the Optimal Interpolation values
1017 and the Regional Climate Model values ($\mathbf{x}^a - \mathbf{x}^b$)

- 1018 $\langle \cdot \rangle$: Refers to the spatial mean of $\cdot$.
- 1019 $\langle \cdot \rangle$: Refers to the spatial standard deviation of $\cdot$.
- 1020 $\bar{\cdot}$: Refers to the temporal mean of $\cdot$.
- 1021 $\hat{\cdot}$: Refers to the estimated value of $\cdot$.

1022 Appendix B. Uncertainty trends

Month	Tau	2-sided pvalue	trend ($mm^2/year$)
1	-0.50	8.75e-04	-0.08
2	-0.66	1.16e-05	-0.10
3	-0.62	3.00e-05	-0.17
4	-0.48	1.00e-03	-0.12
5	-0.35	0.02	-0.19
6	-0.17	0.24	-0.18
7	-0.63	2.38e-05	-0.46
8	-0.65	1.48e-05	-0.45
9	-0.43	3.60e-03	-0.18
10	-0.45	2.00e-03	-0.14
11	-0.63	2.38e-05	-0.11
12	-0.66	9.12e-06	-0.10

Table B.3: ET_o uncertainty trend