Appendix 1. Climate suitability models, ensemble forecast and their performances

Niche models

We performed the projections using 9 different widely used niche-based modelling techniques among which 8 were performed with the BIOMOD computational framework (Thuiller 2003): (1) generalized linear model (GLM), a regression method with polynomial terms for which a stepwise procedure is used to select the most significant variables, (2) generalized additive model (GAM), another regression method with 4 degrees of freedom and a stepwise procedure to select the most parsimonious model, (3) classification tree analysis (CTA; Breiman *et al*. 1984), a classification method running a 50-fold cross-validation to select the best trade-off between the number of leaves of the tree and the explained deviance, (4) artificial neural networks (ANN; Ripley 1996), a machine learning method, with the mean of 3 runs used to provide predictions and projections, as each simulation gives slightly different results, (5) mixture discriminant analysis (MDA; Hastie & Tibshirani 1996), a classification method based on mixture models, (6) multivariate adaptive regression splines (MARS; Friedman 1991), a nonparametric regression method mixing CTA and GAM, which could be viewed as an ancestor of GBM, (7) generalized boosting model (GBM; Ridgeway 1999), a machine learning method which combines a boosting algorithm and a regression tree algorithm to construct an 'ensemble' of trees, and (8) Random Forest (RF; Breiman 2001), a machine learning method which is a combination of tree predictors such that each tree depends on the values of a random vector sampled independently and with the same distribution for all trees in the forest. Finally, we run (9) Maxent version 3 (Phillips *et al*. 2006), a machine learning method that estimates species distributions by finding the distribution of maximum entropy subject to the constraint that the expected value of each environmental variable under this estimated distribution matches its empirical average. All models used in this study need information about presences and absences to be able to determine suitable conditions for a given species. As our dataset contained only presence data, we needed to define pseudo-absences (see Appendix 2).

Independant validation of species models

In order to assess the accuracy of our final distributions, we provide independent validations of individual species' models, by using the wintering distribution maps from the Handbooks of "The Birds of Africa" (Keith & Fry 1992-2004). Presence/absence data was obtained by digitizing the maps with ArcGis 9.1. The AUC calculated with this independent set of data ranges from 0.72 to 0.99 $(0.92\pm0.06,$ Appendix 3). Generally, models with AUC >0.9 are considered to perform very well, and values of AUC>0.7 are considered as acceptable (Swets 1988). Therefore, the models and its consensus seem robust and predictive, so the climate forecasts can be applied for all species.

Consensus maps

For each species and each climate model, the selection of the 5 best models for the consensus method was based on ROC curves and the Area Under Curve criteria (AUC; Fielding & Bell 1997). Regarding the ensemble forecast technique, we tested two ways of using the selected models, by calculating either the weighted mean (with AUC as weights, as described in Marmion *et al*. 2008) or the unweighted mean. The present distributions we obtain did not show any differences as for their centroids (paired t-test for the latitude: $t = -0.773$, $df = 63$, p=0.44; paired t-test for the longitude: $t=1.269$, $df=63$, $p=0.21$). There was a significant difference between range sizes obtained from both methods (paired t-test: $t=5.349$, $df=63$, $p<0.001$), but this difference was small (ranging from -2.0% to $+3.9\%$). In order to minimize potential flaws resulting from the wide use of AUC values (see Lobo et al. 2008), we decided to use unweighted means here.

AUC use and limits

According to Lobo et al. (2008), the AUC technique is not recommended to assess the accuracy of predictive distribution models, mainly because it varies with parameters such as the prevalence, the number of pseudo-absences and the total extent to which models are carried out, which do not occur here because we use AUC to compare different models obtained for one species, using the same presences and pseudo-absences data, across the same geographical area. (1) AUC can be biased by variations in pseudo-absence selection, but in our study, pseudo-absences were selected with a similar procedure for all species, and most importantly, for a given species, the same set of randomly-selected pseudo-absences was used for running the different modelling techniques. (2) AUC varies with the total extent to which models are carried out, as it influences the rate of well-predicted absences. This is the most important flaw cited by Lobo et al. (2008). In this study, the extent area where models are performed is fixed, so this major limitation does not apply in this case. (3) AUC weights omission and commission errors equally. From a reserve-design point of view, misclassifications of absences (commission errors) must be regarded as a more serious drawback than the opposite; on the other hand, low omission errors are desirable when

searching for new species or populations. In the case of simply modelling probabilistic distributions, with the aim of comparing distributions obtained with the same presence – absence data for a species, weighting omission and commission equally should not produce bias able to discredit the comparison. (4) Finally, pseudo-absences have a higher degree of uncertainty than presences, because they are selected randomly within absence areas which may be due, simply, to low detectability of the species, or may correspond to non-sampled areas. Because of this, false absences are more likely to occur than false presences and, consequently, commission errors should not weigh as much as omission errors. To deal with this, we decided to select the pseudo-absences outside the area predicted as suitable by the SRE model, in order to minimize the probability of false absences (see Appendix 2). Defining also a total sample size (presences and pseudo-absences) similar for all species also helped facing this problem. A species with a restricted number of presence records is likely absent from most of the rest of Africa, so that a high number of pseudo-absences can be considered realistic. On the opposite, a species with widespread numerous presence records (e.g. Swallow, Yellow Wagtail) are likely present in most of Africa, and a low number of pseudoabsences should minimize the creation of false absence data.

Lastly, according to Lobo et al. (2008), accuracy measures proposed in the literature can be used to compare techniques for the same species at the same extent. In this case, instead of using only the AUC, they propose that sensitivity and specificity should be also reported, so that the relative importance of commission and omission errors can be considered to assess the method performance. The authors said they cannot recommend any useful method to compare model performance among species. For the purpose of producing consensus maps by comparing models obtained for a given species at a fixed spatial scale, we are clearly falling within these cases, and we report sensitivity and specificity to Appendix 3.

Variations among models, scenarios, sample size

In order to study the relative performances of the different niche modelling techniques, we considered AUC calculated from the modelled present winter ranges. AUC values varied significantly between niche modelling techniques, with RF and GBM being the best performing models, followed by GAM and ANN, and GLM (Fig. S1). The mean performance of all models is good, with only a few cases with AUC values below 0.7.

Figure S1. Box plot of AUC values obtained for all present predictions according to the climate suitability model used. Median, first and third quartiles, lower and upper adjacent limits are depicted, as well as outlying values. $n = 320$ AUC values per model, obtained by predictions for 64 species with each of the 5 GCMs.

Figure S2 reports on the frequency a niche modelling technique was chosen by the consensus method, and confirms that RF, GBM, GAM, ANN and GLM are the 5 best performing models, used in more than 75% of the ensemble forecasts. Figure S3 shows the mean AUC according to the niche modelling technique and to the number of presence data available per species. Even though the comparison of AUC between species could arise some problems (Lobo et al. 2008) the gathering of species with close number of presence data eliminates most of the flaws and can bring some information. This underlines that the models behave in different ways according to the number of data. For example, the relative bad performance of the CTA model seems to be due to a bad performance for species with less than 200 presence data. Moreover, this figure shows that for the species for which less than 20 presence data were available, there are always at least 5 techniques with a mean AUC over 0.85, making it possible to keep species with down to 6 occurrence points. Besides, the low performance of a few models when too few presence data was available further justified, if needed, the choice for a consensus method that excluded, for each species and each climate scenario, the 4 least performing models.

When observing the distribution of the ratio of range sizes (log-transformed) for each of the 9 models (Figure S4), it appears that the ANN model predicted smaller variations in winter ranges (smaller standard deviation with the same mean).

Figure S2. Frequency and selection rank of the climate suitability model that have been selected by the concensus method

Figure S3. Means of the AUC values obtained for each climate suitability model according to the number of available presence data. Each dot is the average of at least five predictions corresponding to the 5 general circulation models, multiplied by the number of species with such sample size (see Appendix 4 for details of sample size per species).

Figure S4. Distribution of the log-ratio of predicted future and present range sizes according to the climate suitability model used.

An important issue regarding niche modelling is the variability of results when using different modelling techniques (Araújo *et al*. 2005; Thuiller 2004; Pearson *et al*. 2006; Thuiller *et al*. 2004). Uncertainty can also ensue from variability in climate change projections (Appendix 5). Nevertheless, the use of ensemble forecast techniques seems to be a good way of reducing these problems (Araújo *et al*. 2005; Thuiller *et al*. 2005). Therefore, in this study 9 different modelling tools were used, and the variability across their performances is another good example showing the importance of not considering only one model (see the case of the SRE model, similar to the well-known BioClim model). The use of a consensus method considering the 5 best models out of the 9 used shows that the best performing models are not always the same for different species, even if some of them (RF, GBM, GAM, ANN and GLM) generally perform better. The performance also varies according to the species under study and the number of available presence records, corroborating results of other studies (Elith *et al*. 2006) and highlighting the importance and relevance of using several modelling tools (Araújo & New 2007).

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Appendix 2. Assessing the effects of pseudo-absences and choice of the method

We aimed at testing the robustness of the modelled distributions depending on how we defined pseudo-absences, in order to decide which method was more appropriate. We tested 2 different methods for creating pseudo-absences. For both methods, the total number of presences and pseudo-absences was fixed to 2000, which is one sixth of the total considered area. We thus consider that a species recorded in many pixels of the study area would certainly be absent from a small number of pixels across the rest of Africa (because it is a 'common' species with a widespread distribution), whereas a species with a small sample size is more likely to be absent from most of Africa, because it has not been recorded widely. The parameter we tested was the way of creating the pseudo-absences, which are either picked randomly in any points where the species was not recorded or in the area considered unsuitable for the species according to the surface range envelop (Le Maître *et al*., 2008) model. SRE (Busby 1991) is an envelope-style method that characterizes sites that are located within the environmental hyper-space occupied by a species. For both methods, the analysis was fully conducted as previously described. In order to compare the accuracy of the modelled distributions, we tested for a difference in the mean AUC of the models selected for a species. We also look for a difference in AUC calculated from the independent set of data digitized from the volumes of "The Birds of Africa" series (Keith & Fry 1992-2004).

 There was no significant difference between the independent AUC (paired t-test, t=1.68, df=62, p=0.098). However, regarding the mean AUC calculated from our data of the selected models, the modelled distributions obtained when picking the pseudo-absences randomly out of the SRE model turned out to be more accurate (paired t-test, t=-4.89, df=63, p<0.001). Therefore, the results presented in the study are those obtained when using the SRE model to choose the pseudo-absences.

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Appendix 3. Model accuracy: average \pm standard error of AUC values obtained for each species when predicting the present distribution of climate suitability, considering all modelling techniques (first column) or only the 5 retained in the ensemble forecast framework (second column). The fifth column presents AUC calculated from an independent set of data (as described in Appendix 1), the last two columns providing the sensitivity and the specificity related.

Appendix 4. The following table gives, for each studied species $(n = 64)$, the sample size of the presence data, the size of the predicted present range, the ratio between the future and the present ranges, the overlap between these two ranges as a proportion of the predicted present range, and the potential range shift (in km) as the distance between centroids of predicted present and future ranges. Even though an increase of the geographical range is not possible with the no-dispersal hypothesis, range overlaps > 1 occur as range sizes were estimated using indices calculated with suitability probabilities.

Appendix 5. Climate models and climate scenarios variability

The distribution of one of our impact estimate according to general circulation models and SRES climate scenarios indicates that average values are similar, but distribution tails are different. Therefore the different general circulation models and SRES scenarios did not influence the average changes in range size, but influenced the intensity of the increases or decreases in range. Predictions obtained with the BCM2 and MK3 models showed a less important effect of the climate change over the wintering ranges variations (Figure S5). Scenario A2 makes predictions with larger variations than the A1 scenario, the A1 scenario itself giving larger variations than the B1 scenario (Figure S6). Nevertheless, this variability regarding climate models and scenarios underlines the importance of taking these ensembles into account, in order to improve the predictions accuracy. IPCC SRES scenarios A1, A2 and B1 reflect the potential impact of different assumptions about demographic, socio-economic and technological development on the release of greenhouse gases. The A1 scenario describes a globalized world with rapid economic growth and global population that peaks in midcentury and declines thereafter, and it assumes a rapid introduction of new and more efficient technologies. The A2 scenario describes a heterogeneous world with regionally oriented economic development. Per capita economic growth and technological change are slower than in the other scenarios. The B1 scenario describes a convergent world with global population that peaks in mid-century and declines thereafter, as in A1, but with a rapid change toward a service and information economy and the introduction of clean and resource-efficient technology.

It can also be interesting to focus on the variance of our impact estimates across the GCMs for each species, because current GCMs show little agreement on patterns of rainfall change, particularly in sub-Saharan Africa. For every species and every GCM, the mean value of the shift, the ratio of range sizes and the range overlap was calculated, considering the different scenarios and the selected models. Figure S7 shows the correlation between the mean and the standard deviation across GCMs for the 3 impact estimates, each dot standing for a species. For each of the estimates, the variance increases with the mean. The average ratio between the standard deviation and the mean is 17% (range 5-39%) for the shift, 22% (range 1-62%) for the ratio of range sizes and 18% (range 2-66%) for the range overlap. Therefore, for some species the variance of the GCMs can lead to an important variance across the projected distributions. Nevertheless this uncertainty can only decrease with the

improvement of the GCMs, and underlines the importance of the ensemble forecast technique considering several GCMs to obtain the central tendency.

Figure S5. Distribution of the log-ratio between predicted present and future range sizes according to the general circulation models.

Figure S6. Distribution of the log-ratio between predicted present and future range sizes according to the S

Figure S7. Relationships between the mean and the standard deviation of (a) the predicted shift in distribution, (b) the ratio of range sizes and (c) the range overlap across the 5 GCMs values for each species.

Appendix 6. Trends analysis and phylogenetic non-independence of species

Species are more or less phylogenetically related. Hence, the species studied might not represent independent points in statistical analyses, and results of linear models could be biased if not accounting for phylogenetic relatedness among species. Closely related species have a common evolutionary history, and niche conservatism in evolutionary times is often reported (e.g. Peterson *et al.* 1999), so multi-species statistical analyses on niche changes should consider potential phylogenetic biases. On the other hand, because closely related species tend to compete between each other, their distribution and niche breadth should show a greater difference than expected by chance. A correction for phylogenetic relatedness was considered in the models we performed to explain our three variables estimating potential impacts of climate change on winter ranges (change in range size, range overlap and range shift) by the initial location and size of the present predicted range. We used the Generalized Least Squares phylogenetic comparative method (Martins *et al.* 2002, Freckleton *et al.* 2002), with the 'ape' package of the R-software. We computed the phylogenetic tree of the species using the classification published by Jønsson & Fjeldså (2006) (see Figure S8 below for details), with the assumption that all branches in the phylogeny are of equal length. We ran GLSs with a model dependence linked to the phylogenetic tree assuming a Grafen correlation structure (as no branch lengths were available; Grafen's method uses a Brownian approach but estimates branch lengths from the data). Results of these models are presented in Table 1 included in the main text of the paper. Weighted Linear Models, without considering a phylogenetic correction, produced almost similar results.

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Figure S8. Phylogenetic tree of the 64 studied bird species. The classification published by Jønsson & Fjeldså (2006) was used, with a few adaptations using: Aliabadian *et al.* (2007) for the *Oenanthe* wheatears, Wei *et al.* (2007) and Mundy & Helbig (2004) for the *Lanius* shrikes. No published phylogenetic study was available to place the White-throated Robin (*Irania gutturalis*) on the tree, so it was arbitrarily placed close to *Phoenicurus phoenicurus* because of common taxonomic knowledge.

Appendix 7. Barplots of the distribution of predicted changes in range size for the 64 species according to the three time intervals considered in the study. The first graph (a) considers that species would be able to disperse fully from predicted present range to predicted future range. The second graph (b) considers that species would not disperse and would occupy only the overlap between the two ranges. Even though an increase of the geographical range is not possible with the no-dispersal hypothesis, range overlaps > 1 occur as range sizes were estimated using indices calculated with suitability probabilities.

Appendix 8. Examples of output maps for a sample of species

We present here different graphic outputs for three closely related species, the *Ficedula* flycatchers. For two of them, we predicted the largest range reductions (97%) and the smallest range overlaps (3%) between modelled present and future ranges. For all species, the first map represents the species winter range as published in the "The Birds of Africa" series (Keith *et al.* 1992-2004), including both core winter range and marginal areas. The red open dots indicate the record localities used in our models. Below this map, the four maps on the left present the predicted ranges obtained using the ensemble forecast framework and using the present and the three future climate projections data (for time intervals 1961-1990, 2011- 2030, 2046-2065 and 2080-2099), showing pixels with probability of suitability when the latter was above the retained threshold, the black pixel representing the centroid. The four maps on the right present the corresponding standard error of probabilites, as the unweighted standard error of the 25 (present) or 60 (future) distributions used in the consensus approach. Standard errors are shown without excluding probabilities below the retained threshold.

Keith, S., Fry, C. *et al*. 1992-2004. *The birds of Africa: Vol 4-7*. Academic Press, London.

Figure S9. Output maps for the Collared Flycatcher *Ficedula albicollis*.

Figure S10. Output maps for the Pied Flycatcher *Ficedula hypoleuca*.

Figure S11. Output maps for the Semi-collared Flycatcher *Ficedula semitorquata*.

