1	Supplementary Information for
2	
3	Recent responses to climate change reveal the drivers of species extinction and survival
4	Cristian Román-Palacios ^a and John J. Wiens ^{a,1}
5	
6	E-mail: wiensj@email.arizona.edu
7	
8	
9	This PDF file includes
10	Text S1–S4.
11	Figure S1.
12	Tables S1–S10.
13	
14	Other supplementary materials for this manuscript include the following.
15	Datasets S1–S15.

1

16 Text S1. Extended Methods

17

18 Text S1.1. Selection of studies

19 We used studies summarized by Wiens (1), which was based 27 studies testing for climate-20 related range shifts, which were found based on a systematic review. That study focused on 21 studies that included surveys of the "warm edge" of the species ranges on each transect (lowest 22 elevations or latitudes). However, the species included in that study (1) were not necessarily 23 biased to show extinctions related to climate change, since they focused on range shifts, which 24 need not include local extinctions at all (i.e. range shifts might involve only expansion at higher 25 elevations without extinctions at lower elevations). We specifically focused on those papers 26 looking at elevational distributions over time in terrestrial environments, given that fewer studies 27 focused on latitudinal gradients or aquatic species. These papers surveyed local sites over at least 28 two time periods (at least 10 years apart) and documented whether each species persisted at each 29 locality over time. We excluded studies that did not provide data on the occurrence of individual 30 species at individual localities at specific time points (see below).

We included data from 10 studies that focused on elevational distributions of terrestrial plants and animals. From the remaining 17 studies included by Wiens (1), six focused on freshwater or marine organisms, and the remaining 11 did not provide sufficiently detailed information on the location of sampling sites and/or species occurrences at those sites.

35

36 Text S1.2. Locality data

We were able to obtain all the necessary information directly from three studies (2–4). In other
cases, the authors provided detailed locality data but did not provide georeferenced coordinates

39 (and declined to make these available when asked). For example, many studies only presented a 40 map of localities along an elevational transect, and provided the elevation of each locality but not 41 GPS coordinates. In these cases, we used Google Earth to estimate the coordinates of localities 42 corresponding to these elevations. We acknowledge that these estimates might not match exactly 43 the locations of the surveyed sites. However, the main driver of climate among nearby localities 44 along an elevational transect should be elevation (e.g. general linear models fit between elevation 45 vs. annual mean temperatures within each of the 10 transects yield $r^2=0.988-0.989$, all P<0.001). 46 Therefore, the broad-scale climatic data obtained here should generally correspond to those of 47 the actual sites, especially at such fine geographic scales. Additionally, we ensured that these 48 locations were on the same slope (i.e. north facing vs. south facing) as in the original study, since 49 slope could also impact local climate.

50 Below, we give a detailed description of how we obtained georeferenced locality data for 51 studies that did not provide site coordinates. Brusca et al. (5): because surveys were conducted 52 along a single road (Catalina Highway, Tucson, Arizona, USA) we used Google Earth to 53 geocode each sampled based on their elevation. Chen et al. (6): We used Figure 1 of that paper 54 and the elevational data provided therein to estimate coordinates at each sampling site using 55 Google Earth. Felde et al. (7): in their paper, their SI Appendix, Table A1 provides details on 56 both the lowest and highest elevational occurrences of each species. Because surveys were 57 conducted in a U-shaped valley, the same elevation can be estimated for different localities. We 58 therefore randomly sampled a single locality among all the possible sites at a given elevational band. We used the 1' altitude raster for Norway (see 59

60 <u>http://www.viewfinderpanoramas.org/dem3.html</u>) cropped to the study area (longitude=8.85-

61 9.13°E; latitude=61.45–61.52°N). Forero-Medina *et al.* (8): we georeferenced the five sampling

62 sites in their study based on their Figure 1 and using Google Earth. Freeman and Freeman (9): 63 for both transects (Mt. Karimu, Karkar Island), we randomly selected a single site among all 64 locations at the same elevational band detailed in their supplement. Menendez et al. (10): 65 sampling sites and species ranges were obtained directly from the paper. For several species at 66 Sierra Nevada, some minimum and maximum elevations did not match those of the surveyed 67 sites. We therefore used the closest surveyed location to correct the position for these records. 68 Ploquin et al. (11): these authors kindly provided us with their dataset of georeferenced localities. 69 Coordinates were transformed from UTM coordinates (29N and 30N zones) to WGS84.

70

71 Text S1.3. Climatic data

72 We obtained climatic data from georeferenced localities using the CRU TS 3.22 dataset (12). We 73 analyzed CRU NetCDF files for daily mean temperature (CRU code: tmp), monthly average 74 daily minimum temperature (CRU code: tmn), monthly average daily maximum temperature 75 (CRU code: tmx), and precipitation (CRU code: pre). Climatic variables were downscaled to 1 76 km at each surveyed site using the R package Tusk based on WorldClim raster files (13–18). The 77 resulting dataset provided data on climatic variables for each year between 1901 and 2013 (CRU 78 dataset) at a high resolution (\sim 1 km at the equator). The historical survey date for one study (7) 79 falls outside of the available climatic coverage in our dataset (SI Appendix, Table S1), but by 80 only one year. In this case, we assumed analyzed climatic data for the closest date in the dataset 81 (i.e. 1901 instead of 1900; SI Appendix, Table S1). This should have no impact, given the one-82 year difference and given that this time period is well before the major global warming caused by 83 anthropogenic activities. Other potentially relevant datasets either lacked climatic data for exact 84 dates (e.g. WorldClim), or had such a coarse resolution that it was difficult to distinguish

climatic conditions at different sites within the same transect [e.g. 2.5° resolution for
NCEP/NCAR reanalysis (19)].

4

87 For each site, we fit the Empirical Mode Decomposition (EMD) model using the R 88 package EMD (20) based on the entire CRU temporal window [i.e. oldest and modern survey 89 dates (22)]. We used default parameters in the function emd, which are optimized for detrending 90 noise from climatic time series [see below (20,21)]. When sampling was conducted over multiple 91 years for either the historical survey or modern resurveys, we selected the oldest year for the 92 historical survey, and the most recent date for the resurvey (see below for justification). 93 EMD reduces the effect of year-to-year stochasticity on the estimated value of each 94 climatic variable for each year (21). Many other methods are currently available to extract long-95 term trends from climatic data [e.g. regression (22,23), moving mean (24,25), Fourier-based 96 filtering (26)]. However, EMD has shown to be especially accurate for extracting signal from 97 nonlinear and nonstationary datasets, such as climate (21,27,28). EMD does not use a fixed set of 98 "windows" to extract climatic trends. Instead, the number (frequency) and duration (amplitude) 99 of temporal windows depend on the analyzed dataset (21,28). EMD has been shown to be a 100 reliable method for removing stochastic noise from climatic data (21,27–31). Moreover, this 101 approach has been widely used for climatic data. For example, the first paper using the EMD 102 approach for climate-change research (21) has been cited 650 times already, as of November 103 2019.

104 Nevertheless, we performed additional analyses based on datasets that summarize mean 105 climatic values for each variable during a 5-year window preceding each survey, and a 10-year 106 window. Results based on these analyses are summarized and compared to those from EMD in

SI Appendix, Text S3.3. These results were generally similar to those based on EMD, especially
those using the 10-year window

After use of EMD, we then followed the variable definitions in O'Donnell and Ignizio (32) to calculate 19 climatic layers (Bioclim variables Bio1–Bio19; see *SI Appendix*, Table S2). Thus, we focused on climatic variables that have been previously hypothesized to represent important drivers of species geographic distributions (33).

113

114 Text S1.4. Data analysis

We generated four datasets to describe the climate at each locality over time, for each of the 19 Bioclim variables (*SI Appendix*, Table S2): (i) historic (for the year of the initial survey of the site); (ii) modern (the year of the resurvey); (iii) absolute change over time (difference between the historic and modern values); and (iv) rate of change (absolute change between surveys divided by the time interval between surveys, which is the date of the resurvey minus the date of the original survey).

121 In four of the 10 analyzed studies, the initial surveys for each site were conducted over 122 the course of two years (SI Appendix, Table S1). For these studies, we selected the earlier date 123 for analyses (e.g. 1981 for surveys conducted over 1981–1982; SI Appendix, Table S1). One 124 study (10) had initial surveys conducted over two decades (1980s, 1990s), but each site was 125 sampled in a specific two-year period, and so we used the appropriate set of dates for each site. 126 One resurvey spanned two consecutive years (10)[,] and here we selected the later date (i.e. 2007 127 for 2006–2007). Overall, this strategy spanned the maximum range of dates. However, our 128 choice of years should have very little impact on the results, given the relatively long time

periods between surveys, and that we used EMD to reduce the stochastic effects of year-to-yearclimate on long-term trends.

131 We used two approaches to estimate the potential importance of each climatic variable 132 for local extinctions. For the first approach, we focused on whether there was any local 133 extinction among any of the species surveyed at a local site, and which climatic variables 134 predicted which sites experienced these local extinctions. For the second approach, we tested for 135 relationships between climatic variables and the frequency of local extinction among all the 136 species surveyed at each site. Although this second approach might initially seem more 137 appropriate, local extinctions were entirely absent at the majority of sites (75%). Therefore, our 138 analyses in the main text focused on predicting which sites had any local extinctions at all, rather 139 than on the frequency of local extinction among sites.

140

141 Text S1.4.1. Occurrence of local extinction

142 We used a binary coding to analyze which climatic variables were associated with local 143 extinctions among sites. Specifically, sites were coded based on whether or not at least one 144 species experienced local extinction at that locality. We then used Discriminant Analysis of 145 Principal Components (DAPC) to determine the variables that best differentiated between sites 146 with and without local extinction. DAPC finds the linear combination of variables that 147 maximizes the difference between groups and minimizes within-group variances. The two 148 groups here are sites with and without local extinctions. DAPC were fit independently for three 149 climatic datasets (i.e. historical, absolute change, and rate of change) using the R package 150 adegenet (34), after scaling each variable, and retaining the number of principal components 151 associated with the optimal alpha score [using the optim.a.score function in the same package;

(35)]. The estimated importance of each climatic variable in differentiating between sites with and without local extinction within each dataset is summarized as a DAPC loading (*SI Appendix*, Table S3). Variables with larger DAPC loadings are better at discriminating between sites with and without local extinction. We focused primarily on the variables with loadings in the top 95th percentile in each dataset. The top predictors of local extinction were generally similar across the three datasets (*SI Appendix*, Figure S1).

No *P*-values are associated with DAPC analyses. Therefore, we used univariate logistic regression models to test for significant effects of each climatic variable on the occurrence of local extinction across sites. We fit univariate generalized lineal models in R version 3.4.2 (15). We summarized the estimated odds ratio for every climatic variable. In this case, odds ratios smaller than one indicated an inverse association between the predictor variables and local extinction across sites. Conversely, odds ratios larger than one indicated that increases in the predictor values are associated with a higher likelihood of local extinction.

165

166 Text S1.4.2. Frequency of local extinctions

167 For our second approach, we summarized the frequency of local extinctions at each site and then 168 tested which climatic variables were most strongly related to these extinction frequencies. To 169 estimate the frequency of local extinction at each site, we divided the total number of species that 170 were locally extinct at that site (based on the resurvey) by the total number of species that were 171 historically present (based on the original survey). We then used two methods to infer relationships between extinction frequencies and climatic variables among sites. 172 173 First, we used a multivariate approach to estimate the relative importance of each climatic 174 variable. This approach accounted for the correlated structure of the predictors in our dataset (i.e.

175 the 19 climatic variables). Specifically, we assessed variable importance using the Lindeman, 176 Merenda, and Gold (LMG) index, estimated from alternative multiple linear regression models (36–39). The LMG index is calculated as the difference in r^2 from adding the analyzed predictor 177 178 to a model containing a subset of the other variables. Next, the LMG is computed for the 179 analyzed predictor by computing the average difference in r^2 over all possible model subsets 180 (36-39). Better predictors have larger values for the LMG index. The LMG index was calculated 181 using the calc.relimp function in the R package relaimpo (36–39). LMG estimates for each 182 variable are summarized in Dataset S4.

8

183 Second, we fit univariate linear regression models for the relationship between the 184 frequency of local extinction at each site and each of the climatic variables (independently for 185 each climatic variable). Univariate regression models were fit using the lm function in R version 186 3.4.2 (15). These models were not used to estimate the relative importance of each climatic 187 variable in predicting extinction frequencies (given potential correlations among variables). Instead they were used to test relationships between climate and extinction for variables 188 189 identified from the LMG analysis. For those variables found to be most important using LMG (top 95th LMG index within each climatic dataset; Dataset S4), we also report the univariate 190 191 regression results (i.e. slope, r^2 , P).

Overall, results based on extinction frequencies were similar to those based on the presence/absence of local extinction among sites. Based on the variables with the highest LMG, sites with higher frequencies of local extinction were warmer during the initial historical survey of each site, relative to sites with lower extinction frequencies (historical mean annual temperature, Bio1: LMG=8.15%, slope=0.015, r^2 =0.169, P<0.001; historical maximum annual

197 temperature, Bio5: LMG=6.37%, slope=0.019, r^2 =0.134, P<0.001; historical minimum annual 198 temperature, Bio6: LMG=11.66%, slope=0.013, r^2 =0.190, P<0.001; Dataset S4). 199 When analyzing changes in climate between surveys (both the absolute change and rate 200 of change), we found that the change in annual temperature range (Bio7) was the best predictor 201 of extinction frequencies across sites (absolute change in Bio7, LMG=17.39%, slope=0.142, $r^2=0.194$, P<0.001; rate of change in Bio7, LMG=20.82%, slope=3.577, $r^2=0.129$, P<0.001). 202 203 However, because this variable is defined as the difference between annual maximum (Bio5) and 204 minimum temperatures (Bio6; SI Appendix, Table S2), we examined whether increases in Bio7 205 were primarily driven by increases in Bio5 (maximum temperature) or decreases in Bio6 206 (minimum temperature). We found that the increase in maximum annual temperature (Bio5) was 207 the main driver of the change in Bio7 (Dataset S4). For the absolute change in climate, we found 208 that the second best predictor of the frequency of local extinctions was maximum temperature 209 (LMG for absolute change in Bio5=9.14%, for absolute change in Bio6=4.81%). Linear 210 regression models fit between extinction frequency and climatic variables also indicated that 211 sites with higher extinction frequencies had smaller changes in minimum temperatures between

surveys (absolute change in Bio6, slope=-0.720, r^2 =0.091, P<0.001) but larger changes in

213 maximum temperatures (absolute change in Bio5, slope=0.359, $r^2=0.114$, P<0.001).

We also found similar results based on the rate of change in climate, which also indicated that Bio5 was the main driver of change in Bio7. First, the rate of change in Bio5 is a better predictor of local extinctions relative to rate of change in Bio6 (LMG for rate of change in Bio5=17.21%, Bio6=5.26%). Second, sites with higher frequencies of local extinction experienced slower changes in Bio6 (rate of change in Bio6: slope=-3.934, r^2 =0.053, P<0.001),

but faster changes in Bio5 (rate of change in Bio5: slope=6.385, r^2 =0.111, P<0.001).

10

Finally, although mean annual temperature (Bio1) was not a top variable picked by the LMG index, we found that sites with higher extinction frequencies had significantly less change in mean annual temperature between surveys (absolute change in Bio1 slope=-0.198, r^2 =0.176, P<0.001; Dataset S4). This result is congruent with those based on the occurrence of local extinction across sites (see main text; Fig. 1; *SI Appendix*, Fig. S1).

225

226 Text S1.5. Projected climate change and extinction

We explored the potential effects of projected climate change on overall extinction within transects for the year 2070, based on patterns of extinction and dispersal in the recent past. Climatic conditions for 2070 were estimated by averaging projected maximum temperatures between 2061 and 2080. Note that here and throughout this section, when we refer to species distribution and extinction, we are specifically referring to their distribution and extinction within the elevational transect in which they were studied.

233 Predicted climatic conditions at each sampled site for 2070 were obtained using the 234 WorldClim raster files at a 0.5' resolution [~1 km at the equator (13)]. We analyzed projected 235 climate change scenarios (14) based on the combination of up to 19 General Circulation Models 236 (GCMs) and four different Representative Concentration Pathways (RCPs). Results presented in 237 the main text are based on an intermediate scenario of predicted climate change (RCP4.5), and a 238 second scenario that assumes minimal or no mitigation of climate change during the next few 239 decades, and thus much more extensive climate warming (RCP8.5). For each of these scenarios, 240 we followed standard practice (40,41) and estimated extinction for each RCP based on the mean 241 of estimates derived from all available GCMs (SI Appendix, Tables S4, S7–S9). The RCP4.5 242 scenario of predicted climate change has been widely used for predicting the impacts of future

climate change on species distributions (42–44). This scenario is congruent with the currently
implemented policies related to greenhouse emissions (45). The RCP8.5 scenario assumes an
overall increase in greenhouse gas emissions during the next several decades. Unfortunately, this
scenario has recently been indicated as being highly likely given trends in greenhouse gas

247 emissions over the past two decades (46,47).

248 We generated results for all four available RCPs, but we did not focus our main results on 249 RCP2.6 or RCP6.0. The RCP2.6 scenario assumes a significant decrease in carbon emissions and 250 is therefore currently considered to be unrealistic (46-48). Achieving the goals that are assumed 251 by the RCP2.6 scenario would require participation of all countries in global policies directed 252 toward mitigating climate change effects, a reduction in greenhouse gas emissions by 70% 253 (relative to the early 2000s), and major changes in energy use (49). Additionally, 21% of GCMs 254 (4 of 19 GCMs) are not available under this scenario (RCP2.6). Results for the RCP6.0 scenario 255 are represented in the range provided by RCP4.5 and RCP8.5. Furthermore, 37% of GCMs (7 of 256 19) are lacking for RCP6.0 (37,49). In contrast, at least 90% of GCMs are available for both 257 RCP4.5 (19 of 19 GCMs) and RCP8.5 (17 of 19 GCMs).

258 Based on the different future climate projections (12–19 GCMs and four RCPs), we 259 analyzed four different aspects of species responses to projected climate change. First, we 260 estimated the minimum change in maximum annual temperatures that species will likely 261 experience in a given time period (given our result that maximum annual temperature is 262 generally the most important predictor of local extinctions; see main text). For this, we estimated 263 the difference between the predicted and current maximum annual temperatures across the 264 species' current geographical range (see details below). Second, we analyzed the role of 265 dispersal in potentially allowing species to avoid extinction within transects by moving upwards

12

267 maximum annual temperatures that local populations have tolerated in the past without going

in elevation and tracking their current climatic niche. Third, we examined the change in

268 extinct (niche shifts). Fourth, we examined the combined effects of dispersal and niche shifts in

reducing the likelihood that a species will go extinct within their transect.

270

266

271 Text S1.5.1. Minimum increase in maximum annual temperatures

272 For each species, we evaluated whether the maximum annual temperatures that are present 273 across their current elevational range (at the time of the resurvey) will still be present within their 274 current elevational range in the future. Here and throughout, "current" refers to the time of the 275 relevant resurvey for each species and site. For each species, we first estimated the current 276 maximum annual temperatures at each site across their current distribution. Next, we used the 277 predicted maximum annual temperatures for 2070 to estimate future annual maximum 278 temperatures at each site across their current distribution. If no overlap was found between the 279 future and current maximum annual temperatures across the species current distribution, we 280 considered the species to be exposed to unsuitable conditions across their current range (within 281 the transect).

Next, for those species predicted to be exposed to unsuitable maximum annual temperatures throughout their current distribution on the transect, we estimated the minimum difference between current and future maximum annual temperatures across their current distribution. Specifically, the minimum difference was estimated by subtracting the current value of the maximum annual temperature at the species' current warmest site in their geographic range on the transect (i.e. based on the time of the resurvey) from the projected maximum annual temperature (for 2070) at the coldest site in their current range.

289 We assumed that species are potentially able to survive the minimum shift in maximum 290 annual temperatures in their current range by either dispersing to higher elevations, tolerating 291 higher temperatures (niche shift), or by doing both simultaneously. The analyses described below 292 explore each of these three possibilities.

293

294 Text S1.5.2. Dispersal

295 We assessed whether species are likely to be able to disperse fast enough to avoid extinction 296 within their transects by 2070. First, we estimated the absolute change in the upper limit of the 297 elevational range for each species that expanded its upper elevational range between surveys. To 298 do this, we subtracted the historical maximum elevation of the species' distribution on the 299 transect (i.e. from the time of the initial survey) from the current maximum record (i.e. from the 300 time of the resurvey). Then, the rate of upward dispersal was estimated by dividing the absolute 301 change in maximum elevation between surveys by the time between surveys. Again, when 302 surveys were conducted over multiple dates (SI Appendix, Table S1), the time between surveys 303 was calculated based on the earliest date of the historical survey, and the latest date of the 304 modern resurvey (see Data Analysis section above for details).

305 Next, we estimated the amount of cooling that can potentially be gained through upward 306 dispersal in the future (2070) using the following equation (units are indicated in parentheses; 307 time is in years):

309 Potential cooling (sp_i, t) =
$$upra_{sp_i}(m/year) * \Delta Bio5_{transect(spi)}(^{\circ}C/m) * (t - mod_i)$$

310

311 Specifically, for each species (sp_{*i*}) that was recorded as dispersing upward in the past 312 (between surveys), we multiplied the upward dispersal rate (upra_{*i*}) by the mean change in 313 maximum annual temperatures (Bio5) with elevation across the species' elevational transect 314 (Δ Bio5_{transect(spi}); see regressions for each transect in *SI Appendix*, Table S6), and by the number 315 of years between the year of the modern survey (*mod_i*) and the future date (*t*=2070). The final 316 units for potential dispersal-related cooling are in °C.

14

For each of the upward-dispersing species, we evaluated whether this potential cooling gained through upward dispersal could be as large as the change in maximum annual temperatures over time. We focused on two alternative scenarios. First, an unconstrained scenario in which species disperse upwards with no spatial constraints. Second, a scenario where the height of each mountain range (on which the elevational survey was performed) constrained the amount of cooling that can be gained through upward dispersal. The latter scenario is clearly more realistic (50).

Unconstrained scenario: For each upward-dispersing species, we evaluated whether the cooling gained through recent dispersal (between surveys) was larger than the predicted minimum change in maximum annual temperatures for 2070. If the cooling gained through upward dispersal was larger than the predicted minimum change, we considered dispersal to potentially be fast enough for the species to remain within their current niche for maximum annual temperatures.

Constrained scenario: We evaluated if the mountaintop-constrained cooling gained through upward dispersal was larger than the minimum change in maximum annual temperatures predicted by 2070. For each species, the maximum cooling gained through dispersal was constrained to be equal to the difference between the current maximum annual temperature at the

334 upper limit of their current range and the predicted maximum annual temperature at the 335 mountaintop by 2070. To obtain the maximum annual temperatures at the mountaintop by 2070, 336 we used Google Earth to estimate the latitude and longitude for this site (see Dataset S1 and SI 337 Appendix, Table S6), and then obtained climatic data for this site using the WorldClim 338 projections for maximum annual temperature for 2070. Again, we assumed that if the niche-339 cooling gained through dispersal was larger than the predicted minimum shift in maximum 340 annual temperatures over time, then species could remain within their current niche for 341 maximum annual temperature in 2070.

15

342 Finally, we analyzed the potential effects of dispersal in allowing species to persist within 343 their current climatic niches based on all species in the dataset (n=538; SI Appendix, Table S8), 344 and not only upward-dispersing species. We analyzed three scenarios to address species that did 345 not disperse upwards between surveys. First, we assumed that species that did not previously 346 disperse upwards (at their upper elevational range limits) between surveys would not disperse 347 upwards in the future. Second, we assumed that these previously non-dispersing species would 348 instead move upwards at the mean upward rate across all species that dispersed (including 349 downward dispersal as negative values when calculating the mean). Specifically, for downward-350 dispersing species, we calculated the change between surveys in their maximum elevation, just 351 as we did for upward dispersing species, but these downward changes yield negative values. 352 Note that "downward dispersal" most likely occurred through range contractions at the upper 353 elevational range edge, but this pattern is clearly inconsistent with upward dispersal. Third, we 354 assumed that these previously non-dispersing species would instead move upwards at the mean 355 upward rate across all species (counting non-dispersing species as zero when calculating the 356 mean, counting species that dispersed downwards at the cool edge as negative, and counting

species that dispersed upwards as positive). We performed the same set of analyses described above for each of these three scenarios, evaluating whether the niche-cooling gained through dispersal was larger than the predicted minimum shift in maximum annual temperatures by 2070, thus allowing species to remain in their current climatic niche for maximum temperatures. Extinction frequencies under each of these scenarios were also calculated under a constrained and unconstrained scenarios based on species current distances to the top of the mountain range on which the surveys were performed.

364 We acknowledge that a species might not be able to survive very long as a single 365 population on a small mountaintop, and so projecting long-term species survival based on this 366 scenario might seem unrealistic. However, our results suggest that most species are not likely to 367 avoid extinction under the constrained dispersal scenario anyways, especially after including the 368 many species that did not disperse upwards between surveys. Furthermore, most species that are 369 projected to be limited in their upward dispersal by mountaintop height are projected to go 370 extinct (see SI Appendix, Text S2 below). Therefore, the question of whether long-term species 371 survival on a small mountaintop is realistic or not may be largely moot.

372

373 Text S1.5.3. Niche shift

We estimated how much change in maximum annual temperature (Bio5) has typically caused local extinction at the warmest edges of species ranges, and then we used this value to evaluate whether populations will be exposed to similar levels of warming throughout their ranges by 2070. Note that a change in temperature that a species experiences without going extinct can be considered a niche shift. In other words, the set of macroclimatic conditions that the species can tolerate has expanded to encompass these new conditions, either through evolutionary or plastic

380

change (the latter might occur if the new conditions are actually within the species' fundamental climatic niche, even if those conditions were not within the current realized niche).

381

382 For each species, we first estimated the absolute change between surveys in maximum 383 annual temperature at the warmest site in their range where they occurred in the initial survey. 384 Note that for species in which local extinctions occurred, these extinctions generally occurred at 385 the warmest site in the species range (191 of 239), with extinctions at additional sites (usually 386 adjacent ones) in some cases. We then fit a logistic regression model between the occurrence of 387 local extinction and the absolute change in maximum annual temperature at the warmest site in 388 the species historical range (i.e. at the time of the initial survey). This model (odds=3.517; 389 P < 0.001) was then used to estimate the temperature associated with a given probability of local 390 extinction occurrence, by calibrating a binomial assay in the dose p function from the R package 391 MASS (51). Our main analyses were based on the temperature change associated with a 392 probability of local extinction of 0.95. We assumed that species would not be able tolerate 393 changes exceeding this value. However, it is possible that there could be more widespread 394 extinctions associated with a smaller temperature change. Therefore, we also estimated the 395 change in maximum annual temperature associated with a 0.5 probability of local extinction (but 396 assuming only 50% of species would go extinct with this level of change). Results for both 397 thresholds are presented in the supplemental files (SI Appendix, Tables S7, S9; Datasets S7– 398 S10). All analyses included all 538 species, regardless of whether or not they experienced local 399 extinction at their warmest site.

Finally, for each species we evaluated whether they are likely to be able to tolerate the minimum change in maximum annual temperatures across their range by 2070. We assumed that species will be able to tolerate shifts in maximum annual temperatures (Bio5) across their range

403 that are below the estimated threshold that generally caused local extinctions (0.95; see above). 404 Specifically, we compared this threshold to the minimum change in maximum annual 405 temperatures each species is projected to experience in their range on the transect. We 406 considered species to be likely to persist in their transect if the minimum change in maximum 407 temperatures was below the estimated threshold generally leading to local extinction. We also 408 performed analyses using a threshold associated with a 0.50 probability of local extinction. For 409 these analyses, we assumed that only 50% of the species would go extinct in their transect based 410 on this level of temperature change. Therefore, we divided the initial estimated frequency of 411 extinction under each scenario (Datasets S8–S10) by two. The corrected frequencies of 412 extinction are summarized in SI Appendix, Table S10 for each climatic scenario. Note that we do 413 not present estimates of extinction for each species separately using the 50% threshold. Instead, 414 we present overall frequencies across all the species that are projected to be unable to disperse 415 quickly enough to remain within their current niche for maximum annual temperature.

18

416

417 Text S1.5.4. Simultaneous effects of dispersal and niche shifts

We analyzed the extent to which the combined effects of dispersal and niche shifts can
potentially reduce species extinctions within transects. Above, we estimated the minimum shift
in maximum annual temperatures that each species will likely experience, the potential decrease
in maximum temperature caused by upward dispersal (based on their past rates of upward
dispersal), and the change in maximum annual temperatures at local sites that is likely to cause
local extinction (using two different probability thresholds for local extinction, 0.50 and 0.95).
For the final set of analyses, we evaluated whether the minimum change in maximum

425 temperatures that species will experience will be below the threshold for local extinction, after426 incorporating the potential cooling caused by upward dispersal.

19

427 We performed three sets of analyses, corresponding to different ways of dealing with the 428 large number of species (n=252) that failed to disperse between surveys in the past (see above). 429 In the first set, we assumed that species that did not disperse upwards previously will not 430 disperse upwards in the future. Second, we assumed that these non-dispersing species will 431 instead move upwards at the mean upward rate across all species that dispersed between surveys 432 in the past (including downward dispersal at the cool edge as negative values when calculating 433 the mean). Third, we assumed that these previously non-dispersing species would move upwards 434 at the mean upward rate estimated across all species (counting non-dispersing species as zero 435 when calculating the mean, counting species that dispersed downwards at the cool edge as 436 negative, and counting species that dispersed upwards as positive). 437 Finally, for each of these three scenarios, we considered dispersal to be constrained by

the maximum height of the mountains on which surveys were performed. For this constrained scenario, we assumed that maximum cooling for upward-dispersing species is restricted by the predicted temperatures at the maximum elevation on the mountain range by 2070.

441 Text S2. General Methodological Issues

442 Below, we discuss several methodological issues that are potential sources of bias in our study. 443 First, our dataset may include false extinction events. These would occur if a species was not 444 found during the resurvey at a given site, even though it was actually present. We suggest that 445 these false extinctions did not dominate our results. Most local extinctions were inferred based 446 on the absence of a species at the warmest edge (i.e. lowest elevation) of its original elevational 447 range on the transect. This is where extinctions are expected under global warming, given that 448 these sites may have (or be close to) the hottest climates that each species can tolerate, prior to 449 major climate change. We found that 84.5% of the species that were inferred to have one or more 450 local extinctions between surveys had local extinctions at the warmest site in their original range 451 on the transect (202 of 239 species; Datasets S1–S2). In contrast, false extinctions due to failure 452 to detect a species at a given site could occur anywhere on the transect, and are not expected to 453 be concentrated at the warm edge of the species range. Furthermore, if false extinctions 454 dominated our data, then one would not expect particular climatic variables to be significantly 455 associated with local extinctions. Instead, we found significant associations between increases in 456 certain temperature variables and local extinctions.

1

In a similar vein, we assume that these local extinction events are actually caused by changes in climate. It is possible that some local extinction events were related to habitat modification or other factors. However, this possibility was generally addressed in the 10 original studies that our analyses are based on. In short, these authors concluded that range shifts were related to climate and not other factors, and these authors surveyed these locations themselves. Moreover, these surveys were generally conducted in reserves and other protected and/or undeveloped areas. Two studies conducted in Europe included sites with human impacts

464 such as grazing and selective logging (7,11). However, in the study by Felde *et al.* (7), the 465 authors specifically addressed the idea that changes in grazing at some sites might have impacted 466 their results, and they provided evidence against this idea. Furthermore, in that study, only a tiny 467 fraction of the sites had any local extinctions at all (2.8%) and few species experienced local 468 extinctions (8.6%). Thus, the overall pattern in that study was of species' robustness to climate 469 change, rather than widespread local extinctions that were possibly caused by human impacts. In 470 the study by Ploquin et al. (11), many species did experience local extinction, but the authors 471 specifically addressed whether these were caused by major changes in habitat over the relatively 472 brief time between surveys (~20 years), and they suggested that habitat loss and/or fragmentation 473 did not explain their results. Overall, the idea that habitat modification in these two studies 474 explains our main conclusions seems very unlikely. Nevertheless, in a dedicated section below 475 (SI Appendix, Text S4), we specifically tested the impact of excluding the sites with local 476 extinction from these two studies (SI Appendix, Text S4). The results show that the exclusion of 477 these sites has little impact on our overall conclusions. Finally, as described above, if non-478 climatic factors generally explained these local extinctions, it is unclear why these extinctions 479 would be concentrated at the warm edge of species ranges and would be significantly related to 480 climatic variables.

We also acknowledge that our study does not address the specific mechanisms by which changes in climate caused local extinctions, even though we identified the climatic variables that seem to best predict these extinctions. Climate may lead to local extinction through a variety of proximate causes (52), including temperatures that exceed the physiological tolerances of individuals and climate-related changes in species interactions (e.g. disease, reductions in prey or host species). We also note that there may be different demographic causes of local extinction,

2

487 including the death of adult individuals, failure to successfully reproduce, or failure to 488 successfully recruit the next generation. Importantly, we acknowledge that behavioral habitat 489 selection is a potential explanation for local extinction for some organisms (like birds), but not 490 for others (like plants). That is, a given animal species may no longer occur at a site simply 491 because individuals choose to occur elsewhere, not because they are unable to tolerate climatic 492 conditions there. Nevertheless, it is unclear why species would abandon sites where they can still 493 survive and maintain viable populations. Furthermore, habitat selection to avoid warming 494 habitats could presumably lead to massive reductions in the species range and population size, 495 even if species could actually tolerate many of the sites that they chose to avoid. Overall, it 496 clearly would be beneficial to know the detailed causes and mechanisms of local extinctions for 497 the hundreds of species included here. Yet, we think it is still possible to make inferences about 498 which climatic factors are most strongly related to local extinction (and how future climates may 499 impact species survival) without these details.

3

We also note that we have focused on identifying which climatic variables seem to be the most generally important in predicting local extinctions. However, we acknowledge that a combination of climatic factors might be important in driving extinction in many cases.

There could also be substantial variation in the climatic drivers of local extinction among species and among sites. An alternative approach to analyzing the data would therefore be to conduct analyses only within a given study (i.e. one transect, one group of organisms). This approach would have some advantages, but it would be difficult to incorporate studies with fewer sites (*SI Appendix*, Table S1), given limited statistical power (see also below). Furthermore, synthesizing results across the different sites would not be straightforward.

509 We acknowledge that our results could be influenced by different climatic drivers in 510 different regions or among taxonomic groups. Specifically, our dataset was dominated by 511 tropical species but temperate sites. Species on transects in tropical/subtropical locations ($<35^{\circ}$ 512 absolute latitude) with local extinction represented 82% of the species with local extinction in 513 our dataset (198 of 240 species with local extinction), whereas temperate sites (>35° absolute 514 latitude) comprised 75% of the sites with local extinction (111 of 148 sites with local extinction). 515 Similarly, animals represented 75% of the sampled species (406 animal species of 538 total 516 species), and 90% of species with local extinctions (216 of 240 species with local extinction). 517 Plants were sampled at 323 sites whereas animals were sampled at 258. Preliminary analyses 518 showed broadly similar patterns in terms of climatic drivers of extinctions in animals versus 519 plants and tropical versus temperate sites. However, formal statistical analyses of each climatic 520 region and group separately would currently be somewhat problematic given the limited numbers 521 of tropical sites and of plants with local extinction. Both multivariate (e.g. DAPC) and univariate 522 analyses (e.g. logistic regressions) generally require 4–5 more observations than variables 523 (53,54) or at least 100 observations per category (55,56). In our case here, observations would be 524 sites, or sites with local extinction. Nevertheless, we did confirm that changes in maximum 525 annual temperature were significantly associated with local extinctions in both tropical and 526 temperate regions when sites from these regions were analyzed separately, whereas increases in 527 annual mean temperatures were not associated with local extinction in either climatic zone (see 528 main text).

4

An important assumption in our projections of future species survival on transects is that species will disperse upwards along elevational gradients in the future at the same rate that they dispersed in the past. Instead, it is possible that species will disperse more quickly in the future,

532 especially if there is natural selection favoring individuals that disperse faster. If this is true, then 533 more species may survive on these transects than suggested by our projections. However, almost 534 half of the species included in our study (66%; 353 of 538) failed to disperse upwards at all 535 between surveys, even though every species experienced climate change across their elevational 536 range in these transects. Furthermore, many species actually contracted their ranges at their 537 upper elevational limits (19%; 101 of 538). Thus, the majority of species did not disperse 538 upwards over time. This suggests that it would be problematic to assume that most species will 539 necessarily undertake more rapid upward dispersal at their cool edge in response to future 540 climate change. We also note that in many cases the ability of species to shift their upper 541 elevational ranges to reach cooler temperatures will be constrained by the limited heights of the 542 mountains on which they occur. Thus, no matter how quickly they can move upwards, their 543 ability to reach cooler temperatures will ultimately depend on there being cooler habitats that 544 they can disperse to. Indeed, our analyses suggest that the limited availability of suitable climatic 545 conditions on elevational transects might be important in driving projected extinctions by 2070, 546 if species dispersed faster and reached mountaintops more quickly. Specifically, we compared 547 the number of species predicted to persist when dispersal is not constrained by mountaintop 548 height to the number projected to face extinction if dispersal is constrained (SI Appendix, Table 549 S4; Dataset S6). Among the 45 upward-dispersing species projected to reach the highest 550 elevation in their mountain range by 2070, we estimated that 90–99% will likely face extinction 551 within their transect as consequence of limited mountaintop height (range based on RCP4.5 and 552 RCP8.5, not assuming niche shifts; see SI Appendix, Table S4). 553 We also recognize that projected extinction of species on these elevational transects

5

554 might not reflect the extinction of these species across their entire geographic range. On the one

6

555 hand, many species ranges might consist of similar elevational distributions across one or more 556 additional mountain slopes, with similar properties to the slopes that were surveyed. In these 557 cases, our projections might offer a reasonable proxy for the likelihood of global extinctions. On 558 the other hand, various factors might increase the chances of species surviving in other parts of 559 their geographic range (i.e. apart from the surveyed transect). These factors might include taller 560 mountain ranges (allowing species to reach cooler habitats), steeper slopes (potentially allowing 561 some species to disperse upwards more quickly), or distributions in other regions where 562 extinction may be less likely (higher latitudes). Our estimates of extinction frequencies may still 563 be conservative (i.e. underestimating extinction) because we do not include the potential effects 564 of dramatically lower population sizes on long-term species survival (57).

565 Finally, we recognize that our study includes only terrestrial species on elevational 566 gradients. Nevertheless, far more animal species are terrestrial than aquatic (58), even when 567 including the large estimated numbers of undescribed marine species (59). Most plant species are 568 also terrestrial (59). Moreover, many biodiversity hotspots are in montane regions, including the 569 most diverse ones [i.e. the Tropical Andes (60)]. Freshwater species appear to be more sensitive 570 to climate change than terrestrial or marine species, based on patterns of local extinction (1). 571 Dispersal on latitudinal gradients may be slower than on elevational gradients (given that the 572 absolute distances needed to reach lower temperatures may be greater), and may be more likely 573 to be impeded by human habitat modification at low elevations. We have also included only 574 some groups of organisms, with most sampled species being plants, insects, and birds (SI 575 Appendix, Table S1; Dataset S1). These groups may not represent all species. However, most 576 species depend on plants, either directly or indirectly. Furthermore, insects and birds may have

- 577 particularly high rates of dispersal (given that many or most have the ability to fly). Thus, other
- 578 groups may be even less likely to avoid extinction by dispersal.

580 Text S3. Alternative methods for summarizing climate at sites

581 Text S3.1. Overview

582 The main results of our paper are based on the downscaled and EMD-transformed climatic data 583 from CRU. For each site, an EMD model was fitted on the entire temporal range of CRU data 584 coverage (1901–2013). Consequently, the extraction of climatic trends at each site under EMD 585 accounts not only for climatic variation between surveys but also outside of these two dates. We 586 acknowledge that other methods are currently available to extract temporal trends from climatic 587 data (22–26). However, EMD has shown to be especially accurate for this purpose (21,27,28). In 588 the sections below, we examine if our main conclusions are still supported when a window-based 589 approach is used to summarize climate and climate change over time.

590

591 Text S3.2. Methods used to construct alternative climatic datasets

592 For each site, we estimated mean climatic conditions during the 5-year window and 10-year 593 window preceding the date of each historical survey and recent resurvey. Based on the mean 594 climatic values within these windows for each variable, we then estimated the change in climate 595 between surveys and the rate of change in climate at each site between surveys. However, we 596 used the actual times between surveys when estimating rates of change in climate (not the dates 597 of the 5-year or 10-year windows). We acknowledge that the choice of 5 and 10 years for 598 window sizes is arbitrary. However, we wanted to use time windows that spanned multiple years, 599 in order to reduce stochastic differences in climate from year to year (therefore a window of 4 600 years or less seemed too small). Using a larger window than 10 years also seemed problematic, 601 given that this would approach the time between the historical and modern surveys (at least in 602 some cases; see below).

The CRU temporal coverage starts in 1901. Therefore, it would be difficult to estimate 5and 10-year windows for historical surveys close to this date. This was not problematic for most studies, in which the initial surveys were after 1911 (*SI Appendix*, Table S1). However, the initial survey in Felde et al. (7) was conducted in 1901. Given the limitations of the CRU dataset, we did not estimate 5- and 10-year windows for Felde et al. (7) and instead simply used the EMDbased estimates for 1901 (the oldest climatic record in our dataset).

2

609 Similarly, it would be problematic to calculate a 10-year window if the historical survey 610 and modern resurvey were 10 or fewer years apart. This was not problematic for most studies, 611 except for Raxworthy et al. (2), in which the surveys were only 10 years apart. For Raxworthy et 612 al. (2), we described mean climate during the resurvey using a 5-year window only.

613 Mean climatic values for each site based on the 5-year and 10-year windows are 614 compiled in Datasets S11 and S12, respectively. EMD-transformed climate data are summarized 615 in Dataset S3. We compared climatic conditions between sites with and without local extinctions 616 based on these three datasets (5-year window, 10-year window, and EMD). Specifically, we 617 examined whether the three datasets agreed on the four main conclusions based on the resurvey 618 data (not the conclusions based on future projections). These four main conclusions were as 619 follows. (i) Based on Discriminant Analysis of Principal Components (DAPC), the most 620 important climatic variable that distinguishes sites with and without local extinction is the 621 change in maximum annual temperatures (Bio5). (ii) On average, mean annual temperatures at 622 sites with local extinction changed less relative to sites without local extinctions. (iii) On average, maximum annual temperatures increased more and increased faster at sites with local 623 624 extinction relative to those without. (iv) On average, annual precipitation and decreased more

- and decreased faster between surveys at sites with local extinction. We compare these
- 626 conclusions based on EMD to those based on 5-year and 10-year windows below.
- 627

Text S3.3. Comparing main conclusions from climate data from EMD and window-based data

630 Overall, results based on the three different climatic datasets (5-year window [Dataset S13], 10-631 year window [Dataset S14], and EMD [SI Appendix, Table S3]) generally agreed with each 632 regarding the main conclusions. The only exception was the variable selection for the 5-year 633 window. Variable selection based on DAPC was consistent between the EMD and 10-year 634 window datasets. These two datasets suggested that change in maximum annual temperatures 635 was the main driver of local extinctions between surveys (DAPC for the EMD dataset: SI 636 Appendix, Table S3; DAPC for the 10-year dataset: Dataset S14). Using a 5-year window, sites 637 with and without local extinction differed most strongly in the absolute change between surveys 638 in minimum annual temperatures (Bio6; Dataset S13). Specifically, minimum temperatures at 639 sites with local extinction increased less between surveys relative to other sites (mean absolute 640 change in Bio6, sites with local extinction=0.378°C vs sites without=2.264°C; Dataset S13). 641 However, these changes seem highly unlikely to explain local extinction at these sites (i.e. if 642 increases in this variable were important in driving local extinctions, then changes should be 643 larger at sites with local extinction, not those without). When analyzing rates of change, the 5-644 year window dataset indicated that the most important variable was mean temperature during the 645 warmest quarter (Bio10; Dataset S13). Sites with local extinctions experienced faster increases in 646 mean warmest quarter temperatures (mean rate of change Bio10 for sites with local extinction=0.008°C yr⁻¹ vs without=0.002°C yr⁻¹; Dataset S13). This finding is more consistent 647

with those from EMD and the 10-year window, showing the importance of temperatures during
the hottest part of the year, and is inconsistent with the selection of minimum temperatures
(Bio6) for this same time 5-year time window. Overall, the differences in variable selection
between the 5-year window versus the 10-year window and EMD datasets suggest that the 5-year
window is more sensitive to stochastic variation in climate from year-to-year, consistent with the
smaller time window considered.

654 The three other main conclusions were all consistent between the data from EMD, the 10-655 year window, and the 5-year window. Sites where local extinctions occurred tended to 656 experience smaller changes in mean annual temperatures (average change in mean annual 657 temperature, Bio1; EMD: sites with local extinction=0.413°C vs sites without=1.174°C, logistic 658 regressions between the change in Bio1 between surveys and the occurrence of local extinction: 659 P < 0.001; 10-year window: sites with local extinction=0.579°C vs sites without=0.801°C, 660 P=0.043; 5-year window: sites with local extinction=0.552°C vs sites without=0.945°C, 661 *P*=0.027). 662 Similarly, for all three datasets, sites with local extinction experienced larger increases in 663 maximum annual temperatures between surveys (mean absolute change in maximum annual

temperature, Bio5; EMD dataset: sites with local extinction=0.413°C vs sites without=0.147°C,

665 P < 0.001; 10-year window: sites with local extinction=0.400°C vs sites without=-1.515°C,

666 P=0.043; 5-year window: local extinction=0.464°C vs sites without=-0.840°C, P=0.048). Sites

667 with local extinction also experienced faster increases in maximum annual temperatures (mean

rate of change in maximum annual temperature, Bio5; EMD dataset: sites with local

669 extinction= 0.018° C yr⁻¹ vs sites without= 0.005° C yr⁻¹, P < 0.001; 10-year window: sites with local

extinction=0.008°C yr⁻¹ vs sites without=-0.033°C yr⁻¹, P<0.001; 5-year window: sites with local 670 extinction= 0.008° C yr⁻¹ vs sites without= -0.018° C yr⁻¹, P < 0.001). 671 672 Based on all three datasets, sites with local extinction became drier between surveys 673 relative to sites without (mean absolute change in annual precipitation, Bio12: EMD dataset: 674 sites with local extinction=-29.029 mm vs sites without=80.008 mm, P < 0.001; 10-year window: 675 sites with local extinction=7.587 mm vs sites without=117.597 mm, P=0.006; 5-year window: 676 sites with local extinction=-40.263 mm vs sites without=102.242 mm, P=0.003). Sites with local 677 extinction also had faster rates of decrease in annual precipitation (mean rate of change in annual 678 precipitation, Bio12: EMD dataset: sites with local extinction=-1.130 mm yr⁻¹ vs sites without=0.614 mm yr⁻¹, P<0.001; 10-year window: sites with local extinction=-0.242 mm yr⁻¹ vs 679

680 sites without=2.437 mm yr⁻¹, P<0.001; 5-year window: sites with local extinction=-0.973 mm yr⁻¹

681 vs sites without=1.673 mm yr⁻¹, P < 0.001).

682 Text S4. Addressing the possible impacts of land-use change

683 Changes in land use by humans over time might cause local extinctions that mimic the impacts 684 of climate change. Some sites in the studies by Ploquin et al. (11) and Felde et al. (7) may have 685 been impacted by land-use changes between the historical and modern surveys. However, this 686 possibility was explicitly addressed in these papers, and therefore seems very unlikely (see Text 687 S2). Nevertheless, we examined the impacts of excluding potentially affected sites in those two 688 studies. We assumed that land-use change could cause sites to have local extinctions that were 689 unrelated to climate change. Therefore, we excluded those sites with local extinctions in these 690 two datasets. Specifically, we excluded the 9 sites with local extinction from Felde et al. (7) and 691 76 sites with local extinction from Ploquin et al. (11). Thus, we excluded 85 sites from the full 692 EMD dataset (sites in the original dataset=581; sites in the reduced dataset=496). Next, we 693 compared climatic characteristics of sites with local extinction (sites with local extinction in the 694 original dataset=148; sites with local extinction in the reduced dataset=63) and without local 695 extinction (sites without local extinction in both the original and reduced datasets=433) in the 696 reduced dataset (i.e. all sites except those with local extinction in Ploquin et al. [11] and Felde et 697 al. [7]).

1

We found that the exclusion of these 85 sites had no effect on our main conclusions (Dataset S15). In line with our main conclusions, DAPC analyses based on the reduced dataset suggested that the absolute amount of change in maximum annual temperatures (and the rate of change in maximum annual temperatures) was the main driver of local extinctions across sites (Dataset S15). We also compared the climatic characteristics of sites with and without local extinction based on the reduced dataset. There were significantly larger changes in maximum annual temperatures between surveys at sites with local extinction relative to those without

705 (mean absolute change in Bio5, sites with local extinction=0.421°C vs sites without=0.146°C, 706 P < 0.001, all based on logistic regression). The mean rate of change in maximum annual 707 temperature was also faster at sites with local extinction (mean rate of change in Bio5, sites with local extinction=0.017°C yr⁻¹ vs sites without=0.004°C yr⁻¹, P<0.001). Sites with local extinction 708 709 had smaller changes in mean annual temperature between surveys than those without local 710 extinction (mean absolute change in mean Bio1, sites with local extinction=0.425°C vs sites 711 without=1.173°C, P<0.001). Finally, annual precipitation decreased more at sites with local 712 extinctions (mean absolute change in Bio12, sites with local extinction=-56.853 mm vs sites 713 without 80.008 mm, P < 0.001). Annual precipitation also decreased more rapidly at sites with local extinction (mean rate of change in Bio12, sites with local extinction=-1.571 mm yr⁻¹ vs 714 715 sites without= 0.614 mm yr^{-1} , *P*<0.001).

716 **REFERENCES**

- Wiens JJ (2016) Climate-related local extinctions are already widespread among plant
 and animal species. *PLoS Biol* 14:e2001104.
- 2. Raxworthy CJ, et al. (2008) Extinction vulnerability of tropical montane endemism from
- warming and upslope displacement: a preliminary appraisal for the highest massif in
- 721 Madagascar. *Glob Change Biol* 14:1703–1720.
- 3. Sheldon AL (2012) Possible climate-induced shift of stoneflies in a southern Appalachian
 catchment. *Freshw Sci* 31:765–774.
- 4. Warren RJ, Chick L (2013) Upward ant distribution shift corresponds with minimum, not
 maximum, temperature tolerance. *Glob Change Biol* 19:2082–2088.
- 5. Brusca RC, et al. (2013) Dramatic response to climate change in the Southwest: Robert
 Whittaker's 1963 Arizona mountain plant transect revisited. *Ecol Evol* 3:3307–3319.
- 6. Chen IC, et al. (2011) Asymmetric boundary shifts of tropical montane Lepidoptera over
 four decades of climate warming. *Glob Ecol Biogeogr* 20:34–45.
- 730 7. Felde VA, Kapfer J, Grytnes J-A (2012) Upward shift in elevational plant species ranges
 731 in Sikkilsdalen, central Norway. *Ecography* 35:922–932.
- 732 8. Forero-Medina G, Terborgh J, Socolar SJ, Pimm SL (2011) Elevational ranges of birds
 733 on a tropical montane gradient lag behind warming temperatures. *PLoS One* 6:e28535.
- Freeman BG, Freeman AMC (2014) Rapid upslope shifts in New Guinean birds illustrate
 strong distributional responses of tropical montane species to global warming. *Proc Natl*
- 736 *Acad Sci USA* 111:4490–4494.
- 737 10. Menendez R, et al. (2006) Species richness changes lag behind climate change. *Proc Biol*738 Soc 273:1465–1470.

11. Ploquin EF, Herrera JM, Obeso JR (2013) Bumblebee community homogenization after
uphill shifts in montane areas of northern Spain. Oecologia 173:1649–1660.
12. Harris I, Jones P, Osborn T, Lister D (2013) Updated high-resolution grids of monthly
climatic observations - the CRU TS3.10 Dataset. Int J Climatol 34:623-642.
13. Hijmans RJ, Cameron SE, Parra JL, Jones PG, Jarvis A (2005) Very high resolution
interpolated climate surfaces for global land areas. Int J Climatol 25:1965–1978.
14. Fick SE, Hijmans RJ (2017) WorldClim 2: new 1-km spatial resolution climate surfaces
for global land areas. Int J Climatol 37:4302-4315.
15. R Core Team (2016) R: A language and environment for statistical computing (R
Foundation for Statistical Computing, Vienna).
16. Zang C (2017) tusk: Conveniently access gridded climate data sets. R package version
0.99.
17. Babst F, et al. (2012) Site- and species-specific responses of forest growth to climate
across the European continent. Glob Ecol Biogeogr 22:706-717.
18. Canestrelli D, et al. (2017) Climate change promotes hybridisation between deeply
divergent species. PeerJ 5:e3072.
19. Kalnay EM, et al. (1996) The NCEP/NCAR 40-year reanalysis project. Bull Am Meteorol
Soc 77:437–471.
20. Kim D, Oh HS (2009) EMD: a package for empirical mode decomposition and Hilbert
spectrum. <i>R J</i> 1:40–46.
21. Wu Z, Huang NE, Long SR, Peng C-K (2007) On the trend, detrending, and variability of
nonlinear and nonstationary time series. Proc Natl Acad Sci USA 104:14889-14894.
22. Mudelsee M (2009) Break function regression. Eur Phys J 174:49-63.

2

- 762 23. Mudelsee M (2018) Trend analysis of climate time series: A review of methods. *Earth-* 763 *Sci Rev* 190:310–322.
- 764 24. Mohorji AM, Şen Z, Almazroui M (2017) Trend analyses revision and global monthly
 765 temperature innovative multi-duration analysis. *Earth Sys Env*1:9.
- Perry AL, Low PJ, Ellis JR, Reynolds JD (2005) Climate change and distribution shifts in
 marine fishes. *Science* 308:1912–1915.
- 76826. Thoning KW, Tans PP, Komhyr WD (1989) Atmospheric carbon dioxide at Mauna Loa
- 769 Observatory: 2. Analysis of the NOAA GMCC data, 1974–1985. *J Geophys*
- 770 *Res* 94:8549–8565.
- 27. Huang NE, et al. (1998) The empirical mode decomposition and the Hilbert spectrum for
 nonlinear and non-stationary time series analysis. *Proc R Soc Lond A* 454:903–995.
- 28. Huang NE, Wu M-LC, Long SR, Shen SS-P, Qu W, Gloersen P, Fan KL (2003) A
- confidence limit for the empirical mode decomposition and Hilbert spectral analysis.
- 775 *Proc R Soc Lond A* 459:2317–2345.
- Franzke CLE (2010) Long-range dependence and climate noise characteristics of
 Antarctic temperature data. *J Clim* 23:6074–6081.
- 30. Franzke CLE (2012) Nonlinear trends, long-range dependence, and climate noise
 properties of surface temperature. *J Clim* 25:4172–4183.
- 780 31. Franzke CLE (2014) Warming trends: nonlinear climate change. *Nat Clim Change* 4:423.
- 781 32. O'Donnell MS, Ignizio DA (2012) Bioclimatic predictors for supporting ecological
- 782 applications in the conterminous United States (U.S. Geological Survey Data Series, Fort783 Collins).

784	33. Booth TH, Nix HA, Busby JR, Hutchinson MF (2013) Bioclim: the first species
785	distribution modelling package, its early applications and relevance to most current
786	MaxEnt studies. Divers Distrib 20:1-9.
787	34. Jombart T (2008) adegenet: a R package for the multivariate analysis of genetic markers.
788	Bioinformatics 24:1403–1405.
789	35. Jombart T, Collins C (2015) A tutorial for discriminant analysis of principal components
790	(DAPC) using adegenet 2.0.0 (Imperial College London, MRC Centre for Outbreak
791	Analysis and Modelling, London).
792	36. Grömping U (2006) Relative importance for linear regression in R: the package relaimpo.
793	J Stat Softw 17.
794	37. Lindeman RH, Merenda PF, Gold RZ (1980) Introduction to bivariate and multivariate
795	analysis (Scott, Foresman and Comp, Glenview).
796	38. LeBreton JM (2004) History and use of relative importance indices in organizational
797	research. Organ Res Methods 7:238–257.
798	39. Ye T, Wang Y, Guo Z, Li Y (2017) Factor contribution to fire occurrence, size, and burn
799	probability in a subtropical coniferous forest in East China. PLoS One 12:e0172110.
800	40. Warren R, et al. (2013) Quantifying the benefit of early climate change mitigation in
801	avoiding biodiversity loss. Nat Clim Change 3:678-682.
802	41. Warren R, Price J, Graham E, Forstenhaeusler N, Vanderwal J (2018) The projected
803	effect on insects, vertebrates, and plants of limiting global warming to 1.5°C rather than
804	2°C. Science 360:791–795.

805	2. Goberville E, Beaugrand G, Hautekèete N-C, Piquot Y, Luczak C (2015) Uncertaint	ies in
806	the projection of species distributions related to general circulation models. Ecol Evo)
807	5:1100–1116.	
808	3. Makino A, et al. (2014) The effect of applying alternate IPCC climate scenarios to n	narine
809	reserve design for range changing species. Conserv Lett 8:320-328.	
810	4. García Molinos J, et al. (2015) Climate velocity and the future global redistribution of	of
811	marine biodiversity. Nat Clim Change 6:83-88.	
812	5. IPCC (2013) Climate Change 2013: The physical science basis. (Cambridge Univ. F	ress,
813	New York).	
814	6. Raftery AE, Zimmer A, Frierson DM, Startz R, Liu P (2017) Less than 2°C warming	, by
815	2100 unlikely. Nat Clim Change 7:637–641.	
816	7. Christensen P, Gillingham K, Nordhaus W (2018) Uncertainty in forecasts of long-r	un
817	economic growth. Proc Natl Acad Sci USA 115:5409-5414.	
818	8. Rogelj J, et al. (2018) Scenarios towards limiting global mean temperature increase	
819	below 1.5°C. Nat Clim Change 8:325–332.	
820	9. Vuuren DPV, et al. (2011) RCP2.6: Exploring the possibility to keep global mean	
821	temperature increase below 2°C. Clim Change 109:95–116.	
822	0. Freeman BG, Scholer MN, Ruiz-Gutierrez V, Fitzpatrick JW (2018) Climate change	;
823	causes upslope shifts and mountaintop extirpations in a tropical bird community. Pro-	ЭС
824	Natl Acad Sci USA:115:11982–11987.	
825	1. Venables WN, Ripley BD (2002) Modern applied statistics with S (Springer, New Y	ork)
826	2. Cahill AE, et al. (2013) How does climate change cause extinction? <i>Proc Biol Sci</i>	
827	280:20121890.	

828	53. Hatcher L, Stepanski EJ (2011) A step-by-step approach to using the SAS system for
829	univariate and multivariate statistics (SAS Institute, Cary).
830	54. Hutcheson GD, Sofroniou N (2006) The multivariate social scientist: introductory
831	statistics using generalized linear models (Sage, Thousand Oaks).
832	55. MacCallum RC, Widaman KF, Preacher KJ, Hong S (2001) Sample size in factor
833	analysis: the role of model error. Multivar Behav Res 36:611-637.
834	56. Comrey AL, Lee HB (2016) A first course in factor analysis (Hillsdale, New York).
835	57. Morris WF, Doak DF (2002) Quantitative conservation biology: theory and practice of
836	population viability analysis (Sinauer Associates, Sunderland).
837	58. Wiens JJ (2015) Faster diversification on land than sea helps explain global biodiversity
838	patterns among habitats and animal phyla. Ecol Lett 18:1234–1241.
839	59. Mora C, Tittensor DP, Adl S, Simpson AG, Worm B (2011) How many species are there
840	on Earth and in the ocean? PLoS Biol 9:e1001127.
841	60. Myers N, Mittermeier RA, Mittermeier CG, Da Fonseca GA, Kent J (2000) Biodiversity

842 hotspots for conservation priorities. *Nature* 403:853.



Fig. S1. Contributions of different variables to climatic differences between sites with and without local extinction. We present results for the (**A**) historical climate, and both the (**B**) absolute change, and (**C**) rate of change in climatic variables between surveys. DAPC loadings (Y axis) are shown for each Bioclim variable during the initial survey. Results for (A) address

how climatic variation among sites at the same time period (before major warming) predicted which sites showed local extinctions in the subsequent resurvey. Historically warmer sites (i.e. higher values of minimum annual temperatures, Bio6) were more likely to contain species that underwent local extinction between surveys (A). Sites in which local extinctions occurred were most distinct from those without in having greater increases in maximum annual temperatures (Bio5) between surveys (B) and a faster rate of change in this variable (C). We also show odds ratios and *P*-values for univariate logistic regressions between climatic descriptors and occurrence of local extinction across sites. Odds ratios larger than 1 (indicated with "+") suggest that increases in predictor variables are associated with a higher likelihood of local extinction. Conversely, if odds rations are smaller than 1 (indicated with a vertical line "I"), the likelihood of local extinction is inversely related to increases in predictor variables. Definitions of Bioclim variables are given in *SI Appendix*, Table S2.

Supplementary Tables

Table S1. Summary information for the analyzed datasets. Columns are labeled as follows. Study: original paper from which the data were obtained. Sites: number of specific locations surveyed and resurveyed on each transect. Species: total number of species found on the transect. Local extinction (species): proportion of the total sampled species that had local extinctions at one or more sites on the transect. Local extinction (sites): proportion of the total sampled sites where at least one species had a local extinction between surveys. Survey date: year when the initial survey was conducted. Resurvey date: year when the resurvey of the transect was conducted. Taxonomic group: higher taxon to which the sampled species belong. Continent: general location of the transect. Lists of species for each transect (and the sites at which they were found in the survey and resurvey) are given in Dataset S1. Geographic coordinates used for each site are given in Dataset S2.

Study	Sites	Species	Local	Local extinction	Survey date	Resurvey date	Taxonomic group	Continent
			extinction	(sites)				
			(species)					
Brusca <i>et al</i> . (5)	8	27	0.5556	1.0000	1963	2011	Plants	North America
Chen et al. (6)	10	208	0.5577	1.0000	1965	2007	Insects	Asia
Felde et al. (7)	315	105	0.0857	0.0285	1900	2008	Plants	Europe
Forero-Medina et al. (8)	5	55	0.2909	0.8000	1969	2010	Birds	South America

Freeman and Freeman (9)	37	54	0.7407	0.6216	1965	2012	Birds	Oceania
Menendez et al. (10)	40	39	0.5385	0.4250	1981–1982;	2006–2007	Insects	Europe
					1992–1993			
Ploquin et al. (11)	119	16	0.6875	0.6386	1988–1989	2009	Insects	Europe
Raxworthy <i>et al</i> . (2)	3	30	0.3667	0.3333	1993	2003	Frogs/Lizards	Madagascar
Sheldon(3)	31	2	0.0000	0.0000	1977–1978	2006	Insects	North America
Warren and Chick (4)	13	2	0.0000	0.0000	1973–1974	2012	Insects	North America

Table S2. Definitions for Bioclim variables (32).

Description
Annual mean temperature
Mean diurnal range (mean of monthly (max temp - min temp))
Isothermality (100*Bio2/Bio7)
Temperature seasonality
Maximum temperature of warmest month
Minimum temperature of coldest month
Temperature annual range (Bio5-Bio6)
Mean temperature of wettest quarter
Mean temperature of driest quarter
Mean temperature of warmest quarter
Mean temperature of coldest quarter
Annual precipitation
Precipitation of wettest month
Precipitation of driest month
Precipitation seasonality (coefficient of variation)
Precipitation of wettest quarter
Precipitation of driest quarter
Precipitation of warmest quarter
Precipitation of coldest quarter

Table S3. Summary of statistical results comparing climatic variables at sites with and without local extinction. For each climatic variable, we present both the mean and standard deviation for sites with and without local extinction (sites are considered as having local extinction if any of the species surveyed had a local extinction at that site, as indicated by failure to find that species at that site during the resurvey). Next, we show results for univariate logistic regressions between each climatic variable and the occurrence of local extinction. We then summarize odds and *P*-values for each of the models. We also performed DAPC analyses between the occurrence of local extinction across sites and all climatic variables. These analyses were fit independently for variables for historical climate (i.e. climate for the year of the initial survey), absolute change in climate (historical – modern values), and rate of change in climate (absolute change/time between surveys). We refer to each climatic variable with the prefix "historical", "absolute.change" and "rate.change" and we present the results for these three sets of variables in that order. We show DAPC loadings (LD1 loading) for each of these variables within each of the three analyzed datasets. Bioclim variables are defined in *SI Appendix*, Table S2. Given that some odds were very large, we summarize odds greater than nine as ">9".

Variable		Descriptive statistics				Univariate logistic regression		
	No local e	extinction	Local ex	tinction	Odds	Р	LD1	
	Mean	SD	Mean	SD			loading	
historical.Bio1	1.530	6.080	11.600	5.410	1.250	< 0.001	0.039	
historical.Bio2	8.770	1.900	9.710	1.830	1.260	< 0.001	0.009	
historical.Bio3	30.800	11.500	48.500	19.700	1.070	< 0.001	0.023	
historical.Bio4	7.110	1.490	4.310	2.300	0.508	< 0.001	0.000	
historical.Bio5	17.800	5.050	23.900	3.860	1.250	< 0.001	0.129	
historical.Bio6	-12.700	7.130	1.330	7.680	1.210	< 0.001	0.275	
historical.Bio7	30.100	4.240	22.500	7.000	0.804	< 0.001	0.091	
historical.Bio8	6.090	3.640	11.000	5.560	1.250	< 0.001	0.006	
historical.Bio9	0.271	7.960	13.500	5.620	1.230	< 0.001	0.035	
historical.Bio10	10.500	4.920	17.100	3.680	1.280	< 0.001	0.069	
historical.Bio11	-6.630	7.180	6.680	7.570	1.210	< 0.001	0.011	
historical.Bio12	929.000	526.000	1350.000	941.000	1.000	< 0.001	0.128	
historical.Bio13	159.000	69.200	225.000	115.000	1.010	< 0.001	0.005	
historical.Bio14	29.300	21.200	36.100	41.900	1.010	0.012	0.003	
historical.Bio15	53.400	8.550	59.100	16.200	1.050	< 0.001	0.003	
historical.Bio16	339.000	175.000	506.000	292.000	1.000	< 0.001	0.077	
historical.Bio17	139.000	98.900	186.000	182.000	1.000	< 0.001	0.035	
historical.Bio18	259.000	141.000	301.000	279.000	1.000	0.018	0.006	
historical.Bio19	214.000	126.000	333.000	190.000	1.010	< 0.001	0.060	
absolute.change.Bio1	1.170	0.516	0.413	0.367	0.060	< 0.001	0.057	
absolute.change.Bio2	0.061	0.348	0.056	0.214	0.951	0.864	0.001	
absolute.change.Bio3	-0.003	0.749	0.428	1.380	1.550	< 0.001	0.023	
absolute.change.Bio4	-0.065	0.070	0.011	0.106	>9	< 0.001	0.050	

Variable		Descriptiv	re statistics	Univariate log	gistic regression	DAPC	
	No local e	No local extinction		tinction	Odds	Р	LD1
	Mean	SD	Mean	SD			loading
absolute.change.Bio5	0.147	0.205	0.413	0.299	>9	< 0.001	0.216
absolute.change.Bio6	1.210	1.210	0.231	0.505	0.111	< 0.001	0.045
absolute.change.Bio7	-0.763	0.729	0.264	0.709	5.240	< 0.001	0.079
absolute.change.Bio8	1.040	1.800	0.311	0.866	0.757	< 0.001	0.092
absolute.change.Bio9	-0.563	1.560	0.190	1.040	1.420	< 0.001	0.022
absolute.change.Bio10	1.050	0.420	0.445	0.456	0.071	< 0.001	0.023
absolute.change.Bio11	0.373	0.294	0.205	0.199	0.050	< 0.001	0.005
absolute.change.Bio12	80.000	83.000	-29.000	102.000	0.988	< 0.001	0.094
absolute.change.Bio13	-2.290	10.900	-8.880	20.700	0.966	< 0.001	0.013
absolute.change.Bio14	6.520	11.900	13.000	30.300	1.020	0.001	0.101
absolute.change.Bio15	-7.780	4.560	-0.845	4.600	1.320	< 0.001	0.115
absolute.change.Bio16	16.100	25.200	1.260	40.100	0.980	< 0.001	0.015
absolute.change.Bio17	7.440	19.000	-1.180	27.600	0.981	< 0.001	0.003
absolute.change.Bio18	28.500	26.400	9.870	53.600	0.984	< 0.001	0.017
absolute.change.Bio19	8.980	22.700	-10.900	34.300	0.970	< 0.001	0.033
rate.change.Bio1	0.015	0.005	0.013	0.009	0.000	0.077	0.029
rate.change.Bio2	-0.001	0.011	0.003	0.007	>9	< 0.001	0.100
rate.change.Bio3	0.003	0.020	0.015	0.042	>9	< 0.001	0.012
rate.change.Bio4	-0.001	0.002	0.001	0.004	>9	< 0.001	0.045
rate.change.Bio5	0.005	0.012	0.018	0.017	>9	< 0.001	0.297
rate.change.Bio6	0.015	0.017	0.006	0.011	0.000	< 0.001	0.000
rate.change.Bio7	-0.008	0.025	0.017	0.028	>9	< 0.001	0.234
rate.change.Bio8	0.015	0.029	0.014	0.029	0.565	0.861	0.000
rate.change.Bio9	0.003	0.037	0.013	0.039	>9	0.008	0.004
rate.change.Bio10	0.014	0.007	0.015	0.011	>9	0.105	0.004
rate.change.Bio11	0.007	0.008	0.007	0.007	>9	0.747	0.000

rate.change.Bio12	0.614	1.830	-1.130	2.500	0.695	< 0.001	0.054
rate.change.Bio13	-0.100	0.333	-0.415	0.640	0.214	< 0.001	0.000
rate.change.Bio14	0.088	0.259	0.295	0.643	2.990	< 0.001	0.060
rate.change.Bio15	-0.082	0.070	-0.018	0.131	>9	< 0.001	0.032
rate.change.Bio16	0.102	0.503	-0.142	1.130	0.608	< 0.001	0.024
rate.change.Bio17	-0.043	0.461	-0.150	0.658	0.669	0.032	0.024
rate.change.Bio18	0.238	0.692	-0.031	1.300	0.703	0.002	0.000
rate.change.Bio19	0.003	0.890	-0.588	1.080	0.518	< 0.001	0.080

Table S4. Summary of the proportion of species vulnerable to extinction from climate change (without dispersal or niche shifts). For each combination of RCP and available GCM, we estimate the number of species projected to have their current distributions (on their transect) outside of their current range of values for maximum annual temperature by 2070. These species are vulnerable to extinction from climate change, unless they undergo dispersal or niche shifts. The number of these species is then divided by the total number of species in our dataset (n=538) to estimate the proportion of species vulnerable to extinction (without dispersal or niche shifts). We also summarize the distance to the current thermal niche (for maximum annual temperature) as the mean across all species for each combination of RCP and GCM. This distance is the difference between the projected value for maximum annual temperature in 2070 at the coolest site in the species' current range (usually the highest elevation site) and the current maximum value of maximum annual temperature within the species current range (at the time of the resurvey). The species-level data on which this summary is based are presented in Dataset S5.

RCP	GCM	Proportion species outside current niche	Distance to current niche
2.6	BC	0.703	0.536
2.6	CC	0.704	0.529
2.6	CN	0.695	0.545
2.6	GD	0.539	0.550
2.6	GF	0.829	2.243
2.6	GS	0.604	0.473
2.6	HD	0.511	0.941

2.6	HE	0.770	1.032
2.6	IP	0.708	1.198
2.6	MC	0.742	1.041
2.6	MG	0.636	0.498
2.6	MI	0.855	1.440
2.6	MP	0.641	0.821
2.6	MR	0.807	1.760
2.6	NO	0.727	0.593
4.5	AC	0.745	1.765
4.5	BC	0.710	1.032
4.5	CC	0.734	1.217
4.5	CE	0.875	2.820
4.5	CN	0.779	1.082
4.5	GD	0.714	1.095
4.5	GF	0.890	2.995
4.5	GS	0.714	1.022
4.5	HD	0.799	1.959
4.5	HE	0.842	1.761
4.5	HG	0.792	1.606
4.5	IN	0.667	0.437
4.5	IP	0.779	1.932
4.5	MC	0.822	1.574

4.5	MG	0.664	0.999
4.5	MI	0.922	2.018
4.5	MP	0.697	1.561
4.5	MR	0.901	2.074
4.5	NO	0.762	1.251
6	BC	0.732	1.248
6	CC	0.738	1.319
6	GD	0.730	1.205
6	GS	0.725	1.136
6	HD	0.801	1.522
6	HE	0.879	1.880
6	IP	0.781	1.962
6	МС	0.768	1.639
6	MG	0.680	1.253
6	MI	0.929	2.266
6	MR	0.870	2.108
6	NO	0.749	1.215
8.5	AC	0.868	2.688
8.5	BC	0.762	2.064
8.5	CC	0.835	2.250
8.5	CN	0.851	1.777

8.5	GF	0.948	4.325
8.5	GS	0.805	1.710
8.5	HD	0.928	2.601
8.5	HE	0.941	3.151
8.5	HG	0.931	2.987
8.5	IN	0.684	1.374
8.5	IP	0.894	3.223
8.5	MC	0.892	2.342
8.5	MG	0.770	2.092
8.5	MI	0.950	3.529
8.5	MP	0.777	2.852
8.5	MR	0.950	3.621
8.5	NO	0.866	2.033

Table S5. Mean distances and rates of elevational dispersal at species' upper elevational range limits. Many species moved upwards in elevation between surveys (n=185), and for these species we calculated the absolute amount (in meters above sea level) that their upper elevational limit increased between surveys. A large number of species (n=101) moved downwards at their upper elevational ranges over time instead (presumably due to local extinctions at upper sites). For these species, we calculated the decrease in the elevation of their upper ranges as the amount of dispersal, and this value divided by the time between surveys yields the downward dispersal rate (although this presumably reflects local extinction rather than movement of individuals). Note that 47% of the analyzed species (n=252) did not disperse between surveys at their upper elevational range limits. Species-level data are provided in Dataset S6.

Species	п	Dispersal amount	Dispersal rate
Upward dispersing	185	312.872 m (SD=246.242)	9.899 m/year (SD=10.868)
Downward dispersing	101	-241.810 m (SD=413.607)	-3.965 m/year (SD=20.035)

Table S6. Summary statistics for univariate regressions testing the relationship between maximum annual temperatures (Bio5) and elevation across sites. We fit separate regression models for each transect. We also summarize here the elevation at the highest sampled site on the transect, and the highest elevation on the mountain on which the transect is located.

Study	Maximum elevation along	Mountain	r^2	Р	Slope
	the transect	summit			
Brusca <i>et al.</i> (5)	2743	2791	0.992	1.66E-07	-7.18E-03
Chen et al. (6)	3675	4021	0.948	2.07E-06	-4.38E-03
Felde et al. (7)	1610	2292	0.841	5.72E-127	-6.24E-03
Forero-Medina et al. (8)	2220	2274	0.989	4.92E-04	-2.92E-03
Freeman and Freeman (9)	2382	2423	0.763	1.76E-12	-4.10E-03
Menendez et al. (10)	2518	3322	0.198	4.05E-03	-4.40E-03
Ploquin et al. (11)	2306	2549	0.724	1.66E-34	-2.18E-03
Raxworthy <i>et al</i> . (2)	2500	2774	0.982	8.54E-02	-5.18E-03
Sheldon(3)	1113	1929	0.967	3.95E-23	-6.58E-03
Warren and Chick (4)	1052	1565	0.958	6.14E-09	-5.24E-03

Table S7. Estimated level of extinction assuming that upward-dispersing species respond to climate change only by dispersing. We include only species that dispersed upwards (at their upper elevational range limits) between surveys (*n*=185). We show estimates for the proportion of these 185 species that are projected to go extinct by 2070, for two alternative dispersal scenarios. The unconstrained scenario assumes that upward dispersal is not restricted by the height of the mountain range on which the survey was undertaken. The constrained scenario assumes that species can only disperse until they reach the highest elevation possible on the mountain range containing their elevational transect (i.e. the top of the mountain range). Results are shown for multiple climatic scenarios based on the 12–19 available GCMs for each of the four RCPs. We present results for two different RCPs in the main text: RCP4.5 and RCP8.5. For each of these two RCPs, we simply averaged the extinction frequencies across all nested GCMs. Not all combinations of GCMs and RCPs are available. The species-level data are presented in Dataset S6, along with model abbreviations.

RCP	GCM	Extinction frequency	Extinction frequency
		(Unconstrained)	(Constrained)
2.6	BC	0.135	0.168
2.6	CC	0.130	0.157
2.6	CN	0.151	0.178
2.6	GD	0.092	0.124
2.6	GF	0.330	0.384
2.6	GS	0.097	0.135
2.6	HD	0.168	0.205

2.6	HE	0.222	0.308
2.6	IP	0.232	0.314
2.6	MC	0.184	0.222
2.6	MG	0.119	0.146
2.6	MI	0.314	0.324
2.6	MP	0.162	0.189
2.6	MR	0.308	0.330
2.6	NO	0.119	0.157
4.5	AC	0.324	0.411
4.5	BC	0.200	0.238
4.5	CC	0.232	0.319
4.5	CE	0.643	0.735
4.5	CN	0.238	0.276
4.5	GD	0.211	0.292
4.5	GF	0.578	0.681
4.5	GS	0.200	0.238
4.5	HD	0.357	0.443
4.5	HE	0.368	0.459
4.5	HG	0.319	0.400
4.5	IN	0.092	0.135
4.5	IP	0.357	0.443
4.5	MC	0.286	0.378

4.5	MG	0.211	0.286
4.5	MI	0.416	0.481
4.5	MP	0.292	0.368
4.5	MR	0.411	0.486
4.5	NO	0.243	0.303
6	BC	0.254	0.292
6	CC	0.254	0.335
6	GD	0.216	0.254
6	GS	0.243	0.335
6	HD	0.341	0.432
6	HE	0.400	0.476
6	IP	0.368	0.449
6	MC	0.308	0.400
6	MG	0.222	0.303
6	MI	0.443	0.503
6	MR	0.416	0.470
6	NO	0.249	0.276
8.5	AC	0.578	0.676
8.5	BC	0.341	0.427
8.5	CC	0.416	0.514
8.5	CN	0.373	0.449

8.5	GF	0.768	0.859
8.5	GS	0.346	0.411
8.5	HD	0.524	0.611
8.5	HE	0.654	0.741
8.5	HG	0.649	0.735
8.5	IN	0.232	0.330
8.5	IP	0.703	0.789
8.5	MC	0.551	0.649
8.5	MG	0.384	0.443
8.5	MI	0.546	0.616
8.5	MP	0.535	0.611
8.5	MR	0.659	0.724
8.5	NO	0.427	0.524

Table S8. Estimated level of extinction assuming that all species respond to climate change only by dispersing. We include species that dispersed upwards between surveys, in addition to species that dispersed downwards or did not disperse between surveys. We show estimates for the proportion of these 538 species projected to go extinct by 2070, for three alternative dispersal scenarios. Scenario 1: we assumed that species that did not previously disperse upwards (at their upper elevational range limits) between surveys would not disperse upwards in the future. Scenario 2: we assumed that these previously non-dispersing species would instead move upwards at the mean upward rate across all species that did disperse upwards (including downward dispersal as negative values when calculating the mean). Scenario 3: we assumed that these previously non-dispersing species as zero). For each of these three scenarios, we also estimated the projected proportion of extinctions if species are not restricted by the height of the mountain range on which the survey was undertaken (unconstrained), or if species can only disperse until they reach the highest elevation possible on the mountain range containing their elevational transect (i.e. the top of the mountain range; constrained). Results are shown for multiple climatic scenarios based on the 12–19 available GCMs for each of the four RCPs. We present results for two different RCPs in the main text: RCP4.5 and RCP8.5. For each of these two RCPs, we simply averaged the extinction frequency across all nested GCMs. Not all combinations of GCMs and RCPs are available. The species-level data are presented in Dataset S6, along with model abbreviations.

RCP	GCM	Scenario1_Unconstrained	Scenario1_Constrained	Scenario2_Unconstrained	Scenario2_Constrained	Scenario3_Unconstrained	Scenario3_Constrained
2.6	BC	0.416	0.428	0.416	0.428	0.416	0.428
2.6	CC	0.416	0.426	0.416	0.426	0.416	0.426
2.6	CN	0.420	0.429	0.420	0.429	0.420	0.429
2.6	GD	0.314	0.325	0.314	0.325	0.314	0.325
2.6	GF	0.593	0.612	0.593	0.612	0.593	0.612

2.6 GS	0.362	0.375	0.362	0.375	0.362	0.375
2.6 HD	0.303	0.316	0.303	0.316	0.303	0.316
2.6 HE	0.507	0.537	0.507	0.537	0.507	0.537
2.6 IP	0.468	0.496	0.468	0.496	0.468	0.496
2.6 MC	0.476	0.489	0.476	0.489	0.476	0.489
2.6 MG	0.374	0.383	0.374	0.383	0.374	0.383
2.6 MI	0.604	0.608	0.604	0.608	0.604	0.608
2.6 MP	0.388	0.398	0.388	0.398	0.388	0.398
2.6 MR	0.554	0.561	0.554	0.561	0.554	0.561
2.6 NO	0.442	0.455	0.442	0.455	0.442	0.455
4.5 AC	0.522	0.552	0.522	0.552	0.522	0.552
4.5 BC	0.459	0.472	0.459	0.472	0.459	0.472
4.5 CC	0.485	0.515	0.485	0.515	0.485	0.515
4.5 CE	0.730	0.762	0.730	0.762	0.730	0.762
4.5 CN	0.530	0.543	0.530	0.543	0.530	0.543
4.5 GD	0.463	0.491	0.463	0.491	0.463	0.491
4.5 GF	0.716	0.751	0.716	0.751	0.716	0.751
4.5 GS	0.467	0.480	0.467	0.480	0.467	0.480
4.5 HD	0.569	0.599	0.569	0.599	0.569	0.599
4.5 HE	0.617	0.649	0.617	0.649	0.617	0.649
4.5 HG	0.556	0.584	0.556	0.584	0.556	0.584

4.5	IN	0.375	0.390	0.375	0.390	0.375	0.390
4.5	IP	0.552	0.582	0.552	0.582	0.552	0.582
4.5	MC	0.576	0.608	0.576	0.608	0.576	0.608
4.5	MG	0.422	0.448	0.422	0.448	0.422	0.448
4.5	MI	0.686	0.708	0.686	0.708	0.686	0.708
4.5	MP	0.472	0.498	0.472	0.498	0.472	0.498
4.5	MR	0.665	0.691	0.665	0.691	0.665	0.691
4.5	NO	0.509	0.530	0.509	0.530	0.509	0.530
6	BC	0.489	0.502	0.489	0.502	0.489	0.502
6	CC	0.494	0.522	0.494	0.522	0.494	0.522
6	GD	0.481	0.494	0.481	0.494	0.481	0.494
6	GS	0.487	0.519	0.487	0.519	0.487	0.519
6	HD	0.572	0.604	0.572	0.604	0.572	0.604
6	HE	0.649	0.675	0.649	0.675	0.649	0.675
6	IP	0.554	0.582	0.554	0.582	0.554	0.582
6	MC	0.537	0.569	0.537	0.569	0.537	0.569
6	MG	0.454	0.481	0.454	0.481	0.454	0.481
6	MI	0.704	0.725	0.704	0.725	0.704	0.725
6	MR	0.647	0.665	0.647	0.665	0.647	0.665
6	NO	0.500	0.509	0.500	0.509	0.500	0.509

8.5	AC	0.701	0.734	0.701	0.734	0.701	0.734
8.5	BC	0.532	0.561	0.532	0.561	0.532	0.561
8.5	CC	0.625	0.658	0.625	0.658	0.625	0.658
8.5	CN	0.621	0.647	0.621	0.647	0.621	0.647
8.5	GF	0.820	0.851	0.820	0.851	0.820	0.851
8.5	GS	0.586	0.608	0.586	0.608	0.586	0.608
8.5	HD	0.727	0.757	0.727	0.757	0.727	0.757
8.5	HE	0.781	0.810	0.781	0.810	0.781	0.810
8.5	HG	0.773	0.803	0.773	0.803	0.773	0.803
8.5	IN	0.452	0.485	0.452	0.485	0.452	0.485
8.5	IP	0.760	0.790	0.760	0.790	0.760	0.790
8.5	MC	0.714	0.747	0.714	0.747	0.714	0.747
8.5	MG	0.561	0.582	0.561	0.582	0.561	0.582
8.5	MI	0.749	0.773	0.749	0.773	0.749	0.773
8.5	MP	0.608	0.634	0.608	0.634	0.608	0.634
8.5	MR	0.788	0.810	0.788	0.810	0.788	0.810
8.5	NO	0.651	0.684	0.651	0.684	0.651	0.684

Table S9. Estimated level of extinction assuming that species respond to climate change by shifting their climatic niches. We estimate the proportion of all 538 species that are projected to go extinct (within their transect) by 2070, assuming that these species can respond to climate change only by shifting their climatic niches, not by dispersing. For each species we evaluated whether all sites across their current range will warm above the estimated threshold for maximum annual temperatures that typically leads to local extinction, using two different thresholds. First, we used the increase in maximum annual temperature (Bio5) at which 95% of the species experienced local extinction at their warmest site (2.860°C). Second, we used the increase in maximum annual temperature at which 50% of the species experienced local extinction at their warmest site (0.519°C). For the 0.50 threshold, we assumed that only 50% of the species that experienced temperatures above this threshold would go extinct. Results are shown for multiple climatic scenarios based on 12-19 GCMs and all four RCPs. We present results for two different RCPs in the main text: RCP4.5 and RCP8.5. For each of these two RCPs, we averaged the extinction frequency across all nested GCMs. Not all combinations of RCPs and GCMSs are available (especially for RCP 2.6 and 6). Species-level data are presented in Dataset S7, along with model abbreviations.

RCP	GCM	Extinction frequency					
		Niche shift threshold=0.95 (2.860°C)	Niche shift threshold=0.50 (0.519°C)				
2.6	BC	0.000	0.117				
2.6	CC	0.000	0.124				
2.6	CN	0.000	0.121				
2.6	GD	0.000	0.079				

2.6	GF	0.216	0.399
2.6	GS	0.000	0.105
2.6	HD	0.002	0.176
2.6	HE	0.000	0.315
2.6	IP	0.000	0.340
2.6	MC	0.000	0.326
2.6	MG	0.000	0.096
2.6	MI	0.221	0.298
2.6	MP	0.000	0.252
2.6	MR	0.180	0.350
2.6	NO	0.000	0.141
4.5	AC	0.052	0.364
4.5	BC	0.002	0.322
4.5	CC	0.004	0.352
4.5	CE	0.231	0.418
4.5	CN	0.000	0.368
4.5	GD	0.091	0.248
4.5	GF	0.257	0.424
4.5	GS	0.000	0.316
4.5	HD	0.152	0.380
4.5	HE	0.130	0.399
4.5	HG	0.034	0.374

4.5	IN	0.000	0.089
4.5	IP	0.091	0.367
4.5	MC	0.104	0.386
4.5	MG	0.000	0.304
4.5	MI	0.223	0.443
4.5	MP	0.080	0.339
4.5	MR	0.232	0.421
4.5	NO	0.034	0.365
6	BC	0.048	0.356
6	CC	0.004	0.355
6	GD	0.091	0.339
6	GS	0.000	0.349
6	HD	0.041	0.385
6	HE	0.167	0.415
6	IP	0.091	0.366
6	MC	0.011	0.366
6	MG	0.000	0.326
6	MI	0.294	0.459
6	MR	0.245	0.417
6	NO	0.004	0.358
8.5	AC	0.303	0.414

8.5	BC	0.206	0.369
8.5	CC	0.143	0.396
8.5	CN	0.106	0.399
8.5	GF	0.771	0.468
8.5	GS	0.054	0.379
8.5	HD	0.316	0.447
8.5	HE	0.431	0.467
8.5	HG	0.385	0.461
8.5	IN	0.026	0.337
8.5	IP	0.701	0.421
8.5	MC	0.218	0.424
8.5	MG	0.164	0.365
8.5	MI	0.444	0.475
8.5	MP	0.258	0.376
8.5	MR	0.429	0.474
8.5	NO	0.218	0.412

Table S10. Estimated level of extinction assuming that species respond to climate change by both dispersing and shifting their climatic niches. For each of the analyzed species (n=538), we estimated if dispersal could decrease the change in maximum annual temperatures that a species experiences to below the estimated threshold for local extinction (i.e. the amount of niche shift possible without extinction). We used two different thresholds. First, the increase in maximum annual temperature at which 95% of the species experienced local extinction at their warmest site (2.860°C). Second, the increase in maximum annual temperature at which 50% of the species experienced local extinction at their warmest site (0.519°C). For the 0.50 threshold, we assumed that only 50% of the species that experienced temperatures above this threshold would go extinct. We explored three different dispersal scenarios. Scenario 1: we assumed that species that did not previously disperse upwards (at their upper elevational range limits) between surveys would not disperse upwards in the future. Scenario 2: we assumed that these previously nondispersing species would instead move upwards at the mean upward rate across all species that dispersed (including downward dispersal as negative values when calculating the mean). Scenario 3: we assumed that these previously non-dispersing species would instead move upwards at the mean upward rate across all species (counting non-dispersing species as zero when calculating the mean and including downward dispersal as negative values). Results are shown for multiple climatic scenarios based on the 12–19 GCMs and all four RCPs. We present results for two different RCPs in the main text: RCP4.5 and RCP8.5. For each of these two RCPs, we simply averaged the extinction frequency across all nested GCMs. Not all combinations are available. The species-level data are presented in Dataset S8 for the first scenario, Dataset S9 for the second, and Dataset S10 for the third. Model abbreviations are explained in Dataset S8.

RCI	UCIVI	Thene shift threshold 0.95 (2.000 C		/3 (2.000 C)				
		Scenario 1	Scenario 2	Scenario 3	Scenario 1	Scenario 2	Scenario 3	
2.6	BC	0.056	0.056	0.056	0.137	0.129	0.130	
2.6	CC	0.052	0.052	0.052	0.133	0.118	0.123	
2.6	CN	0.052	0.052	0.052	0.144	0.130	0.135	
2.6	GD	0.043	0.041	0.041	0.111	0.112	0.112	
2.6	GF	0.231	0.238	0.238	0.309	0.305	0.309	
2.6	GS	0.054	0.050	0.054	0.113	0.111	0.112	
2.6	HD	0.048	0.043	0.043	0.129	0.130	0.133	
2.6	HE	0.069	0.067	0.067	0.231	0.225	0.234	
2.6	IP	0.097	0.091	0.091	0.239	0.235	0.240	
2.6	MC	0.089	0.087	0.087	0.225	0.226	0.227	
2.6	MG	0.052	0.052	0.052	0.116	0.107	0.108	
2.6	MI	0.199	0.193	0.199	0.257	0.247	0.256	
2.6	MP	0.082	0.080	0.080	0.188	0.185	0.188	
2.6	MR	0.225	0.212	0.206	0.273	0.260	0.273	
2.6	NO	0.060	0.058	0.058	0.139	0.138	0.141	
4.5	AC	0.128	0.110	0.110	0.280	0.282	0.283	
4.5	BC	0.078	0.071	0.071	0.225	0.218	0.229	
4.5	CC	0.089	0.087	0.087	0.249	0.248	0.251	
4.5	CE	0.283	0.292	0.290	0.377	0.371	0.374	

RCP GCM Niche shift threshold=0.95 (2.860°C) Niche shift threshold=0.5 (0.519°C)

4.5	CN	0.087	0.086	0.086	0.263	0.256	0.260
4.5	GD	0.128	0.132	0.132	0.198	0.174	0.179
4.5	GF	0.303	0.307	0.305	0.363	0.360	0.362
4.5	GS	0.091	0.069	0.069	0.230	0.221	0.234
4.5	HD	0.197	0.173	0.175	0.302	0.304	0.304
4.5	HE	0.184	0.152	0.152	0.320	0.315	0.319
4.5	HG	0.119	0.100	0.100	0.289	0.286	0.290
4.5	IN	0.050	0.050	0.050	0.105	0.084	0.101
4.5	IP	0.178	0.164	0.162	0.289	0.284	0.289
4.5	MC	0.178	0.152	0.151	0.287	0.284	0.287
4.5	MG	0.082	0.082	0.082	0.221	0.217	0.218
4.5	MI	0.281	0.266	0.264	0.351	0.348	0.351
4.5	MP	0.149	0.132	0.132	0.257	0.258	0.260
4.5	MR	0.284	0.266	0.266	0.325	0.326	0.327
4.5	NO	0.102	0.099	0.099	0.252	0.253	0.255
6	BC	0.125	0.106	0.106	0.248	0.246	0.250
6	CC	0.100	0.093	0.093	0.253	0.254	0.256
6	GD	0.171	0.156	0.154	0.237	0.230	0.232
6	GS	0.113	0.091	0.091	0.248	0.246	0.249
6	HD	0.126	0.108	0.108	0.282	0.278	0.281
6	HE	0.219	0.204	0.203	0.336	0.334	0.337
6	IP	0.180	0.165	0.164	0.289	0.288	0.290

6	MC	0.106	0.099	0.099	0.270	0.265	0.268
6	MG	0.089	0.087	0.087	0.246	0.239	0.244
6	MI	0.314	0.316	0.318	0.365	0.365	0.368
6	MR	0.271	0.279	0.273	0.330	0.324	0.329
6	NO	0.115	0.093	0.093	0.253	0.248	0.253
8.5	AC	0.299	0.296	0.301	0.358	0.353	0.355
8.5	BC	0.214	0.225	0.223	0.285	0.286	0.286
8.5	CC	0.227	0.214	0.214	0.329	0.323	0.328
8.5	CN	0.184	0.167	0.167	0.317	0.313	0.316
8.5	GF	0.548	0.554	0.545	0.444	0.444	0.445
8.5	GS	0.128	0.125	0.125	0.293	0.286	0.289
8.5	HD	0.327	0.340	0.333	0.383	0.382	0.383
8.5	HE	0.420	0.431	0.424	0.410	0.407	0.410
8.5	HG	0.357	0.364	0.364	0.402	0.403	0.403
8.5	IN	0.115	0.097	0.097	0.234	0.236	0.239
8.5	IP	0.476	0.480	0.478	0.390	0.388	0.392
8.5	MC	0.253	0.260	0.262	0.355	0.353	0.354
8.5	MG	0.197	0.201	0.199	0.286	0.285	0.286
8.5	MI	0.457	0.467	0.465	0.407	0.410	0.410
8.5	MP	0.279	0.290	0.286	0.310	0.311	0.311
8.5	MR	0.448	0.455	0.454	0.414	0.415	0.417
8.5	NO	0.231	0.238	0.240	0.329	0.326	0.326