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4 **1. Reanalyses data**

5 The representation of winter (defined here as the period from 1 November to 30
6 April) air-sea interaction in the Greenland and Iceland Seas is based on fields from the
7 ERA-40 Reanalysis³¹ and the Interim Reanalysis from the ECMWF (ERA-I)³². The
8 former covers the period from 1958-2002, while the latter covers the period from 1979-
9 2014. The two share a common lineage, and, not surprisingly, during the period of
10 overlap the correlation coefficient between surface meteorological fields over the
11 Greenland and Iceland Sea gyres was greater than 0.9. For the air-sea heat fluxes, the
12 root-mean-square errors were typically less than 10 W/m². To generate continuous time
13 series that span the period from 1958 to the present, we employed a simple merging
14 technique. The ERA-40 data was used for the period 1958-1978; the ERA-I data was
15 used for the period from 1990 onwards; and for 1979-1989, a linear combination was
16 used with the ERA-40 weighting decreasing from 1 to 0 over this period, and the ERA-I
17 weighting increasing from 0 to 1. A small offset of ~5% equal to the difference in the
18 respective means for the overlap period, was also added to the ERA-40 variables in the
19 period 1958-1989 to minimize discontinuities.

20 **2. Air-sea fluxes over sea ice**

21 The transfer of heat and moisture across the air-sea interface are turbulent
22 processes that are mediated by the presence of boundary layer eddies of various scales³³.
23 In simplest terms, this transfer is a function of the surface wind speed and the air-sea

24 temperature difference, for the sensible heat flux, and the air-sea humidity difference, for
25 the latent heat or evaporative flux³⁴. Higher wind speeds and larger air-sea temperature
26 and humidity differences result in higher heat fluxes^{33,35}. There is also typically a large
27 gradient in these fluxes as one transitions from the ice covered regions, where the
28 insulative properties of the ice reduce their magnitude, across the marginal ice zone to the
29 open water^{33,35,36}. As a result, the largest heat fluxes occur just downstream of the sea ice
30 cover where the wind speeds are increased due to a reduction in the surface roughness
31 across the marginal ice zone and where the air-sea temperature difference is largest^{36,37}.
32 Farther downstream, there is a reduction in the magnitude of the fluxes as the heating and
33 moistening of the boundary layer acts to reduce the air-sea gradients of temperature and
34 moisture³³.

35 In regions where sea ice is present, the fluxes that are archived in the ECMWF
36 Reanalyses are a weighted sum of the respective fluxes into the atmosphere over open
37 water and sea ice³⁸. The insulative character of sea ice significantly reduces the transfer
38 of heat between the atmosphere and ocean, and, as a result, the heat fluxes over sea ice
39 are typically an order of magnitude smaller than the corresponding fluxes over open
40 water³⁹. Therefore to estimate the turbulent heat flux that the ocean experiences in
41 partially ice covered regions, the following approach was used. By definition:

$$Q_{thf} = AQ_{thf}^{ice} + (1-A)Q_{thf}^{ocean},$$

where: Q_{thf} is the total turbulent heat flux for that grid point as archived,

A is the sea ice concentration, and

42 Q_{thf}^{ocean} and Q_{thf}^{ice} are the turbulent heat fluxes over the open ocean
and sea ice covered portions of the grid point.

Assuming that $Q_{thf}^{ice} \ll Q_{thf}^{ocean}$, then:

$$Q_{thf}^{ocean} \approx Q_{thf} / (1 - A).$$

43 An estimate of the uncertainty in Q_{thf}^{ocean} was generated by perturbing A by $\pm 10\%$.

44 The impact that sea ice has on the downstream air-sea heat fluxes can be seen in
45 Supplementary Figure 2 which shows the spatial correlation field of the winter mean sea
46 ice concentration with Q_{thf}^{ocean} averaged over each of the two gyres. In both instances there
47 is a large region of statistically significant positive correlation to the north and west of the
48 respective convection sites, confirming the important role of upwind sea ice for air-sea
49 interaction over these sites. Note that the magnitude of the correlation is higher for the
50 Iceland Sea gyre (>0.6), than for the Greenland Sea gyre (>0.3); this may be the result of
51 the higher variability in sea ice concentration (and more recent sea ice retreat) in the
52 vicinity of the Greenland Sea gyre (Figs. 1-2) or possibly due to more complex air-sea
53 interaction in this region.

54 **3. Assessment of the statistical significance of trends and correlations**

55 Time series of geophysical phenomenon are often characterized by serial auto-
56 correlation or ‘red noise’⁴⁰. This leads to a reduction in the degrees of freedom associated
57 with a particular time series that can have an impact on the significance of trends and
58 correlations⁴¹ To take this into account, the statistical significance of the trends and

59 correlations were assessed using a Monte-Carlo approach that generated 10,000 synthetic
60 time series that share the same spectral characteristic as that of the underlying time series,
61 thereby capturing any temporal autocorrelation^{42,43}. The distribution of trends and/or
62 correlations from the set of synthetic time series was then used to estimate the statistical
63 significance of the actual result.

64 **4. Modes of climate variability**

65 The North Atlantic Oscillation (NAO), the difference in sea-level pressure
66 between centers of action near Iceland and the Azores, is the leading mode of climate
67 variability in the subpolar North Atlantic⁴⁴. It has been argued to play a major role in
68 modulating the intensity of oceanic convection in the Greenland Sea⁴⁵. However, for the
69 period of interest (1958-2014), the time series of Q_{thf}^{ocean} over both the Greenland and
70 Iceland Seas are not significantly correlated with the winter mean NAO index⁵ (-0.07 and
71 -0.21, respectively). The relative strengths of the Icelandic Low and the Lofoten Low, a
72 secondary regional circulation feature situated over the Norwegian Sea, has been shown
73 to play an important role in the climate of the Nordic Seas⁴⁶. The correlations of Q_{thf}^{ocean}
74 with an index of the relative strength of these two circulation systems have substantially
75 higher magnitudes for both gyres than those for the NAO (-0.24 and -0.49 respectively)
76 and which are statistically significant at the 95th percentile confidence interval. This is
77 consistent with previous work indicating that the relative strength of these two low-
78 pressure systems modulates the magnitude of the air-sea fluxes over the Iceland Sea⁴⁷. It
79 also suggests, in agreement with previous studies^{48,49}, that modes of variability other than
80 the NAO are needed to fully describe the climate in the region.

81 **5. Oceanographic data**

82 The geographical locations of the gyres in the Greenland and Iceland Seas were
83 determined from the dynamic topography of the surface relative to 500 m using the NISE
84 historical hydrographic database⁵⁰. Broad minima reveal cyclonic gyres in the central
85 Greenland and Iceland Seas. A closed contour of dynamic topography surrounding each
86 minimum was chosen such that a sufficiently large number of homogeneous
87 hydrographic profiles were contained within the region to obtain robust initial conditions
88 for the mixed-layer model simulations. Most of the variability amongst the autumn
89 profiles was inter-annual or spatial, which provides justification for using constant initial
90 conditions for the mixed-layer model simulations.

91 **6. Mixed-layer model details**

92 The one-dimensional PWP⁵¹ mixed-layer model has been shown to predict with
93 skill the wintertime evolution of the mixed layer within similar cyclonic circulations⁵². To
94 implement the model, fluxes of heat, freshwater, and momentum obtained from the ERA-
95 I were imposed at the surface at each time step. The turbulent heat and longwave
96 radiative fluxes provide the dominant contribution to the mixed-layer deepening⁵². The
97 ERA-I has a well-documented $\sim 20\text{-}30\text{ W/m}^2$ bias in the longwave radiative flux at high
98 latitudes^{53,54} that was taken into account in the model's forcing. The model then adjusted
99 the mixed-layer depth and properties until three stability criteria, involving the vertical
100 density gradient and the bulk and gradient Richardson numbers, were satisfied. In light of
101 the model's neglect of advection, as well as small-scale variability often present within a
102 convective gyre, the agreement between the PWP model and the Argo floats in the

103 Iceland Sea for winters 2008 and 2012 is very good (Supp. Fig. 2). For these simulations
104 the model was initialized by early November profiles from the floats in question and
105 forced by 6-hourly atmospheric fluxes from the ERA-Interim reanalysis product.

106 The Greenland and Iceland Sea gyres have qualitatively different overall heat
107 budgets. In the Greenland Sea the annual mean surface heat flux over the period 1980-
108 2012 is large, 59W m^{-2} , while in the Iceland Sea it is very small, 10W m^{-2} . As such,
109 lateral advection plays a more important role in the Greenland Sea gyre^{55,56}. This was
110 accounted for using the following parameterization. A continuous loss of 59W m^{-2} for the
111 duration of one year corresponds to a temperature decrease of 0.45°C over a 1000 m deep
112 water column, which is a typical wintertime mixed-layer depth in the Greenland Sea
113 based on Argo profiles made over the last decade. Assuming a constant rate of
114 restratification throughout the year, a fixed amount of heat was added to the simulated
115 temperature profile at each time step. This temperature increase was distributed
116 throughout the water column such that the maximum temperature was near the surface
117 (constant in the mixed layer, which was taken to be half of that inside the gyre), with an
118 exponential decrease toward 1000 m. The shape closely resembles the difference between
119 the mean temperature profiles within and just outside of the gyre (not shown). As Figure
120 4 demonstrates, with this approach the Greenland Sea simulations are in good agreement
121 with the observed mixed-layer evolution as measured by Argo floats.

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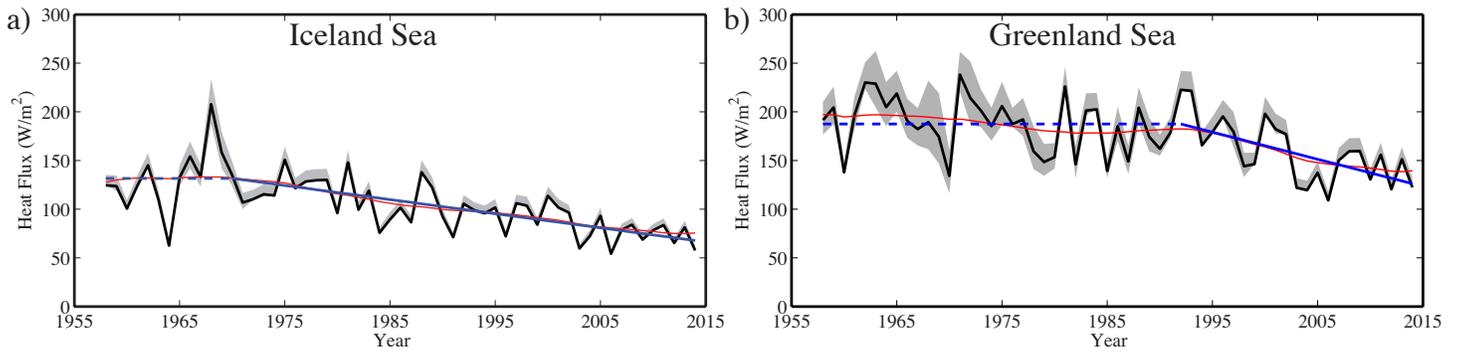
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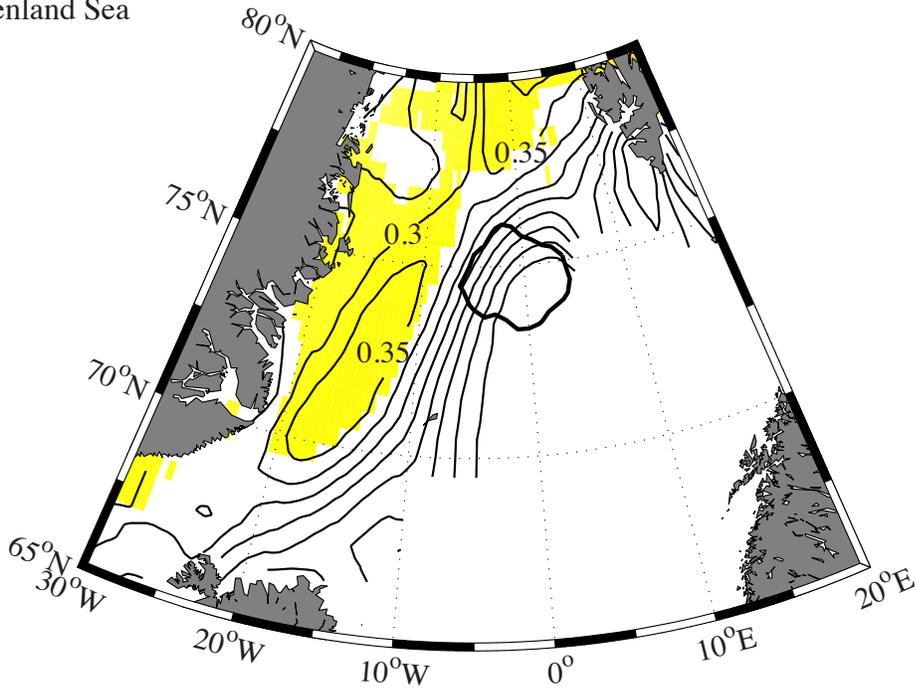
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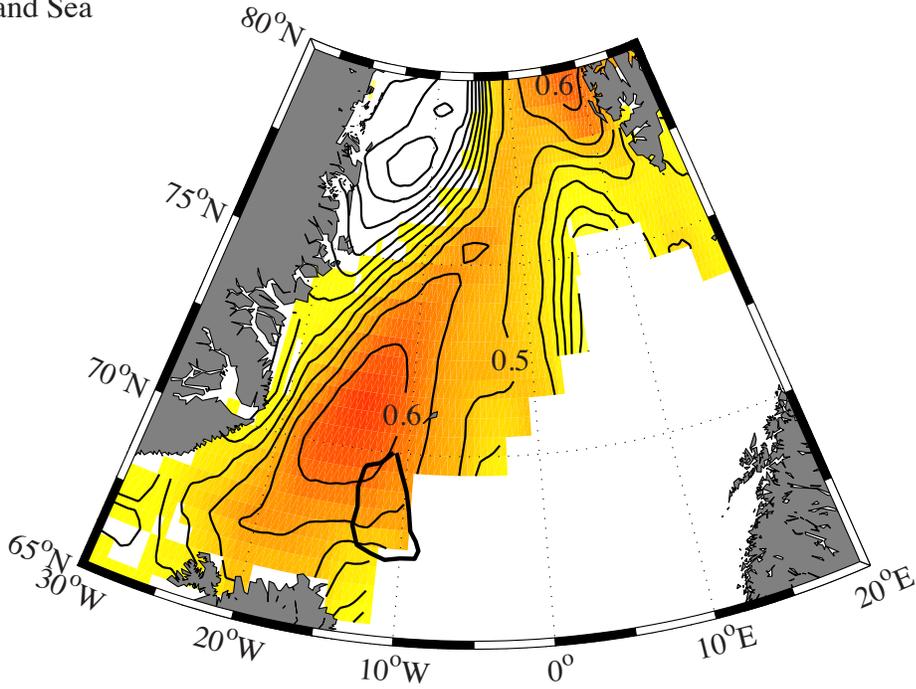


Supplementary Figure 1) Time series of the winter mean total open ocean heat flux over the Iceland and Greenland Sea gyres. Panels (a) and (b) show the open ocean total heat flux (W m^{-2}) with the shading representative of the uncertainty associated with the sea-ice concentration. The red curves are from the SSA reconstructions of the low frequency variability in the time series, while the blue lines are continuous piecewise linear least squares fits with breakpoints prescribed by the character of the respective SSA reconstructions. The trend lines that are solid are statistically significant at the 95% confidence level using a test that takes into account the reduced degrees of freedom that are the result of the autocorrelation or ‘red noise’ characteristic of geophysical time series. See Figure 1 for the location of the gyres.

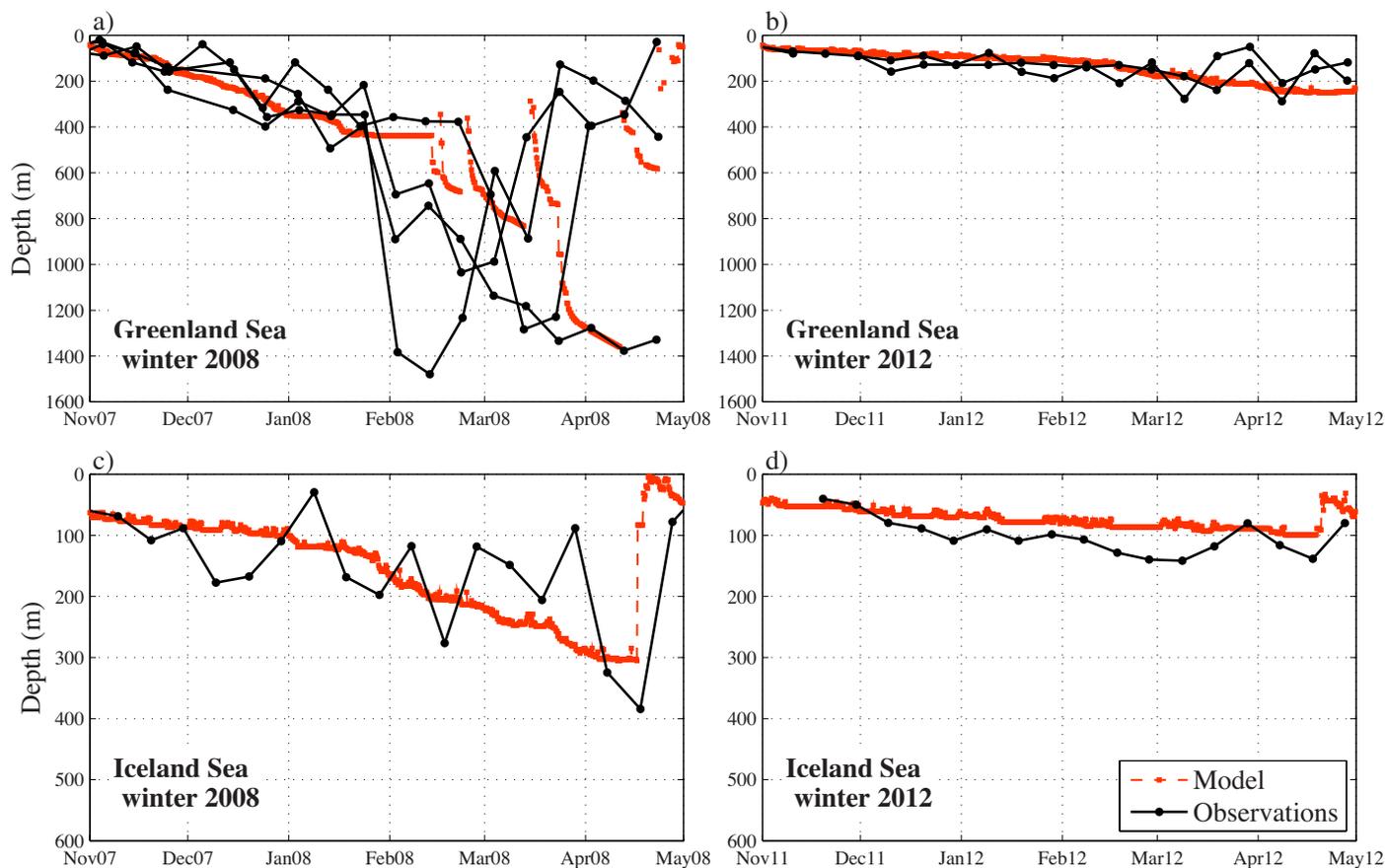
a) Greenland Sea



b) Iceland Sea



Supplementary Figure 2) Spatial correlation of the winter mean sea ice concentration field with the winter mean open ocean total heat flux over each gyre. Panels are for a) the Greenland Sea and b) the Iceland Sea. The locations of the Iceland and Greenland Sea gyres are indicated in the respective panel by the thick black curve. Shading represents the regions where the correlation is statistically significant at the 95% confidence interval.



Supplementary Figure 3) Simulated and observed wintertime evolution of the mixed layers in the Greenland Sea and Iceland Sea gyres for winters 2008 and 2012. Mixed-layer depths are shown as red lines (simulated) and black crosses (observations from Argo floats). The upper row shows the Greenland Sea gyre and the lower row shows the Iceland Sea gyre. The left column is winter 2008 and the right column is winter 2012. Note the difference in vertical scale between the upper and lower rows.