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1 **Hysteresis Patterns of Watershed Nitrogen Retention and Loss over**
2 **the past 50 years in United States Hydrological Basins**

3
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12
13 **Key Points:**

- 14 ● Declines in nitrogen (N) exports in 34% of CONUS stream gages coincide with
15 increasing N deposition and increasing vegetation productivity
- 16 ● Watershed N retention displays both unique hysteresis (recovery) patterns and
17 one-way transitions to new states
- 18 ● Atmospheric deposition and vegetation explain >45% of the variability in
19 watershed N retention trends, land use trends explain <10%

20
21 **Index Terms:** Watershed, Nitrogen cycling, river chemistry, Carbon cycling

23 **Keywords:** Watersheds, Nitrogen dynamics, ecosystem variability, catchment scale nitrogen
24 retention, watershed exports, watershed N hysteresis

25

26 **Abstract**

27

28 Patterns of watershed nitrogen (N) retention and loss are shaped by how watershed
29 biogeochemical processes retain, biogeochemically transform, and lose incoming atmospheric
30 deposition of N. Loss patterns represented by concentration, discharge, and their associated
31 stream exports are important indicators of integrated watershed N retention behaviors. We
32 examined continental U.S. (CONUS) scale N deposition (wet and dry atmospheric deposition),
33 vegetation trends, and stream trends as potential indicators of watershed N-saturation and
34 retention conditions, and how watershed N retention and losses vary over space and time. By
35 synthesizing changes and modalities in watershed nitrogen loss patterns based on stream data
36 from 2200 U.S. watersheds over a 50 year record, our work revealed two patterns of watershed
37 N-retention and loss. One was a hysteresis pattern that reflects the integrated influence of
38 hydrology, atmospheric inputs, land-use, stream temperature, elevation, and vegetation. The
39 other pattern was a one-way transition to a new state. We found that regions with increasing
40 atmospheric deposition and increasing vegetation health/biomass patterns have the highest N-
41 retention capacity, become increasingly N-saturated over time, and are associated with the
42 strongest declines in stream N exports—a pattern that is consistent across all land cover
43 categories. We provide a conceptual model, validated at an unprecedented scale across the
44 CONUS that links instream nitrogen signals to upstream mechanistic landscape processes. Our
45 work can aid in the future interpretation of in-stream concentrations of DOC and DIN as

46 *indicators* of watershed N-retention status and *integrators* of watershed hydrobiogeochemical
47 processes.

48

49 **Plain Language Summary**

50 Watershed conditions around the world are changing in response to human activities. Indicators
51 of watershed conditions can be streamflow measurements, river chemistry, and landscape
52 characteristics, such as vegetation productivity. In-stream nitrogen (N) concentrations or exports
53 (flow delivering N downstream) is a potential indicator of watershed conditions because of its
54 significant potential to exacerbate hypoxic conditions along coastal zones. Our work provides an
55 updated conceptual model for understanding watershed N retention conditions in response to
56 atmospheric deposition patterns and watershed mechanisms. In particular, we utilize the wealth
57 of publically-available continental US scale stream data from the US Geological Survey to
58 demonstrate how watersheds can respond, recover, or transition to a new steady-state following
59 atmospheric N-deposition.

60

61

62 **1.0 Introduction**

63 Watershed stream concentrations of nitrogen (N) and carbon (C), and hydrological
64 connectivity driving exports of N and C to coastal zones have been changing around the world.
65 Changes in N and C concentrations and exports (concentration x discharge) are often linked to a
66 variety of direct and indirect causes at watershed scales which relate to the degree to which
67 watersheds can retain N (Aber et al., 1998; Bernal et al., 2012; Crawford et al., 2019; Musolff et
68 al., 2016; Smith et al., 1987; Stoddard, 1994; Vuorenmaa et al., 2018). Recent studies indicate

69 that N and C watershed exports have increasing and decreasing trajectories in different
70 watersheds across the continental United States (CONUS) over the last 50 years (Driscoll et al.,
71 2003; Hale et al., 2015; Oelsner et al., 2017; Oelsner & Stets, 2019; Shoda et al., 2019). To
72 explain these trends, studies often point to ecosystems recovering from acidic deposition
73 (Lawrence et al., 2020; Stoddard et al., 1999), recovery from atmospheric N-deposition
74 (Eshleman et al., 2013; Kothawala et al., 2011), watershed management (J. C. Murphy &
75 Sprague, 2019), and agricultural practices (Renwick et al., 2018; Van Meter & Basu, 2015).
76 Because the watershed ecological and biogeochemical characteristics controlling N and C
77 retention, cycling, and loss are a non-linear function of N-deposition, many diverse hypotheses
78 exist to explain trends of in-stream N and C conditions and exports and associated watershed N-
79 retention (Aber et al., 1998; Bernhardt et al., 2005; Guo et al., 2019; Marinos et al., 2018;
80 Stoddard, 1994). Despite the many existing studies examining controls on watershed N retention
81 and loss at regional scales, a comprehensive analysis examining the co-occurrence of watershed
82 N-retention and stream loss patterns has yet to emerge.

83 An important anthropogenic process directly linked to in-stream concentrations of N and C is
84 atmospheric N-deposition. Around the world, atmospheric deposition of N has increased since
85 the industrial revolution from fossil fuel combustion and fertilizer application (Pinder et al.,
86 2012). Despite regulations on air pollution that have led to declining atmospheric N-deposition
87 trends in some regions (Li et al., 2016), long term N-addition to watersheds via the atmosphere
88 has significantly altered N-retention within watersheds. Specifically, N-retention capacity is the
89 ability to retain or recycle N within the watershed. Retention is balanced by storage and
90 biogeochemical cycling mechanisms that determine release of N which is exported via streams
91 (Stoddard, 1994). N-saturation is a condition whereby N-inputs exceed the biogeochemical

92 retention capacity of the system (watershed bioreactor capacity) to cycle, store, or retain N
93 within living biomass (plants or microbes) or abiotic ecosystem components (e.g. soils). Once N-
94 saturated conditions are reached, variable rates of C and N release to streams can occur (Pardo et
95 al., 2011). The role of N-deposition on watershed retention of N and release to streams is an
96 ongoing area of research complicated by both terrestrial and aquatic mechanisms.

97 Indeed, much of the debate over whether stream N is a function of atmospheric N deposition
98 is centered on the degree to which watersheds can either retain and release N through biotic and
99 abiotic factors (Aber et al., 2003; Lovett et al., 2000; Stoddard, 1994). Foundational nitrogen
100 studies have hypothesized that alleviation of nitrogen limitation in soils have led to increased
101 nitrate mobility, positive effects on vegetation productivity (Aber et al., 1998), and subsequent
102 mobilization of nitrogen to streams (Stoddard, 1994). Once inputs surpass biological demand, the
103 watershed may become N-saturated, and additional supply may lead to vegetation mortality
104 through decreased cation availability (Lucas et al., 2011; Shultz et al., 2018), enhancing N
105 transport through nitrification and mineralization. Observations of decadal declines in N
106 concentrations and exports in streams despite increased N-deposition have confounded many of
107 these foundational ideas (Goodale et al., 2003; Lucas et al., 2016). More recently however,
108 significant reductions of atmospheric N deposition in some regions have reinvigorated research
109 around this topic because of the opportunity afforded by this natural experiment to test these
110 hypotheses (Eshleman et al., 2013).

111 Observations of trends in watershed N and C exports and concentration in streams have been
112 proposed as potential indicators of watershed N-retention status because stream exports relate to
113 landscape release patterns as indirect measurements of those same processes (Goodale et al.,
114 2005). An extensive body of research has examined such stream measurements at regional-

115 scales. Multi-decadal trends in surface water solute chemistry and export of dissolved organic
116 carbon (DOC) and dissolved inorganic nitrogen (DIN) have been identified as a function of
117 watershed characteristics, climate, and anthropogenic factors (Ballard et al., 2019; Bellmore et
118 al., 2018; Boyer et al., 2006; Moatar et al., 2017; Musolff et al., 2015; Oelsner & Stets, 2019;
119 Shoda et al., 2019; Stoddard et al., 1999; Zarnetske et al., 2018). Many studies have examined
120 the role of atmospheric N-deposition in determining watershed N exports (Driscoll et al., 2003;
121 Monteith et al., 2007; Musolff et al., 2017; Stoddard et al., 1999, 2016), however, the role of
122 changing atmospheric loading on watershed N retention is confounded by additional
123 hydrobiogeochemical and landscape variables. These include geology, vegetation, soil
124 characteristics, microbial community composition, land cover/land use, climate, wetland cover
125 (e.g. (Aber et al., 2003; Bellmore et al., 2018; Boyer et al., 2006; Stoddard, 1994)), wildfire
126 (Jensen et al., 2017; S. F. Murphy et al., 2015; Rhoades et al., 2018), and source contributions
127 directly to streams through agriculture and wastewater inputs which can in many cases comprise
128 the majority of streamflow (Rice & Westerhoff, 2017). Direct internal sources (agriculture and
129 wastewater) bypass any potential for soil and landscape transformation but are still subject to
130 internal river/hyporheic transformations. While we acknowledge that wastewater, agricultural,
131 and nitrogen fixation inputs are potentially large (estimates range from 2-80 kg/hectare, 30-90%
132 of N budgets (Boyer et al., 2002; Van Meter et al., 2017)), quantifying these contributions at the
133 CONUS scale has not been done to our knowledge and thus we can only estimate the potential
134 magnitude of these terms based on the difference between deposition and stream exports (Figure
135 1). Because atmospherically deposited N becomes integrated into a range of biotic and abiotic
136 transformations and redox cycling before reaching the stream, stream DIN and DOC exports may

137 either deviate from or mirror atmospheric deposition trends (Argerich et al., 2013; Bernal et al.,
138 2012; Halliday et al., 2013; Lovett et al., 2000; Musolff et al., 2015; SanClements et al., 2018).

139 A suite of mechanistic biogeochemical controls in the landscape have been identified as
140 factors relating watershed N-retention to stream exports. Addition of N on the landscape has
141 been documented to impact the following mechanisms: soil microbial
142 mineralization/immobilization, and abiotic immobilization (Goodale et al., 2005; Huntington,
143 2005; Lovett et al., 2018), biotic uptake (Goodale et al., 2005; Huntington, 2005; Yanai et al.,
144 2013), declining organic matter decomposition (Bowden et al., 2019; Janssens et al., 2010),
145 shifting soil C:N ratios (Groffman et al., 2018; Yanai et al., 2013) leading to specific
146 thresholding behavior for N release to streams (Evans et al., 2006), and altered soil organic
147 carbon composition (Bowden et al., 2019; Evans et al., 2006) including declines in rapidly
148 cycling labile carbon pools (Cusack et al., 2011). In addition, complex internal soil mechanisms
149 responding to increasing atmospheric CO₂ have been found to drive increased N retention and
150 soil carbon cycling limiting stocks of labile organic carbon (Groffman et al., 2018; Hungate et
151 al., 1997; Huntington, 2005).

152 Once N and C reach the stream, additional biogeochemical and physical mechanisms exist
153 that impact stream exports. In-stream response to variable DOC lability (Groffman et al., 2018;
154 O'Donnell et al., 2010) can impact in-stream and hyporheic denitrification (Goodale et al., 2005)
155 tilting streams towards thermodynamic limitations (e.g. monomeric and polymeric carbon) rather
156 than kinetic limitations (e.g. concentration) (Garayburu-Caruso et al., 2020; Stegen et al., 2018).
157 The pool of C and N that reaches the stream is also determined by hydrological conditions that
158 shift stream water from fast to slow flow paths (i.e. runoff and infiltration partitioning). Deeper
159 flows can access more aged, microbially sourced carbon pools (e.g., nonaromatic compounds,

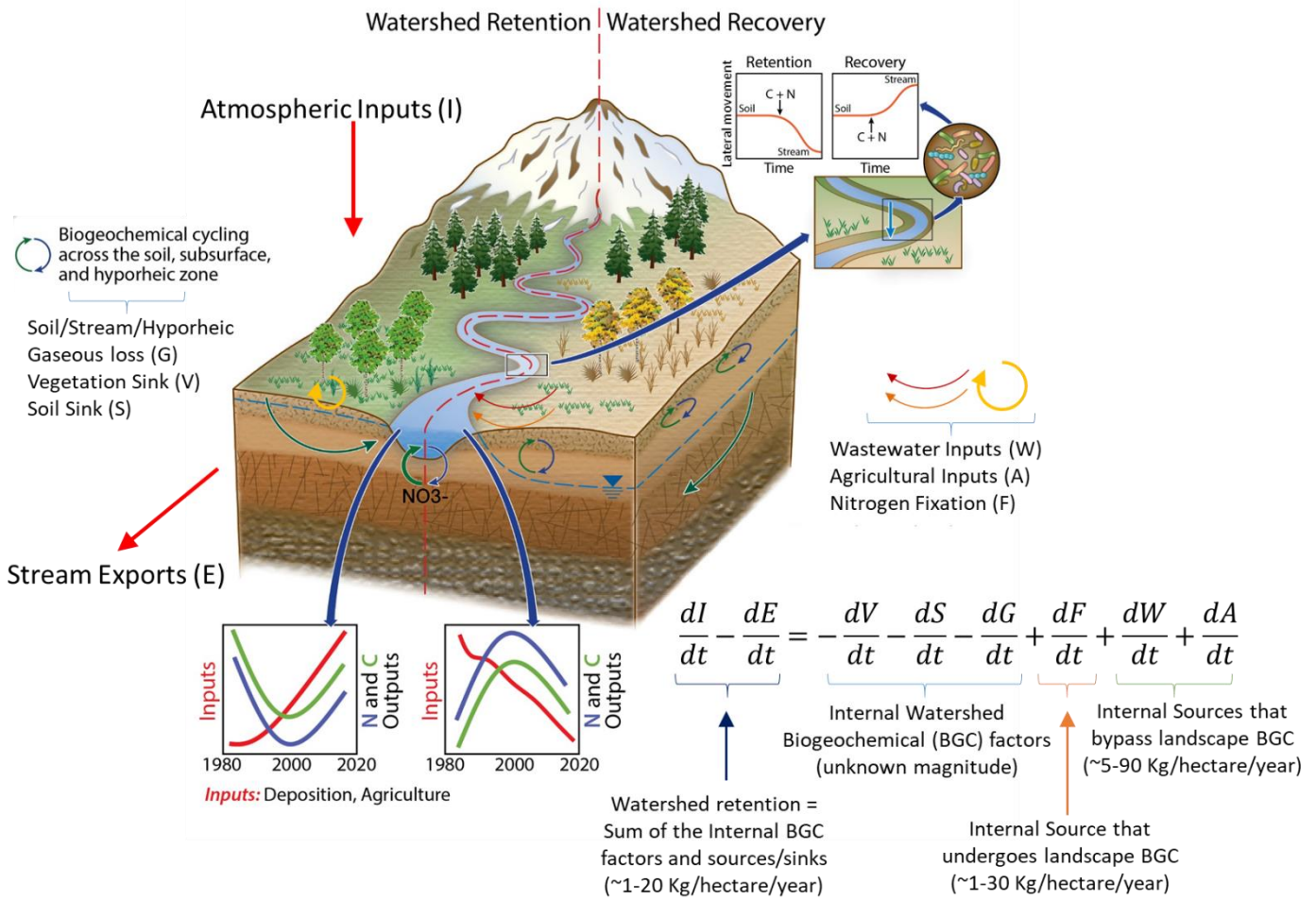
160 which are mineralized at different rates, (Schwesig et al., 2003)), while more shallow flows
161 access younger, terrestrially derived carbon from vegetation and soils (Barnes et al., 2018).
162 Given that shifts in precipitation (snow to rain transitions, greater extreme rain events etc.) are
163 expected to be the dominant driver of changes in partitioning of runoff and infiltration as primary
164 sources of water to streams (difference between young versus older water), changes in hydrology
165 are quite likely to affect flow paths and access to different sources of carbon with varying
166 characteristics in composition and degradability. Regionally, even slightly dryer conditions or
167 greater evapotranspiration can lead to deeper flow paths and longer subsurface water residence
168 times providing access to legacy nitrogen sources which might increase watershed exports
169 despite little to no change in discharge. Legacy nitrogen is a potentially confounding variable
170 that may impact direct analysis of watershed retention (Van Meter et al., 2016; Van Meter &
171 Basu, 2015). Some physical processes such as turbulence set an upper limit on N-uptake within
172 benthic biolayers and hyporheic zones (Grant et al., 2018). We point the reader to additional
173 background material within the Supplementary Text SA2.

174 Despite the complexities discussed above, conceptual models examining connections
175 between soil, atmospheric, vegetation, and stream water trends as indicators of and responses to
176 deposition conditions have significantly advanced understanding of watershed response to
177 decadal atmospheric N addition. Such conceptual models have identified many trajectories for
178 landscape evolution after decades of atmospheric N deposition—watersheds may either return to
179 the initial state after the perturbation (hysteresis), or transition to a new stable state (one-way
180 transition) (Aber et al., 1998; Lovett et al., 2018; Vitousek & Reiners, 1975). Hysteresis in this
181 sense refers to the recovery of the watershed to the original state, but through a different path.
182 More recent conceptual models include previously unrecognized mechanisms related to soil N

183 re-accumulation and storage (Lovett et al., 2018; Lovett & Goodale, 2011), and loss of base
184 cations within soil (Lawrence et al., 2020). Observations of decadal long stream N and C
185 hysteresis patterns, driven in some cases by state shifts between interacting soil mycorrhizal,
186 microbial and plant communities after N deposition declines, point to the potential for biotic and
187 abiotic conditions within watersheds to either reach a new equilibrium state or display hysteresis
188 under declining N-deposition (i.e. recovery) (Gilliam et al., 2019). While these recent studies
189 have advanced new conceptual models at the regional scale, they have yet to be tested against
190 CONUS scale trends relative to watershed inputs and outputs. New insights and conceptual
191 models will be needed to frame these stream trends in the context of important watershed
192 characteristics and the vast amount of aquatic and terrestrial data available (Figure 1).

193 Figure 1 provides a watershed hydrobiogeochemical budget for N-retention with relevant
194 processes occurring from the bedrock through the canopy. The watershed is treated as a closed
195 unit that receives external inputs and produces external exports. All other processes are
196 considered internal biogeochemical cycles and sources/sinks because they occur within the
197 watershed unit. Retention within this unit is defined as the difference between external inputs
198 and exports whereby the relative magnitude and importance of all internal processes within this
199 watershed bioreactor is equal to this difference. During the progressive stages of atmospheric
200 deposition of N, watersheds have the capacity to retain N through various soil and vegetation
201 sink terms, and biogeochemical processes leading to reduced C and N delivery to streams, and
202 export patterns unique to the ‘watershed retention’ stage (left side of watershed). During the
203 recessive stage of atmospheric deposition, ‘watershed recovery’ occurs from decreased
204 atmospheric deposition loadings, and watersheds exhibit unique patterns of stream export in
205 response to greater lateral movement of C and N from soils to streams (right side of watershed).

206



207

208 Figure 1: Hydro-biogeochemical processes occurring from bedrock to canopy and across
 209 elevation gradients influence the retention and transformation of atmospheric N deposition inputs
 210 (*I*), leading to distinct export signatures (*E*). Atmospheric input is the mass of wet and dry
 211 nitrogen deposition (kg hectare^{-1}), and export is the total stream load (mass flux) of nitrogen
 212 moved downstream relative to the total watershed area (kg hectare^{-1}). The watershed equation is
 213 modified from Lovett & Goodale (2011) where dI/dt is the atmospheric input rate (kg hectare^{-1}
 214 year^{-1}), and dE/dt is the stream export rate ($\text{kg hectare}^{-1} \text{ year}^{-1}$). Internal biogeochemical factors
 215 are also listed: dV/dt is the rate of vegetation uptake, dS/dt is the soil sink rate, dG/dt is the soil
 216 and stream gaseous loss rate, dF/dt is the nitrogen fixation rate, dW/dt is the wastewater input

217 rate, and dA/dt is the agriculture input rate with similar units ($\text{kg hectare}^{-1} \text{ year}^{-1}$). Lateral
218 movement of N and C from the soils to the stream vary over time and as a function of N-
219 saturation. Inputs and exports were evaluated at the yearly and seasonal time scales and the
220 difference in inputs and exports is considered the sum of all internal biogeochemical processes
221 and internal sources/sinks (i.e. storage or retention) where retention is then evaluated as a direct
222 measure of the magnitude of internal processes/sources/sinks.

223

224 Using an updated conceptual model outlining N-dynamics (Figure 2, see section 2.1), our
225 goal is to identify and quantify watershed N retention conditions, hysteresis patterns, and
226 transitions across the CONUS using stream concentration and export indicators. The knowledge
227 gaps related to watershed N-retention highlighted above motivate four research questions that we
228 address: 1) Do watershed exports across CONUS divide neatly into the four conceptual
229 categories (based on vegetation and atmospheric deposition) outlined in the text below, and in
230 Figure 2? 2) How are in-stream N and C concentrations (C_n) and exports (Ex) changing, and
231 how do these changes relate to discharge (Q_s), and the categories in Figure 2 as potential
232 covariates? 3) Do stream water chemical trends support the hypothesized groups of watershed N-
233 retention and provide evidence for hysteresis patterns? 4) Can groups of changing atmospheric
234 deposition and vegetation provide insight into hydro-biogeochemical processes controlling
235 watershed export trends and watershed N-retention hysteresis or one-way transition patterns? We
236 conduct this work over the CONUS scale to quantify and track where retention patterns are
237 changing, and to provide conceptual guidance for large scale controlling factors on these trends
238 including the role of deposition, vegetation, land-use, and in-stream conditions.

239

240 **2.0 Materials and Methods**

241 **2.1 A Conceptual Model for Watershed N Retention and Loss**

242 In the present study, we examine the degree to which CONUS scale atmospheric deposition
243 patterns, vegetation trends, and stream trends can be potential indicators of watershed N-
244 saturation, retention, and recovery conditions. We also examine how watershed N retention and
245 losses vary over space and time. In this work we define watershed N losses as the stream export
246 term, atmospheric deposition as the input term, and the difference between inputs and losses
247 being equal to the internal soil, vegetative, fixation, and gaseous biogeochemical cycling terms
248 (i.e. soil and aquatic denitrification) (Eshleman et al., 2013) as well as the unknown internal
249 source terms (wastewater and agriculture). We do not directly analyze internal biogeochemical
250 cycling and source/loss terms in this study (i.e. soil and aquatic denitrification as internal gaseous
251 loss, agricultural and wastewater inputs), but we use knowledge of these mechanisms from many
252 prior studies to help develop our conceptual model. Additionally, while these terms are quite
253 important for the total watershed budget, they are difficult to quantify at CONUS and individual
254 HUC2-HUC8 scales. Because of this, we hypothesize that the difference between external inputs
255 and exports (atmospheric deposition and watershed export) is an important metric of the
256 magnitude of internal biogeochemical processes and internal sources/sinks. Magnitudes of these
257 terms are available in some literature sources (Boyer et al., 2002), however we do not have
258 information on the magnitudes relative to the total HUC2-HUC8 watershed areas across CONUS
259 for our study.

260 Our four stage hysteresis conceptual model of N-saturation and associated stream exports
261 allows for reversal and recovery (i.e. hysteresis) or complete transition to a new steady state.

262 These patterns reflect the integrated signature of several factors, including atmospheric
263 deposition trends, vegetation trends represented by remote-sensing measurements of normalized
264 differenced vegetation index (NDVI), and stream conditions to explain trends (Lovett et al.,
265 2000). With a reversal of N-deposition reported, we hypothesize this conceptual model will
266 account for the wide variety of observed N concentration and export trends.

267 The four groups that are hypothesized to contribute to N and C export as a function of
268 atmospheric N-deposition and vegetation NDVI trends are depicted in Figure 2:

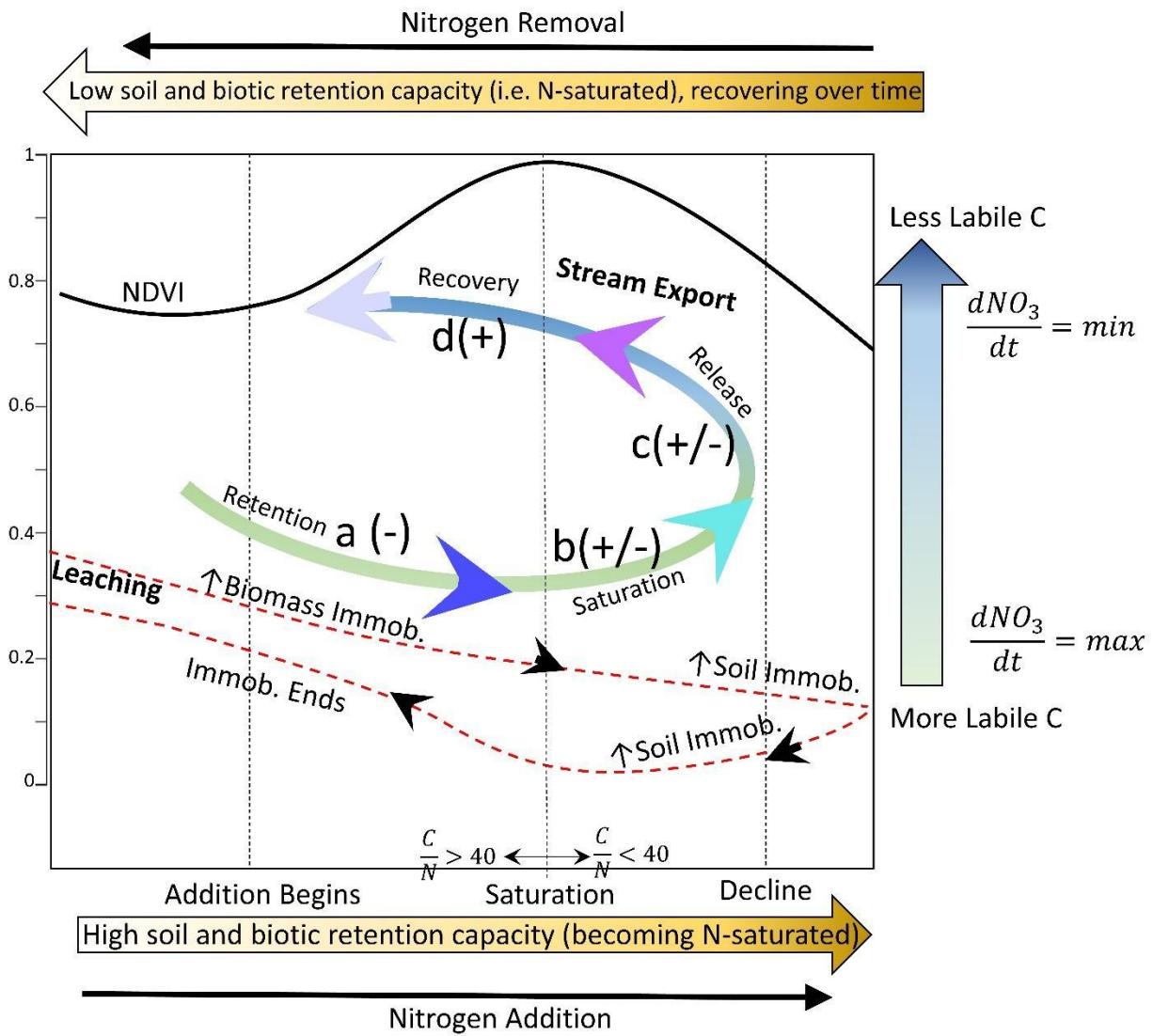
- 269 ● Group a, Retention: In those watersheds characterized by this group, N retention capacity
270 is at its highest (can retain most of incoming N deposition). Watershed retention of
271 incoming N deposition is close to 100% indicated by small watershed exports relative to
272 deposition. This group is represented by locations where total atmospheric N deposition
273 and vegetation health/biomass indices (represented by Normalized Difference Vegetation
274 Index, NDVI) are increasing, leading to elevated N retention. Stream exports of N and C
275 decline due to net immobilization in soils, high stream denitrification and in-stream
276 assimilation from more thermodynamically favorable (more labile) carbon delivered to
277 the stream and produced in the stream from photoautotrophs. These watersheds have not
278 yet reached N-saturation loosely quantified by soil C/N molar ratios that are > 40 (Evans
279 et al., 2006).
- 280 ● Group b, Saturation: Retention capacity is still at its highest but approaching saturated
281 conditions. Watershed retention of incoming N deposition is close to 100% indicated by
282 small watershed exports relative to deposition, and some watersheds may indicate
283 saturated conditions by showing declines in retention through increasing export trends.
284 This group is represented by locations where total N-deposition continues to increase

285 over time, but vegetation biomass/productivity indices decline (negative NDVI trends).
286 These watersheds generally show soil C/N ratios that are < 40. While N immobilization
287 slows as biotic and abiotic stores become saturated, C and N delivery to streams is
288 limited because landscape retention is still occurring. Moreover, continued stream
289 denitrification leads to a lack of any obvious saturation or trend signal in river chemical
290 parameters, accompanied by observations of predominant decreasing trends of riverine
291 nitrogen, albeit with some increasing trends in DIN and labile DOC.

292 ● Group c, Release: As watersheds undergo regional declines in atmospheric N deposition
293 after experiencing periods of elevated atmospheric N deposition, vegetation
294 biomass/productivity indices improve (positive NDVI trends), soils remain saturated in N
295 relative to C, and N release from soils to streams continues. Even though leaching of N
296 and organic matter to streams increases due to saturated conditions, immobilization and
297 deeper N storage within soil horizons may continue but at a greatly declining rate
298 depending on soil biotic/abiotic/microbial processes. Carbon begins to shift to a less
299 thermodynamically favorable state (less labile) thereby limiting in-stream microbial
300 denitrification, leading an increase in C export. In some locations it would be expected
301 that stream exports of N increase because of the reduced capacity for soil N storage and
302 from limited denitrification.

303 ● Group d, Recovery: In the final stage of reversal from N-deposition, vegetation health
304 indices show some signs of decline because of a return to N limiting conditions, soil
305 provisions of N and C to the stream begin to increase as soil immobilization plateaus and
306 C/N ratios rise above 40. Even though soil C and N delivery to streams continues,

307 continued decline of thermodynamically favorable carbon to streams limits denitrification
 308 potential and allows for continuous increases in stream exports of N.
 309



310
 311 Figure 2: Our updated conceptual model of responses to N-saturation within watersheds showing
 312 the hysteresis pattern of N exports moving from retention to recovery. Figure modified from
 313 concepts described by Aber and Stoddard (Aber et al., 1998; Stoddard, 1994) and others (Gilliam

314 et al., 2019). The scale on the y-axis ranges from 0 to 1 to represent the magnitude and relative
315 changes of each variable as a function of N addition (x-axis). The groupings a, b, c, and d,
316 represent different stages on the hypothesized hysteresis curve of vegetation and NO₃ delivery
317 response to N-deposition referenced in-text above. Group a should show a decline in stream
318 exports (as indicated by '-'), Groups b and c show variable (+/-) stream exports depending on the
319 other conditions, and Group d should show increases (+) in stream exports. Leaching, the process
320 of soil delivery of N and C to streams by lateral movement is shown by the red dashed line and is
321 represented as a function of soil and biomass immobilization. While immobilization occurs,
322 leaching is reduced until immobilization ends. Denitrification rates (specifically related to the
323 dG/dt term in Equation 1 and Figure 1) are represented by the arrow on the right side and decline
324 from a maximum rate based on the most labile carbon available to a minimum rate as carbon
325 becomes less labile.

326

327

328 To evaluate how watersheds across the US have responded to changes in depositional trends,
329 we calculate decadal trends in stream concentrations and exports of C and N such as dissolved
330 inorganic nitrogen (DIN) and dissolved organic carbon (DOC). We examine five variables of
331 interest that are available at the CONUS scale and that represent controls on in-stream DIN
332 concentrations and exports: net (wet+dry) atmospheric N-deposition, land-use and change,
333 elevation, NDVI, and stream characteristics (temperature and DOC trends). We calculate trends
334 using yearly and seasonal statistics across the last half-century of data acquired by the USGS and
335 aggregate station trends using station and Hydrological Unit Code (HUC) scales across the
336 CONUS. Statistics include trends in-stream concentrations (Cn), temperatures (T), discharge

337 rates and volumes (Q_s), bulk surface water mass exports (Ex), and bulk surface water area
338 normalized mass exports or yields (Y_s). We use the HUC scales as the watershed aggregating
339 units.

340

341 2.2 Obtaining USGS Datasets and Calculating Exports

342 We analyzed in-stream C and N concentrations and discharge from USGS National Water
343 Information System (NWIS) stations across the United States. This includes six different
344 nitrogen parameters (Supplementary Table SA1), one carbon parameter, and temperature
345 (USGS, 2016, 2018) (<https://waterdata.usgs.gov/nwis>). This big-data approach requires
346 automated analysis to retrieve U.S. Geological streamflow, and concentration data from the long-
347 term monitoring network NWIS using available USGS Web services (Read et al., 2017).
348 Beginning with the watershed budget equation for retention from Figure 1 (Equation 1), we
349 calculated a time-series of total mass exports past a stream station $Ex(t)$ (kg year^{-1}) using the
350 discharge $Q_s(t)$ and concentration $C_n(t)$ time series by integrating from day 1 of each water year
351 to day 365 for annual time series, and every 3 months for seasonal exports (Equation 2). The
352 mass export is the multiplication of discharge $Q_s(t)$ ($\text{m}^3 \text{day}^{-1}$) and concentration $C_n(t)$ (mg L^{-1}
353 converted to kg m^{-3}) and summed for all daily time steps (Δt is for one day and for simplicity we
354 represent this as dt in Equation 1 and Figure 1). Normalized exports (yields) were calculated by
355 dividing the total mass export $Ex(t)$ (kg year^{-1} or Mg year^{-1}) by the drainage area (DA, km^2 or
356 hectare) contributing to watershed yield at that particular station ($\text{kg km}^{-2} \text{year}^{-1}$ or $\text{Mg km}^{-2} \text{year}^{-1}$) (Equation 3). We converted all values to $\text{kg hectare}^{-1} \text{year}^{-1}$, which is the unit associated with
357 the atmospheric deposition time-series.

359

$$(1) \frac{dI}{dt} - \frac{dE}{dt} = -\frac{dV}{dt} - \frac{dS}{dt} - \frac{dG}{dt} + \frac{dF}{dt} + \frac{dW}{dt} + \frac{dA}{dt}$$

361

$$(2) \text{Export} = Ex(t) = \sum_{\text{day } 1}^{\text{day } 365} Q_s(t) C_n(t) dt$$

363

$$(3) \text{Normalized Exports (Yield)} = Y_s(T) = \frac{\sum_{\text{day } 1}^{\text{day } 365} Q_s(t) C_n(t) dt}{DA} = \frac{\text{Export}}{DA}$$

365

366 Initial NWIS station selection was based on the criteria that a station was ‘maintained’ over
 367 time and not sampled just once. If a station had *any* available data for C_n and Q_s defined as at
 368 least 20 observations of *any* measurements, the station was selected for the next step (see
 369 Supplementary Figures SA1-SA7 for data downloading methods and for station text files). We
 370 then developed a subset of stations with the criteria that available C_n data spanned across a
 371 minimum of 15 years, and contained at least 50 measurements of that *particular* parameter with
 372 associated daily Q_s data. We required stations to have both Q_s and C_n data available (see
 373 Supplementary Text SA3 for data retrieval methods and station files for each NWIS parameter).
 374 Since not all NWIS parameters are available at all stations, we used a different set of stations for
 375 each parameter. All NWIS data is retrievable through the R packages EGRET and dataRetrieval
 376 (Hirsch & De Cicco, 2015). Exports and Yields were calculated at the yearly and seasonal time-
 377 scale with daily Q_s - C_n values requiring 365 data points for yearly calculations, and 90 for
 378 seasonal calculations. When C_n was not available for a particular day, we used a gap-filling
 379 approach described below (section 2.3). The final selection criteria considers the completeness of
 380 the station’s data across the different hydrologic unit code (HUC) 2-8 scales, and their

381 distribution across elevation categories (Supplementary Table SA2, SA3, Figures SA1) (Seaber
382 et al., 1987).

383

384 **2.3 Gap-filling Datasets**

385 To overcome the problem of sparse concentration and daily discharge data, discharge $Q_s(t)$
386 and concentration $C_n(t)$ time-series statistics are used to gap-fill the C_n time-series using the
387 USGS Weighted Regressions based on Trends, Discharge, and Seasonality (WRTDS) statistical
388 method (Hirsch et al., 2010; Hirsch & De Cicco, 2015; Sinha & Michalak, 2016; Van Meter &
389 Basu, 2017). Additionally, the averaging method (Kothawala et al., 2011; Lovett et al., 2000;
390 Quilbé et al., 2006), and last-observation carried forward (LOCF) method (Moritz et al., 2015)
391 were implemented for comparison to the WRTDS method, the detailed analysis and results of
392 which are found in the Supplementary Information B-Additional Results. Gap-filling methods
393 are necessary for the $C_n(t)$ time-series because Equation 2 cannot be calculated for yearly or
394 seasonal exports if C_n is not available at each daily time-step. Additional information regarding
395 gap-filling datasets is available in Supplementary Text SA4.

396

397 **2.4 Trend Detection and Statistical Significance**

398 We calculated trends for the concentration time-series $C_n(t)$, export time-series $Ex(t)$, area
399 normalized export time series (yields) $Y_s(t)$ and discharge time-series $Q_s(t)$. We calculated trends
400 for each nitrogen (N) and carbon (C) parameter using two techniques: 1) linear models to extract
401 the slope (β) representing the trend, and 2) Mann-Kendall tests to extract the slope (β_{MK})

402 representing the trend (Forbes et al., 2019; Helsel & Hirsch, 2002). We analyzed a suite of
403 statistics using the R statistical software for each time series (R Core Team, 2020).

404 To provide a robust approach to interpretation of trends (Renwick et al., 2018; Wasserstein &
405 Lazar, 2016), statistical significance of trend tests and persistence of trends were obtained from
406 three metrics: 1) the significance p-value for the linear slope (β) at the $p < 0.05$ value, 2) the
407 significance p-value for the Mann-Kendall trend parameter (β_{MK}) (Helsel & Hirsch, 2002) at the
408 $p < 0.05$ value, and 3) by calculating the persistence of trends using the Hurst Persistence analysis
409 technique (Dwivedi & Mohanty, 2016; Hurst, 1951) using $H_s = 0.6$ as the persistence cutoff
410 value. Additional information regarding trend detection is available in Supplementary Text SA5.

411

412 **2.5 Environmental Drivers of N retention**

413 We directly compared yearly and seasonal trends in environmental drivers of interest to
414 trends in surface water chemistry concentrations, exports and yields. Covariates of N-retention
415 include net total (wet+dry) atmospheric deposition (TDEP, kg hectare^{-1}) (EPA CASTNET, 2019;
416 NADP, 2018; Schwede & Lear, 2014), NDVI (Spruce et al., 2016), land cover/change (MRLC
417 NLCD, 2020; Yang et al., 2018), stream conditions (changing temperature and DOC), elevation
418 groups (Maurer, 2016; Maurer et al., 2004), and TDEP-NDVI grouping categories to represent
419 distinct regions with unique watershed stages of N-saturation. We analyzed the dependent
420 variable (N retention) with this potential set of explanatory variables using an ANOVA analysis
421 to assess the percent of variability in N-retention explained by each variable. We used the
422 Kruskal-Wallis test (K.W.) as a metric for statistical significance between groups of data such as
423 *Ex* trends across elevation categories, or *Cn* trends across all NDVI-TDEP groups. All variable
424 names, trend short-hand notation, and trend units used in this study are shown in Table 1. See

425 additional details for the TDEP. NDVI, land-cover/change, and elevation products within
 426 Supplementary Text SA6.

427

428 Table 1: Potential covariates evaluated in the ANOVA analysis of Retention Capacity

Variable	Units	Symbol	Time-Series	Slope (β or β_{MK})	Slope Units
Concentration	mg/L	C	$C(t)$	ΔC	mg/L/year
Discharge	m ³ /s	Q	$Q(t)$	ΔQ	m ³ /year
Export	kg/day	E	$E(t)$	ΔE	kg/year or *Mg/year
Yield	kg/km ² /day	Y	$Y(t)$	ΔY	kg/ha/year or Mg/ha/year
Flow Normalized Concentration	mg/L	FNC	$FNC(t)$		mg/L/year
Flow Normalized Export	kg/day	FNE	$FNE(t)$		kg/year or Mg/year
Flow Normalized Yield	kg/km ² /day	$FN Y$	$FN Y(t)$		kg/ha/year or Mg/ha/year
Normalized Differenced Vegetation Index	unitless	$NDVI$	$NDVI(t)$	$\Delta NDVI$	"-"/year
Total Wet+Dry Nitrogen Deposition	kg/ha	$TDEP$	$TDEP(t)$	$\Delta TDEP$	kg/ha/year
Stream Temperature	Celsius	$Temp$	$T(t)$		Deg. Celcius/year
Elevation	m	$ELEV$			Categorical
Land-cover/change	-	LC/LCC	-		Categorical

429 * Mg is megagrams = 1E6 grams

430

431 From the total TDEP deposition and the total stream losses (stream yields $Y(t)$) per area, we
 432 calculated the watershed retention capacity by subtracting the yearly watershed yield $Y(t)$ (kg
 433 hectare⁻¹) from the yearly TDEP depositional inputs (kg hectare⁻¹) (Equation 4) (Lovett et al.,
 434 2000). Though we do not directly analyze biogeochemical mechanisms and confounding factors
 435 within our study, we acknowledge that a critical insight from all the prior work is that
 436 biogeochemical cycling within the watershed is an important component to long-term stream
 437 exports than atmospheric N-deposition alone (Lovett et al., 2000; Lucas et al., 2016). Internal
 438 biogeochemical cycling terms for vegetation sinks (V), soil sinks (S), gaseous loss sinks (G), and

439 fixation (F), agriculture (A), and wastewater (W) inputs (Figure 1) are unknown internal
440 biogeochemical source/sink terms not accounted for in the retention equation, however the
441 magnitude of influence of these terms can be estimated with the retention equation.

442

443 (4) Annual Retention Capacity = $\frac{Inputs-Exports}{Inputs} * 100$

444

445 **2.6 Watershed Aggregation**

446 Once station-based statistics, models, and trends were constructed, the slope values and the
447 statistics were aggregated to the different hydrologic unit code (HUC) 2-8 scales. When
448 aggregating trends from the station to the larger HUC2-HUC8 scales, we used two approaches:

449 *Simple averaging:* Simple-averaging is the arithmetic mean where all values have equal
450 weight in the calculation. We used simple averaging of trends across all stations to get the
451 aggregated HUC2-HUC8 trends, to map average trends in exports, concentrations, yields, and
452 discharge. We evaluated the significance of these trends by counting the number of stations
453 within each watershed that had statistically significant trends at $p < 0.05$. Additionally, we
454 averaged only statistically significant station trends across groups: TDEP-NDVI groups,
455 elevation groups, and land cover.

456 *Area-Weighted averaging:* Area-weighted averaging is a method of aggregating values by
457 applying weight to the values based on another variable. We calculated area-weighted averages
458 by weighting the trend values using contributing drainage areas such that exports from larger
459 contributing areas provide more weight to the average than exports from smaller contributing
460 areas.

461 To aggregate the statistical significance from the station scale to the HUC 2-8 scale, we used
462 a station thresholding approach to identify how many watersheds contain more than 50% of
463 stations with statistically significant and directionally similar trends in exports and
464 concentrations, or exports and discharge. We compared trends in station exports, concentrations,
465 yields, and discharge and counted the number of stations showing statistically significant
466 ($p < 0.05$) and directionally similar trends (positive or negative) in these variables for every
467 HUC2-HUC8 watershed. Because this CONUS ‘big-data’ approach requires a significant
468 amount of computational capabilities, all data processing and analysis was performed on the
469 LBNL NERSC supercomputer Cori. We used over 30000 core hours requiring over 500Gb of
470 memory on the Cori ‘Big-Memory’ node and analyzed over 1Tb of data. All gap-filled CONUS
471 datasets used in this study can be found on the public repository ESS-DIVE
472 (<https://doi.org/10.15485/1647366>) (Newcomer et al., 2020). Additional watershed aggregation
473 details can be found in the Supplementary Text SA7.

474

475 **3.0 Results**

476 Our results section is structured as follows: we first present results of the trend analysis for
477 TDEP, NDVI, and in-stream parameters for DIN, DOC, and Temp related to our first and second
478 research questions (section 3.1, 3.2, and 3.3). We then examine how watershed exports and
479 watershed retention relate to the conceptualized TDEP-NDVI groups presented in Figure 2 to
480 address our third and fourth research questions (section 3.4). Finally, we provide results
481 examining potential controlling factors on watershed retention including land use and elevation,
482 and describe the modalities of watershed retention hysteresis and one-way transition patterns
483 (section 3.5 and 3.6).

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485

3.1 TDEP-NDVI Grouping Classification

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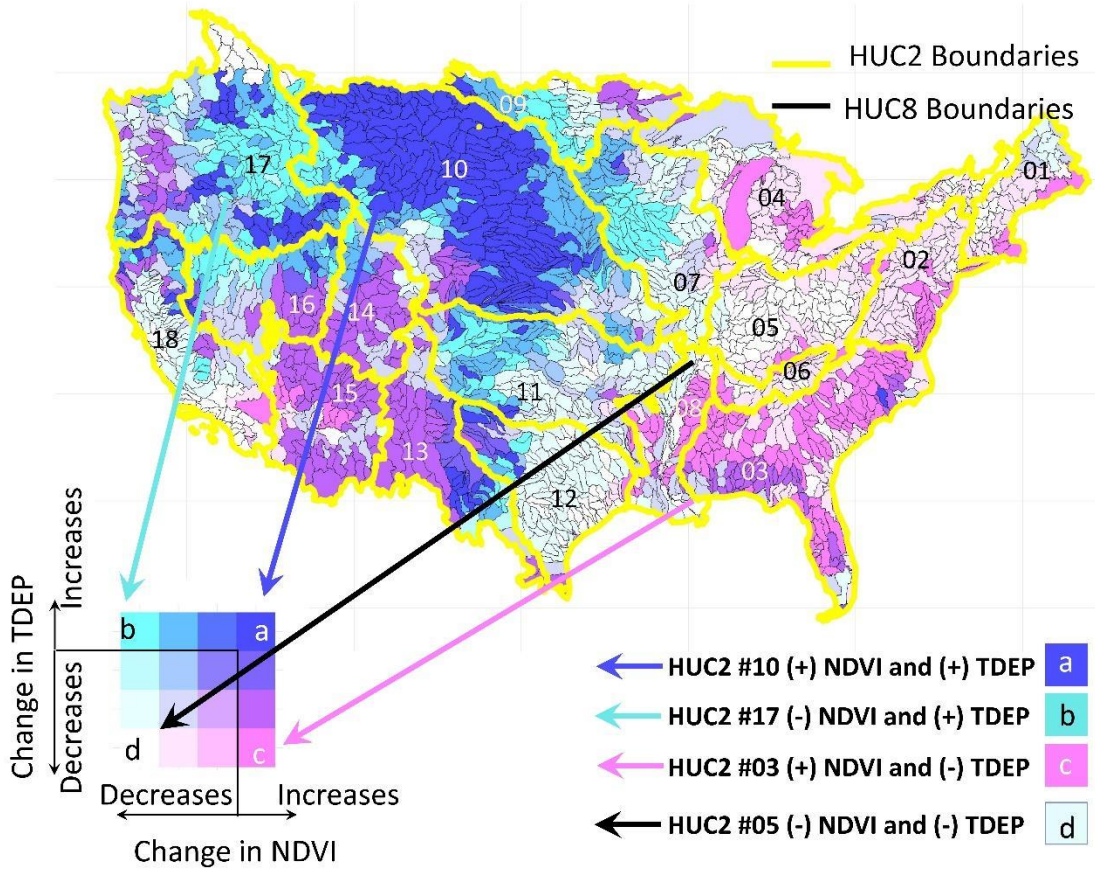
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Considerable spatial variability in TDEP and NDVI trends is found across the CONUS (Figure 3). General patterns across a few HUC2 scales are highlighted. In HUC2 basin #10 (Missouri Basin), patterns of increasing NDVI and increasing TDEP (Group a) reflect the majority of HUC8 scale watersheds within the Missouri. Across the South Atlantic-Gulf Basin (HUC2 #03), increasing trends in NDVI are associated with decreases in TDEP (Group c). In the Ohio Basin (HUC2 #05), decreasing patterns of NDVI are observed with decreasing patterns in TDEP (Group d). Across the Pacific Northwest Basin (HUC2 #17), spatial variability in N-saturation groups are found with regions showing difference in TDEP and NDVI. Many HUC8 regions within the Pacific Northwest fall into Group b, representing increases in TDEP and declines in NDVI. Across the CONUS, 10.2% of HUC8 watersheds fall into Group a, 7.8% in Group b, 8.5% in Group c, and 8.9% in Group d. The other remaining 64% are not end-member groups, but rather fall between these end-member groups. We use the TDEP-NDVI groupings throughout the rest of the paper to facilitate interpretation of watershed N-losses and N-retention trends. TDEP-NDVI groups and their conceptualized role on in-stream trends are provided in Figure 2.



501

502 Figure 3: Groupings and directionality of vegetation and deposition change based on trends in
 503 TDEP (2000-2018) and NDVI (2000-2015). Groupings include: Group a) regions with
 504 increasing NDVI and increasing TDEP, Group b) regions with decreasing NDVI and increasing
 505 TDEP, Group c) regions with increasing NDVI and decreasing TDEP, and Group d) regions with
 506 decreasing NDVI and decreasing TDEP. HUC2 boundaries are shown by the yellow line with
 507 their corresponding HUC2 basin numbers. Groups a-d and their colors are used consistently
 508 throughout the rest of this paper and refer to the same groups illustrated in Figure 2 and defined
 509 in Section 2.1 describing the conceptual model.

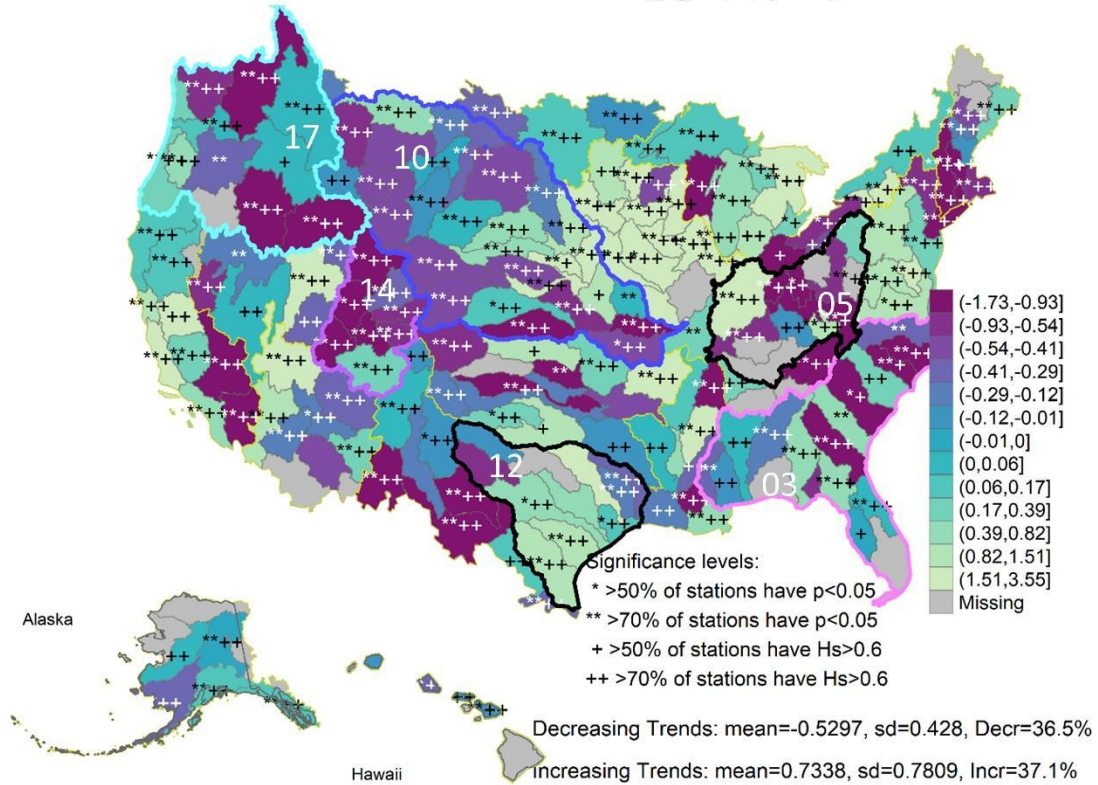
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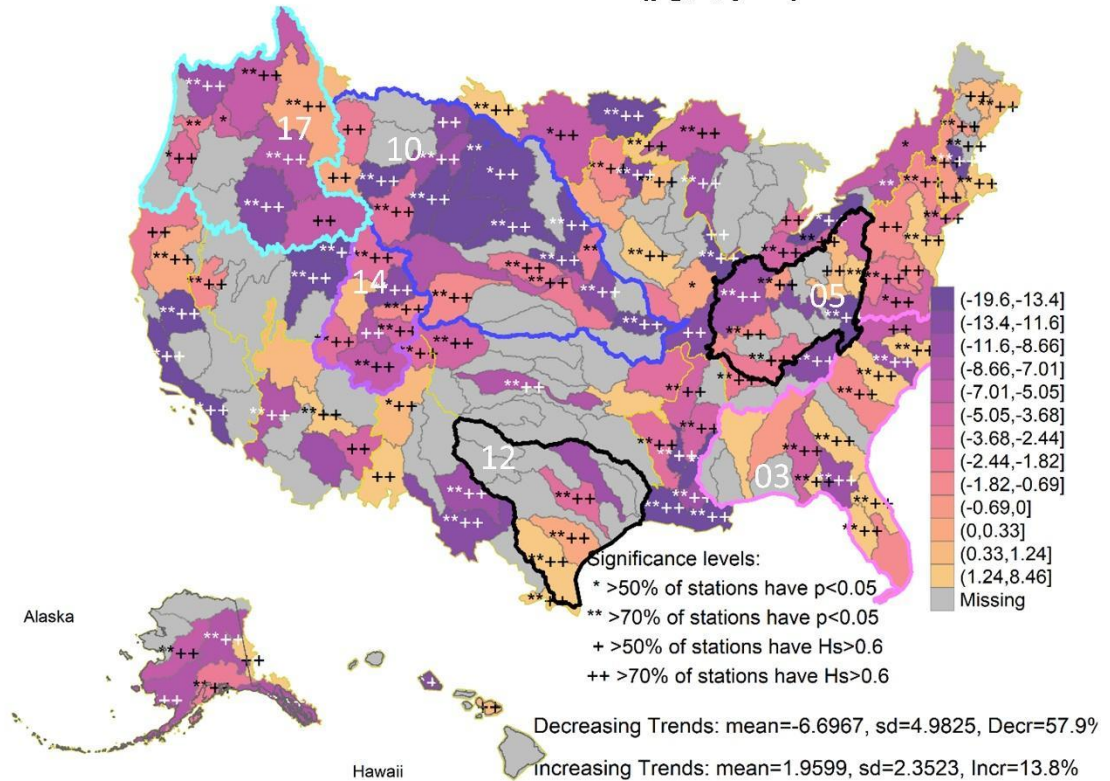
3.2 Concentration Trends across US Basins

512 CONUS-wide DIN concentration trends across HUC4 watersheds shows wide-variability
513 (Figure 4a). All means are calculated from stations with statistical significance as defined in the
514 methods section. Across the CONUS, 36.5% of stations show statistically significant declining
515 concentrations of DIN (-0.005 ± 0.004 mg/L/year), while 38.1% of stations show statistically
516 significant increasing concentrations of DIN ($+0.0082 \pm 0.0092$ mg/L/year). It is common for
517 river chemistry datasets to have such large standard deviations because of interannual variability
518 (i.e. (Strauss et al., 2004)). Similarly, across the CONUS we find increasing and decreasing
519 trends in DOC concentrations for the different HUC2 and HUC4 basins from 1970-2020 (Figure
520 4b), however major gaps in DOC coverage occur across the CONUS. On average, 57.9% of
521 HUC4 watersheds show statistically significant decreasing concentrations (-0.067 ± 0.049
522 mg/L/year), while 14.5% of HUC4 watersheds show statistically significant increasing
523 concentrations (0.022 ± 0.027 mg/L/year). Temperature maps (Supplementary Figure SB1) and
524 temperature statistics are also provided (Supplementary Table SB1).

a) Simple Average β Concentration Trends by HUC4 Region
 DIN Concentration Trends ($\mu\text{g-N/L/year}$)



b) Simple Average β Concentration Trends by HUC4 Region
 DOC Concentration Trends ($\mu\text{g/L/year}$)



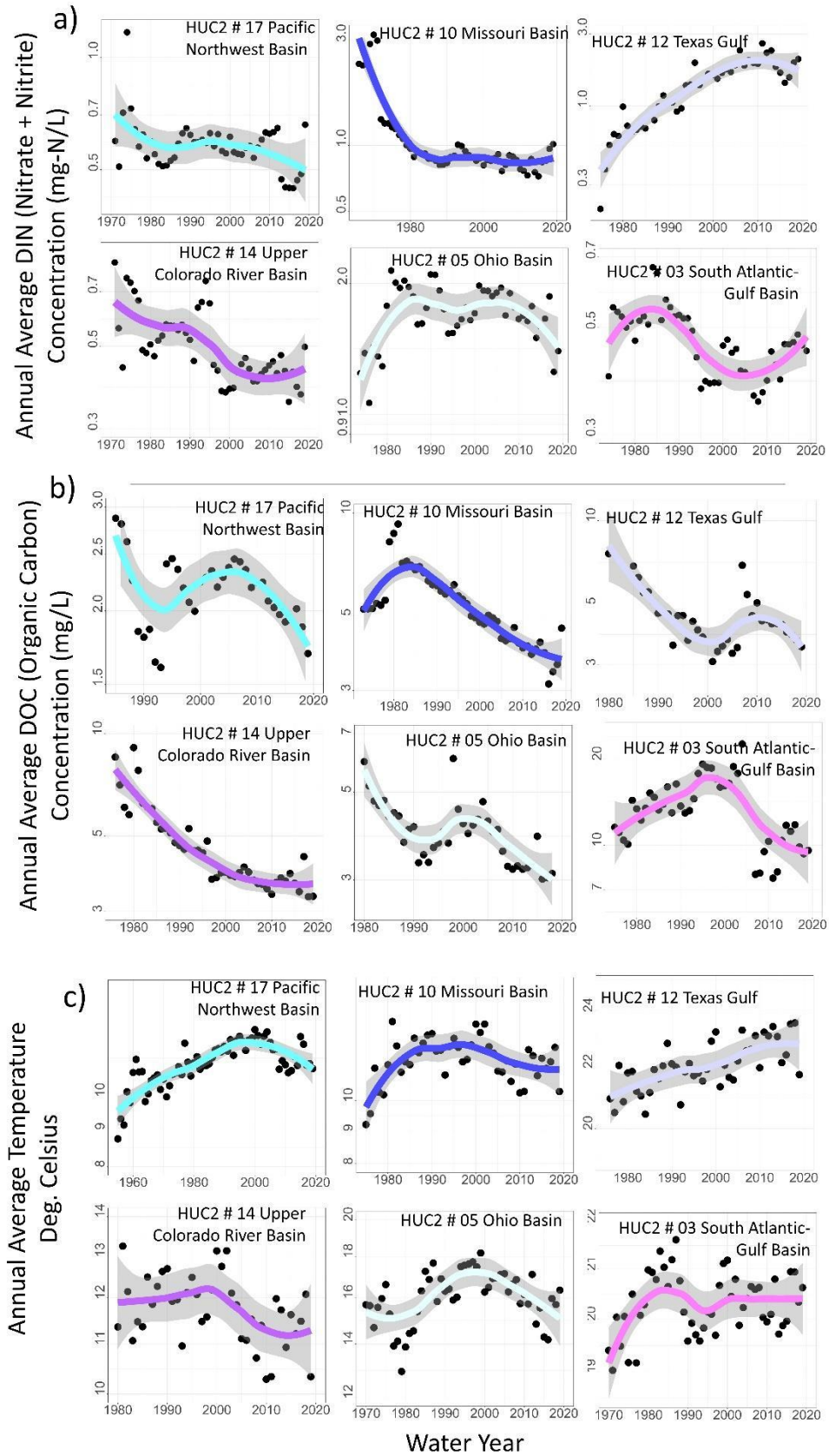
526 Figure 4: Trends in a) DIN and b) DOC concentrations $C(t)$ from 1970-2020 for the CONUS .
 527 Trends are shown from the average gap-filling method and β trends calculated for each station
 528 and aggregated up using Simple Averaging. Trends statistics are provided in Supplementary
 529 Table SB2 and SB3. Significance levels are indicated by the following symbols: * >50% of
 530 stations have $p < 0.05$, ** >70% of stations have $p < 0.05$, + >50% of stations have $H_s > 0.6$, and ++
 531 > 70% of stations have $H_s > 0.6$.

532

533 We highlight six HUC2 watersheds, four from Figure 3 (HUC2 #10, HUC2 #17, HUC2 #03,
 534 HUC2 #05) which represent the Groups a-d, and two additional HUC2 watersheds to contrast
 535 results (HUC2 #14 high-elevation, and HUC2 #12 low-elevation). Tables of DIN, DOC, and
 536 temperature statistics for these six watersheds are provided in Supplementary Table SB1, SB2,
 537 and SB3. Of these six basins, we find the largest DIN concentrations across the Texas Gulf Basin
 538 (HUC #12) (1.88 ± 3.04 mg/L), with average increasing rates of change ($\beta = 0.007 \pm 0.053$, β_{MK}
 539 $= 0.01 \pm 0.068$ mg/L/year). These rates contrast basins such as the Upper Colorado HUC #14,
 540 where 49.1% of stations show statistically significant declining trends ($\beta = -0.007 \pm 0.027$, $\beta_{MK} =$
 541 -0.003 ± 0.026 mg/L/year). The Upper Colorado has the lowest concentrations of DIN among the
 542 six basins (0.33 ± 0.57 mg/L). In the Ohio Basin (HUC2# 05), average DIN concentrations are
 543 1.78 ± 3.38 mg/L. The Ohio Basin shows the largest average rates of decline with a majority of
 544 stations ($nSLP/nS > 50\%$) showing statistically significant downward trends ($\beta = -0.03 \pm 0.14$
 545 mg/L/year, $\beta_{MK} = -0.04 \pm 0.18$ mg/L/year). The number of stations showing significance of
 546 Mann-Kendall trend parameters generally agrees with the significance of the linear parameter
 547 ($nSLP \approx nSMKP$). Trend statistical significance calculated with the Hurst Persistence parameter
 548 shows a larger fraction of stations have persistent trends than the linear or Man-Kendall

549 parameters (see for example HUC#10, nSH = 251). Tables of statistics for all other HUC2
550 watersheds, statistical significance, linear, and Mann-Kendall trends are also provided in
551 Supplementary Table SB1, SB2, and SB3.

552 We find the largest DOC concentrations across the South-Atlantic Gulf Basin (HUC #03)
553 (13.36 ± 13.79 mg/L), with the lowest rates of DOC change ($\beta = 0.037 \pm 0.33$, $\beta_{MK} = 0.035 \pm$
554 0.34 mg/L/year). In the Missouri Basin HUC #10, average concentrations (5.78 ± 4.65 mg/L) are
555 coupled with the largest rates of DOC concentration change ($\beta = -0.080 \pm 0.13$, $\beta_{MK} = -0.081 \pm$
556 0.17 mg/L/year). Tables of statistics for all other HUC2 watersheds, statistical significance,
557 linear, and Mann-Kendall trends are also provided in Supplementary Table SB2. We also
558 provide trend maps for all other water parameters in Supplementary Figure SB2-SB3.



560 Figure 5: Trends in DIN, DOC, and temperature from 1970-2020 for select HUC2 basins #17,
561 14, 12, 10, 05, and 03 are shown with the same colors corresponding to the groupings in Figure
562 3. Trends are shown from the average gap-filling method and β trends calculated for each station
563 and aggregated up using Simple Averaging. Trends statistics are provided in Supplementary
564 Tables SB1, SB2, and SB32.

565

566 **3.3 The Role of Trends in Discharge on Trends in Exports across US Basins**

567 Calculations of DIN exports (watershed losses) represent the combined effect of discharge
568 and concentration in a basin (Equation 2) and are directly used in the calculation of watershed N-
569 retention (Equation 4). Trends in DIN exports (linear β parameter for $Ex(t)$ Mg/year) across all
570 U.S. stations, aggregated to U.S. HUC4 watersheds show patterns of spatial variability in the
571 direction (increasing or decreasing) and statistical significance similar to concentration trends
572 (Figure 4, Supplementary Figure SB4). We found 34.8% of all stations ($nS = 1136$) across
573 CONUS showed statistically significant decreasing trends in DIN exports ($\beta = -3.2 \pm 4.2$
574 Mg/year, outliers $> 99^{\text{th}}$ percentile and $< 1^{\text{st}}$ percentile removed) (Supplementary Figure SB4a).
575 Another 22.3% of CONUS stations show statistically significant increasing DIN export trends (β
576 $= 8.4 \pm 13.9$ Mg/year, outliers $> 99^{\text{th}}$ percentile and $< 1^{\text{st}}$ percentile removed). Aggregating all of
577 the station export data $Ex(t)$ to all the HUC2 levels shows similar variability in magnitude and
578 distribution of DIN export change across the CONUS (Supplementary Table SB4,
579 Supplementary Figure SB5). Tables and maps of discharge, exports and their statistics are
580 provided in Supplementary Figures SB6-SB9 and Tables SB5-SB7.

581 Trends in watershed exports are not only important for determining watershed retention
582 metrics, but also for characterizing potential future N and C deliveries to coastlines given similar

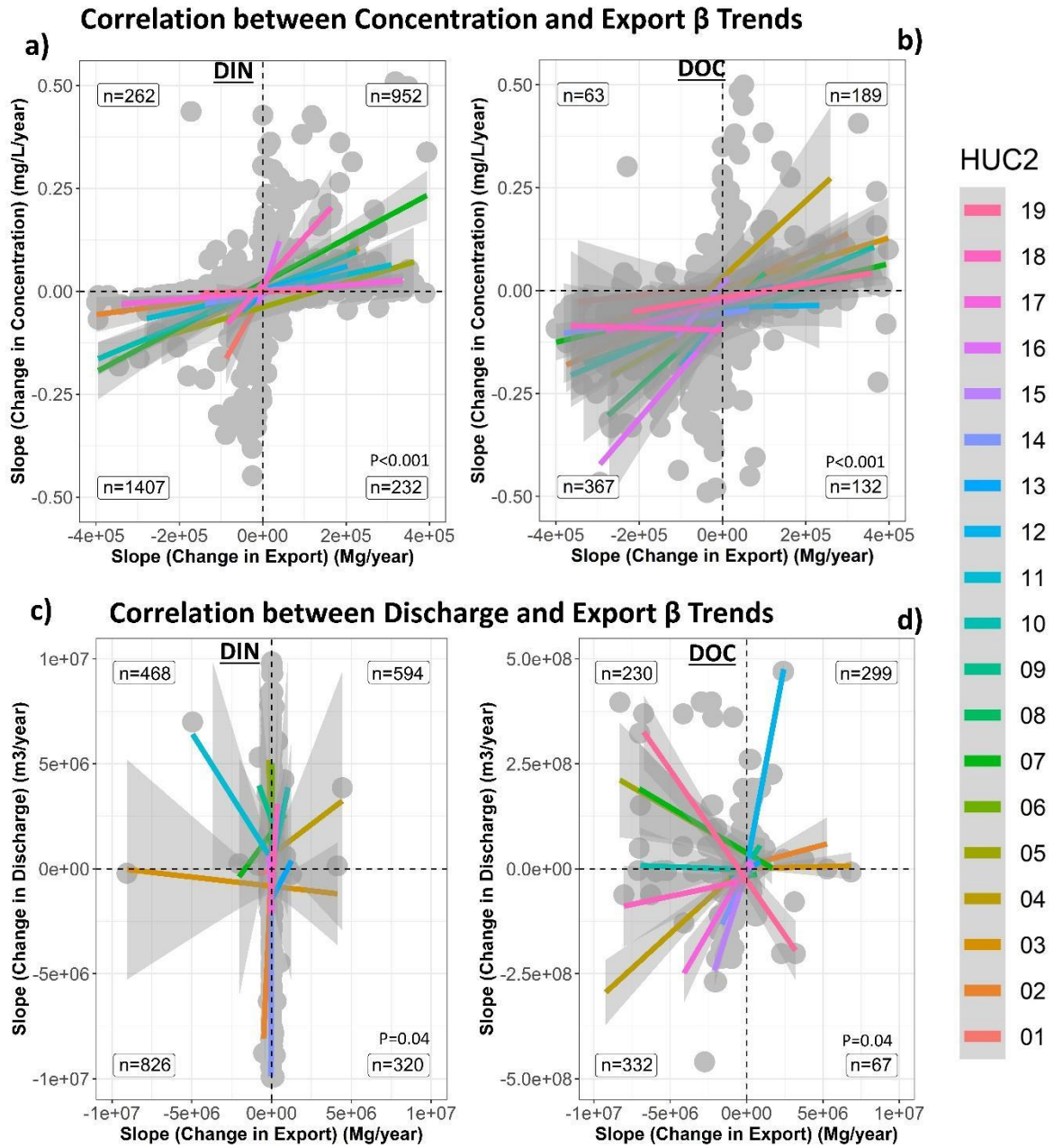
583 rates of change. The magnitude and direction of DIN export trends relative to the magnitude of
584 yearly exports ranges between -16 to 24% per decade (all HUC2 decadal changes are provided in
585 Supplementary Table SB4). Given a similar rate of change over the 2020-2030 decade, HUC
586 #14, for example, would experience a decline in DIN exports of -16.9%, which is the largest
587 declining rate relative to the other HUC2 basins, albeit quite low in magnitude (-66.9 Mg over
588 the next decade). By comparison, HUC #17 would experience a decline in DIN exports of -4.6%
589 over the next decade but a much larger magnitude (-127.7 Mg over the next decade). We
590 aggregated these annual estimates of DIN and DOC trends to calculate total coastal exports from
591 the land to the ocean from coastal abutting basins (specifically HUC2 #01, 02, 03, 08, 12, 13, 15,
592 17, 18, 19, 20). Across the coastal basins directly exporting N and C to the ocean, we found
593 annual average coastal N and C exports are declining. Total dissolved inorganic nitrogen exports
594 (sum of filtered nitrate, nitrite, ammonia, ammonium) have declined by approximately 60% over
595 the past two decades (1970-2000: 9.4 Tg-N/year, 2000-2020: 3.72 Tg-N/year), and organic
596 carbon exports have declined by approximately 80% over the past two decades (1970-2000: 19.5
597 Tg-C/year, 2000-2020: 3.72 Tg-N/year).

598 While discharge is always the most significant contributor to yearly export magnitudes on an
599 inter-annual basis, we found no conclusive evidence that decadal *trends* in discharge are the most
600 significant contributor to decadal trends in exports (Figure 6). We found statistically significant
601 discharge trends at < 10% of all CONUS stations (Supplementary Figure SB9, Table SB5).
602 Correlations between trends in $C_n(t)$ and $Ex(t)$ were statistically significant at the $p < 0.001$ level
603 (Figure 6 a,b) while correlations between trends in $Q_s(t)$ and $Ex(t)$ were statistically significant at
604 the $p = 0.04$ level (Figure 6 c,d). We observed that while changes (*trends*) in DIN and DOC
605 exports are driven by *both* concentration and discharge (Supplementary Figure SB10, SB11),

606 changes in exports were more often associated with changes in concentration rather than
607 discharge (Supplementary Table SB8). When correlating decadal *trends* in discharge and
608 concentration to *trends* in exports for all water parameters, we found directionally similar and
609 statistically significant trends in $Cn(t)$ and $Ex(t)$ across more than 25% of stations. Conversely,
610 we found directionally similar and statistically significant trends in $Qs(t)$ and $Ex(t)$ at <3% of
611 stations (Supplementary Table SB8).

612

613



614

615 Figure 6: Correlations between trends in concentration and exports (a, b) and correlations
 616 between trends in discharge and exports (c,d) for DIN and DOC. Each HUC2 basin correlation is
 617 shown by the various colored lines. Within each quadrant, the number of data points (n) is
 618 indicated. Total statistical significance for the aggregated trend correlation across all quadrants is
 619 provided in each figure. Grey dots are individual stations that have both DIN and DOC trends.

620 When looking at correlations between trends in concentration and trends in export (a,b), most
621 stations show similar directions of change (i.e. declining trends in concentration and declining
622 trends in export) with statistical significance at the $p < 0.001$ level. Correlations between trends in
623 discharge and trends in export show dissimilar direction of change (i.e. increasing trends in
624 discharge and decreasing trends in export).

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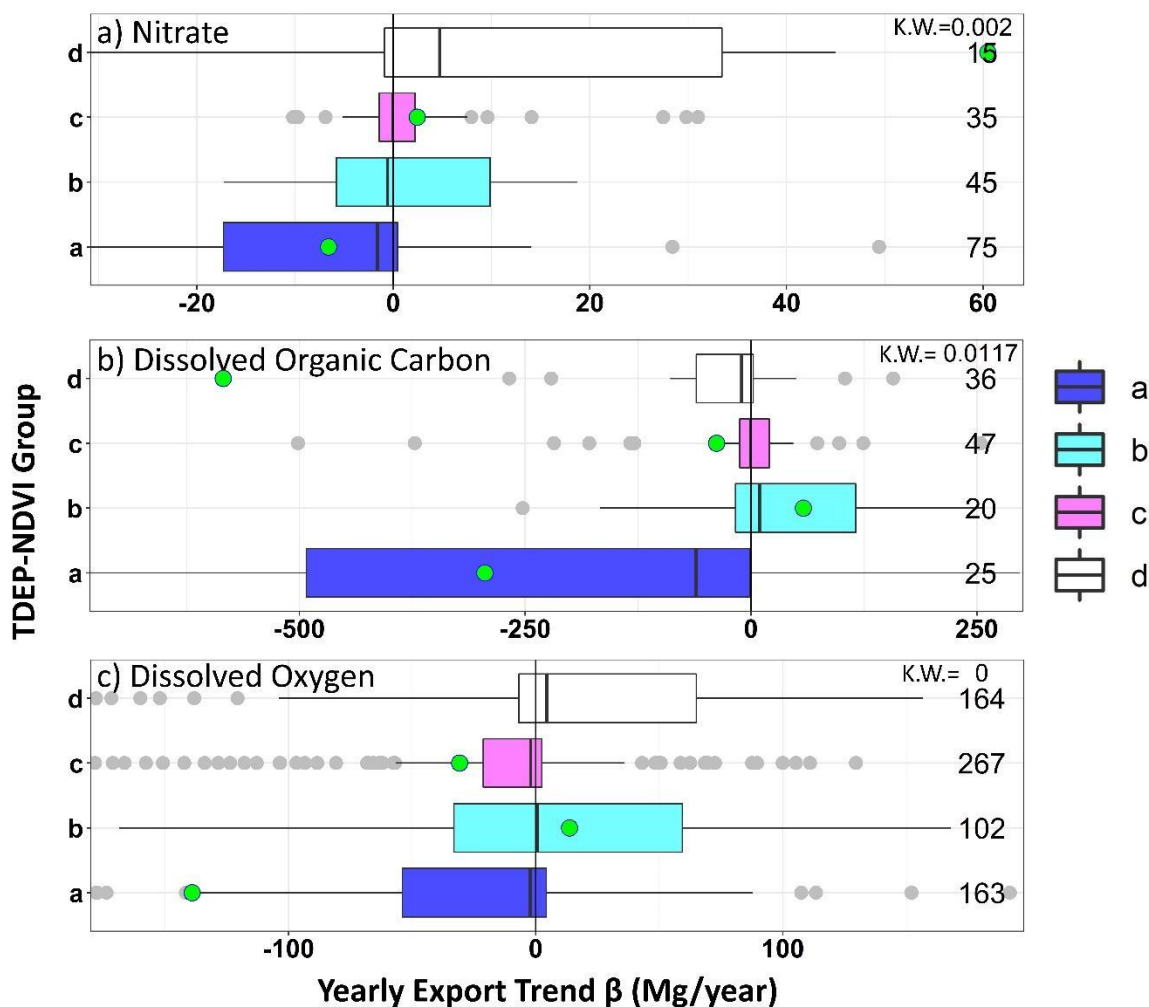
627 **3.4 Trends in Watershed Exports for NDVI-TDEP Groups**

628 We examined trends in watershed exports to determine the degree to which watershed N-
629 retention conditions and trends in DIN and DOC evenly divide across CONUS scale NDVI-
630 TDEP groups conceptualized in our watershed hysteresis model (Figure 2). Trends in $E(t)$
631 (Mg/year) for DIN and DOC obtained from all stations and aggregated by NDVI-TDEP groups
632 from Figure 3 show distinct trends that support our conceptual model (Figure 7). DIN shows
633 similar modes of variability across the TDEP-NDVI groups for both exports and yields: greater
634 declines in exports (mean $\beta = -9.97 \pm 148.5$ Mg/year) and yields (mean $\beta = -0.001 \pm 0.04$
635 kg/hectare/year) in Group a, with steady increases across the TDEP-NDVI groups towards
636 increasing exports (mean $\beta = 59.08 \pm 148.8$ Mg/year) and yields (mean $\beta = 0.13 \pm 0.56$
637 kg/hectare/year) in Group d. DIN export trends in Group a (declining trends) are associated with
638 in-stream concentration declines (-0.0016 mg/L/year \pm), and DIN export trends in Group d
639 (increasing trends) are associated with in-stream DIN concentration increases ($+0.0052$
640 mg/L/year \pm). DIN export trends show statistically significant differences between Groups a-d
641 (Kruskall-Wallis test K.W. $p=0.0015$). DOC export trends are statistically significant between
642 groups (K.W. $p=0.0117$) and show an interesting pattern of reversal from Group a to d: declines

643 in exports are found for Group a and Group d (Group a mean $\beta = -444 \pm 574$ Mg/year, Group d
644 mean $\beta = -854 \pm 2253$ Mg/year), but a greater proportion of increasing trends are found in Group
645 b (mean $\beta = 115 \pm 114$ Mg/year). DOC concentrations are declining for all groups except for
646 Group c (0.0011 mg/L/year). Dissolved oxygen concentration trends are also statistically
647 significant between TDEP-NDVI groups and show a general increase across groups A-D. Trends
648 in $E(t)$ (Mg/year) and $Y(t)$ (kg/hectare/year) by NDVI-TDEP group for all water parameters are
649 provided in Supplementary Figure SB12. Seasonally aggregated barplots are provided in
650 Supplementary Figure SB13.

651

652



653

654 Figure 7: Box plots of the export and yield data separated by river chemical parameters separated
 655 and colored by NDVI-TDEP groups. Boxplots show the median as the middle line, upper (75%)
 656 and lower (25%) quartiles as ends of the box, and upper and lower fences representing 1.5 times
 657 the inter-quartile range. If there are outliers more or less than 1.5 times the upper or lower
 658 quartiles, respectively, they are shown with grey dots. All trend results are colored based on the
 659 associated NDVI-TDEP group. The number of statistically significant stations (nS), the mean
 660 and standard deviation are shown next to each box. All statistics were calculated using only

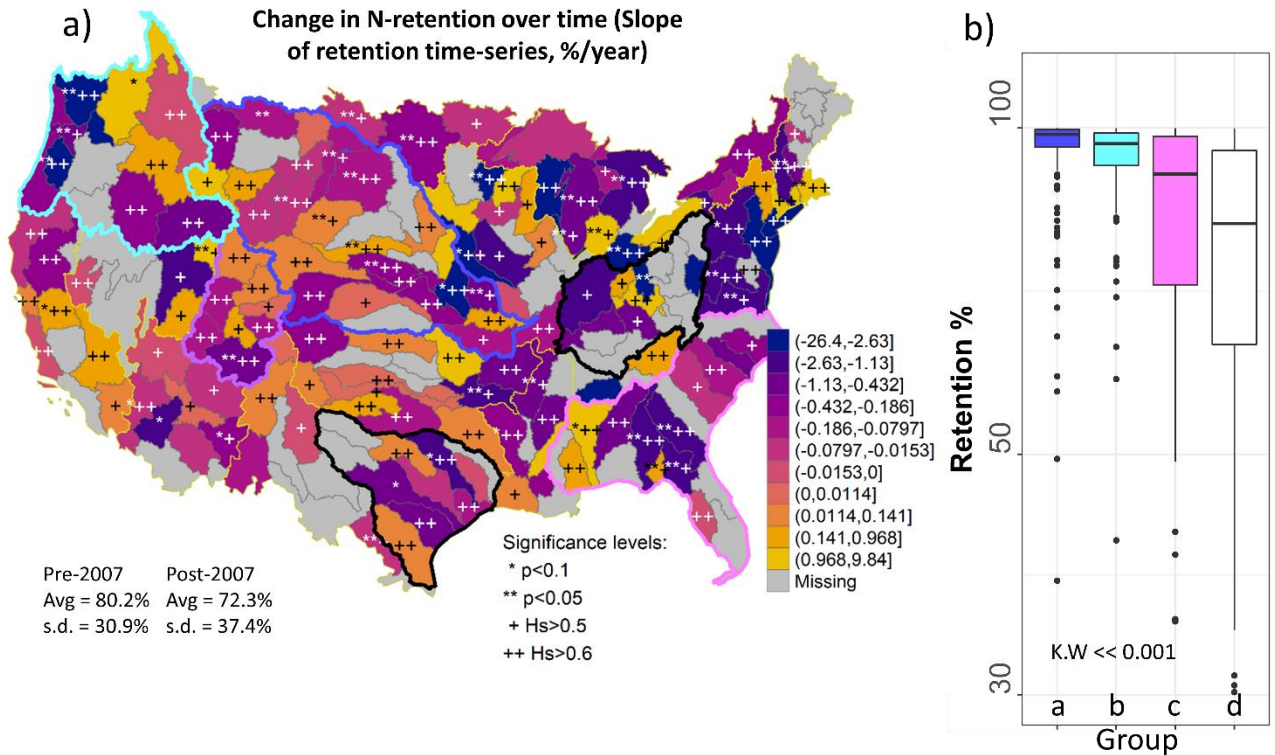
661 stations with statistically significant trends ($p < 0.05$). As a reminder of the TDEP-NDVI grouping
662 representations, Groups a (+TDEP, +NDVI), Group b (+TDEP, -NDVI), Group c (-TDEP,
663 +NDVI), and Group d (-TDEP, -NDVI).

664

665 **3.5 Retention across U.S. Basins**

666 Trends in watershed retention (slope of Equation 1 and 4, TDEP inputs minus watershed
667 exports) across all U.S. HUC4 basins reveals wide variability in retention patterns (Figure 8)
668 when compared by region or NDVI-TDEP group. The lowest retention values across the
669 CONUS occurs in the Midwest region (HUC2 #07 mean retention = 35%) (Figure 8 a,
670 Supplementary Table SB9) and corresponds with the largest declining N-retention trends. By
671 contrast, most regions across the U.S. have high watershed N-retention (>90%) and sustain high
672 retention values over time from slopes closer to zero. Retention calculations across CONUS also
673 reveal differences when assessed between NDVI-TDEP groups (Figure 8b). Most HUC8
674 watersheds classified as Group a, retain close to 100% of incoming atmospheric TDEP (median
675 = 98.6%, mean = 93.3%, s.d. = 17.6%) (Figure 8b). Watersheds classified within Group d retain
676 about one-half to two-thirds of incoming TDEP (median = 77.8%, mean = 61.8%, s.d. = 42.1%).
677 As expected based on the proposed conceptual model (Figure 2), once watersheds become N-
678 saturated (occurs around Group b), retention of incoming N-deposition decreases and more is
679 lost directly to watershed exports leading to lower retention values (Groups c and d). Watershed
680 N-retention was also found to decline with increasing in-stream nitrate concentrations reflecting
681 the potential saturation of biogeochemical processes with increasing concentrations
682 (Supplementary Figure SB14). Retention statistics and plots calculated for each HUC2 basin are

683 provided in Supplementary Table SB9 and trends for the selected HUC2 basins are shown in
 684 Supplementary Figure SB15.



685
 686 Figure 8: a) Spatial distributions of N-retention trends (% Retention change per year) for N are
 687 shown for HUC4 watersheds across the CONUS. b) Box plots of N retention are shown for the
 688 different TDEP-NDVI groups and show statistically significant differences (K.W. << 0.001). As
 689 a reminder of the TDEP-NDVI grouping representations, Groups a (+TDEP, +NDVI), Group b
 690 (+TDEP, -NDVI), Group c (-TDEP, +NDVI), and Group d (-TDEP, -NDVI).

691
 692
 693 Across HUC8 watersheds, retention is found to vary as a function of land-use
 694 characteristics and NDVI-TDEP groups (Figure 9). Retention varies across the different NDVI-
 695 TDEP groups in a similar fashion to that shown in Figure 8b with larger retention values on

696 average in Group a ($92.5\% \pm 19.5\%$) and lower retention values in Group d ($61.1\% \pm 40.6\%$).

697 For each land-cover class, K.W values for differences between NDVI-TDEP groupings are

698 statistically significant. Forest land cover shows highly variable retention across the NDVI-

699 TDEP groups with the lowest retention found in Group b ($-13.0\% \pm 36.9\%$). The negative value

700 for Group b indicates an additional source of N is present (outputs > atmospheric inputs). Planted

701 land-cover types, which include cultivated crops and pasture/hay, also show a general decline in

702 retention from Group a ($91.9\% \pm 20.5\%$) to Group d ($51.5\% \pm 43.5\%$), but with much larger

703 distribution of values in Group b. Wetland land cover types show close to 100% retention for

704 NDVI-TDEP Groups a and b, and then trend downward for Groups c and d. Maximum land-

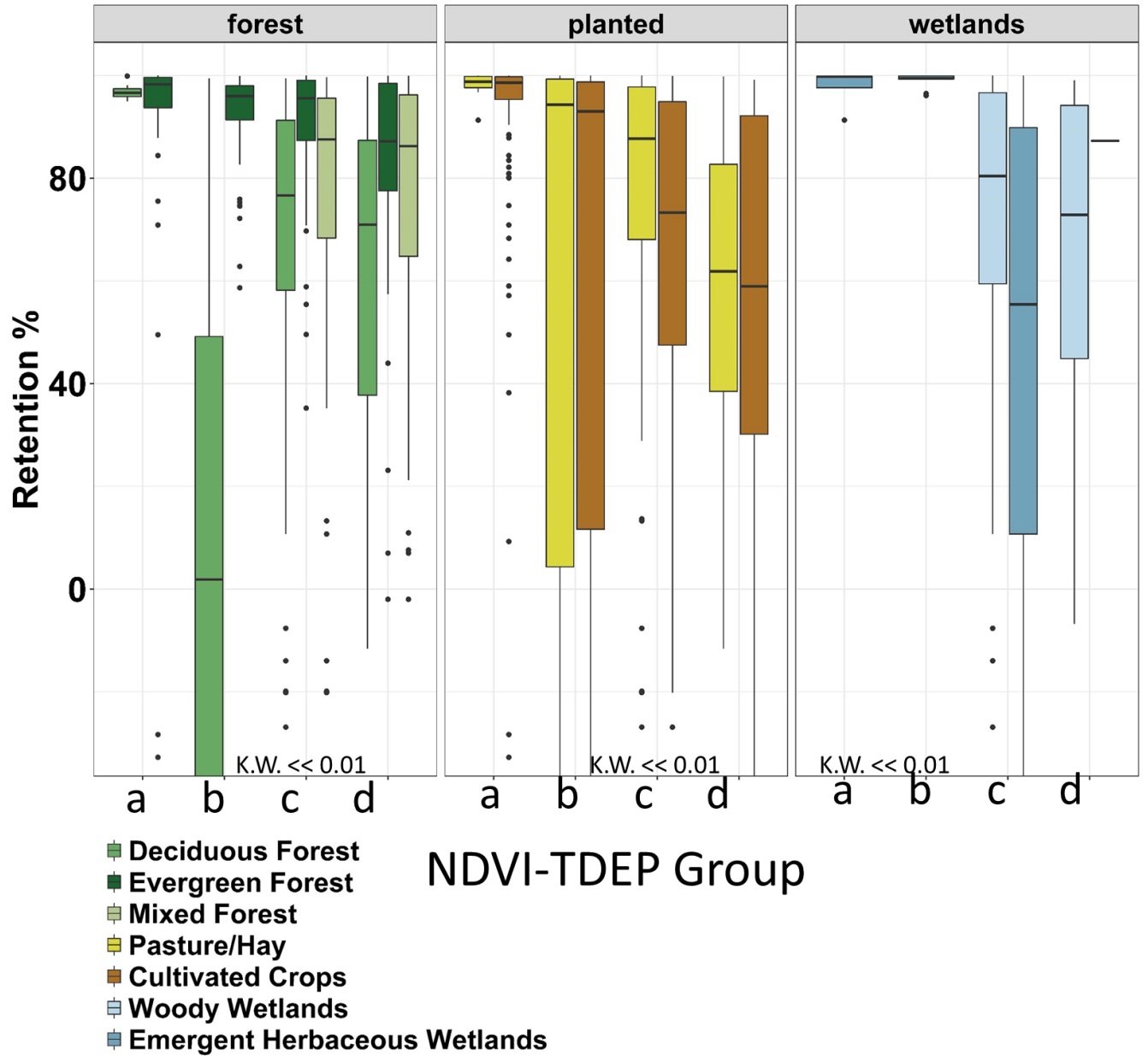
705 cover types and changes by HUC2 basin are provided in the Supplementary Figure SB16.

706 Maximum land-cover types and changes by NDVI-TDEP group and year are provided in the

707 Supplementary Figure SB17.

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710

711 Figure 9: N-retention across NDVI-TDEP groups (assessed at the HUC8 level) are further

712 refined by different land cover class and types (forest, planted, and wetlands). Colors represent

713 the different land-cover groups within each broad land-cover class. Within each land cover class

714 category, box plots of N-retention distributions are provided across the NDVI-TDEP groups and

715 the K.W. test of statistical significance is shown.

716

717

718 Comparing the total percent of variance in watershed N-retention explained by the four
719 groups of interest (land cover, NDVI-TDEP group, Elevation, and stream factors which include
720 stream temperature/DOC concentrations), our results indicate that land cover may not be the
721 primary controlling factor on watershed N-retention (Table 2). The total percent of variance in
722 watershed N-retention explained by land cover type ranges between 0.15-30.8 % (average
723 9.97%) which is the third largest factor among the four explanatory groups. NDVI-TDEP groups
724 primarily explain, on average, a greater percent of the variance in watershed N-retention (range
725 4.03-45.14%, average 16.13%). Stream factors which include the combined temperature and
726 DOC concentration dataset explain the second largest percent of variance in watershed N-
727 retention (range 0.04-36.85%, average 13.23%). Regionally, land cover is a second order control
728 within the Lower Mississippi River basin (HUC #08, explains 30.8% of variability in N-
729 retention) despite land cover being of lesser importance in the five other HUC2 basins that
730 contribute directly to the Lower Mississippi (Arkansas White Red HUC2 #11, Missouri HUC2
731 #10, Upper Mississippi HUC2 #07, Ohio HUC2 #05, Tennessee HUC2 #06). The Mid-Atlantic
732 Basin (HUC2 #02) is the only basin where land cover is identified as a primary co-variate to
733 watershed N-retention. The inclusion of the land-cover change dataset explained such a
734 significantly low percentage of variability (<0.0001%) that we do not show those results here
735 and we excluded that variable from the analysis.

736

737 Table 2: Percent of variability in watershed N-retention explained by the four different variables
738 of interest for each HUC2 basin. The percent of variability explained by each variable was
739 calculated using the ANOVA statistical analysis and statistical significance of each variable is

740 indicated in parentheses. The percent of the retention variance attributable to each explanatory
 741 variable is shown based on calculations at the HUC8 scale within each HUC2. The blue cells
 742 indicate the variable with the maximum explained variance among the four groups shown for
 743 that particular HUC2.

Percent of Variability In Watershed N-Retention Explained

HUC2	Maximum	NDVI-TDEP	Elevation	Stream Factors
	Land Cover			(Temperature and
	Class	Group		DOC)
01	0.25(0.144)	11.69(0)	0.5(0.038)	19.82(0)
02	20.16(0)	6.51(0)	0.28(0.012)	11.49(0)
03	2.98(0)	15.91(0)	0.07(0.372)	6.88(0)
04	7.45(0)	12.52(0)	0.68(0.001)	11.39(0)
05	9.95(0)	12.27(0)	1.1(0.025)	11.19(0)
06	3.48(0.008)	17.12(0)	4.52(0.003)	13.12(0)
07	19.29(0)	34.83(0)	0.09(0.14)	5.47(0)
08	30.8(0)	45.14(0)	0(0.862)	12.53(0)
09	8.08(0)	35.4(0)	5.79(0)	6.08(0)
10	9.19(0)	11.09(0)	4.03(0)	6.89(0)
11	11.94(0)	16.95(0)	0.82(0)	3.55(0)
12	14.57(0)	4.03(0)	0.21(0.095)	21.73(0)
13	0.16(0.398)	4.77(0)	2.11(0.002)	12.78(0)
14	10.07(0)	6.74(0)	1.6(0)	32.64(0)
15	5.92(0)	17.56(0)	29.39(0)	4.57(0)
16	1.72(0.002)	19.13(0)	1.61(0.003)	24.89(0)
17	0.87(0)	16.8(0)	0.45(0)	36.88(0)
18	22.75(0)	6.91(0)	0.98(0)	31.74(0)
Average	9.97%	16.40%	3.01%	15.17%
	1	9	1	7

744 * p-values are shown in parentheses

745

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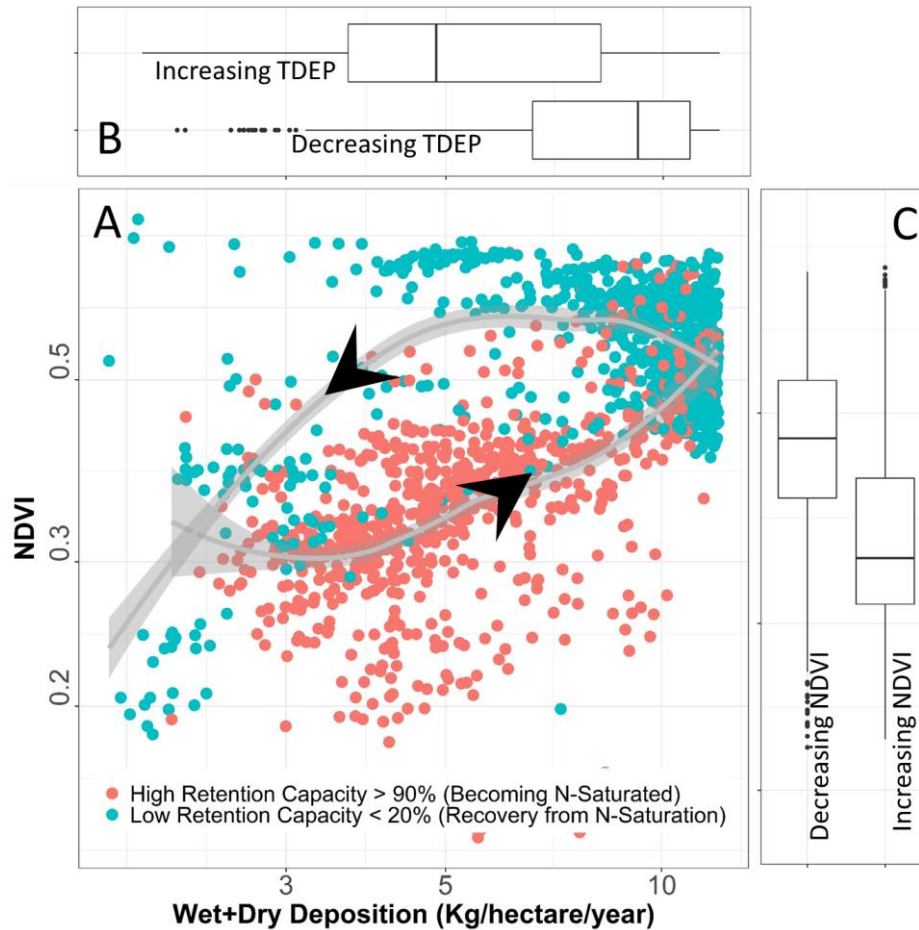
747

748 **3.6 Modalities of Watershed Retention and Hysteresis**

749 TDEP and NDVI are important controlling factors on watershed N-retention patterns, and
750 our results demonstrate evidence for watershed N-hysteresis across the range of deposition
751 environments (Figure 10a). Watersheds with high retention capacity (where >90% of N is
752 retained, red dots) show a trend toward increasing NDVI with TDEP—watersheds with high
753 retention capacity have the potential to store excess N in biomass and likely become N-saturated
754 as TDEP increases (TDEP range 3-10 kg/hectare/year, NDVI range 0.2-0.6, Figure 10a).
755 Watersheds with low retention capacity (<20% of N is retained, blue dots) are N-saturated or
756 undergoing recovery from N-saturation and show a different relationship with NDVI and TDEP
757 than the high-retention capacity group (Figure 10a). Low-retention watersheds undergoing
758 reversal from N-saturation show that NDVI remains high for all values of TDEP and appears to
759 decline quite significantly once TDEP is < 3 kg/hectare/year. Our results show that the
760 relationship between NDVI and TDEP differs depending on how saturated the watershed is and
761 the state of NDVI and TDEP. Lower initial values of NDVI are associated with the increasing
762 NDVI group while larger initial values of NDVI are associated with the decreasing NDVI groups
763 (Figure 10c). Similarly with TDEP, lower values are within the increasing TDEP category, and
764 larger values are in the decreasing TDEP category (Figure 10b). Watersheds with a high N-
765 retention capacity are generally associated with regions of increasing TDEP and NDVI patterns,
766 while watersheds with a low N-retention capacity are generally associated with regions of
767 decreasing NDVI and TDEP patterns. As the first line of evidence supporting N-hysteresis in
768 watersheds, these generalizable patterns suggest that eventual recovery from excess N-deposition
769 may include a lagged response and a legacy of compromised forest health.

770

771



772

773 Figure 10: Watershed N Retention capacity follows a hysteretic loop across the different stages
 774 of TDEP and NDVI. a) Scatterplot of NDVI and TDEP values at the HUC8 scale colored by
 775 high (red dots) and low (blue dots) watershed N-retention capacity for all water years that are
 776 available. High retention capacity HUC8 watersheds are those that retain most atmospheric
 777 deposition and have very low losses in stream exports leading to retention that is >90% (Group a,
 778 Figure 2). Low retention capacity HUC8 watersheds are those that lose most atmospheric
 779 deposition to stream losses leading to retention that is < 20% (Group d, Figure 2). B) Boxplot
 780 distribution TDEP values (associated with x-axis) grouped by trends in TDEP. C) Boxplot
 781 distribution of NDVI values (associated with y-axis) grouped by trends in NDVI. Since higher N
 782 retention watersheds are still experiencing increases in TDEP and increases in NDVI (red dots,

783 Group a from Figure 8b), a positive relationship is identified between TDEP and NDVI as these
784 watersheds become N-saturated over time. In lower N retention watersheds (blue dots, Group d
785 from Figure 8b), or more specifically those that are recovering from N saturated conditions, there
786 is a hysteretic loop such that declines in TDEP are followed by declines in NDVI but follow a
787 very different response pathway than watersheds with increasing TDEP patterns. The lines and
788 grey area surrounding the lines is a “loess” regression to the high retention group and a separate
789 regression to the low retention group. The confidence interval shown is the 95% confidence
790 intervals around the mean of the predictions. Loess (local regression) is a non-parametric
791 approach that fits multiple regressions in local neighborhood.

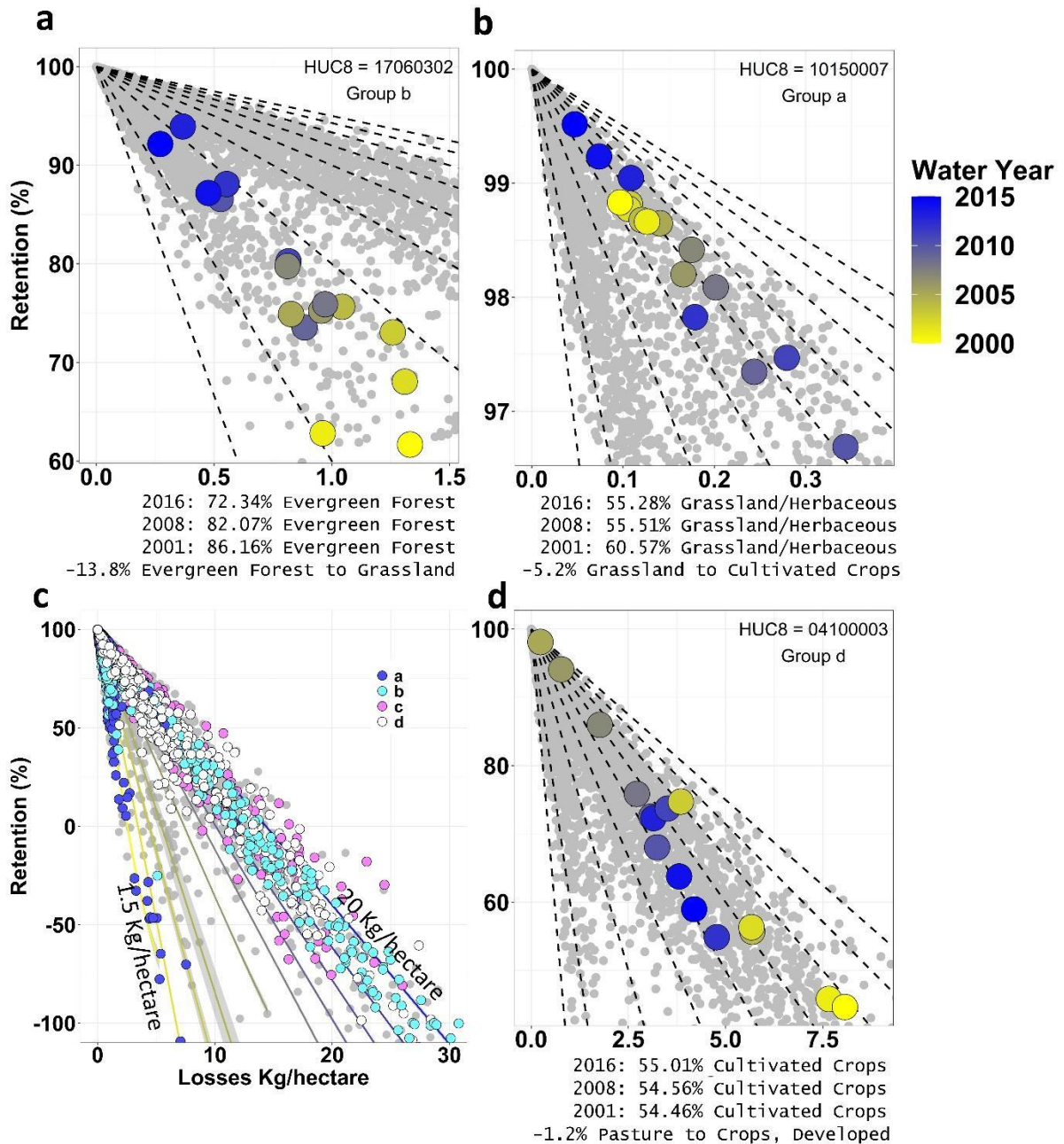
792

793 Hysteresis and one-way transition patterns of watershed N-retention and loss for a few
794 select individual HUC8 watersheds reveal varying modalities of N-retention and recovery
795 (Figure 11). The highlighted watersheds with permanent changes (i.e. one-way transition to a
796 new steady-state) are represented by maximum land cover types of Evergreen Forest-72.34%
797 (permanent increase in retention, Figure 11a), and Deciduous Forest-38.08% (permanent
798 decrease in retention, Supplementary Figure SB18). A decline in Evergreen Forest is also
799 observed (86.16% coverage in 2001 to 72.34% in 2016) and associated with a one-way increase
800 in retention and decreases in losses (Figure 11a). One-way declines in retention and increases in
801 losses are found in HUC8 #02080103 (Rapidan-Upper Rappahannock, Virginia) with a dominant
802 land cover type classified as Deciduous Forest (Supplementary Figure SB18). The percent of the
803 dominant land cover class (Deciduous Forest) does not change much over the 2000-2016 time
804 period, however, some land cover change is evident (e.g., a 1.1% loss of Pasture and conversion
805 to Cultivated Crops, and Grassland) (Figure 11d). The watersheds with one-way increase and

806 loss patterns (Figure 11a, and Supplementary Figure SB18) are notable because they potentially
807 represent watersheds that have transitioned beyond an equilibrium state in response to N
808 deposition or other changes.

809 Clockwise and counterclockwise hysteresis patterns representing a system's reversion
810 back to initial conditions also emerge (Figures 11b, d, Supplementary Figure SB19). In some
811 cases, the watershed moves to a new shifted state represented by changes in both retention and
812 loss, or the watershed returns to the original state represented by values of retention and loss that
813 are at or near the initial state (Figure 11b,d). This might be interpreted as having an unperturbed
814 biogeochemical cycling capacity such that it can sustain significant deviations from the original
815 state and still return to the original state. Watersheds with Retention $\approx 0\%$ are rare (n=14 out of
816 2119 HUC8 watersheds) and represent watersheds with close to equal inputs (TDEP) and outputs
817 (losses or Yields), 3 of which occur in the Upper Mississippi (HUC2 #07). These watersheds
818 may have a significantly perturbed N-cycle due to point-scale wastewater and agricultural inputs,
819 and only represent a steady state condition wherein inputs are equivalent to outputs. However,
820 they could also potentially represent a subset of watersheds lacking significant biogeochemical
821 capacity. Watersheds with outputs greater than inputs (greatly perturbed) are similarly rare,
822 representing <5% of watersheds (n=103 out of 2119 HUC8 watersheds), 29 of which are in the
823 Upper Mississippi (HUC2 #07). Watersheds representing near pristine conditions, with retention
824 close to 100%, represent ~12% of HUC8 watersheds (n=251 out of 2119 HUC8 watersheds), 65
825 of which are in the Missouri Basin (HUC2 #10, 58% Grassland/Herbaceous, Supplementary
826 Figure SB16). The perturbed, greatly perturbed, and pristine HUC8 watersheds are listed in
827 Supplementary Table SB10 and included as text files with the data package associated with this

828 manuscript. While we highlight individual watersheds here, we also recognize many watersheds
 829 do not have clear patterns and require much greater interrogation into underlying processes.
 830



831
 832 Figure 11: Scatter plots and hysteresis curves of HUC8 watershed N-retention (%) (y-axis) and
 833 loss (x-axis) (kg/hectare) in individual HUC8 watersheds. Grey dots in each figure represent the

834 scatter of N-retention and losses from all HUC8 watersheds within the particular HUC2 of focus
835 (i.e. HUC8 #04100003 is in HUC2 #04). Dashed lines represent lines of equal TDEP
836 (kg/hectare) ranging from 1.5-20 kg/hectare also shown by solid lines in c. The colored dots
837 represent the yearly retention and loss for the individual HUC8 specified. Colors represent the
838 water year and are increasing from the year 2000 (yellow) to 2015 (blue). One-way transition
839 and hysteresis patterns are visible within these examples. Percentages below each figure
840 represent the land cover type with the maximum percentage coverage for each year and the
841 largest land-cover change category. a) A one-way transition pattern to a new steady-state is
842 observed in HUC8 #17060302 which falls within retention group b, b) A hysteresis pattern is
843 observed in HUC8 #10150007 which falls within retention group a. Retention declines then
844 returns to the initial condition. c) Retention and loss patterns for all HUC8 watersheds colored by
845 NDVI-TDEP group, d) A hysteresis pattern is observed in HUC8 #04100003 which falls within
846 retention group d. Retention increases then returns to the initial condition.

847

848

849 **4.0 Discussion**

850 In this study, we examine the degree to which CONUS scale atmospheric deposition patterns,
851 vegetation trends, and stream trends can be potential indicators of watershed N-saturation,
852 retention, and recovery conditions, and how watershed N retention and losses vary over space
853 and time. We provide evidence for the hysteresis behavior of N-saturation and retention in
854 watersheds using a time series of CONUS stream losses relative to CONUS atmospheric
855 deposition inputs and NDVI. We highlight watershed N-retention patterns across groups of
856 atmospheric deposition and vegetation productivity/biomass to advance understanding of stream

857 trends as indicators of watershed N conditions, and reveal patterns of watershed N-hysteresis
858 (recovery) or transition patterns.

859

860 **4.1 Stream Trends Reveal Watershed N-Hysteresis Patterns**

861 Several lines of evidence here support the hysteretic conceptual model of watershed N
862 retention and recovery (Figure 2). First, we found that atmospheric deposition (TDEP) and
863 vegetation (NDVI) groups that display combinations of strong positive or negative trends over
864 time, are associated with patterns of stream exports that uniquely indicate the stage of watershed
865 N-saturation (Figure 8) and reveal modalities of watershed N-retention hysteresis or one-way
866 transition patterns (Figure 11). As a reminder of the TDEP-NDVI grouping representations,
867 Groups a (+TDEP, +NDVI), Group b (+TDEP, -NDVI), Group c (-TDEP, +NDVI), and Group d
868 (-TDEP, -NDVI). In particular, we found regions with increasing TDEP and increasing NDVI
869 *trends* (Group a, Figure 2) have close to 100% N-retention (Figure 9c), become increasingly N-
870 saturated over time (Figure 11), and are associated with the strongest declines in DIN and DOC
871 exports (Figure 8). Conversely, we find a tendency towards increasing trends in DIN exports and
872 much lower retention in regions associated with TDEP-NDVI Group d where watersheds retain
873 about 50 - 66 % of incoming TDEP. Second, trends in DIN export that coincide with trends in
874 DOC export also help to identify the stage of watershed N-retention and direction of change
875 based on our updated N-hysteresis conceptual model. Since DOC movement to streams is a
876 function of the size of the watershed C pool, in-stream DOC concentration measurements
877 combined with DIN measurements can provide an important proxy of catchment responses to N
878 deposition and input. Third, by examining how watershed N-retention has changed over time, we
879 found that watersheds display a variety of types of recovery (hysteresis) or non-recovery (one-

880 way) patterns. Our findings agree with the hypotheses presented by Lovett et al. (2018) that areas
881 at late successional stages (i.e., those in Group d) should show much less retention than their
882 aggrading counterparts (Group a). Our retention estimates are within the published range of
883 values for watersheds (Boyer et al., 2002). This work can provide value to future interpretation
884 of in-stream trends and provides a new conceptual model such that in-stream DIN and DOC
885 *trend* signatures can be used as *indicators* of aggregated watershed N-retention status (Gilliam et
886 al., 2019; Goodale et al., 2003, 2005).

887

888 **4.2 Drivers of N-retention, and hysteresis patterns across the CONUS**

889 We found that regional trends in stream exports were more often correlated to trends in
890 concentration rather than trends in discharge. This reveals that the dominant contributing factor
891 to *changes in N magnitude and the trend trajectory* of exports are more often determined by
892 changes in concentrations, rather than flows. This emphasizes the significant role of 1) watershed
893 biogeochemical cycling and processes (soil and biomass immobilization, in-stream
894 biogeochemistry etc.) across the critical zone as major factors shaping in-stream concentrations,
895 and 2) the significant role of environmental physical/chemical conditions (TDEP-NDVI group)
896 that facilitate uptake and retention of N. While the lack of influence of discharge has been noted
897 previously (Goodale et al., 2003; Lucas et al., 2016), drivers of trend trajectory in exports can be
898 hydrological, biogeochemical, or an external factor (e.g. agriculture), whereas, the observed
899 trends in discharge and concentrations can be indicators of changing watershed N functionality
900 through vegetative, soil, or in-stream biogeochemical pathways (Arora et al., 2020). For
901 example, the insignificant role of discharge trends on determining overall trends in exports and
902 concentrations may be more directly related to the stage of watershed N-saturation,

903 evapotranspiration control on depth of hydrological flow paths, and newly acquired access of
904 flowpaths to stores of older N and C not readily assessable prior to transitions in TDEP-NDVI
905 stage (Barnes et al., 2018). Indeed, residence times of water versus N particles within a
906 watershed are different and can vary from years to decades (Sinha & Michalak, 2016). Recent
907 work in watershed acid-rain mitigation experiments suggests that the ‘flashiness’ of N export
908 during storm events might be an important indicator of watershed N-retention and saturation
909 status because of shifts in N sourcing from more distal and shallow parts of the watershed
910 (Marinos et al., 2018). Despite the lack of significant trends in discharge observed in our study,
911 more work will be needed assessing how hydrological conditions coincide with broad scale
912 physical/chemical conditions as described by TDEP-NDVI patterns that impact flow paths and
913 access to different stores and cycling of C and N in landscapes.

914

915 **4.3 In-stream processes**

916 The second-largest factor explaining variability in watershed N-retention across HUC2
917 basins was in-stream temperature and DOC concentration trends (Table 2). This result provides
918 evidence that in-stream measurements can potentially be *indicators* of watershed functionality by
919 interpreting stream signals as aggregated measurements and proxies, namely *integrators*, to those
920 upstream watershed biogeochemical conditions. The consequence of changing N and C transfer
921 from the terrestrial to the aquatic setting is the mediation of in-stream assimilation and hyporheic
922 redox conditions at downstream locations. In-stream and hyporheic biogeochemistry provides an
923 important control on stream exports once nutrients reach the stream through in-stream
924 assimilation and hyporheic denitrification (Arora et al., 2016; Cejudo et al., 2018; Hood et al.,
925 2017). Declining stream N exports due to increased watershed N retention may lead to steady or

926 increasing DO concentrations in downstream ecosystems and transition to oligotrophic
927 conditions (Craine et al., 2018; Groffman et al., 2018). Changes in aquatic primary production
928 can occur in response to changing nitrogen inputs (from atmospheric deposition and watershed
929 delivery) and seasonality (Bernhardt & Likens, 2004), which can shift denitrification rates and
930 patterns through direct and indirect coupling to labile carbon exudates and oxygen conditions
931 (Heffernan & Cohen, 2010). Conversely, in low-elevation or more anthropogenically impacted
932 sites, rising temperatures and increases in N transfer to streams could coincide with declining
933 DO concentrations and more eutrophic conditions, greater in-stream N-assimilation, particularly
934 in N-limited water bodies (Beaulieu et al., 2011; Bernhardt et al., 2002; Halliday et al., 2013),
935 and greater hyporheic denitrification (Bernhardt et al., 2005; Duncan et al., 2013, 2015; Maavara
936 et al., 2019; Mulholland et al., 2009; Newcomer et al., 2018; Seitzinger et al., 2006). We found
937 that watershed N-retention efficiency declines with increasing nitrate concentrations suggesting
938 that biogeochemical cycles can saturate as well, which is in line with studies reporting declines
939 in denitrification efficiency with increasing concentrations (Mulholland et al., 2009)
940 (Supplementary Figure SB14). The influence of stream factors on watershed N-retention before
941 land use/cover was a surprising aspect of this analysis. Because stream and hyporheic residence
942 times are so short, this conclusion indicates that instream processes are probably substantially
943 more influential than expected, in terms of the overall magnitude of control on stream exports.

944

945 **4.4 Confounding factors**

946 We found that watershed retention is high (>70% for most watersheds across the U.S.)
947 relative to atmospheric inputs, a finding similar to other published work (Lovett et al., 2000). It is
948 important to note that any external contributions to in-stream DIN concentrations and exports not

949 accounted for in this study (i.e. agriculture) would be additional input terms in the retention
950 equation. These retention estimates are likely an underestimate of watershed N retention because
951 there is uncertainty related to source terms from the lack of information on anthropogenic inputs
952 across these watersheds. We do not account for agriculture or wastewater inputs to our retention
953 equation, which means that our retention estimates are potentially significant *underestimates* of
954 retention. Since exports and TDEP are the measured values in the retention equation, we estimate
955 that in the most intensively managed agricultural regions, we are underestimating retention by
956 50-100% (25 kg/hectare/year)(Van Meter et al., 2016).

957 Wastewater and agricultural inputs were not a direct focus of our study, although their
958 impacts on N and C loading and concentrations are estimated to be large at point scales
959 especially in urban settings (Rice & Westerhoff, 2017; Stets et al., 2020). We found that in urban
960 areas, across all TDEP-NDVI end-members, retention was consistently lower than in the other
961 land cover groups (Supplementary Figure SB19). This is driven by larger exports relative to
962 deposition indicating the potential for these internal point sources. Additionally, TDEP-NDVI
963 end-member Group d experienced the largest change in urban land cover relative to Group a-c
964 (average change of 12.1% in watersheds within Group d) over this time period (Supplementary
965 Figure SB17). Group d regions were found to be low-retention watersheds with declining NDVI
966 and declining TDEP, and found in lower-elevation regions which is often where new urban
967 developments are occurring. Conversely, Group a regions were more likely to be found in higher
968 elevation settings (Supplementary Figure SB20). Thus there is some co-variability between
969 NDVI-TDEP groups and elevation such that decreased N exports in low-elevation regions can
970 potentially be explained by a greater number of management practices in low-elevation waters.

971 While we acknowledge that water regulation from the 1972 Clean Water Act could be the
972 main reason for declining DOC and DIN with these low-elevation watersheds, and lower overall
973 N-retention (Stets et al., 2020), the role of in-stream, hyporheic, and landscape processes has
974 consistently been shown to be effective mediators of stream N even at low to moderate land use
975 intensity (Mulholland et al., 2008). Because direct anthropogenic loadings (wastewater,
976 agriculture) circumvent a significant portion of the landscape biogeochemical cycles, declines in
977 N and C from anthropogenic controls mask the importance of streams as critical bioreactors. The
978 magnitude of this landscape and stream bioreactor is visualized within Table 3. In watersheds
979 where both deposition and exports are measured and are of the magnitude 5 kg hectare⁻¹ and 1 kg
980 hectare⁻¹ respectively (over 964 HUC8 watersheds have deposition >5 kg hectare⁻¹ and exports
981 <1 kg hectare⁻¹), if we assume agricultural and wastewater inputs are large (18 kg hectare⁻¹), this
982 indicates that the magnitude of the watershed stream-landscape bioreactor grows increasingly
983 with the scale of additional input (Table 3). This underscores the importance of the watershed
984 bioreactor as a significant control on in-stream N and C (Mulholland et al., 2008).

985

986 Table 3: An example watershed showing how retention and the bioreactor capacity of the
987 watershed changes with increasing agricultural inputs.

Deposition	Agricultural and Wastewater Inputs	Exports	Retention	Magnitude of the watershed bioreactor
Kg hectare ⁻¹	Kg hectare ⁻¹	Kg hectare ⁻¹	%	Kg hectare ⁻¹
5	0	1	80.0%	4
5	2	1	85.7%	6
5	4	1	88.9%	8
5	6	1	90.9%	10
5	8	1	92.3%	12
5	10	1	93.3%	14
5	12	1	94.1%	16
5	14	1	94.7%	18
5	16	1	95.2%	20
5	18	1	95.7%	22

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Surprisingly, while we found that land cover and, in particular, land cover change data was the least significant factor controlling N export and retention, we acknowledge that consideration of potential drivers of some stream N trends depends somewhat on to what extent these watersheds receive urban, wastewater, or agricultural N inputs and how these have changed. For example, we found more spatially consistent decreasing trends in stream dissolved ammonia and ammonium exports and concentrations across the CONUS that might be more likely to reflect change in fertilizer or sewage N inputs (Supplementary Figure SB7). The lack of significance between watershed N-retention and land cover/change data may also point to legacy N in watersheds. Given the history of N deposition and anthropogenic application on ecosystems, there is great potential for lagged responses and geochemical stationarity in stream N and C because of significant water and N residence times (Basu et al., 2010).

Other confounding factors not included in this analysis are the occurrence of extreme event hydrological conditions (Argerich et al., 2013), shifts in the abundance of dominant vegetation within classes (Argerich et al., 2013; Bernal et al., 2012; Compton et al., 2003; Rhoades et al.,

1004 2017; Sudduth et al., 2013; Van Breemen et al., 2002), changes in vegetation aboveground
1005 biomass and plant populations in response to varying alpine snow-hydrological conditions
1006 (Hubbard et al., 2018), riparian controls (Rogers et al., 2021), and changes in reforested areas
1007 that could explain an overall decline in NO_3^- export within the stream (Bernal et al., 2012). In
1008 other studies, declines of in-stream N have been found in regions with greatest soil N
1009 accumulation and during the growing season indicating a biologically mediated trend in DIN and
1010 no correlation with hydrology (Lucas et al., 2016). Similar to Goodale et al., (2005) we find
1011 patterns in DOC concentrations across these watersheds that support the hypothesized
1012 mechanism that enhanced ecosystem productivity increases fluxes of labile carbon from the soil
1013 to the stream, enhancing denitrification leading to declining stream N trends. Finally, the
1014 importance of climatic controls on soil N processes cannot be emphasized enough. Longer
1015 growing seasons, with warmer climates and elevated CO_2 have been shown to change nitrogen
1016 and carbon availability in terrestrial soils (Terrer et al., 2018). Plant uptake and N mineralization
1017 both respond to soil moisture, temperature, and climatic patterns such that any changes in the
1018 rate or timing of these processes can tilt watersheds beyond their ability to retain or release
1019 nitrogen in a hysteretic manner, and their ability to function as a significant bioreactor.

1020

1021

1022 **5.0 Conclusion**

1023 In many watersheds across the CONUS, stream exports of DIN have been declining and
1024 show enduring legacies from N-deposition and acid rain. To examine large scale controls on
1025 stream DIN and DOC concentration and export trends, we developed an updated hysteresis
1026 conceptual model of watershed N-retention and examined how two main controlling landscape-

1027 scale factors (TDEP and NDVI) can be used to group watersheds by patterns of stream loss and
1028 watershed retention. Our hysteresis conceptual model provides a novel framework for which to
1029 assess watershed N-retention and recovery patterns as indicated by stream DIN and DOC trends.
1030 Our conceptual model is validated with a quantitative analysis of stream data (DIN, DOC,
1031 temperature), NDVI, land cover, and TDEP trends at an unprecedented scale across the CONUS
1032 that reveal specific patterns of stream loss associated with either modalities of watershed
1033 hysteresis (recovery) or one-way transition (new steady state) patterns. For the first time, we
1034 show that watershed retention of N can display unique hysteresis patterns, and that these patterns
1035 can be explained by the wealth of detailed mechanistic studies available for watersheds at
1036 different stages of response to changing N-deposition. In its present form, our conceptual model
1037 offers a valuable new insight into decade's worth of stream water data collection and highlights
1038 the value of stream water measurements as critical indicators of upstream watershed
1039 functionality.

1040
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1048 found in the following links and sources listed here: MODIS data are available at:
1049 <http://dx.doi.org/10.3334/ORNLDAAAC/1299>. NLCD land cover and land cover change data are

1050 available at: <https://doi.org/10.5066/P937PN4Z>. Elevation raster data are available at:
1051 <https://www.hydroshare.org/resource/c18cef883695498c81acf9c4260d1e53/>. Stream water N, C,
1052 and temperature data are available at: <https://waterdata.usgs.gov/nwis>.
1053 All watershed boundary shapefiles are available from the USGS Watershed Boundary Dataset
1054 (WBD) of the National Geospatial Program ([https://usgs.gov/core-science-systems/ngp/national-](https://usgs.gov/core-science-systems/ngp/national-hydrography)
1055 [hydrography](https://usgs.gov/core-science-systems/ngp/national-hydrography)). All gap-filled NWIS datasets that are merged with the CONUS scale NDVI,
1056 TDEP, Land Cover, and Elevation products that are produced within this study are freely
1057 available on ESS-DIVE (<https://ess-dive.lbl.gov/>) for free-public access and can be found
1058 directly through this DOI <https://doi.org/10.15485/1647366>. A description of these datasets can
1059 be found in Supplementary Text SA1. All station files for each water parameter are included in
1060 the data publication on ESS-DIVE.

1061
1062 **7.0 Author Contributions**

1063 MN, HW, NB, SH contributed to experimental design. MN, DD, KW, and HW contributed to
1064 data collection and analysis. MN, DD, EW contributed to code design. MN, NB, TM, BA, EW,
1065 KW, CS, SH contributed to data interpretation. MN prepared the manuscript with contributions
1066 from all authors.

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1068 **8.0 References**

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