

Rothamsted Research Harpenden, Herts, AL5 2JQ

Telephone: +44 (0)1582 763133 Web: http://www.rothamsted.ac.uk/

Rothamsted Repository Download

A - Papers appearing in refereed journals

Van Grinsven, H. J. M., Ebanyat, P., Glendining, Margaret, Gu, B., Hijbeek, R., Lam, S. K., Lassaletta, L., Mueller, N. D., Pacheco, F. S., Quemada, M., Bruulsema, T. W., Jacobsen, B. H. and Ten Berge, H. F. M. 2022. Establishing long-term nitrogen response of global cereals to assess sustainable fertilizer rates. *Nature Food.* https://doi.org/10.1038/s43016-021-00447-x

The publisher's version can be accessed at:

• <u>https://doi.org/10.1038/s43016-021-00447-x</u>

The output can be accessed at:

https://repository.rothamsted.ac.uk/item/981x7/establishing-long-term-nitrogenresponse-of-global-cereals-to-assess-sustainable-fertilizer-rates.

© 31 January 2022, Please contact library@rothamsted.ac.uk for copyright queries.

04/02/2022 11:22

repository.rothamsted.ac.uk

library@rothamsted.ac.uk

1 Establishing long-term nitrogen response of global cereals to assess

2 sustainable fertilizer rates

- 3 Hans JM van Grinsven^{1*}, Peter Ebanyat², Margaret Glendining³, Baojing Gu⁴, Renske Hijbeek⁵, Shu
- 4 Kee Lam⁶, Luis Lassaletta⁷, Nathaniel D Mueller⁸, Felipe S Pacheco⁹, Miguel Quemada⁷, Tom W.
- 5 Bruulsema¹⁰, Brian H. Jacobsen¹¹, Hein FM ten Berge¹²
- 6 ^{1*}Department of Water, Agriculture and Food, PBL Netherlands Environmental Assessment Agency,
- 7 PO BOX 30314, 2500 GH, The Hague, the Netherlands. e-mail hans.vangrinsven@pbl.nl
- 8 ²Department of Agricultural Production, School of Agricultural Sciences, Makerere University, P.O.
- 9 Box 7062, Kampala, Uganda. e-mail <u>peter.ebanyat@gmail.com</u>
- ³Department of Computational and Analytical Sciences (CAS), Rothamsted Research, Harpenden AL5
- 11 2JQ, UK. e-mail <u>margaret.glendining@rothamsted.ac.uk</u>
- 12 ⁴College of Environmental and Resource Sciences, Zhejiang University, 866 Yuhangtang Road,
- 13 Hangzhou 310058, PR China. e-mail <u>bjgu@zju.edu.cn</u>
- ⁵Plant Production Systems Group, Wageningen University, P.O. Box 430, 6700 AK Wageningen, The
- 15 Netherlands. e-mail <u>renske.hijbeek@wur.nl</u>
- ⁶School of Agriculture and Food, Faculty of Veterinary and Agricultural Sciences, The University of
- 17 Melbourne, Victoria 3010, Australia. e-mail <u>shukee.lam@unimelb.edu.au</u>
- ⁷Department Agricultural Production/CEIGRAM, Universidad Politécnica de Madrid, Spain. e-mail
 <u>luis.lassaletta@upm.es</u> and <u>miguel.quemada@upm.es</u>
- ⁸Department of Ecosystem Science and Sustainability, Department of Soil and Crop Sciences,
 Colorado State University, USA. e-mail nathan.mueller@rams.colostate.edu
- ⁹National Institute for Space Research (INPE), Earth System Science Center. São José dos Campos,
 São Paulo, Brazil. e-mail <u>felipe.pacheco@inpe.br</u>
- 24 ¹⁰Plant Nutrition Canada, Guelph, Ontario N1G 1L8, Canada. e-mail
- 25 <u>tom.bruulsema@plantnutrition.ca</u>.
- ¹¹ University of Copenhagen, Department of Food and Resource Economics (IFRO), Rolighedsvej 23,
 1958 Frb, Copenhagen, Denmark. <u>e-mailbrian@ifro.ku.dk</u>.
- 28 ¹²Wageningen Plant Research, Droevendaalsesteeg 1, 6708 PB, Wageningen, The Netherlands. e-
- 29 mail <u>hein.tenberge@wur.nl</u>
- 30

31 Abstract

- 32 Insight into the response of cereal yields to nitrogen (N) fertilizer is fundamental to improve nutrient
- 33 management and policies that can sustain economic crop benefits and food sufficiency with
- 34 minimum N pollution. Here, we propose a new method to assess long-term (LT) regional sustainable
- 35 N inputs. The core is a novel scaled response function between normalized yield and total net N
- 36 input. The function was derived from 25 LT field trials for wheat, maize and barley in Europe, Asia
- and North America and fitted by a 2^{nd} order polynomial (R^2 =0.82). Use of response functions derived
- 38 from common short-term field trials, with soil N not in steady state, gives risks of soil N depletion
- 39 and N pollution. The scaled LT curve implies that total N input required to attain the maximum yield
- is independent of this maximum yield as postulated by Mitscherlich in 1924. The unique curve was
 incorporated in a simple economic model with valuation of externalities of N surplus as a function of
- 42 regional per-capita GDP. The resulting LT sustainable N inputs range between 150 and 200 kgN/ha
- 43 and this interval narrows with increasing yield potential and decreasing *GDP*. The adoption of LT
- 44 response curves and external costs in cereals may have important implications for policies and
- 45 application ceilings for N use in regional and global agriculture and ultimately the global distribution
- 46 of cereal production.
- 47

48 Introduction

49 Finding a balance between the benefits of nitrogen (N) fertilizer use for food production and the

- 50 impacts of agricultural N pollution on human health and ecosystems is a challenge from the regional
- 51 to the global scale^{1,2}. Current global anthropogenic addition of new N from the Haber-Bosch process,
- 52 cultivation of N fixing crops and combustion of fossil fuels more than doubles the natural input of
- 53 reactive N³, thereby exceeding the assumed planetary boundary of N⁴ and causing high
- 54 environmental costs^{3,5}. The use of synthetic fertilizers and manures across the nearly 40% of earth's
- 55 ice-free land devoted to agriculture⁶ comprises the largest source of ammonia, nitrate and nitrous
- 56 oxide pollution globally, with severe impacts on ecosystems, human health and climate change^{3,7}.

57 A pivotal relationship for improving agronomic and environmental performance of food systems is 58 the response of crop yield to addition of N fertilizer. This relationship sets the yield increase per unit 59 of fertilizer input (the agronomic efficiency AE) and is the basis for estimating N surplus and N use 60 efficiency (NUE, ratio of crop N removal to N input⁸). The N response curve together with prices on 61 crop and N fertilizer, inform farmers about how much N fertilizer they need to apply in a given year 62 to obtain the most profitable crop yield, and informs strategies for developing regions to achieve food security without depleting soil N^{9,10}. In today's increasingly globalized agricultural markets, 63 profit margins for most crops are narrow and farmers struggle to achieve a consistent return on 64 investment^{11,12}. Proper management of nutrient resources is a relevant factor in this quest, but the 65 societal costs of N pollution are only rarely incorporated into economic decisions for farming. 66 Establishing policies that promote societally optimal N-rates, often substantially lower than optimal 67 rates for private economic returns^{13,14}, also relies upon accurate characterization of N-yield 68 69 responses.

- Long-term field experiments (LTEs) are essential to quantify N response for assessment of economic
 and environmental performance of alternative nutrient management practices¹⁵⁻¹⁷, since the time to
- restablish steady state between N input, crop yield, N losses and the soil N pool can exceed decades,
- depending on soil organic matter fraction and quality (e.g. C/N ratio) and the history of fertilizer
- use¹⁵. While numerous short-term trials (single year; STEs) are carried out across the globe to inform
- restension activities, LTEs represent a substantial investment of research time and resources, and are
- therefore scanty in areas like Latin America and Africa¹⁸. STEs can inform yearly management
- 77 decisions but they cannot correctly characterize the long-term impacts, and associated costs and

- 78 benefits, of changing N management policies. Improved understanding of LT N response functions
- 79 across regions is critically needed and here we address this knowledge gap.
- 80 Drawing upon the generic principles governing N transformations and uptake when N input, crop
- 81 yield and soil N pools are in near steady state, here we propose a generic LT N response relationship
- 82 for cereals that can be used to inform policy decisions. We focus on the three major global staple
- cereals, wheat (16% of global crop area for 2013-2017¹⁹), maize (14%), barley (3.4%) and also
- address lowland rice (12.5%). We collect and analyze a global set of LTEs for Europe, North America
- and Asia, and use the Broadbalk wheat experiment in the UK (since 1843)²⁰ to establish a conceptual
- 86 model describing the differences between short and long-term N responses.

87 Results

- 88 Effects of duration and rotation on N response of wheat from the Broadbalk wheat experiment .
- 89 Over the past 175 years the combined effects of different amounts of NPK fertilization, use of
- 90 manures, improved cultivars, pesticides, liming and fallowing could be demonstrated and explained
- 91 by analysis of crop and soil characteristics²⁰. The LT response of wheat in rotation (Fig. 1) was taken
- 92 from observations in Broadbalk from 1985 to 2018, where plots were given the same annual N
- 93 fertilizer rate (N rate) every year²¹. This LT response was compared to the ST (1st year after
- 94 adjustment of N rate) response at commercial wheat trials in different parts of England between
- 95 1994 and 1998 (Supplementary Note 2).
- 96 Grain yield at zero N input (Yo) for the commercial STEs (5.0 t/ha) is substantially higher than for the
- 97 LTE in Broadbalk (1.7 t/ha) because more N is available from fertilizer residues and mineralization of
- 98 the soil organic matter and crop residues originating from previous higher fertilizer inputs. For LTEs
- 99 like Broadbalk, the mean net supply of N from the soil is low and the dominant N sources for Yo are
- 100 N deposition (*DEP*) and natural biological N fixation (*BNF*) from free-living bacteria. However, The
- 101 mean maximum attainable yields (*Ymax*) for the LTEs and STEs both converge to 9.1 t/ha. The *Ymax*
- 102 for LTEs for continuous wheat in Broadbalk is lower (Supplementary Note 2).
- 103

104 **Fig. 1 Long- and short-term N response for winter wheat in rotation in the UK**. Long-term N

- 105 response as observed in Broadbalk, Rothamsted (N=245, $R^2=0.84$) and the common first year N
- 106 response for representative commercial sites in different parts of England (N=105, $R^2=0.55$; dashed
- 107 lines, 95% Confidence Intervals, see also Supplementary Note 3).
- With continued application of a certain N-rate to soil-cropping systems, ST N response curves gradually shift to the LT N response (Fig. 2). When the LT N rate is higher than the historic rate, grain yields will gradually increase due to soil N accumulation causing increased soil N delivery through greater returns of mineralized N from N in roots and crop residues to the soil^{21,22}, and an overall improved soil fertility and quality. When the LT N rate is lower than the historic rate, grain yields will gradually decrease due to soil N depletion causing decreased soil N delivery from mineralization. The
- 114 first case typically applies to developing regions in Africa and south Asia where N rates are increased
- to meet the market demand or reduce regional food and feed insecurity, the second case to
- industrialized regions such as Europe where environmental policies restrict N fertilizer use to reduce
 N pollution^{23,24}.
- 118 Fig. 2 Conceptual explanation of the difference between short-term and long-term N response
- 119 *curves.* ST N response of wheat grain yields in the UK in a situation with a history of high N inputs at
- 120 150 kgN/ha²⁵ (red line with solid red dot showing response in first year and the red/green dot in near

- 121 steady state), ST N response in a situation with a history of low N inputs at 60 kg N/ha (blue line with
- solid blue dot showing response in first year and the blue-green dot in near steady state), as
- 123 compared to the LT generic N response where soil N is in steady state with all N inputs (dashed green
- 124 line representing Broadbalk). With time passing, the new N application regimes will change soil
- 125 status and yields, and both the ST blue and red lines will converge to the LT green dashed line, as
- 126 *indicated by the arrows.*
- 127 Scaling annual LT N response of wheat in rotation in Broadbalk . Given its long duration, the soil N
- and carbon status at every rate in the Broadbalk trial is in near steady state with its constant annual
- 129 N rate. Every observation year between 1985 and 2018 delivers an N response curve with its proper
- *Ymax,* which ranges between 6 and 12 t/ha, and a *Yo* ranging between 0.23 and 3.62 t/ha (Fig. 3a).
 Differences in Ymax reflect differences in annual weather conditions and changes in cultivars (new
- 132 cultivars were introduced in 1991 and 2013), while *Yo* is also affected by annual N mineralization.
- 133 We hypothesize that observed long-term N response for can be approximated with a single curve,
- 134 which describes the relative (normalized) yield (*Yr=Y/Ymax = Yield Index*) in steady state as a
- function of total available N (*Nav*). *Nav* is defined as the sum of N from fertilizers and soil N supply,
- 136 including atmospheric deposition (*DEP*) and biological fixation (*BNF*). The amount of available N from
- soil, *DEP* and *BNF* is referred to as *SN*, which governs crop production in unfertilized plots. This curve
- in Fig. 3b was derived by first scaling observed annual yields to the annual *Ymax*, and conversion of
 Nrate to *Nav* by addition of *SN* (Supplementary Note 3). For each observation year, both *Ymax* and
- 140 SN were estimated from a 2^{nd} order polynomial fit to the observations, where SN is the intercept on
- the horizontal axis. SN ranged between 4 and 64 kgN/ha. Mean SN is 30 kgN/ha and shows no trend
 in time; with a local DEP of 20 kgN/ha in 2017, this would suggest a BNF of 10 kgN/ha, which is in
- accordance with averages for the UK^{26} . Finally, all scaled observations were fitted again with a 2^{nd}
- 144 order polynomial with zero intercept (Fig. 3b). The resulting N response relationship for Broadbalk
- 145 wheat in rotation is expressed by:
- 146 $Yr = -1.354E-5 \times Nav^2 + 7.291E-3 \times Nav$ ($R^2 0.954$; Eq. 1)
- Fig. 3 Effect of scaling on annual N response curves from 1985 to 2018 for winter wheat in rotation
 at Broadbalk, Rothamsted. a: 2nd order polynomial fits of annual N response curves from unscaled
 observations and mean curve (red), b: yields indexed to maximum annual yield and N rates per year
 of observation transformed to available N by adding estimates of non-fertilizer sources, and fitted
 with a 2nd order polynomial with zero intercept (Eq. 1).
- The same procedure was applied to observations for continuous wheat at Broadbalk and gives an 152 almost identical quadratic yield response (R² 0.903; Supplementary Note 3). One LTE of relatively 153 long duration (since 1961) for maize in Nebraska (USA) was comparable in setup to Broadbalk (6 N 154 and 3 P rates)²⁷. As for Broadbalk, scaled annual N response data fit a quadratic function (R² 0.934, 155 for details see Supplementary Note 4). On average Yr at a given Nav for maize in the USA is 156 157 somewhat (11%) higher than for winter wheat in the UK, indicating that maize has a stronger N response than wheat. Maize is a C4 crop with N dilution different from that in C3 crops like wheat²⁸ 158 causing the grain N contents in maize to be somewhat lower (1.5% versus 1.9%²⁹). Further, the 159
- 160 harvest index of maize tends to be somewhat higher 30 .
- 161 Back transformation of the scaled curves to N response curves, as needed to plan regional long-term

162 N requirements for a certain cereal yield target, would require independent estimates of site-specific

163 SN and Ymax.

A generic LT N response for global wheat, maize and barley. We next seek to examine whether the LT N response established at Broadbalk holds for other cereals in experiments around the globe. The transformations using individual *Ymax* and *SN* values that allowed coalescence of data from the respective years at Broadbalk into a single curve was also applicable for a set of 25 global LTEs for wheat, maize and barley in Europe, North America and Asia. These 25 LTE's cover a wide range of soils, climates and practices, with N rates ranging from 0 to 300 kgN/ha and *Ymax* from 2.8 to 12.8

t/ha (Table 1, Fig. 4a). The 2nd order polynomial fit of pooled scaled N response data for global

171 cereals was:

172
$$Yr = -1.870E-5 \times Nav^2 + 8.768E-3 \times Nav$$
 (R^2 0.818; Eq. 2).

Maximum *SN* was 88 kgN/ha. N response in Eq. 2 is very similar to Broadbalk wheat in rotation (Eq.
1, Fig. 4b), but somewhat steeper, which could be the effect of maize in the USA (Supplementary
Note 4).

- 176 Despite their empirical nature, models of the quadratic form " $Yr = a x (Nav)^2 + b x Nav$ " do satisfy 177 some "general principles of biology":
- Relative yield, Yr = 0 for Nav=0; In the long term there cannot be dry matter production (by photosynthesis) without N;
- The law of diminishing returns; with increasing N inputs the internal N concentration increases
 and the dry matter production per unit of N input (the agronomic efficiency) decreases; the
 coefficient "a" represents the rate of diminishing returns;
- The presence of an *Ymax* induced by other negative feedbacks at high biomass or high tissue N
 concentrations; in cereals examples of such feedbacks are lodging or increased pest incidence.

Fig. 4 Unscaled (a) and scaled (b) long-term N response data for wheat, barley and maize trials in Europe, North America and Asia and 2nd order polynomial fit with zero intercept, as compared to

187 Broadbalk wheat in rotation.

- 188 The validity of the LT generic N response curve was verified by back calculation of the original
- unscaled cereal grain yields for every LTE, using 25 alternative 2nd order polynomial fits of the
- 190 dataset of indexed yield as a function of *Nav*, each time leaving out the observations for the
- validation site. The high correlation (0.945) between original and back calculated yields
- 192 (Supplementary Note 6) and the low Root Mean Square Error (*RMSE*) of the prediction (0.52 t/ha)
- shows that our generic curve indeed represents local N response of cereal yields across a wide range of soils and climates and suggests that it can be used as a first approach for regions where LT curves
- are not available, like in Africa and Latin America, provided that local *SN* and *Ymax* are known. As we
- found a similar scaled N response for Broadbalk for the 25 global LTEs, *Ymax* can signify either mean
- 197 attainable yield over many years, or the attainable yield for a given year, depending on the purpose.
- 198 In general fertilizer rates and practices in countries change slowly and hence soils can be expected to
- 199 be in near-equilibrium with N rates. Therefore we sought confirmation of our generic LT response
- 200 curve using national data on crop yields and N fertilizer use. Modelled yield responses in Europe
- 201 corresponded well with national data for rainfed wheat, barley and maize³¹ (*Ymax* at 90% of *Yw*; R^2
- 202 0.796; Supplementary Fig. 10) and for wheat³² ($R^2 = 0.579$; Supplementary Fig. 11). In developing 203 countries these national data are often absent or unreliable. As an alternative, we compared maize
- response in nine countries in Sub Saharan Africa (SSA)¹⁰, using modelled N requirements for target
- 205 yields according to the Global Yield Gap Atlas³³, with *Ymax* set to 80% of water-limited yield
- potential (Yw). We found a reasonable fit (R^2 0.671, Supplementary Fig. 12), although in this SSA
- study AE and modelled N requirements were proportional to *Ymax*, which is not the case in our

- 208 generic response curve. Applicability of the generic curve for Africa was further verified against trial 209 results in Niger and Malawi (Supplementary Fig. 13-15).
- 210 Notably, the LT generic N response curve seems not applicable for lowland rice. A first provisional
- scaled N response curve based on four LT trials for lowland rice in India and Nepal, with wheat as a
- winter crop as common in South Asia, showed a much weaker increase of yields with *Nav*
- 213 (Supplementary Note 8) and no Ymax, likely because of higher rates of non-symbiotic BNF as
- compared to wheat and maize³⁴, high ammonia loss from urea fertilizers and redox conditions
- 215 promoting denitrification, all factors weakening yield response to N fertilizer addition^{35,36}.
- A generic model for Agronomic Efficiency of global cereals. The tight relation between absolute N rate and relative yield implies that the amount of fertilizer-N required to produce e.g. 70% of *Ymax* is fixed, i.e. irrespective of the value of *Ymax* itself. This might be unexpected and is only possible if the conversion of fertilizer-N into grain biomass becomes more efficient with rising *Ymax*. The
- agronomic use efficiency of the applied nitrogen (AE = [Y-Yo]/Nrate) expresses the efficiency by
- which applied N is converted to grain yield³⁷. The long-term AE is achieved when soil N supply is in
- steady state with annual input rate¹⁰, and can be estimated from LTEs. For the ensemble of 25 LTE's
- for wheat, maize and barley in Europe, North America and Asia the AE was calculated for each Nrate
- and LTE and could be fitted accurately as a linear function of *Yo*, *Ymax*, *Nrate* and two interaction
- 225 terms (Eq. 3, Fig. 5).

226 *AE* = 4.62 - 8.37 x Yo + 9.84 x Ymax - 0.0365 x Nrate + 0.0172 x Yo x Nrate - 0.0223 Ymax x Nrate

227

 $(R^2 = 0.924, N=94; Eq. 3)$

228 This expression explicates the positive impact of Ymax and negative impact of N rate on N use 229 efficiency, the latter causing diminishing returns from N input (Fig. 1). The positive impact of Ymax exemplifies Liebscher's (1895) law³⁸ that the use efficiency of a yield-constraining factor (here N) 230 increases as the other factors are more optimal (here expressed in Ymax, which comprises genotype, 231 weather, soil and crop husbandry factors). De Wit (1992)³⁹ demonstrated that this Liebscher 232 principle holds for N responses in various crops, and showed that it relies on higher efficiencies in 233 234 both N uptake and conversion into grain, at higher Ymax. Taken to its extreme, this Liebscher principle leads to the assumption by Mitscherlich (1924)⁴⁰ that the activity coefficient for any 235 236 nutrient in the exponent of his response function is independent of other factors. In the words by 237 C.T. De Wit (1992) on Mitscherlich: "This heroic assumption ... implies that the absolute amount of 238 nutrient needed to reach a certain fraction of the maximum yield is the same whether yields are low or high. Of course, such universal constants do not exist, but this does not exclude the possibility that 239 240 constant activities manifest themselves in more restricted domains and yield ranges." Our present 241 analysis of LTE data points at the existence of this (near) constancy of N requirement. We find that N requirement to reach Ymax (or a certain fraction thereof) is uncorrelated with Ymax itself. 242

The AE function in Eq. 3 can be converted to an *Yr* relation with *Nrate*. AE models derived for STEs,
also approximate long-term response when using low values of *Yo* (See Supplementary Note 7 and
example for STE for maize in Nebraska, USA). Global application of AE models for derivation of longterm sustainable N inputs requires *Yo* data which are increasingly available but not for all regions.
Also, *Yo* depends on *DEP* which changes over time. Regional SN as needed for Eq. 2 is available from
global models²⁶.

Fig. 5 Agronomic Efficiency (AE) for global cereals. AE increases with Ymax and decreases with an
 increasing Nrate (visualized with isolines of applied N fertilizer with Yo set at mean observed value in

LTEs of 2.9 t/ha). Data points are unscaled observations for the 25 LTEs, with AE at observed Nrate
adjusted to nearest Nrate isoline using Eq. 3.

253 Implications of a generic LT N response. Our finding of a generic N response curve for wheat, maize 254 and barley in Europe, USA, South Asia and China, with Ymax ranging between 2 and 13 t/ha, implies 255 that the Ymax is attained in a fairly narrow range of Nav. This Nav at Ymax (referred to as Nmax) is 256 found by solving Eq. 2 for dY/dNav=0. Nmax for Eq. 1 was 234 kgN/ha, the mean Nmax for the 25 257 LTEs was 217 kgN/ha (SD 41 kgN/ha). The observed range of Nmax across the 25 sites, is 143 to 307 kgN/ha and Nmax is uncorrelated with Ymax (R^2 0.055). This implies that AE (and also NUE) at given 258 259 relative yield Yr increases with Ymax. One cause for achieving a high Ymax in a specific region or year 260 is a good synchrony between crop N demand and N availability from soil and fertilizer⁴¹. This leads to high AE when N fertilizer rates are not excessive⁴² (Fig. 5). One could also reason that a high Ymax is 261 the result of a favorable climate, crop physiology and crop-soil system, including a well-functioning 262 263 root system allowing maximum interception and utilization of available N, in addition to water and 264 other nutrients.

- 265 The hypothesis of *NUE* increasing with *Ymax* could only be tested for N trials at Broadbalk, where
- also N content of grain and straw were measured (Supplementary Note 9). For a N rate range of 144-
- 267 288 kg N/ha, similar as for attaining Ymax for the global cereals, NUE increased significantly (R^2
- 268 0.166, N=64), and almost proportionally with *Ymax*, with an average *NUE* of 40% for an *Ymax* of 6
- 269 t/ha increasing to 80% at 10 t/ha.
- Economic optimal N rates for cereals using generic LT N response. Farmers need insight into the
 marginal response of yield to N rate to determine the economic optimal N rate (EONR⁴³) which is
 lower than *Nmax* due to the cost of N fertilizer. Our EONR applies to the scale of national or regional
 cereal sectors. Marginal response depends on the time horizon of optimization and the choice of
 response curve. The net economic return is the gross return from crop sales minus the costs of labor,
- 274 response curve. The net economic returns the gross return from crop sales minus the costs of labor 275 capital and N fertilizer inputs, and depends on prevailing prices of grain and N fertilizer. The N rate
- 276 giving maximum financial return is a proxy for the mean optimal N rate for regional or national
- 277 cereal farming. Taking into account the external cost of N pollution provides a proxy for the optimal
- N rate for society and provides guidance for fertilizer and nitrogen policies^{13,44}.
- The calculated range of N rates delivering a high net positive financial, decreases from (a) using ST N response, to (b) LT N response, to (c) including external costs. These ranges of N rates for price levels in the Netherlands, using ST and LT N response curves for wheat in rotation at Broadbalk are, (a) 219 kgN/ha (14-233), (b) decreasing to 157 kgN/ha (61-218), to (c) 90 kgN/ha (45-135) (Supplementary Note 10). In other words, including the external costs will reduce the optimal N level by 40% in this case.
- 285 For global cereals, we varied Ymax from 2-12 t/ha and GDP from 2-50 kUSD/cap (Fig. 6). Marginal cost of crop production and N pollution for countries are estimated using an income (GDP) elasticity 286 287 of 0.85 (Supplementary Note 11). The optimum N rate for farming profits increases with the 288 maximum attainable yield. This increase is independent of GDP but depends on the prices of grain 289 and fertilizer. In many regions with high market access, world market prices apply, but in some 290 regions of the developing world, production and consumption of cereals are more controlled by local markets; e.g. in Kenya prices for wheat and N fertilizer are up to 1.5 to 2 times as high as in Europe 291 292 and North America⁴⁵. For economic analysis at society scale we considered that the virtual price per 293 kg of cereal on the "food plate" is higher than at farm gate. For this we ran a scenario with a price 294 ratio of one and three. We did not account for feedback effects of reduced cereal supply on prices or

- for subsidies on cereal and fertilizer, although these are present in many regions; e.g. N fertilizer
 subsidies are up to 70% of the world market price in India⁴⁶.
- 297 The optimal N rate for society (SONR) is lower than the optimal rate for farming, and the difference
- between these values increases strongly with *GDP*. At an *Ymax* of 6 t/ha and a *GDP* of 50 kUSD/cap,
- optima for farm and society are 207 and 88 kgN/ha, respectively, and for a GDP of 2 kUSD/cap the
- 300 optima are 209 and 197 kgN/ha, respectively. However, *Ymax* also tends to increase with *GDP*
- because of better access to technology and high yielding cultivars and better farm management. The
- 302 lower the GDP the lower the difference between optimal N rates for farming and society. The higher
- the potential yield, the smaller the difference between optimal N rates for countries.
- Fig. 6 Increase of societal optimal N rates for global cereals with increasing yield potential (Ymax;
 from 2 to 12 t/ha) and with decreasing GDP (from 50 to 2 kUSD/cap) using the generic LT response of
 yield to N availability (Eq. 2), a "farm gate-food plate" price ratio of 1, and a decrease of the
- 307 marginal cost of N pollution with GDP. For comparison, the optimal N rate for farming in the EU is
- 308 shown.

309 Assessing the safe operating space for N fertilizer application.

- 310 For regional farm nutrient management and national environmental management, knowledge of the
- 311 safe operating space for N application is more relevant than knowledge of the optimum point values.
- The concept of "safe space" of N application⁴⁷ can be defined as the N range where yields are high,
- pollution is low and where net economic benefits for both farming and society are in balance⁴⁸. This
- "safe space" of N rates is illustrated for three *GDP* levels, 50 kUSD/cap (typical for North America
- and Northwest EU), 25 kUSD/cap (typical for central and southern EU), 10 kUSD/cap (typical for
- Eastern Europe and South America) and for two food plate to farm gate cereal price ratios.
- 317 The minimum *Ymax* allowing "safe" (beneficial) application of N fertilizer decreases with increasing
- 318 *GDP* (Fig. 7). The safe range of N rates, with robust net benefits for both farming and society, is fairly
- constant increasing only slightly with *GDP*. However, the optimum range with high benefits for both
- farming and society strongly decreases with increasing *GDP* and price ratio. With increasing GDP,
- society is increasingly willing to pay to prevent the impacts of N pollution and the fixed farm costsper hectare increase (for both we use a *GDP* elasticity of 0.85).
- 522 per fiectare filtrease (for both we use a GDP elasticity of 0.85).
- 323 When food prices are high people tend to accept more N pollution, e.g. in case of food shortage or
- 324 food hedonism. Our welfare analysis is simple and ceteris paribus, as we did not consider feedback
- effects of regional changes in cereal production on prices of grain and land. If *SONR* would be
- applied globally, global yield supply would not change very much as lower N rates and yields in
- developed regions would be compensated by increases in developing regions. Furthermore, the
- farm gate price of raw cereals contributes about 10% to the price of cereal food products in the USA
- and the EU (Supplementary Note 13). Therefore the LT effects of a modest change in global cereal
- 330 supply on cereal prices will be modest, in spite of the relative inelasticity of cereal demand⁴⁹.
- 331 EONR is more sensitive to the shape of the LT N response curve than to the price of cereal. SONR is
- most sensitive to Ymax for high Ymax (8 t/ha) and GDP (50 kUS\$/cap), while for mid Ymax (4 t/ha)
- and *GDP* (10 kUS\$/cap) also to *GDP*. Uncertainty of *EONR* is also dominated by uncertainty in the
- 334 shape of LT N response curve, while uncertainty of *Ymax* contributes most to uncertainty in *SONR*
- 335 (Supplementary Note 12). Uncertainties in *SONR* (6-8%) are higher than for yield (1-2%) and do not
- affect our welfare analysis which intends to illustrate direction and approximate size of effects of
- 337 *Ymax* and *Nrate* on *SONR*, focusing on high- and mid- income countries. For low-income countries

338 (GDP < 1kUSD/cap) SONR converges to EONR (Figures 6 and 7), but our welfare analysis is less
 339 applicable here in view of absence of valuation data for N pollution.

340 For the Netherlands with a GDP close to 50 kUSD/cap, current Ymax ranges between 8 and 10 t/ha, 341 while current (mineral) fertilizer equivalent N rates range between 150 and 200 kgN/ha (see Supplementary Note 12). This current range overlaps with the safe space, but current N rates exceed 342 343 the optimal N rates for society by 15-30 kgN/ha. The same conclusion applies to France (GDP 35 344 kUSD/cap), while for Romania with a GDP of 9 kUSD/cap, current N rates between 50 and 100 kgN/ha are about 50 kgN/ha below the safe space (Supplementary Note 12). Transposing 30 kg N on 345 346 a hectare under wheat from the Netherlands to Romania, would increase the societal benefit, 347 without yield loss. For countries with a GDP lower than 5 kUSD/cap, optimal N rates for farming and 348 society converge. For China (GDP 3.2 kUSD/cap, Ymax rainfed wheat 6-9 t/ha), current N rates of 200 349 to 300 kgN/ha exceed the farming optimum of 200-225 kgN/ha. In India (GDP 1.0 kUSD/cap, Ymax 3-350 6 t/ha) current N rates are around 100 kgN/ha which is about half of EONR and SONR, while urea fertilizer is subsidized. In Kenya (GDP 1.2 kUSD/cap, Ymax 3-6 t/ha) current rates are around 50 351 352 kgN/ha, and about 30% of EONR and SONR.

353 Gaps between current N rates and the safe operating space may appear quite modest but will tend 354 to increase in the future for different reasons. In the EU this gap will increase due to stricter 355 environmental N policies and ambitions for extensification and nature inclusiveness, which both will 356 tend to reduce yields per hectare. In Kenya and India, as examples of developing regions, increasing 357 GDP will increase willingness to pay to reduce pollution and therefore increase marginal external N 358 costs per kg of N surplus. The shape of the safe range of Ymax-Nrate combinations illustrates that for 359 N rates above 150 kgN/ha development and access to higher yielding cultivars is a better strategy for 360 more sustainable agriculture than strategies to increase application of synthetic N.

361 Fig. 7 Classification of long-term economic benefits for farming and society of adding N fertilizer

to rainfed wheat with increasing attainable yield (Ymax), for three levels of Gross Domestic Product (GDP) and two Food plate to Farm gate price ratios of grain. N application as CAN equivalents at a

fertilizer price of 1 USD/kgN and assuming no other N inputs than background (SN) of 25 kgN/ha.
Grain price is 0.2 USD/kg. Damage cost per kg of N surplus increases with GDP (4, 10 and 20 USD/kg
for, respectively, GDP of 10, 25 and 50 kUSD/cap), likewise fixed farm cost (resp. 185, 480 and 980

367 USD/ha). The "robust" range of N rates is set at 0.25 of the range with net benefits.

368

369 Conclusions. Based on 25 long-term field experiments with maize, wheat or barley we found a 370 generic relationship expressing the responses of cereal yield and agronomic N efficiency, 371 respectively, to N application rate. The relationship is globally applicable and for a wide range of 372 conditions. It is very different from the short-term responses that are commonly used. The generic 373 relationship applies for Ymax in the range between 2-16 t/ha as in the underlying observations. A 374 Ymax lower than 2 t/ha indicates strong growth limitation by water or other factors, hampering 375 normal crop development and response to N fertilizer, while Ymax above 16 t/ha may apply to 376 special cultivars or management practices. LT trials used in this study do not include use of manure, 377 but our generic curve is likely also applicable for organic fertilizers using replacement values, for 378 manure N by assuming an observed LT fertilizer replacement value of one⁵⁰. While first results for 379 lowland rice are promising, more LTEs for other regions are needed for global applicability. Global 380 application can be improved by compilation and analysis of observations of SN and Yo. The mere 381 existence of these curves may point at universal principles of plant metabolism and scalable mass relationships as found by West⁵¹. Application of our generic response curve has important 382 383 implications for optimal N rates, for agriculture and society as needed to ensure farm income, food

384 sufficiency and sustainable agro-food systems. As an illustration for agriculture, we recalculated the global maize production by Mueller et al. (2012)⁵² using our generic response curve. This reduced 385 the global maize yield by about 120 Mton (20%) for the same global amount of N fertilizer use. This 386 implies that the LT N fertilizer needed to achieve a target maize yield (here for year 2000) is higher 387 by 6 Mton N (40%) than based on ST response. This indicates that current global maize production 388 389 relies on unsustainable net soil N depletion (Supplementary Note 12). As an illustration for society, 390 we find that the inclusion of external costs of N fertilizer use in intensive, high income countries, 391 reduces optimum N rates for cereals by almost 25%, as compared to current optimum rates for farm 392 economy. Using our generic response function, the N rate that safeguards robust farm returns, 393 regional food sufficiency and more acceptable N pollution levels varies strongly across the world. "Too little" regions need more N fertilizer to jumpstart crop yields and replenish N depleted soils, 394 whereas "too much" regions with high GDP need to reduce N fertilizer input^{3,48}. Policies to 395 396 implement SONR globally will both reduce and redistribute global use of synthetic N and may have 397 important consequences for the current food system, e.g. changes of land use (and land prices and 398 rent), choice of cultivars and rotations to increase NUE, and possibly higher food prices and farm 399 gate prices to compensate for lower yields per hectare. The route towards SONR needs to be 400 evaluated against other options to reconcile N pollution and food sufficiency, both regarding farm N 401 management (not only N rate but also precision N timing and placement and use of fertilizer 402 products with higher N efficiency) and N policies (e.g. N regulation versus N taxation). Our long-term 403 non-linear response of yields to changed input of synthetic fertilizer could be incorporated in 404 Computable General Equilibrium models (CGE), to improve projection on how markets respond to 405 changes in fertilizer regimes or policies. Our calculation of external cost of N pollution could be used 406 to define N pollution taxes as part of policies to offset the regressive distributional effects of 407 internalizing external effects. Implementation of more inclusive N policies that account for 408 environmental costs comes with the risk of increased land demand and will change spatial allocation of cereal production and regional import/export of cereals (for example in Europe⁵³). These risks can 409 be mitigated by additional policies to reduce food waste and change food choices⁵⁴ to prevent 410 export of N polluting agricultural activities from high to low GDP countries⁴⁴. Dealing with N 411 problems in global agriculture requires a holistic nitrogen⁵⁵ and food system approach balancing 412 risks and opportunities for changes in land use and resource security for agriculture, rural livelihoods 413 414 and dietary choice 56 .

415 Data availability

- 416 Summaries of N response data for Broadbalk Winter wheat trials at Rothamsted Research and for
- 417 global cereals are provided in Supporting Information, details are available upon reasonable request.
- 418 Selections of original observations for Broadbalk are available via the electronic Rothamsted Archive
- 419 (http://www.era.rothamsted.ac.uk/).

420 Acknowledgments

- 421 This work is part of the International Nitrogen Management System project (INMS,
- 422 <u>http://www.inms.international/</u>) funded by the Global Environment Facility (GEF) through the
- 423 United Nations Environment Programme (UNEP). HFMB and RH acknowledge the CGIAR Research
- 424 Program on Climate Change, Agriculture and Food Security (CCAFS), which is carried out with
- 425 support from CGIAR Fund Donors and through bilateral funding agreements
- 426 (https://ccafs.cgiar.org/donors), and LL acknowledges the Spanish Ministry of Science Innovation
- 427 and Universities (AGRISOST-CM S2018/BAA-4330 project), and the Spanish Ministry of Economy and
- 428 Competitiveness, the European Commission ERDF Ramón y Cajal fellowship (RYC-2016-20269) and
- 429 Programa Propio of UPM. We thank Martin van Ittersum and René Schils for comments and use of
- 430 Global Yield Gap Atlas data (http://www.yieldgap.org/web/guest/home).

431 Author contributions

- 432 HJMG was the initiator and together with HFMB, RH and NDM developed the concept and were lead
- authors; MG provided and assisted the use and interpretation of the Rothamsted database; RH and
- 434 HFMB provided and analyzed the LT trial data for SSA and Europe. Others contributed to analysis
- and manuscript, PE notably data and validation for Africa, BG and SL for China and Asia, FP for Latin
- 436 America; LL,NM for the *NUE* and *Ymax* analysis, TWB and BHJ for the economic analysis.

437 Competing interests

- 438 The authors declare no competing interests.
- 439 Additional information
- 440 Supplementary information is available for this paper.

441 Methods

442 Broadbalk wheat trials at Rothamsted Research

443 We used results from the Rothamsted experimental site to construct LT N response curves for winter

444 wheat in rotation and continuous wheat²⁰. Results apply to trials at the Broadbalk site for the period

- 1985-2018, where only mineral fertilizer was used and P, K and Mg and pesticides were adequately
- supplied. Mineral N application levels were 0, 48, 96, 144, 192, 240 and 288 kgN/ha. P fertilizer rates
- 447 were 0 and 35 kgP/ha, and K rate fixed at 90 kgK/ha. At low N levels, grain yields for 35 kgP/ha were
- somewhat higher but not significant (CI 95%; Supplementary Fig. 2). Therefore, results for 0 and 35
- kgP/ha were pooled for the analysis of N response. The zero fertilization plots further offer insightinto effects of changing air pollution and climate on crop yield over the past one and a half century.
- 451 Interestingly, the yields of winter wheat in the zero fertilizer plots varied considerably over the past
- 452 150 years, between 0.5 and 1.5 t/ha but, showed no net increase or decrease. However, yields of
- optimally fertilized plots in crop rotation showed a yield increase by a factor of five for winter wheat.
- 454 Wheat varieties used were Brimstone (1985-1990), Apollo (1991-1995), Hereward (1996-2012),
- 455 Crusoe (2013-2018) data for 2015 was excluded from the analysis as spring wheat was sown that
- 456 year, due to very wet autumn weather conditions preventing the usual sowing of winter wheat. For
- 457 wheat in rotation preceding crops were mostly potato or forage maize.
- 458 Data for ST N response of winter wheat in rotation are based on 15 trials for commercial crops in
- different parts of England representative of the main arable areas In 1994 to 1998²⁵. Mineral N
- application levels were 0, 80, 120, 160, 2000, 240 and 280 kgN/ha and in the same range as in the
- 461 Broadbalk experiment (and without explicit information on the rotation).

462 Long-term field trials

- The distinction between short-term and long-term is to some extent arbitrary. Most relevant is that soil N should be sufficiently close to steady state that yield response to change of fertilizer input can be quantified, which could also be formulated as that response curves have adequate curvature to determine *SN* and *Ymax*. For Europe we used 11 LTEs for winter wheat and two for barley⁵⁷. We
- used 8 LTEs for wheat in South Asia and found two for China. For maize we found three LTEs for the
 USA (Supplementary Note 4), and two for China. This added up to a total of 27 LTEs (see
- USA (Supplementary Note 4), and two for China. This added up to a total of 27 LTEs (see
 Supplementary Note 1). The 27 LTEs cover a wide range of soils, climates, cultivars, fertilizer types
- and management regimes. In all trials, other nutrients were not deficient. Two of the 27 trials were
- 471 discarded, a wheat trial in Bologna (Italy with SN 103 kgN/ha) and one in Punjab (Pakistan, with SN
- 472 389 kgN/ha). We considered SN values exceeding 100 kgN/ha as an indication that soil N was too far
- 473 from steady state.
- 474 Soil types were mostly loam and clay soils. Climate: temperate (mean annual 9 °C; annual
- 475 precipitation 700 mm), continental (mean monthly minimum -10 °C, maximum 30 °C; precipitation
- 476 450-800 mm) and tropical (annual precipitation 1500-1800 mm, Maximum temp 35-45 °C, minimum
- 477 7-14 °C). Fertilizer types in Europe and USA were mostly ammonium nitrate, in Asia mostly urea,
- 478 with sometimes part of N fertilization from diammonium phosphate. Fertilizers are applied with one
- to three dressings, but the number of dressings probably had little effect on N response 58 .
- 480
- 481
- 482

Experiment	Region	Crop	Туре	Start and	Key Reference		
				used Period			
Winter wheat							
Broadbalk	United	In rotation and	Field, 7 N rates	1843; 1985-	Johnston et al., 2018		
	Kingdom	continuous		2018			
Müncheberg	Germany	In rotation	Field, 5 N rates	1962; 1984- 2002	Hijbeek et al., 2017		
Limburgerhof	Germany	In rotation	Field, 5 N rates	1987; 1987- 1994	Lang et al., 1995		
Oldenburg	Germany	In rotation	Field, 5 N rates	1984; 1985- 1993	Klasink and Steffens 1995		
Rauischholzhausen	Germany	In rotation	Field, 5 N rates	1984	Von Boguslawski 1995		
Speyer	Germany	In rotation	Field, 5 N rates	1984; 1994- 1999	Bischoff 1995		
Spröda	Germany	In rotation	Field, 5 N rates	1966; 1999- 2010	Albert and Grunert 2013; Körschens et al. 2014		
Grabow	Poland	In rotation	Field, 4 N rates	1980-current	Rutkowska and Skowron,		
India. Pakistan.	South Asia		Nine sites, 16 field	1982-2008	Jat et al., 2014		
Bangladesh			trials				
Laiyang, Shandong	China	Maize - wheat	Field, 3 N rates	1978-2013	Personal communication		
		rotation			Gu		
Winter barley							
Oldenburg	Germany	In rotation	Field, 5 N rates	1984; 1985- 1993	Klasink and Steffens 1995		
Speyer	Germany	In rotation	Field, 5 N rates	1984; 1994- 1999	Bischoff 1995		
Maize							
Wisconsin	USA	In rotation and	Field, 4 N rates, 28	1968; 1990-	Stanger et al., 2006		
		continuous	rotations, 2 replicates	2004			
Kansas	USA	Irrigated continuous	Field, 6N rates	1961; 1997- 2006	Schlegel et al., 2017		
lowa	USA	Maize- Sovbean	Field + Model, 7 N rates	1996-2005	Thorp et al., 2007		
Changping	China	Irrigated	Field, 3 N rates	1984, 2011- 2012	Wen et al., 2016		
Laiyang, Shandong	China	Maize wheat	Field, 3 N rates	1978-2013	Personal communication		
Lossa, Konni	Niger	Maize, millet,	Field, 5 N rates,	1997-1998	Pandey et al., 2001		
Chikwawa	Malawi	Irrigated	Field, 4 N rates.	2007	Fandika et al., 2008		
		maize-rice two	not a LTE				
Sub Saharan Africa	Nine countries	Continuous	Model supported by field data.	Used for validation	Ten Berge et al., 2019		
Rice-wheat double cro	opping systems	s	, ,		l		
Parwanipur	Nepal	Irrigated	Field, 4 N rates	1980-2000	Gami et al., 2001		
Bhairahawa	Nepal	Irrigated	Field, 3 N rates	1978-2013	Rawal et al., 2017		
Ludhiana, Punjab	India	Irrigated	Field, 4 N rates	1984-1997	Bhandari et al., 2002		
Bidhan, West Bengal	India	Irrigated	Field, 2 N rates	1986-2004	Majumbar et al., 2008		

Table 1 Overview of characteristics of used LT N trials (for details, full references and data see

484 Supplementary Table SI 1 and 2)

487 Scaling procedure for N response

- Experimental N response data were scaled and fitted by 2nd order polynomials, assuming scaled
 observations for multiple sites were uncorrelated. For scaling two transformations were applied,
- 490 1. Y-axis: Transformation of observed absolute site yield to yield index by dividing by *Ymax*. The
 491 Y index ranges from 0 to 1.
- 492 2. X-axis: Transformation of rate of added N in mineral fertilizer to total N input rate, including
 493 N inputs from N deposition, biological nitrogen fixation and net soil N mineralization. The
 494 sum of N inputs from these other N sources was approximated by the X intercept of the 2nd
 495 order polynomial fit (Supplementary Fig. SI 3).
- The assumption that the 119 scaled observations for the 25 LTEs are uncorrelated while in fact being stratified was tested by comparing the fitted 2nd order polynomial on the total dataset (Eq. 2) to the 25 fitted polynomials for the individual sites. Eq. 2 proved to be identical to the median regression line, after sorting the 25 regressions by Yr for Nav = 100 kgN/ha.

500 N use efficiency, N loss for wheat at Broadbalk

While N fertilizer input generally is the main driver for increasing cereal yields, over fertilization and 501 poor timing and placement of fertilizer is a major cause of N pollution^{48,59}. Data on N content in grain 502 and straw was only available for Broadbalk and not for the 25 global LTEs. The NUE in Broadbalk is 503 504 expected to be higher than for most global practices in view of better management and assumed 505 near steady state. The N content in grain for wheat in rotation at Broadbalk is about 1.5% up to a 506 total N input of 100 kgN/ha, increasing linearly up to 300 kgN/ha (Supplementary Note 9). A linear 507 model of N% with Ymax and Nav was fitted to observations between 1985 and 2016, in which Ymax 508 for a given year varied between 6.5 and 12.9 t/ha.

509 510

 $N\% = 1.873 + 3.26E-3 \times Nav - 6.20E-2 \times Ymax$ ($R^2 = 0.743$, N=224, Eq. 4)

511 With N% the N percentage in grain. The N dilution effect with increasing Ymax and the N enrichment 512 with Nav are both highly significant (>99.9%) and relevant, but the statistical significance of the 513 effect of Nav (T value 24.5) is larger than of Ymax (T value -5.6). In view of the LT nature of 514 Broadbalk trials and application of N rate scaling, Eq. 4 has global applicability for wheat cultivation. 515 While grain yields level off with N input, the LT N removal in grain increases from a zero intercept 516 almost proportionally with N input up to 250 kgN/ha, which is in line with previous findings for arable systems at country scale⁵⁹ (Supplementary Fig. 22b). N surpluses and the subsequent risk of 517 nitrate leaching start at a total N availability of 180 kgN/ha, which for Broadbalk corresponds to a N 518 519 fertilizer rate of 150 kgN/ha (Supplementary Fig. 22c). Mean NUE for the 32 years of observation 520 increase from 40% at 50 kgN/ha to at peak at about 80% at a total N availability of 150 kgN/ha and gradually decrease again to 60%. A Nav of 150 kgN/ha at Broadbalk corresponds to a N fertilizer rate 521 522 of 120 kg N/ha (Supplementary Fig. 22d). The observed initial increase of NUE may be caused by 523 increased tillering and root development with addition of N fertilizer, promoting efficient uptake of 524 available N and internal N allocation (sink strength governed by tiller and grain numbers).

525 Calculation procedure of optimal N rates

526 In this paper we combine approaches from microeconomics (production economics, the individual 527 optimizing agent), environmental economics (price on externalities) and macroeconomics (regional 528 to global agriculture, society, welfare). Our basic macroeconomic analysis considers differences in 529 prices and costs around the world, but does not account for multiple interacting markets and their effects on cereal prices when cereal supply changes. We calculate two economic optima for N
application: for cereal farming and for society. In both cases, the optima depend on the slope of the
N response curves (Supplementary Fig. 23-24). The net benefit function B is:

533
$$B = Y \times Py - Nrate \times PN - Cfixed - CNpollut$$
 (Eq. 5)

534 Where Py is the crop price (USD/kg), PN fertilizer price (USD/kgN), Cfixed the cost of seed, tillage, 535 harvest and other inputs and *CNpollut* the external cost of N pollution. For farming, *CNpollut* is not 536 considered. By considering prices for both farming and welfare, Eq. 5 combines production 537 economics and environmental economics as it addresses both producers and consumers. How both 538 agents will respond to these prices to maximize their utility will depend on policy context. The 539 negative externalities can be implemented as a tax on nitrogen and in that case the two optimal N-540 applications would be the same. Alternative communication of N issues and design of N policies can 541 make farmers beneficiaries of reduced N pollution and consumers virtual payers of improved N 542 fertilizer management (e.g. by food labelling and N foot-printing http://www.n-print.org/).

543 The economic optimum for farming can be determined from the following equation:

544
$$dY/dNav \times Py - PN = 0$$

(Eq. 6)

545 Where dY/dNav is the first derivative of the unscaled N response function as derived from Eq. 1 or 546 Eq. 2, using case specific values of Ymax and SN. For the calculation of the optimum N rates the 547 quadratic global relation between cereal yield and Nav (Eq. 2) is substituted in Eq. 6. The minimum value of Nav is calculated by solving Eq. 5. For B = 0. This minimum N rate depends strongly on 548 549 *Cfixed*; *Cfixed* increases per unit of yield with decreasing yield and provides the penalty for farmers 550 when decreasing N input too much. The resulting equation for B can also be expressed as a 2nd order 551 polynomial of N rate, and optima and cross points simply follow from standard calculus for solution 552 of quadratic functions.

The calculation of the optimum N rate for society also accounts for the increase of N pollution with increasing N input:

555 $dY/dNav \times Py - PN - dPfixed/dNav - dPNpollut_i/dNav = 0$ (Eq. 7)

556 Py is not the farm gate price of cereals per se, but the price equivalent as paid by those who are 557 bearing the cost of N pollution. This virtual "food plate" price of rough grain could be higher than the 558 farm gate price and accounts for value creation in food processing after correction for assignable 559 costs (e.g. labor and energy for milling and baking) and reflects cost of shareholder dividend, risk 560 insurances or market imperfections in the cereal supply chain. As this price is uncertain, we solved 561 Eq. 7 for Py equal to the farm gate price and three times this value. A ratio of three is consistent with 562 the relative increase of gross added value of all agricultural commodities in food processing in the EU (ratio of 2) and the US (ratio of 3). A ratio of three is also consistent with a ratio of 1.2-2.6 based on 563 564 the farm gate price of bread wheat in Northwest Europe (0.25 USD/kg) and in bread (0.3-0.6 USD/kg) 565 for details see Supplementary Note 13. To include the cost of the various impacts of N pollution 566 (*Npollut*_i where subscript *i* refers to various N pollutants e.g. NO₃, NH₃, N₂O) can be expressed in 567 monetary units by multiplying the pollutant flux by their respective unit damage costs (USD/kgN)¹¹. 568 Pollutant fluxes are estimated as fractions of N inputs or N fluxes. Here we approximated Npollut by 569 N surplus and a lumped unit damage cost per kg N surplus (Supporting note 10). N surplus was 570 calculated as:

571 Nsurplus = Nav – Nremoval

(Eq. 8)

- 572 Where *Nremoval* is N removal by the crop calculated as: Y x N%/100 (with N% according to Eq. 4).
- 573 The resulting relations between *B* and *Nav* can be expressed as 3rd order polynomials and optima
- and cross points were determined using the SOLVER function in Excel.
- 575 For calculation of optima and safe ranges of *Ymax* and *Nav* we used a ceteris paribus approach, and
- 576 did not take into account consequential effects of changes in cereal production on *Py* or *Cfixed*, the
- 577 latter for example by effects on land prices and rent. This would require application of CGEs to
- 578 model global supply, demand and trade of cereals and, involving many assumptions for example
- regarding changes in relative use of cereals for food, feed and fuel. Our simple economic approach is
- to demonstrate the effect of using long-term instead of short-term response curves and
- 581 consideration of the social cost of N surplus and the safe operating range of *Nav*.

582 Calculation of cost of N pollution and optimal N rates for countries

- 583 The current N rate for wheat on sandy to loamy soil in the Netherlands is 165 kgN/ha and 60% of N is
- applied as manure⁶⁰. For the calculation of total allowable N rate, 1 kg of manure N has a Fertilizer
- 585 Equivalence of 60% of 1 kgN applied as Calcium Ammonium Nitrate (CAN), and manure N input for
- 586 arable systems is limited to 170 kgN/ha⁶⁰. Current Dutch environmental legislation limits the total,
- 587 fertilizer equivalent N rate from synthetic fertilizer and manure for winter wheat to 165 kgN/ha for
- sandy soils and 190 kgN/ha for loess. These rates are economically suboptimal for farming,
- 589 irrespective of the use of ST or LT curves. However, winter wheat is grown in rotation which provides
- residual soil N for the following wheat crop. For fixed cost of (contracted) labor for planting, tillage,
- 591 crop management and harvest for wheat cultivation in the Netherlands we used a value of 680
 592 USD/ha/yr and for other inputs like P, K, pesticides and energy 430 USD/ha/yr (Supplementary note
- 593 10).
- 594 For quantification of the cost of N pollution for other countries we used a *GDP* dependent cost per 595 unit of N surplus (*UC*), derived from results for 27 EU countries^{3,44}(Supplementary Note 11):

596
$$UC = 0.3412 \times GDP^{1.0362}$$

597 In the EU27 dataset mean national *GDP* between 2010-2014 ranged from 7 kUSD/cap in Bulgaria to 598 59 kUSD/cap in Denmark (excluding 108 kUSD/cap in the very small Luxembourg), N surplus in 2008 599 between 23 kg/ha of used agricultural land in Romania and 176 kgN/ha in the Netherlands, and the 600 UC ranged from 2 (Bulgaria) to 43 USD/kgN (Denmark). The *GDP* effect reflects increasing willingness 601 to pay to prevent N pollution, making *GDP* a major determinant for external costs of N-pollution of 602 waters in Europe¹³, but less so for the USA and the rest of the world⁶¹.

In the Netherlands and many areas with intensive use of manure or urea fertilizer ammonia losses are mainly associated with manure and impacts of ammonia containing aerosols on human health dominate N pollution cost^{3,44}. Globally, ammonia losses depend on the choice between ammonia (often urea) or nitrate type fertilizer (often CAN), the use of manure, and the application of low emission techniques. All these factors will change considerably in the near future due to improved management to increase cost-efficiency and by environmental regulation.

609 References

- 6101Bodirsky, B. L. *et al.* Reactive nitrogen requirements to feed the world in 2050 and potential611to mitigate nitrogen pollution. *Nature communications* 5, 1-7 (2014).
- 612 2 Chen, X. *et al.* Producing more grain with lower environmental costs. *Nature* 514, 486-489,
 613 doi:10.1038/nature13609 (2014).
- 514 3 Sutton M.A. *et al.* Our nutrient world. The challenge to produce more food & energy with 515 less pollution. 114 (Centre for Ecology and Hydrology (CEH), Edinburgh UK,, 2013).
- 616 4 Steffen, W. *et al.* Planetary boundaries: Guiding human development on a changing planet.
 617 *Science* **347** (2015).
- Sutton, M. A., Howard, C.M., Kanter, D.R., Lassaletta, L., Móring, A., Raghuram, N., Read, N.
 The nitrogen decade: mobilizing global action on nitrogen to 2030 and beyond. *One Earth* 4, 10-14 (2021).
- 621 6 Foley, J. A. *et al.* Solutions for a cultivated planet. *Nature* 478, 337-342,
 622 doi:10.1038/nature10452 (2011).
- 623 7 Sutton, M. A. *et al.* Too much of a good thing. *Nature* **472**, 159-161 (2011).
- 6248Oenema, O. *et al.* Nitrogen Use Efficiency (NUE) an indicator for the utilization of nitrogen625in agriculture and food systems. 48 (2015).
- Angus, J. F. & Grace, P. R. Nitrogen balance in Australia and nitrogen use efficiency on
 Australian farms. *Soil Research* 55, doi:10.1071/sr16325 (2017).
- 62810ten Berge, H. F. M. *et al.* Maize crop nutrient input requirements for food security in sub-629Saharan Africa. *Global Food Security* **23**, 9-21, doi:10.1016/j.gfs.2019.02.001 (2019).
- 630 11 Clegg, M. D. & Francis, C. A. in *Sustainable agricultural systems* (eds Hatfield J.L. & Karlen
 631 D.L.) (CRC Press 1994).
- Pannell, D. J. Economic perspectives on nitrogen in farming systems: managing trade-offs
 between production, risk and the environment. *Soil Research* 55, 473-478 (2017).
- 63413Van Grinsven, H. J. M. *et al.* Costs and benefits of nitrogen for Europe and implications for635mitigation. *Environ Sci Technol* **47**, 3571-3579, doi:10.1021/es303804g (2013).
- 63614Kandulu, J., Thorburn, P., Biggs, J. & Verburg, K. Estimating economic and environmental637trade-offs of managing nitrogen in Australian sugarcane systems taking agronomic risk into638account. J Environ Manage 223, 264-274, doi:10.1016/j.jenvman.2018.06.023 (2018).
- Körschens, M. *et al.* Effect of mineral and organic fertilization on crop yield, nitrogen uptake,
 carbon and nitrogen balances, as well as soil organic carbon content and dynamics: results
 from 20 European long-term field experiments of the twenty-first century. *Archives of Agronomy and Soil Science* 59, 1017-1040, doi:10.1080/03650340.2012.704548 (2013).
- Wei, W. *et al.* Effects of combined application of organic amendments and fertilizers on crop
 yield and soil organic matter: An integrated analysis of long-term experiments. *Agriculture, Ecosystems & Environment* 225, 86-92, doi:10.1016/j.agee.2016.04.004 (2016).
- Sandén, T. *et al.* European long-term field experiments: knowledge gained about alternative
 management practices. *Soil Use and Management* 34, 167-176, doi:10.1111/sum.12421
 (2018).
- 64918Bationo, A. et al. in Lessons learned from Long-term Soil Fertility Management Experiments650in AfricaCh. Chapter 1, 1-26 (2012).
- 651 19 FAOstat. <<u>http://www.fao.org/faostat/en/#data</u>> (
- 65220Johnston, A. E. & Poulton, P. R. The importance of long-term experiments in agriculture:653their management to ensure continued crop production and soil fertility; the Rothamsted654experience. *Eur J Soil Sci* 69, 113-125, doi:10.1111/ejss.12521 (2018).
- Glendining, M. J. *et al.* The effects of long-term applications of inorganic nitrogen fertilizer
 on soil nitrogen in the Broadbalk Wheat Experiment. *The Journal of Agricultural Science* **127**,
 347-363 (1996).

658 22 Ladha, J. K., Reddy, C. K., Padre, A. T. & van Kessel, C. Role of nitrogen fertilization in 659 sustaining organic matter in cultivated soils. J Environ Qual 40, 1756-1766, 660 doi:10.2134/jeg2011.0064 (2011). 23 661 van Grinsven, H. J. M. et al. Losses of Ammonia and Nitrate from Agriculture and Their Effect 662 on Nitrogen Recovery in the European Union and the United States between 1900 and 2050. 663 J Environ Qual 44, 356-367, doi:10.2134/jeq2014.03.0102 (2015). 24 664 van Grinsven, H. J. M. et al. Management, regulation and environmental impacts of nitrogen 665 fertilization in northwestern Europe under the Nitrates Directive; a benchmark study. 666 Biogeosciences 9, 5143-5160, doi:10.5194/bg-9-5143-2012 (2012). Richards, I. R. Energy balances in the growth of oilseed rape for biodiesel and of wheat for 667 25 668 bioethanol. 38 (Levington Agriculture Ltd. Levington Park IPSWICH Suffolk IP10 2000). 669 26 Bouwman, L. et al. Exploring global changes in nitrogen and phosphorus cycles in agriculture 670 induced by livestock production over the 1900-2050 period. Proc Natl Acad Sci U S A 110, 671 20882-20887, doi:10.1073/pnas.1012878108 (2013). 672 27 Schlegel, A. J. & Havlin, J. L. Corn Yield and Grain Nutrient Uptake from 50 Years of Nitrogen 673 and Phosphorus Fertilization. Agronomy Journal 109, 335-342, 674 doi:10.2134/agronj2016.05.0294 (2017). 675 28 Greenwood, D. J., Lemaire, G., Gosse, G., Cruz, P., Draycott, A., & Neeteson, J. J. Decline in 676 percentage N of C3 and C4 crops with increasing plant mass. Annals of botany 66, 425-436 677 (1990). 678 29 USDA. <http://plants.usda.gov/npk/>(679 30 Hütsch, B. W. & Schubert, S. Advances in Agronomy 37-82 (2017). 680 31 Schils, R. et al. Cereal yield gaps across Europe. European Journal of Agronomy 101, 109-120, 681 doi:10.1016/j.eja.2018.09.003 (2018). 682 32 Europe, F. Forecast of food, farming and fertilizer use 2019-2029. VOLUME 2: Country data 683 and national scenarios. (Brussels, 2019). 684 van Ittersum, M. K. et al. Yield gap analysis with local to global relevance—A review. Field 33 685 *Crops Research* **143**, 4-17, doi:10.1016/j.fcr.2012.09.009 (2013). 686 34 Ladha, J. K. et al. Global nitrogen budgets in cereals: A 50-year assessment for maize, rice, 687 and wheat production systems. Sci Rep 6, 19355, doi:10.1038/srep19355 (2016). 688 35 Fageria, N. K. & Baliga, V. C. Lowland Rice Response To Nitrogen Fertilization. 689 Communications in Soil Science and Plant Analysis 32, 1405-1142 (2001). 690 36 De Datta, S. K., Samson, M. I., Obcemea, W. N., Real, J. G., & Buresh, R. J. Direct 691 measurement of ammonia and denitrification fluxes from urea applied to rice. . Soil Science 692 Society of America Journal 55, 543-548 (1991). 693 37 Dobermann, A. R. in IFA international workshop on enhanced-efficiency fertilizers, Frankfurt, 694 Germany, 28-30 June, 2005. (International Fertilizer Association (IFA)). 695 38 Liebscher, G. Untersuchungen über die Bestimmung des Düngerbedürfnisses de Ackerböden 696 und Kulturpflanzen. J. für Landwirtschaft 43, 49 (1895). 697 39 De Wit, C. T. Resource use efficiency in agriculture. Agricultural Systems 40, 125-151 (1992). 698 40 Mitscherlich, E. A. Die Bestimmung des Düngerbedürfnisses der Bodens., Vol. 3e Auflage 699 1930 (Paul Parey, 1924). 700 Cassman, K. G., Dobermann A. Nitrogen and the future of agriculture: 20 years on. Ambio, 41 701 doi:https://doi.org/10.1007/s13280-021-01526-w (2021). 702 42 Palm, C. A., Giller, K. E., Mafongoya, P. L. & Swift, M. J. Management of organic matter in the 703 tropics: translating theory into practice. Nutrient Cycling in Agroecosystems 61, 63-75, 704 doi:10.1023/a:1013318210809 (2001). 705 43 Dobermann, A. et al. Nitrogen Response and Economics for Irrigated Corn in Nebraska. 706 Agronomy Journal 103, 67-75, doi:10.2134/agronj2010.0179 (2011).

707	44	Van Grinsven, H. J. M. et al. Reducing external costs of nitrogen pollution by relocation of pig
708		production between regions in the European Union. Regional Environmental Change 18,
709		2403-2415, doi:10.1007/s10113-018-1335-5 (2018).
710	45	FAO. World fertilizer trends and outlook to 2022. (FAO, Rome, Italy, 2019).
711	46	Abrol, Y. P. et al. The Indian nitrogen assessment: Sources of reactive nitrogen,
712		environmental and climate effects, management options, and policies. (Elsevier, 2017).
713	47	Kanter, D. R., Zhang, X. & Mauzerall, D. L. Reducing nitrogen pollution while decreasing
714		farmers' costs and increasing fertilizer industry profits. Journal of environmental quality 44,
715		325-335 (2015).
716	48	Quemada, M. et al. Exploring nitrogen indicators of farm performance among farm types
717		across several European case studies. Agricultural Systems 177 (2020).
718	49	Andreyeva, T., Long, M. W., & Brownell, K. D The impact of food prices on consumption: a
719		systematic review of research on the price elasticity of demand for food American Journal
720		of Public Health 100 , 216-222 (2010).
721	50	Hijbeek, R. et al. Nitrogen fertiliser replacement values for organic amendments appear to
722		increase with N application rates. Nutrient Cycling in Agroecosystems 110, 105-115 (2018).
723	51	West, G. B., Brown, J. H. & Enquist, B. J. A general model for ontogenetic growth. Nature
724		413 , 628-631 (2001).
725	52	Mueller, N. D. et al. Closing yield gaps through nutrient and water management. Nature 490,
726		254-257, doi:10.1038/nature11420 (2012).
727	53	Westhoek, H. et al. Food choices, health and environment: Effects of cutting Europe's meat
728		and dairy intake. <i>Global Environmental Change</i> 26, 196-205,
729		doi:10.1016/j.gloenvcha.2014.02.004 (2014).
730	54	Barreiro-Hurle, J., Bogonos, M., Himics, M., Hristov, J., Pérez-Domiguez, I., Sahoo, A.,
731		Salputra, G., Weiss, F., Baldoni, E., Elleby, C Modelling environmental and climate ambition
732		in the agricultural sector with the CAPRI model. Exploring the potential effects of selected
733		Farm to Fork and Biodiversity strategies targets in the framework of the 2030 Climate
734		targets and the post 2020 Common Agricultural Policy. 93 (Joint Reseach Centre, 2021).
735	55	Sutton, M. et al. in Frontiers 2018/19: Emerging Issues of Environmental Concern 52-64
736		(United Nations Environmental Programma, 2019).
737	56	Hajer, M. A., Westhoek, H., Ingram, J., van Berkum, S. & Ozay, L. Food systems and natural
/38		resources. (United Nations Environmental Programme., 2016).
739	57	Hijbeek, R. <i>et al.</i> Do organic inputs matter – a meta-analysis of additional yield effects for
740	50	arable crops in Europe. <i>Plant and Soli</i> 411 , 293-303, doi:10.1007/s11104-016-3031-x (2017).
741	58	MacDonaid, A. J. <i>et al.</i> Rotnamsted Long-term experiments. Guide to the Classical and other
742		Long-term experiments, Datasets and Sample Archive. (Rothamsted Research, Harpenden,
743	FO	Heris, ALS ZJQ, UK, ZUIB).
744	29	cassaletta, L., Billell, G., Grizzetti, B., Anglade, J. & Garnier, J. 50 year trends in hitrogen use
745		cropland. Environmental Research Latters 0 (2014)
740	60	Van Cringvan H. I. M. Tiktak, A. & Pougoar, C. W. Evaluation of the Dutch implementation
747	00	of the nitrates directive the water framework directive and the national emission collings
740		directive NIAS Maganingan Journal of Life Sciences 79 , 60, 84
749		doi:10.1016/i nias 2016.03.010 (2016)
751	61	Riouwer R & Neverre N Δ global meta-analysis of groundwater quality valuation studies
752	01	European Review of Aaricultural Economics doi:10 1092/erap/ibu043 (2018)
152		
750		













