

This is a repository copy of A good life for all within planetary boundaries.

White Rose Research Online URL for this paper: http://eprints.whiterose.ac.uk/127264/

Version: Accepted Version

Article:

O'Neill, DW orcid.org/0000-0002-0790-8295, Fanning, AL, Lamb, WF et al. (1 more author) (2018) A good life for all within planetary boundaries. Nature Sustainability, 1 (2). pp. 88-95. ISSN 2398-9629

https://doi.org/10.1038/s41893-018-0021-4

© 2018, Author(s). This is an author produced version of a paper published in Nature Sustainability. Uploaded in accordance with the publisher's self-archiving policy.

Reuse

Items deposited in White Rose Research Online are protected by copyright, with all rights reserved unless indicated otherwise. They may be downloaded and/or printed for private study, or other acts as permitted by national copyright laws. The publisher or other rights holders may allow further reproduction and re-use of the full text version. This is indicated by the licence information on the White Rose Research Online record for the item.

Takedown

If you consider content in White Rose Research Online to be in breach of UK law, please notify us by emailing eprints@whiterose.ac.uk including the URL of the record and the reason for the withdrawal request.



eprints@whiterose.ac.uk https://eprints.whiterose.ac.uk/

A good life for all within planetary boundaries

Daniel W. O'Neill^{1*}, Andrew L. Fanning¹, William F. Lamb², and Julia K. Steinberger¹

¹Sustainability Research Institute, School of Earth and Environment, University of Leeds, Leeds, LS2 9JT, UK

²Mercator Research Institute on Global Commons and Climate Change (MCC), Torgauer Strasse 1215, 10829 Berlin, Germany

*e-mail: d.oneill@leeds.ac.uk

Article accepted for publication in Nature Sustainability

January 2018

A good life for all within planetary boundaries

Daniel W. O'Neill, Andrew L. Fanning, William F. Lamb, and Julia K. Steinberger

Humanity faces the challenge of how to achieve a high quality of life for over seven billion people without destabilising critical planetary processes. Using indicators designed to measure a "safe and just" development space, we quantify the resource use associated with meeting basic human needs, and compare this to downscaled planetary boundaries for close to 150 nations. We find no country meets basic needs for its citizens at a globally sustainable level of resource use. Physical needs such as nutrition, sanitation, access to electricity, and the elimination of extreme poverty could likely be met for all people without transgressing planetary boundaries. However, the universal achievement of more qualitative goals (e.g. high life satisfaction) would require a level of resource use that is 2–6 times the sustainable level, based on current relationships. Strategies to improve physical and social provisioning systems, with a focus on sufficiency and equity, have the potential to move nations towards sustainability, but the challenge remains substantial.

This article addresses a key question in sustainability science: What level of biophysical resource use is associated with meeting people's basic needs, and can this level of resource use be extended to all people without exceeding critical planetary boundaries? To answer this question, we analyse the relationships between seven indicators of national environmental pressure (relative to biophysical boundaries) and eleven indicators of social outcomes (relative to sufficiency thresholds) for close to 150 countries. Our study represents the first attempt to measure national performance using a "safe and just space" framework^{1,2} for a large number of countries, and provides important findings on the relationships between resource use and human well-being.

A Safe and Just Space

There have been two recent, complementary advances in defining biophysical processes, pressures, and boundaries at the planetary scale. The first is the planetary boundaries framework, which identifies nine boundaries related to critical Earth-system processes³. The boundaries jointly define a "safe operating space", within which it is argued the relatively stable conditions of the Holocene may be maintained⁴. Of the seven measured planetary boundaries, four are currently transgressed (biosphere integrity, climate change, biogeochemical flows, and land-system change)³.

The second advance is the estimation of environmental "footprint" indicators for multiple types of biophysical resource flows. Footprint indicators associate specific environmental pressures (e.g. CO₂ emissions, material extraction, freshwater appropriation) with the consumption of goods and services⁵. This approach assigns responsibility for embodied resource use to final consumers, and includes the effects of international trade.

We combine these two approaches to measure sustainability at the national scale, by comparing national consumption-based environmental footprints to "downscaled" planetary boundaries⁶. The nascent literature proposes a number of different ways that planetary boundaries could theoretically be downscaled to national equivalents⁷, taking into account factors such as geography, international trade, and equity⁸. Some studies apply a top–down approach that distributes shares of each planetary boundary to countries based on an allocation formula⁹⁻¹¹, while others apply a bottom–up approach that associates local or regional environmental limits with each planetary boundary ^{12,13}.

Within our analysis we apply a top-down approach that distributes shares of each planetary boundary among nations based on current population (a *per capita* biophysical boundary approach). While the environmental justice literature emphasises the need for differentiated responsibilities in practice¹⁴, a per capita approach allows us to explore what quality of life could be universally achieved if resources were distributed equally. It is an important question to address given that it is often claimed that all people could live well if only the rich consumed less, so that the poor could

consume more^{2,15}. We acknowledge that an annual per capita boundary may not be an appropriate way to manage resources that are geographically and temporally bounded (e.g. freshwater use, where river-basin geography and a monthly timescale may be more appropriate in practice¹⁶). Moreover, a deeper understanding of equity may require some notion of shared responsibility between producers and consumers¹⁷.

In this article we adopt a human needs-based approach to defining and measuring social outcomes, drawing on the work of Max-Neef¹⁸ and Doyal and Gough¹⁹. Human needs theory argues that there are a finite number of basic human needs that are universal, satiable, and non-substitutable. "Need satisfiers" can vary between individuals and cultures, but arguably have certain universal characteristics that may be measured empirically²⁰.

The theory of human needs developed by the above authors underpins the "safe and just space" (SJS) framework proposed by Kate Raworth¹, and described in her recent book *Doughnut Economics*². The framework combines the concept of planetary boundaries with the complementary concept of social boundaries. It visualises sustainability in terms of a doughnut-shaped space where resource use is high enough to meet people's basic needs (the inner boundary), but not so high as to transgress planetary boundaries (the outer boundary).

The SJS framework includes 11 social objectives, which were selected by Raworth based on a comprehensive text analysis of government submissions to the Rio+20 conference. The objectives reflect the main social goals mentioned in the majority of submissions, and thus align well with contemporary policy, including the social objectives in the UN Sustainable Development Goals (SDGs)²¹. The SJS framework also has important precedents in the ecological economics literature, namely the objectives of sustainable scale, fair distribution, and efficient allocation²².

We argue that the SJS framework operationalises the concept of "strong sustainability"²³. It requires that stocks of critical natural capital be maintained (via the planetary boundaries requirement), while at the same time requiring that stocks of *critical human and social capital* also be maintained (the basic needs requirement). What the SJS framework lacks, however, is a conceptualisation of how resource use and social outcomes are linked. Understanding and quantifying this link is critical for determining whether it is actually possible for countries to operate within the "safe and just space".

Analytic Framework

Our analytic framework (Fig. 1) is based on the Ends–Means Spectrum^{24,25}, which we have previously used for measuring strong sustainability^{26,27}. Importantly, the framework does not imply a one-way causal link between resource use and social outcomes; instead, it is intended to show that social outcomes are dependent on healthy, functioning ecosystems and the resources that they provide. Feedback loops run both ways, and society may mitigate or adapt to the transgression of planetary boundaries, thus changing the underlying system structure or its parameters²⁸.

Here we extend the framework by (i) using a basic needs approach to conceptualise social outcomes within nations (separating between need satisfiers and human well-being), and (ii) representing the link between resource use and social outcomes in terms of *provisioning systems*. For our purposes, provisioning systems comprise both physical and social systems; the former include networks of physical infrastructure, technologies, and their efficiencies²⁹, while the latter encompass government institutions, communities, and markets³⁰. Provisioning systems mediate the relationship between biophysical resource use and social outcomes. For example, different forms of transportation infrastructure (railways versus highways) generate similar social outcomes at very different levels of resource use. Within our analysis we do not attempt to characterise different types of provisioning systems or their effects on the relationship between resource use and social outcomes. However, we do quantify the resource use associated with meeting basic needs in different countries, thus giving an indication of current possibilities.

Although existing analyses have quantified the links between social performance and biophysical indicators such as energy use³², greenhouse gas emissions³³, and ecological footprint³⁴, these analyses have not considered the implications of planetary boundaries on social outcomes. Two studies have considered biophysical boundaries and social outcomes using the SJS framework for specific countries and sub-regions (South Africa¹² and two regions of China¹³), while a third study has applied the framework to five cities³⁵. However, these studies have been limited in their geographical scope, and they have not quantified the links between the biophysical boundaries and social thresholds, which a number of authors have argued need to be better understood^{8,11}. In short, existing studies have either quantified the limits (but not the links) or the links (but not the limits). This article addresses this gap in the literature by investigating what level of biophysical resource use is associated with meeting people's basic needs, and whether this level of resource use can be extended to all people without exceeding critical planetary boundaries.

Biophysical Boundaries and Social Thresholds

We downscale four planetary boundaries (climate change, land-system change, freshwater use, and biogeochemical flows) to per capita equivalents, and compare these to footprint indicators at the national scale. In addition, we include two separate footprint indicators (ecological footprint and material footprint) and compare these to their suggested maximum sustainable levels⁵. The ecological footprint and material footprint are not part of the planetary boundaries framework, and partially overlap with the climate change indicator (they both include fossil energy as a component). However, as they are widely-reported measures of environmental pressure, we include them for comparison. Since the planetary boundary for biogeochemical flows is represented by two separate indicators (nitrogen and phosphorus), seven biophysical indicators are considered in total (Table 1). All seven indicators are consumption-based measures that account for international trade.

Due to the difficulty in translating the planetary boundary for atmospheric CO₂ concentration into a meaningful per capita boundary, we base our calculations on the goal of limiting global warming to 2 °C, as emphasised in the Paris Agreement. As a measure of land-system change, we use a rather novel indicator, namely "embodied human appropriation of net primary production" (eHANPP)³⁶, which has been proposed as a measurable planetary boundary³⁷. eHANPP measures the amount of biomass harvested through agriculture and forestry, as well as biomass that is killed during harvest but not used, and biomass that is lost due to land use change. See Supplementary Information for a full discussion of the individual biophysical indicators.

To assess social outcomes, we use a set of eleven social indicators that are common to studies following the SJS framework^{1,12,13} and the social objectives contained in the SDGs²¹. Within our framework, these indicators include nine need satisfiers (nutrition, sanitation, income, access to energy, education, social support, equality, democratic quality, and employment) and two measures of human well-being (self-reported life satisfaction and healthy life expectancy). For each of these indicators we identify a threshold value consistent with a "good life" for a nation's citizens (Table 2). Although the choice of the social thresholds is undoubtedly subjective, we believe each constitutes a reasonable assessment of a level of performance consistent with meeting basic needs. See Supplementary Information for a full discussion of the individual social indicators.

We find that the majority of the countries analysed are using resources at levels above the per capita biophysical boundaries (Table 1). The most difficult biophysical boundary to meet is climate change: only 34% of countries are within the per capita boundary for this indicator. The number of countries that are within the per capita boundaries for phosphorus, nitrogen, eHANPP, ecological footprint, and material footprint is remarkably similar overall, with roughly 45% of countries within the boundary for each of these indicators. The picture is substantially better for the blue water boundary, which over 80% of countries are currently within, reflecting the fact that this boundary is not transgressed at the planetary scale. However, this result says nothing about regional water scarcity, which may result from intra-annual variability or differences in water availability across river

basins. Overall, 16 countries remain within all seven per capita biophysical boundaries, while there are 48 countries that transgress six or more of them (Fig. 2).

From a social perspective, the results are rather mixed (Table 2). Close to 60% of the countries analysed perform well on the social indicators related to meeting physical needs such as nutrition and access to energy, and close to 70% have eliminated poverty below the \$1.90 a day line. Countries do not perform as well on the more qualitative goals, however. Only a quarter of the countries analysed achieve sufficient outcomes on the indicators of life satisfaction and social support, while less than a fifth achieve sufficient outcomes on the indicators of democratic quality and equality. Only three countries (Austria, Germany, and the Netherlands) achieve all eleven social thresholds, although an additional seven (mostly European) countries achieve ten of them. Thirty-five countries fail to achieve more than a single social threshold (Fig. 2).

No country performs well on both the biophysical and social indicators. In general, the more social thresholds a country achieves, the more biophysical boundaries it transgresses (Fig. 2), and vice-versa. Many wealthy nations achieve the majority of the social thresholds, but at a level of resource use that is far beyond the per capita biophysical boundaries. For example, although the United States achieves the threshold associated with a good life for nine of the eleven social indicators, it transgresses the per capita boundary for all seven biophysical indicators (Fig. 3a). In contrast, Sri Lanka, which does not transgress any of the biophysical boundaries, only achieves sufficient outcomes on three of the social indicators (Fig. 3b). Vietnam is a possible exception to the pattern, transgressing only one biophysical boundary (CO_2 emissions), but achieving sufficient outcomes on six social indicators.

In general, the more social thresholds associated with need satisfiers that a country achieves, the higher the level of human well-being, as measured by life satisfaction and healthy life expectancy (see Supplementary Fig. 1). These results provide some evidence in support of the argument that human well-being is a function of both the level to which basic needs are met and the extent to which individuals are satisfied with this level^{38,39}. Countries with higher levels of life satisfaction and healthy life expectancy Fig. 2).

Relationship between Indicators

The strength of the relationship between biophysical and social indicators varies depending on the individual indicators considered (see Supplementary Table 3). In general, social performance is most tightly coupled to CO_2 emissions and material footprint, and least tightly coupled to eHANPP. The weak relationship between eHANPP and the social indicators is consistent with previous work showing that eHANPP is strongly linked to population density, but not to other socioeconomic factors⁴⁰.

The social indicators most tightly coupled to resource use are secondary education, sanitation, access to energy, income, and nutrition. With the exception of education, these are more closely associated with meeting physical needs than with achieving more qualitative goals (e.g. social support and democratic quality). The social indicator least tightly coupled to resource use is employment.

In cases where there is a statistically significant relationship between biophysical and social indicators, the relationship is always positive (i.e. higher social performance is associated with higher resource use). Moreover, the best-fit curve is generally either linear–logarithmic in form or a saturation curve (Supplementary Table 3). Both shapes suggest diminishing social returns with higher resource use. The only exception is equality, which increases linearly with resource use.

Fig. 4 presents the level of resource use, relative to per capita biophysical boundaries, associated with achieving a sufficient level of performance on each social indicator. Two quantities are shown: (a) the median level of resource use of the countries closest to each social threshold, and (b) the

lowest level of resource use (i.e. best performance) achieved by any country that meets the social threshold.

The largest gap between current performance and the biophysical boundary occurs for CO_2 emissions, where the median level of resource use associated with a sufficient score on the social indicators ranges from about 1.5 times the biophysical boundary for nutrition and sanitation, to over six times this boundary for education and life satisfaction. That said, the large difference between the median and lowest levels of CO_2 emissions for some of the social thresholds (e.g. education and life satisfaction) demonstrates that much more carbon-efficient provisioning systems are possible.

The median results for phosphorus and nitrogen are very similar to CO_2 emissions, although the level of resource use associated with sufficient social performance is a bit lower. For material footprint and ecological footprint, the median estimate varies less, from around the biophysical boundary to over three times this level. The least-strict biophysical boundary is blue water use, where a high level of performance can be achieved on all social indicators without transgressing the planetary boundary. This result says nothing of local water scarcity issues, however.

The social goals with the highest associated resource use, ranging from about two to six times the per capita biophysical boundary, are democratic quality, equality, social support, secondary education, and life satisfaction. These are the more qualitative social goals, and although they are associated with high resource use, they are in general not tightly coupled to resource use. In contrast, the social goals that relate more directly to meeting physical needs (i.e. nutrition, income, access to energy, and sanitation) are more tightly coupled to resource use, but have much lower associated resource use in general. In fact, our results indicate that a sufficient level of performance on these four indicators could likely be achieved for all people without significantly exceeding planetary boundaries. An important exception to the overall pattern is secondary education, which is both strongly coupled to resource use and associated with high resource use.

While the median resource use values give a business-as-usual view, they may be overly pessimistic about what is possible. The "best performance" values show that some nations are able to achieve the social thresholds at a much lower level of resource use. These results give a sense of the possibility space for achieving the social thresholds within planetary boundaries, while also highlighting the unequal distribution of current resource use among countries. For four of the social indicators (i.e. education, access to energy, income, and nutrition), there is at least one country that achieves the threshold associated with a good life without transgressing any of the per capita biophysical boundaries. There is no single best-performing country, however. In general it is a different country that performs well in each biophysical–social indicator pair. For two of the other social indicators (i.e. democratic quality and life satisfaction) there is generally no country that achieves the social threshold within the biophysical boundaries (leaving aside blue water).

Discussion

If all people are to lead a good life within planetary boundaries, then our results suggest that provisioning systems must be fundamentally restructured to enable basic needs to be met at a much lower level of resource use. These findings represent a substantial challenge to current development trajectories. Given that the UN's "medium variant" prediction is for global population to rise to 9.7 billion people by 2050, and 11.2 billion by 2100⁴¹, the challenge will be even greater in future if efforts are not also made to stabilise global population. It is possible that the doughnut-shaped space envisaged by Kate Raworth^{1,2} could be a vanishingly thin ring.

Physical needs (i.e. nutrition, sanitation, access to energy, and elimination of poverty below the \$1.90 line) could likely be met for seven billion people at a level of resource use that does not significantly transgress planetary boundaries. However, if thresholds for the more qualitative goals (i.e. life satisfaction, healthy life expectancy, secondary education, democratic quality, social support,

and equality) are to be universally met then provisioning systems—which mediate the relationship between resource use and social outcomes—must become two to six times more efficient.

Based on our findings, two broad strategies may help move nations closer to a safe and just space. The first is to focus on achieving "sufficiency" in resource consumption. For most of the biophysical–social indicator pairs analysed in this study, each additional unit of resource use contributes less to social performance, particularly beyond the turning point where the estimated linear–logarithmic or saturation curves flatten out (Supplementary Table 3). Our results suggest resource use could be reduced significantly in many wealthy countries without affecting social outcomes, while also achieving a more equitable distribution among countries. A focus on sufficiency would involve recognising that overconsumption burdens societies with a variety of social and environmental problems⁴², and moving beyond the pursuit of GDP growth to embrace new measures of progress⁴³. It could also involve the pursuit of "degrowth" in wealthy nations¹⁵, and the shift towards alterative economic models such as a steady-state economy^{24,44}.

Second, there is a clear need to characterise and improve both physical and social provisioning systems. Physical improvements include switching from fossil fuels to renewable energy, producing products with longer lifetimes, reducing unnecessary waste, shifting from animal to crop products, and investing in new technologies^{5,29}. Remaining within the 2°C climate change boundary is a particular challenge, requiring the majority of electricity generation to be decarbonised by 2050⁴⁵. While the cost of wind and solar energy is falling dramatically, which could lead to a major shift in infrastructure⁴⁶, the fossil fuel industry remains remarkably resilient, subsidised, and still capable of tipping us over the limit⁴⁷. Moreover, improvements in resource efficiency are unlikely to be enough on their own, in part because more efficient technologies tend to lower costs, freeing up money that is inevitably spent on additional consumption (the so-called rebound effect)⁴⁸.

For this reason, improvements in social provisioning are also required, in particular to reduce income inequality and enhance social support. Both of these indicators are only weakly correlated with resource use in our analysis (Supplementary Table 3), but have a demonstrated positive effect on a broad range of social outcomes^{49,50}. Given the high resource use associated with qualitative goals such as life satisfaction (Fig. 4), these goals may be better pursued using non-material means. The combined effects of a few social and institutional factors such as social support, generosity, freedom to make life choices, and absence of corruption have been shown to explain a substantial amount of the variation in life satisfaction among countries⁴⁹.

Overall, our findings suggest that the pursuit of universal human development, which is the ambition of the SDGs, has the potential to undermine the Earth-system processes upon which development ultimately depends. But this does not need to be the case. A more hopeful scenario would see the SDGs shift the agenda away from growth towards an economic model where the goal is sustainable and equitable human well-being. However, if all people are to lead a good life within planetary boundaries, then the level of resource use associated with meeting basic needs must be dramatically reduced.

Methods

Downscaling Planetary Boundaries. Defining rigorous environmental boundaries in a consistent framework at local, national, and planetary levels represents a significant challenge for sustainability science^{7,8,12}. It has been suggested that a top–down allocation approach is more appropriate for boundaries where human activities exert a direct impact on the Earth (i.e. climate change, ocean acidification, ozone depletion, and chemical pollution), while a multi-scale approach is more appropriate for boundaries that are spatially heterogeneous (i.e. biogeochemical flows, freshwater use, land-system change, biodiversity loss, and aerosol loading).⁸ Even with a top–down approach and a single global boundary, however, allocation is fraught with difficult ethical issues. In the context of climate change, various methods of allocating emissions budgets have been proposed. These include allocating the budget on the basis of equal individual rights (a per capita approach), historical rights (i.e. "grandfathering"), historical responsibility (i.e. accounting for cumulative emissions), and sufficiency (i.e. enough for a decent life).^{7,51} Regardless of which approach might be more ethically appealing, resource use tends to be managed at the national or sub-national scale^{8,10}.

Although we believe that a multi-scale approach would be the most appropriate method for allocating certain planetary boundaries and managing resource use in practice, within our analysis we apply a top–down approach that assigns equal shares of each planetary boundary on a per capita basis. This choice is motivated by our particular research question, namely what level of social outcomes could be universally achieved if resources were distributed equally? Or conversely, what are the resource use implications of satisfying a universal and decent quality of life? An equal allocation theoretically yields the possibility of achieving a decent life for the largest number of people. Although other allocations would allow some people to lead a higher quality of life (e.g. those living in countries with large resource endowments), others would necessarily lead a more deprived life (i.e. those with less access to global resources). Since our analysis is primarily concerned with evaluating whether a good life can be extended to *all* people without exceeding planetary boundaries, we have adopted an equal per capita approach to defining biophysical boundaries.

We downscale four planetary boundaries (climate change, land-system change, freshwater use, and biogeochemical flows) to per capita equivalents, following the approach proposed by the Swedish Environmental Protection Agency⁹. Per capita biophysical boundaries are then compared to consumption-based footprint indicators that account for international trade. In addition, we include two further consumption-based footprint indicators (ecological footprint and material footprint), and compare these to their suggested maximum sustainable levels⁵. Since the planetary boundary for biogeochemical flows is represented by two separate indicators (nitrogen and phosphorus), seven indicators are developed in total (Table 1). See Supplementary Information for details on the individual biophysical indicators, and Supplementary Table 1 for data sources.

Establishing Social Thresholds. We base our selection of social indicators on Raworth's safe and just space (SJS) framework¹. Raworth identified 11 social issues mentioned in at least half of the submissions to Rio+20. These collectively define the social foundation in the safe and just space.

Two previous studies have applied the SJS framework at the national/regional scale. In their framework for South Africa, Cole et al.¹² use the South African Index of Multiple Deprivation to select social goals. The result is a set of 11 goals which overlaps substantially with the set proposed by Raworth (see Supplementary Table 5). The largest difference is the addition of indicators related to housing and safety, and the omission of social and gender equality indicators on the grounds that these are cross-cutting issues that should be incorporated into the other social measures. In their framework for two regions in China, Dearing et al.¹³ use a smaller set of eight social goals, which does not include indicators of equality, voice, or resilience due to a lack of data for these.

In comparison, the SDGs identify 17 goals, of which 12 could be categorised as social objectives (four are environmental, and one refers to the process of implementation)²¹. At a high level, these goals

align quite well with the social foundation in the SJS framework, although there are some differences in the specifics proposed. The largest difference is the inclusion of goals related to sustainable cities and industry/innovation in the SDGs. The first eight goals, however, are very consistent across the sources shown in Supplementary Table 5.

We include the first eight of the social goals in our analysis, as well as measures of equality, social support, and life satisfaction (Table 2). Although we agree to some extent with Cole et al.'s claim¹² that equality is a cross-cutting issue that should be incorporated into the other social indicators, it is not easy to do this in practice. We therefore include equality as a separate indicator, as proposed in Raworth's framework¹. We include life satisfaction (in addition to health) to provide both subjective and objective measures of well-being, and include social support due to its importance for well-being⁴⁹.

With respect to our analytic framework (Fig. 1), life satisfaction and healthy life expectancy are classified as measures of well-being (or ultimate ends), while the other nine social indicators are classified as need satisfiers (or intermediate ends). This classification is consistent with the basic needs approach^{19,20}, and also reflects survey results indicating that health and happiness are generally perceived to be higher order goals. For instance, when asked "What matters most in life?" the two most frequent responses in the Gallup International Millennium Survey, which interviewed 57,000 adults in 60 different countries, were good health and a happy family life⁵². See Supplementary Information for details on the individual social indicators, and Supplementary Table 2 for data sources.

Calculating the Strength of Relationships. The strength of the relationship between each biophysical and social indicator pair was estimated using ordinary least squares (OLS) regression. Three curves were tested in each case: (1) linear, (2) linear–logarithmic, and (3) saturation. The equation for each curve is provided below:

$$y = a_1 + b_1 x \tag{1}$$

$$y = a_2 + b_2 \log x \tag{2}$$

$$\log(y_{sat} - y) = a_3 + b_3 \log x$$
(3)

where x is the biophysical indicator, y is the social indicator, and y_{sat} is the saturation value of the social indicator (used for estimating saturation curves). The saturation value must be determined from the data, and following Steinberger and Roberts³² we have used $y_{sat} = 1.1 \cdot \max(y)$. However, changing the coefficient (to something other than 1.1) does not significantly change our results.

Linear and linear–logarithmic functions are well-known and commonly used in regression analysis. Saturation curves, which are an asymptotic function, were first used by Preston⁵³ in an analysis of income and life expectancy, and have been shown to provide a very good fit for relationships between human development and environment impact³². We have therefore included them in our regression analysis as well.

Statistical outliers in the biophysical data were identified by plotting scatterplots of the footprint indicators against both population and GDP. Based on this method, data from the Eora MRIO database^{54,55} were excluded for four countries (Belarus, Ethiopia, Sudan, and Zimbabwe). Statistical outliers in the social data were considered using box plots and histograms, but no outliers were identified in the social data.

Given that we performed repeated regressions (77 variable pairs times 3 curves each = 231 tests), we used a relatively low α level of 0.01 to avoid an inflated Type I error rate. To detect a moderate effect size (Cohen's f^2 = 0.25, R^2 = 0.20) with a Power of 0.80 and α = 0.01 requires a minimum *N* of 50, which was satisfied by all of our regressions as shown in Supplementary Table 4.

The normality of the residuals produced in each regression was tested using the Kolmogorov-Smirnov (K-S) test, and any results that did not satisfy the normality criterion were discarded. Of the remaining results, the best-fit curve was determined using Akaike's Information Criterion (*AIC*).

AIC is a measure of the relative quality of different statistical models, based on the maximum likelihood estimates of the parameters⁵⁶. It trades off goodness-of-fit against the complexity of the statistical model. For OLS regression with normally distributed residuals, *AIC* may be calculated using the following equation:

$$AIC = N \log\left(\frac{RSS}{N}\right) + 2K \tag{4}$$

where *N* is the number of data points, *RSS* is the residual sum of squares, and *K* is the number of model parameters. A better quality model is indicated by a lower value of *AIC*.

Importantly, the saturation curve given by Equation 3 does not express y as a function of x. Rather, it expresses $\log(y_{sat} - y)$ as a function of x, and thus the *RSS* determined from this regression is not directly comparable to the *RSS* determined using Equations 1 and 2. Therefore, in order to calculate a comparable value of *AIC*, a revised estimate of the residual sum of squares *RSS_c* was calculated based on the difference between y and the curve estimated using Equation 3.

The difference in the functional form of Equation 3 also means that the R^2 value determined for this curve using OLS regression is not directly comparable to the R^2 values for the other two curves. The R^2 value for Equation 3 expresses the variance in $\log(y_{sat} - y)$ that is explained by x, rather than the variance in y that is explained by x. Therefore a comparable estimate of the coefficient of determination was calculated based on the following equation:

$$R^2 = 1 - \frac{RSS_c}{TSS_c} \tag{5}$$

where RSS_c and TSS_c are the residual sum of squares and total sum of squares, respectively, calculated based on the difference between y and the curve estimated using Equation 3. With this adjustment, all reported R^2 values express the variance in y that is explained by x. Given that AIC expresses the relative quality of each model (not its absolute quality or statistical significance), the comparable R^2 and p values are reported in Supplementary Table 3 as the more useful statistics.

An illustration of the method is shown in Supplementary Fig. 3 for the regressions involving CO₂ emissions. The social indicators most tightly coupled to CO₂ emissions are educational enrolment, sanitation, and access to energy. For these social indicators, CO₂ emissions explain around 70% of the variation in social performance (as indicated by the comparable R^2 values). The social indicator least tightly coupled to CO₂ emissions is employment (which shows no statistically significant relationship).

Estimating Resource Use Associated with Social Thresholds. In order to estimate the level of resource use associated with extending a good life to seven billion people, the median value of the 20 data points closest to the social thresholds in Table 2 was calculated for each biophysical–social indicator pair. These median values were then compared to the per capita biophysical boundaries (Table 1) to evaluate the resource use implications of achieving a sufficiently high score on each social indicator. Best performance was estimated by taking the lowest level of resource use achieved by a country satisfying the social threshold in each biophysical–social indicator pair. As in the median performance analysis, the value obtained was compared to the per capita biophysical boundaries.

There are a number of different ways that the resource use associated with a given level of social performance could be estimated empirically. We explored three methods: (i) estimation using regression curves, (ii) estimation using median performance, and (iii) estimation using best performance. Each method is discussed below.

Regression Curves. The first method that we explored was to use the best-fit curves identified for each biophysical–social indicator pair to estimate the level of resource use associated with a given social threshold. For example, if the best-fit curve between a given social indicator (e.g. healthy life expectancy) and a given biophysical indicator (e.g. CO_2 emissions) was found to be linear–logarithmic, then following Equation 2, the level of resource use x^* associated with a given social threshold be specified by the following equation:

$$x^* = \exp\left(\frac{y^* - a_2}{b_2}\right) \tag{6}$$

where a_2 and b_2 are the coefficients of the regression. This method tended to generate quite high values of x^* for linear–logarithmic and saturation curves, and displayed a high degree of sensitivity to the choice of y^* for these curves, given that the curves are generally relatively flat around the y^* value. (Thus a small change in y^* leads to a large change in x^* with this method.)

Median Performance. The second method that we explored was to calculate the mean or median x value for the n data points closest to y^* (including points both above and below y^*). The regression analysis revealed that the best-fit curve for the biophysical and social indicator pairs was generally a linear–logarithmic or saturation curve, and thus the median was a more appropriate measure to use than the mean (which would be more appropriate if the relationship were linear). We chose a value of n = 20 to include a representative subset of the points closest to the social threshold. The median performance method generated lower x^* values than the regression curve approach overall, and was less sensitive to changes in the choice of y^* .

Best Performance. The final method that we explored was to identify the minimum x value corresponding to $y \ge y^*$. This approach yielded the lowest x^* values of the three methods. For each biophysical–social indicator pair, the x^* value calculated using this method represents the lowest level of resource use at which a sufficient social outcome is achieved within current country data. The main risk with this method, however, is that the best-performing country may be anomalous, and thus the results may exaggerate what can be achieved in other countries.

A Hybrid Approach. Although we concluded that regression analysis is a very good way to estimate the strength and shape of the relationships between biophysical and social indicators, it is a weaker approach for estimating the level of resource use associated with a given social threshold (due to the high degree of sensitivity to changes in y^*). Therefore, we applied the median performance method to estimate the level of resource use associated with a given social threshold, and complemented this approach with the analysis of best performers.

While our analysis treats each of the biophysical and social indicators as independent pairs, in reality the indicators may be coupled and move together. Reducing CO_2 emissions would (by definition) reduce ecological footprint, while improving health would likely increase life satisfaction. The interdependency of variables is acknowledged in the planetary boundaries framework³, and within our own analytic framework.

Data Availability. Our analysis relies on data from multiple sources, the main ones being the Eora MRIO database^{54,55} for the biophysical indicators, and the World Bank⁵⁷ and *World Happiness Report*⁴⁹ for the social indicators (see Supplementary Tables 1 and 2 for all sources). Unless otherwise noted in the Supplementary Information, all data are for the year 2011, which is the most recent year for which the majority of indicators were available. It is also the year that world population reached 7 billion people, which is the number used to calculate per capita biophysical boundaries. The countries considered in our analysis are restricted to those with a population of at least one million people. See Supplementary Data for country-level data for the 7 biophysical and 11 social indicators. The data are also available via an interactive website (<u>https://goodlife.leeds.ac.uk</u>) that allows users to query and view the dataset using numerous visualisations, including "safe and just space" plots similar to Fig. 3 for all countries.

References

- 1 Raworth, K. *A Safe and Just Space for Humanity: Can We Live Within the Doughnut?* (Oxfam, Oxford, UK, 2012).
- 2 Raworth, K. *Doughnut Economics: Seven Ways to Think Like a 21st-Century Economist* (Random House, 2017).
- 3 Steffen, W. *et al.* Planetary boundaries: Guiding human development on a changing planet. *Science* **347**, 1259855, doi:10.1126/science.1259855 (2015).
- 4 Rockström, J. *et al.* A safe operating space for humanity. *Nature* **461**, 472-475, doi:10.1038/461472a (2009).
- 5 Hoekstra, A. Y. & Wiedmann, T. O. Humanity's unsustainable environmental footprint. *Science* **344**, 1114-1117, doi:10.1126/science.1248365 (2014).
- 6 Fang, K., Heijungs, R. & De Snoo, G. R. Understanding the complementary linkages between environmental footprints and planetary boundaries in a footprint-boundary environmental sustainability assessment framework. *Ecol Econ* **114**, 218-226, doi:10.1016/j.ecolecon.2015.04.008 (2015).
- 7 Sandin, G., Peters, G. M. & Svanström, M. Using the planetary boundaries framework for setting impact-reduction targets in LCA contexts. *The International Journal of Life Cycle Assessment* **20**, 1684-1700, doi:10.1007/s11367-015-0984-6 (2015).
- 8 Häyhä, T., Lucas, P. L., van Vuuren, D. P., Cornell, S. E. & Hoff, H. From planetary boundaries to national fair shares of the global safe operating space — How can the scales be bridged? *Glob Environ Change* **40**, 60-72, doi:10.1016/j.gloenvcha.2016.06.008 (2016).
- 9 Nykvist, B. *et al. National Environmental Performance on Planetary Boundaries* (Swedish Environmental Protection Agency, Stockholm, 2013).
- 10 Dao, H. *et al. Environmental Limits and Swiss Footprints Based on Planetary Boundaries* (UNEP/GRID-Geneva and University of Geneva, Geneva, 2015).
- 11 Hoff, H., Nykvist, B. & Carson, M. *Living Well, Within the Limits of Our Planet? Measuring Europe's Growing External Footprint* (Stockholm Environment Institute, Sweden, 2014).
- 12 Cole, M. J., Bailey, R. M. & New, M. G. Tracking sustainable development with a national barometer for South Africa using a downscaled "safe and just space" framework. *Proc Natl Acad Sci USA* **111**, E4399-E4408, doi:10.1073/pnas.1400985111 (2014).
- 13 Dearing, J. A. *et al.* Safe and just operating spaces for regional social-ecological systems. *Glob Environ Change* **28**, 227-238, doi:10.1016/j.gloenvcha.2014.06.012 (2014).
- 14 Baer, P. The greenhouse development rights framework for global burden sharing: reflection on principles and prospects. *Wiley Interdisciplinary Reviews: Climate Change* **4**, 61-71, doi:10.1002/wcc.201 (2013).
- 15 D'Alisa, G., Demaria, F. & Kallis, G. *Degrowth: A Vocabulary for a New Era* (Routledge, 2014).
- 16 Hoekstra, A. Y., Mekonnen, M. M., Chapagain, A. K., Mathews, R. E. & Richter, B. D. Global monthly water scarcity: blue water footprints versus blue water availability. *PLOS ONE* **7**, e32688, doi:10.1371/journal.pone.0032688 (2012).
- 17 Lenzen, M., Murray, J., Sack, F. & Wiedmann, T. Shared producer and consumer responsibility: Theory and practice. *Ecol Econ* **61**, 27-42, doi:10.1016/j.ecolecon.2006.05.018 (2007).
- 18 Max-Neef, M. *Human-Scale Development: Conception, Application and Further Reflections* (Apex, 1991).
- 19 Doyal, L. & Gough, I. *A Theory of Human Need* (Macmillan, 1991).
- 20 Gough, I. Climate change and sustainable welfare: the centrality of human needs. *Cambridge J Econ* **39**, 1191-1214, doi:10.1093/cje/bev039 (2015).
- 21 UN. *Transforming Our World: The 2030 Agenda for Sustainable Development* (United Nations, 2015).
- 22 Daly, H. E. Allocation, distribution, and scale: towards an economics that is efficient, just, and sustainable. *Ecol Econ* **6**, 185-193, doi:10.1016/0921-8009(92)90024-M (1992).

- 23 Ekins, P., Simon, S., Deutsch, L., Folke, C. & De Groot, R. A framework for the practical application of the concepts of critical natural capital and strong sustainability. *Ecol Econ* **44**, 165-185, doi:10.1016/S0921-8009(02)00272-0 (2003).
- 24 Daly, H. E. *Toward a Steady-State Economy* (W.H. Freeman, 1973).
- 25 Meadows, D. H. *Indicators and Information Systems for Sustainable Development: A Report to the Balaton Group* (The Sustainability Institute, Hartland, VT, 1998).
- 26 Fanning, A. L. & O'Neill, D. W. Tracking resource use relative to planetary boundaries in a steady-state framework: A case study of Canada and Spain. *Ecol Indic* **69**, 836-849, doi:10.1016/j.ecolind.2016.04.034 (2016).
- 27 O'Neill, D. W. The proximity of nations to a socially sustainable steady-state economy. *J Clean Prod* **108, Part A**, 1213-1231, doi:10.1016/j.jclepro.2015.07.116 (2015).
- 28 Meadows, D. Leverage points: places to intervene in a system. *Solutions* **1**, 41-49 (2009).
- 29 Cullen, J. M., Allwood, J. M. & Borgstein, E. H. Reducing energy demand: what are the practical limits? *Environ Sci Technol* **45**, 1711-1718, doi:10.1021/es102641n (2011).
- 30 Jo, T.-H. Social provisioning process and socio-economic modeling. *Am J Econ Sociol* **70**, 1094-1116, doi:10.1111/j.1536-7150.2011.00808.x (2011).
- 31 Brand-Correa, L. I. & Steinberger, J. K. A framework for decoupling human need satisfaction from energy use. *Ecol Econ* **141**, 43-52, doi:10.1016/j.ecolecon.2017.05.019 (2017).
- 32 Steinberger, J. K. & Roberts, J. T. From constraint to sufficiency: The decoupling of energy and carbon from human needs, 1975-2005. *Ecol Econ* **70**, 425-433, doi:10.1016/j.ecolecon.2010.09.014 (2010).
- 33 Lamb, W. F. & Rao, N. D. Human development in a climate-constrained world: What the past says about the future. *Glob Environ Change* **33**, 14-22, doi:10.1016/j.gloenvcha.2015.03.010 (2015).
- 34 Knight, K. W. & Rosa, E. A. The environmental efficiency of well-being: A cross-national analysis. *Soc. Sci. Res.* **40**, 931-949, doi:10.1016/j.ssresearch.2010.11.002 (2011).
- Hoornweg, D., Hosseini, M., Kennedy, C. & Behdadi, A. An urban approach to planetary boundaries. *Ambio* **45**, 567-580, doi:10.1007/s13280-016-0764-y (2016).
- 36 Kastner, T., Erb, K.-H. & Haberl, H. Global human appropriation of net primary production for biomass consumption in the European Union, 1986–2007. *J Ind Ecol* **19**, 825-836, doi:10.1111/jiec.12238 (2015).
- 37 Running, S. W. A measurable planetary boundary for the biosphere. *Science* **337**, 1458-1459, doi:10.1126/science.1227620 (2012).
- 38 Costanza, R. *et al.* Quality of life: An approach integrating opportunities, human needs, and subjective well-being. *Ecol Econ* **61**, 267-276, doi:10.1016/j.ecolecon.2006.02.023 (2007).
- 39 O'Neill, J. Citizenship, well-being and sustainability: Epicurus or Aristotle? *Analyse & Kritik* **28**, 158-172 (2006).
- 40 Haberl, H. *et al.* Natural and socioeconomic determinants of the embodied human appropriation of net primary production and its relation to other resource use indicators. *Ecol Indic* **23**, 222-231, doi:10.1016/j.ecolind.2012.03.027 (2012).
- 41 UN. *World Population Prospects: The 2015 Revision, DVD Edition* (Population Division, Department of Economic and Social Affairs, United Nations, 2015).
- 42 Princen, T. *The Logic of Sufficiency* (MIT Press, 2005).
- 43 Costanza, R. *et al.* Time to leave GDP behind. *Nature* **505**, 283-285, doi:10.1038/505283a (2014).
- 44 Dietz, R. & O'Neill, D. W. *Enough Is Enough: Building a Sustainable Economy in a World of Finite Resources* (Berrett-Koehler, 2013).
- 45 Clarke, L. *et al.* Assessing Transformation Pathways in *Climate Change 2014: Mitigation of Climate Change. Contribution of Working Group III to the Fifth Assessment Report of the Intergovernmental Panel on Climate Change* (eds O. Edenhofer *et al.*) 413-510 (Cambridge University Press, 2014).
- 46 Creutzig, F. *et al.* The underestimated potential of solar energy to mitigate climate change. *Nature Energy* **2**, 17140, doi:10.1038/nenergy.2017.140 (2017).

- 47 McGlade, C. & Ekins, P. The geographical distribution of fossil fuels unused when limiting global warming to 2 C. *Nature* **517**, 187-190, doi:10.1038/nature14016 (2015).
- 48 Polimeni, J. M., Mayumi, K., Giampietro, M. & Alcott, B. *The Jevons Paradox and the Myth of Resource Efficiency Improvements* (Earthscan, 2008).
- 49 Helliwell, J. F., Layard, R. & Sachs, J. *World Happiness Report 2015* (Sustainable Development Solutions Network, 2015).
- 50 Wilkinson, R. & Pickett, K. *The Spirit Level: Why More Equal Societies Almost Always Do Better* (Allen Lane, 2009).
- 51 Grasso, M. Sharing the emission budget. *Political Studies* **60**, 668-686, doi:10.1111/j.1467-9248.2011.00929.x (2012).
- 52 Gallup International Association. *Voice of the People Millennium Survey, 2000* (Interuniversity Consortium for Political and Social Research (ICPSR) [distributor], 2009). <<u>https://doi.org/10.3886/ICPSR24661.v1></u>.
- 53 Preston, S. H. The changing relation between mortality and level of economic development (Reprinted from Population Studies, vol 29, July 1975). *Int J Epidemiol* **36**, 484-490, doi:10.1093/lje/Dym075 (2007).
- 54 Lenzen, M., Kanemoto, K., Moran, D. & Geschke, A. Mapping the structure of the world economy. *Environ Sci Technol* **46**, 8374-8381, doi:10.1021/es300171x (2012).
- Lenzen, M., Moran, D., Kanemoto, K. & Geschke, A. Building Eora: a global multi-regional input-output database at high country and sector resolution. *Economic Systems Research* 25, 20-49, doi:10.1080/09535314.2013.769938 (2013).
- 56 Burnham, K. P. & Anderson, D. R. *Model Selection and Multimodel Inference: A Practical Information-Theoretic Approach*. 2nd edn (Springer, 2002).
- 57 World Bank. *World Development Indicators* (World Bank, 2015). <<u>http://data.worldbank.org/></u>.

Additional information. Correspondence and requests for materials should be addressed to D.W.O.

Acknowledgements. We thank Thomas Kastner for providing the eHANPP data used in the analysis, and Helmut Haberl for his thoughts on the eHANPP results. We are grateful to Andy Gouldson, Kate Raworth, and Peter Victor for their helpful comments, and the Barcelona Degrowth Reading Group for further suggestions. D.W.O. was partially supported by an International Academic Fellowship from the Leverhulme Trust, which permitted research visits at the Centre for Global Studies (University of Victoria) and Institut de Ciència i Tecnologia Ambientals (Universitat Autònoma de Barcelona).

Author contributions. D.W.O. designed the study. D.W.O., A.L.F, W.F.L., and J.K.S. assembled the data, performed the analysis, and wrote the manuscript.

Competing financial interests. The authors declare no competing financial interests.

Figure Legends

Fig. 1. Analytic framework showing the link between planetary processes and human well-being. The framework is based on Daly's Ends–Means Spectrum²⁴, which Meadows proposed using to measure sustainable development²⁵. Social outcomes are conceptualised in terms of a basic needs approach^{18,19}, while provisioning systems are seen to mediate the relationship between biophysical resource use and social outcomes.

Fig. 2. Number of social thresholds achieved versus number of biophysical boundaries transgressed for different countries (scaled by population). Ideally countries would be located in the top-left corner. Only countries with data for all seven biophysical indicators and at least ten of the eleven social indicators are shown (N = 109).

Fig. 3. National performance relative to a "safe and just space" for two countries: (a) the United States, and (b) Sri Lanka. Blue wedges show social performance relative to the social threshold (blue circle), while green wedges show resource use relative to the biophysical boundary (green circle). The blue wedges start at the centre of the plot (which represents the worst score achieved by any country), while the green wedges start at the outer edge of the blue circle (which represents zero resource use). Both the social thresholds and biophysical boundaries incorporate a range of uncertainties, and should be interpreted as fuzzy lines. Wedges with a dashed edge extend beyond the chart area. Ideally a country would have blue wedges that reach the social threshold and green wedges within the biophysical boundary. See Supplementary Data for data for all countries, and https://goodlife.leeds.ac.uk for an interactive website that produces plots for all countries.

Fig. 4. Estimated level of resource use needed to achieve a sufficient level of performance on each social indicator (same abbreviations as in Fig. 3). Open circles indicate the median level of resource use for countries at the social threshold, while stars represent the lowest level of resource use (best performance) of any country achieving the threshold. Resource use is expressed relative to the per capita boundary for each biophysical indicator (green line). Relationships involving eHANPP and employment are not shown due to the low statistical significance of these relationships.

Tables

Biophysical Indicator	Ν	Planetary	Per Capita	Countries Within
		Boundary	Boundary	Boundary (%)
CO ₂ Emissions	145	2 °C warming	1.61 t CO ₂ y ⁻¹	34
Phosphorus	144	6.2 Tg P y⁻¹	0.89 kg P y ⁻¹	44
Nitrogen	144	62 Tg N y ⁻¹	8.9 kg N y ⁻¹	45
Blue Water	141	4000 km ³ y ⁻¹	574 m³ y⁻¹	84
eHANPP	150	18.2 Gt C y ⁻¹	2.62 t C y ⁻¹	44
Ecological Footprint	149		1.72 gha y ⁻¹	43
Material Footprint	144		7.2 t y ⁻¹	44

Table 1. Country performance with respect to per capita biophysical boundaries

Table 2. Country performance with respect to social thresholds.

Social	Ν	Threshold	Countries Above
Indicator			Threshold (%)
Life Satisfaction	134	6.5 on 0–10 Cantril ladder scale	25
Healthy Life Expect.	134	65 years	40
Nutrition	144	2700 kilocalories per person per day	59
Sanitation	141	95% of people have access to improved sanitation facilities	37
Income	106	95% of people earn above \$1.90 a day	68
Access to Energy	151	95% of people have electricity access	59
Education	117	95% enrolment in secondary school	37
Social Support	133	90% of people have friends or family they can depend on	26
Democratic Quality	134	0.80 (approximate US/UK value)	18
Equality	133	70 on 0–100 scale (GINI index of 0.30)	16
Employment	151	94% employed (6% unemployment)	38

Within our analytic framework, life satisfaction and healthy life expectancy are classified as measures of human well-being, while the remaining nine social indicators are classified as need satisfiers.

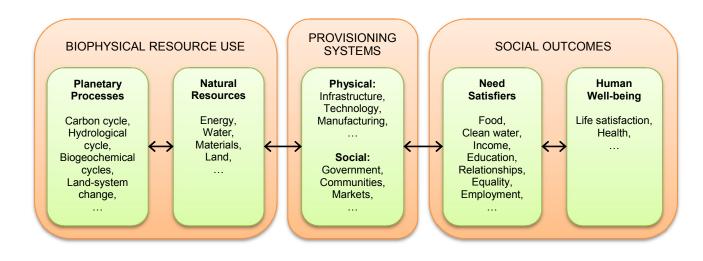


Fig. 2

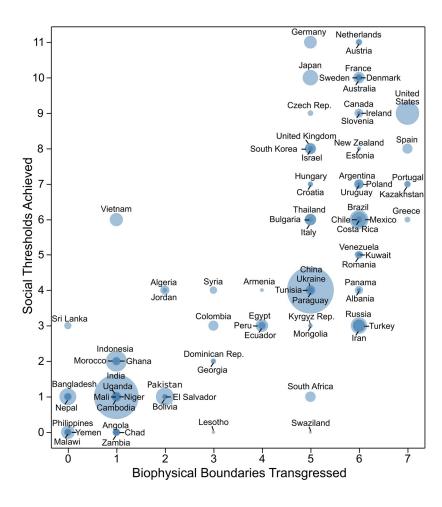


Fig. 1

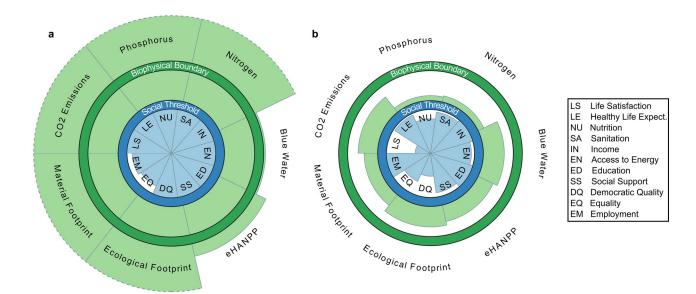


Fig. 4

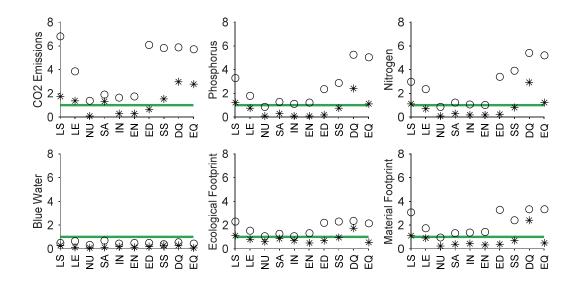


Fig. 3

SUPPLEMENTARY INFORMATION

A good life for all within planetary boundaries

Daniel W. O'Neill^{1*}, Andrew L. Fanning¹, William F. Lamb², and Julia K. Steinberger¹

¹Sustainability Research Institute, School of Earth and Environment, University of Leeds, Leeds, LS2 9JT, UK

²Mercator Research Institute on Global Commons and Climate Change (MCC), Torgauer Strasse 1215, 10829 Berlin, Germany

*e-mail: d.oneill@leeds.ac.uk

Article accepted for publication in Nature Sustainability

January 2018

1 Theoretical Framework

1.1 The Ends–Means Spectrum

The analytic framework that we adopt in our analysis (Fig. 1 of main text) is a variation of the Ends– Means Spectrum (EMS) originally proposed by Herman Daly in the early 1970s¹. The EMS organises items in a continuum from *ultimate means* (the natural resources that sustain life and all economic transactions), to *intermediate means* (the factories, machines, and skilled labour that transform natural resources into products and services), to *intermediate ends* (the goals that the economy is expected to deliver), to *ultimate ends* (those goals that are desired only for themselves, and are not the means to achieve any other end).

Donella Meadows proposed using the EMS to create a coherent information system for sustainable development². She argued that sustainable development is "a call to expand the economic calculus to include the top (development) and the bottom (sustainability)" of the framework (p. 44). The EMS has previously been used to create a system of indicators to measure how close countries are to the idea of a "steady-state economy"^{3,4}, which was later extended to include the concept of planetary boundaries⁵. It has also been used to interpret the Sustainable Development Goals, and organise them according to the ecological economics policy objectives of sustainable scale, fair distribution, and efficient allocation⁶. Our work here goes beyond previous applications of the framework in two important ways: (i) it conceptualises intermediate means in a broad sense as "physical and social provisioning systems", and (ii) it describes intermediate ends in terms of a theory of basic human needs.

1.2 Provisioning Systems

We use the term "provisioning systems" to describe the physical and social systems that link the production, distribution, and consumption of the goods and services through which human needs are satisfied. Within our analytic framework (Fig. 1), provisioning systems form the bidirectional link between biophysical resource use and social outcomes.

The concept of provisioning systems arises from heterodox traditions in economics, and can be traced back to Aristotle, who considered pure for-profit market activities to be "chrematistics", whereas the broader "oikonomia" focused on the "art of living and living well"⁷. In 1987, Gruchy crystalised this understanding by stating that "economics is the study of the on-going economic process that provides the flow of goods and services required by society to meet the needs of those who participate in its activities... [Economics is] the *science of social provisioning*" (p. 1099)⁸.

Much earlier, in 1968, Polanyi famously stated:

[The economy is] an instituted process of interaction between man and his environment, which results in a continuous supply of want-satisfying material means... The human economy, then, is embedded and enmeshed in institutions, economic and noneconomic. The inclusion of the noneconomic is vital. For religion or government may be as important for the structure and functioning of the economy as monetary institutions or the availability of tools and machines themselves that lighten the toil of labour (p. 1099)⁸.

Polanyi's statement is notable both because it acknowledges the material and environmental aspects of provision, and also because it emphasises the "non-economic" aspects of provisioning, including social relations, power structures, culture, and so on. Following Polanyi, our analytic framework highlights both the material (physical/technical aspects) and social dimensions of provisioning systems.

We include provisioning systems as a conceptual intermediary between planetary processes and human well-being, and thus ascribe some of the variation in international performance to differences in underlying provisioning systems. Research into provisioning systems entails substantial challenges, in terms of setting system boundaries, as well as integrating multiple disciplinary perspectives (e.g. economics, sociology, political science, and engineering). Nevertheless, we argue that a better understanding of these systems may be particularly helpful for opening up the "black box" that has to date remained at the heart of research into the links between resource use and social outcomes.

1.3 Basic Needs

The report of the World Commission on Environment and Development (i.e. the Brundtland Report⁹), famously defined sustainable development as "development that meets the needs of the present without compromising the ability of future generations to meet their own needs". The report goes on to say that sustainable development "contains within it two key concepts: the concept of 'needs'... and the idea of limitations" (p. 43).

It is important to note that the Brundtland Report does *not* say that sustainable development is about "satisfying wants" or "increasing economic welfare" or even "improving well-being". The definition is focused on needs, and therefore a coherent framework for understanding human needs is critical to achieving sustainable development, if defined in this way^{10,11}.

Two theories of human needs, both developed in the early 1990s, are particularly helpful in this regard. The first, described by Manfred Max-Neef in his book *Human-Scale Development*¹², argues that human needs are "finite, few, and classifiable". Max-Neef suggests that there are nine fundamental human needs: subsistence, protection, affection, understanding, participation, leisure, creation, identity, and freedom. While these needs are claimed to be universal, the way that they are satisfied may vary among cultures and over time. For instance, the need for subsistence may be met with a variety of different forms of food and shelter. For this reason, Max-Neef makes the important distinction between "needs" (which are seen as universal) and "need satisfiers" (which are not).

The second theory, proposed by Len Doyal and Ian Gough in their book *A Theory of Human Need*¹³, argues that the universal goal (or ultimate end) of human activity is "minimally impaired social participation". Two basic needs (physical health and autonomy of agency) are identified as critical to achieving social participation. Autonomy of agency is further subdivided into mental health, cultural understanding, and opportunities to participate. Similar to Max-Neef, the authors claim that basic needs are universal, but the way they are satisfied may vary depending on institutions and culture. However, they suggest that need satisfiers have certain "universal characteristics", which apply to all cultures, and which can be determined empirically. For instance the need for food may be satisfied by many different diets (all of which are need satisfiers). The universal characteristic of all of these diets, however, is their calorific content, for which human beings have common requirements.

Doyal and Gough go on to identify 11 "intermediate needs" (the equivalent of Daly's intermediate ends) based on these universal characteristics. These needs are nutritional food and clean water, protective housing, a non-hazardous work environment, a non-hazardous living environment, appropriate healthcare, security in childhood, significant primary relationships, physical security, economic security, safe birth control and child bearing, and basic education. Importantly, Doyal and Gough also claim that these intermediate needs are satiable and non-substitutable, a conceptualisation that is consistent with the paradigm of strong sustainability. As lan Gough puts it, "More education is of no help to someone who is starving. Human needs are irreducibly plural" (p. 1201)¹⁰.

That said, theories of human need are commonly criticised on two grounds. First, they face claims of paternalism, being derived by experts and academics, with little apparent recourse to individual desires and sovereignty over life-choices. Second, a project to define universal human attributes is seen as impossible by many, due to the relative, historical, and socially constructed nature of individual needs. In responding to these issues, much emphasis has been placed on the separation of needs and satisfiers—or in the work of Amartya Sen and Martha Nussbaum, the separation of "functionings" and "capabilities"^{14,15}. Since the normative political goal is focused on extending satisfiers and capabilities (i.e. the ability to fulfil needs, not the fulfilment itself), the central importance of individual choice can be preserved¹⁶. The counterfactual also remains important: by failing to collectively define human needs through an open scientific and public discourse, powerful vested interests may choose to do so instead, and to their own benefit—as can be seen through the pervasive impact of contemporary advertising on individual consumer preferences¹⁰. Finally, both Nussbaum¹⁵ and Doyal and Gough¹³ have extensively addressed arguments against universalism. They discuss, for instance, the non-desirability of many need-constraining cultural practices, and the objectively disabling nature of serious health disorders across all cultures.

1.4 A Safe and Just Space

The theory of human needs developed by the above authors underpins the approach taken by Kate Raworth in her "safe and just space" (SJS) framework¹⁷. The SJS framework brings together the notion of an "environmental ceiling" (as defined by planetary boundaries), with a "social foundation" (defined by basic needs). The idea is that resource use should remain within this space. In other words, it should be high enough to meet people's needs (above the social foundation), but not so high as to transgress planetary boundaries (below the environmental ceiling).

As Raworth explains, both the social foundation and environmental ceiling are normative boundaries:

What constitutes human deprivation is determined through widely agreed social norms. Likewise, although science focuses on giving an objective description of the planet's biophysical reality, the question of where to set the boundaries of natural resource use is ultimately a normative one, based on perceptions of risk, and desirability of staying within the Holocene $(p. 8)^{17}$.

For this reason, Raworth based her choice of which objectives to include in the social foundation on the submissions of national governments to the Rio+20 Conference on Sustainable Development. Out of a total of 80 submissions, she identified 11 social priorities mentioned in at least half of the submissions. These priorities also overlap substantially with the Sustainable Development Goals (see Supplementary Table 5), which is not surprising given that the conference launched the process to develop the goals. While the basic needs identified by Raworth¹⁷ are arguably not as theoretically consistent as those put forward by Max-Neef¹² or Doyal and Gough¹³, they are more democratic (reflecting as they do the concerns of democratically-elected governments), and closely aligned with contemporary policy.

Since its creation, the SJS framework has attracted considerable interest from various organizations including the UN General Assembly¹⁸, think tanks^{19,20}, and development agencies²¹, and led to academic studies that have attempted to operationalise it at the regional and national scales^{22,23}.

Given its wide applicability, we adopt the SJS framework as the conceptual framework governing the choice of indicators in our analysis. We organise these indicators according to the Ends–Means Spectrum, however, which serves as our analytic framework. The EMS is necessary to understand and interpret the relationship between indicators, which the SJS framework is silent on. The result is a set of national indicators that includes both planetary boundaries and basic human needs, as well as a framework for understanding the relationship between these.

2 Downscaling Planetary Boundaries

2.1 Climate Change

The planetary boundary for climate change is generally expressed as a maximum concentration of CO_2 in the atmosphere of 350 ppm, a value that would likely preserve the climate in a Holocene-like state²⁴. Atmospheric CO_2 concentrations currently exceed 400 ppm²⁵. Due to inertia in human energy systems, and in the Earth-system response to decarbonisation, it is generally regarded as unlikely that atmospheric CO_2 can be brought below 350 ppm in the 21st century; even the most optimistic integrated assessment scenarios considered in the IPCC's Fifth Assessment Report (AR5) only achieve a range of 420–440 ppm by $2100^{26,27}$. To have an actionable target, it seems likely that a new (non-Holocene) climate state must be accepted—one that avoids the worst impacts of a changing climate, but allows for a reasonable chance for societies to decarbonise. How to set such a target has been one of the defining discourses in climate research and international policy²⁸.

As an alternative boundary to 350 ppm, we use the 2 °C temperature stabilisation goal emphasised in the Paris Agreement²⁹. The cumulative emissions from 2011 to 2100 associated with a "high" probability (66%) of achieving this goal are approximately 1000 Gt CO₂, or given a population of 7 billion people, approximately 1.61 t CO₂ per capita (assuming CO₂ emissions available in the 2011–2100 carbon budget are distributed uniformly over time). A number of factors could increase, or decrease, this number. For instance, a large uptake of negative emissions technologies might increase the overall budget, and thus the per capita allowances, but such technologies come with inherent biophysical, technological, and economic risks^{30,31}. Conversely, the per capita boundary might be reduced by an increase in population, the absence of stringent mitigation after 2011, the (probable) absence of mitigation before 2020, or a shift in political ambition (e.g. towards the 1.5 °C target). Accordingly, 1.61 t CO₂ per capita is likely to be a conservative estimate.

To estimate national performance in relation to this per capita boundary, CO_2 emissions data were obtained from the Eora multi-region input-output (MRIO) database (<u>http://worldmrio.com</u>)^{32,33}. These data represent the consumption-based allocation of CO_2 emissions from energy production (excluding biomass burning) and cement production, where emissions embodied in imports and exports are added or subtracted, respectively, from national accounts.

2.2 Biogeochemical Flows

The planetary boundaries framework provides two sub-boundaries for biogeochemical flows, one for the phosphorus cycle and the other for the nitrogen cycle. The planetary boundary for phosphorus is 6.2 Tg P y^{-1} mined and applied to erodible (agricultural) soils²⁴, which we divided by world population to arrive at a per capita boundary of 0.89 kg P y⁻¹. National phosphorus footprint data were obtained from the Eora MRIO database^{32,33}, and represent the consumption-based allocation of phosphorus fertilizer applied to cropland. The underlying phosphorus fertilizer data were compiled by Potter et al.³⁴, and are available from the NASA Socioeconomic Data and Applications Center (SEDAC)³⁵. The phosphorus data are based on estimates of harvested area for the period 1997–2003 and fertilizer application rates for the period 1994–2001.

To account for the difference in time periods between the phosphorus data (ca. 2000) and the year considered in this study (ca. 2011), the phosphorus data were scaled to match current global phosphorus use $(14.2 \text{ Tg P y}^{-1})$ as reported by Steffen et al.²⁴ For example, global phosphorus use is 10.0 Tg P y⁻¹ according to the Eora database, which is lower than the estimate by Steffen et al. Thus country values were multiplied by a factor of 14.2/10.0 to account for the difference in time period and calculation methodologies. The adjusted Eora data were compared to phosphorus footprint data from a more recent study by Metson et al.³⁶. The two data sources yielded similar results, and so we have used the Eora data in order to apply a consistent approach to international trade.

The planetary boundary for nitrogen is 62 Tg N y⁻¹ from industrial and intentional biological fixation²⁴, which we divided by world population to arrive at a per capita boundary of 8.9 kg N y⁻¹. National nitrogen footprint data were obtained from the Eora MRIO database^{32,33}, and represent the consumption-based allocation of nitrogen fertilizer applied to cropland. The underlying nitrogen fertilizer data were compiled by Potter et al.³⁴ in the same way as the phosphorus data, and are available from SEDAC³⁷. Similar to phosphorus, the nitrogen data were scaled to match current global nitrogen fixation (150 Tg N y⁻¹) as reported by Steffen et al.²⁴

2.3 Freshwater Use

The original planetary boundary for freshwater use was specified as a maximum global withdrawal of 4000 km³ y⁻¹ of blue water from rivers, lakes, reservoirs, and renewable groundwater stores³⁸. This boundary has been debated, both in terms of the level at which it is set³⁹, and also in terms of its relevance and scientific rigour, given that the environmental impacts of freshwater use are primarily confined to the river-basin scale⁴⁰.

With the recent update to the planetary boundaries framework²⁴, the global boundary remains the same as originally proposed, but it has been complemented with a basin-scale boundary in recognition of the heterogeneity in hydrological characteristics of river basins around the world⁴¹. The proposed basin-scale boundary draws on the concept of minimum "environmental flow requirements" to maintain healthy riparian/coastal ecosystems and also takes into account seasonal variation in freshwater availability by tracking monthly flows⁴². We believe it is important to take into account the spatial and temporal variation in freshwater availability, but we are unaware of any monthly, basin-scale data that also account for international trade of water-intensive products (i.e. virtual water flows).

Due to the above data limitation, we explored two additional methods to attribute per capita freshwater boundaries to nations (alongside the global boundary currently estimated in the planetary boundaries framework). The first method extended a monthly basin-scale measure that we had previously applied to Canada and Spain⁵ to nearly 150 countries using data from Hoekstra et al.⁴³, but the resulting territorial indicator was not consistent with our consumption-based analysis. The second method was a bottom—up approach that upscaled basin-level environmental flow requirements to a global aggregate of 2800 km³ per year³⁹, which is notably less than the global boundary in the planetary boundaries framework. However, this upscaling method also yielded a smaller estimate of global freshwater consumption (1700–2270 km³ y⁻¹) compared to the top–down estimate of 2600 km³ y⁻¹ from Steffen et al.²⁴ As a result, the estimate from the planetary boundaries framework that humanity is currently consuming 65% of the global freshwater boundary is fairly similar to the central estimate of 71% using the bottom—up approach (and within the uncertainty range of 61–81%).

Based on the above comparison of methods, we decided that the global boundary of 4000 km³ y⁻¹ from the planetary boundaries framework was the most appropriate for our purposes, although we note that the literature is still evolving. We divided this boundary by world population to arrive at a per capita boundary of 574 m³ y⁻¹. National water use data were obtained from the Water Footprint Network⁴⁴, and are an average for the period 1996–2005 (the most recent period available). The data measure the consumption and pollution of blue water related to the domestic water supply, plus virtual-water imports, minus virtual-water exports (and are thus a measure of apparent consumption). Similar to the data for biogeochemical flows, the blue water data were scaled to match current global freshwater use (2600 km³ y⁻¹) as reported by Steffen et al.²⁴

2.4 Land-System Change

The original planetary boundaries framework³⁸ proposed the percentage of global land cover converted to cropland as a measure of change in land use, and proposed a boundary of a maximum of 15% of ice-free land being used for crops. Globally this translates into 1995 Mha, or about 0.3 ha per capita⁴⁵. With the recent update to the planetary boundaries work²⁴, the land-system change boundary is now defined in terms of the amount of forest cover remaining. The boundary is set differently depending on forest biome, but works out to maintaining a minimum of 75% of global original forest cover. Although in principle it would be possible to estimate a per capita boundary associated with global forest cover, and a comparable national indicator, we take a different approach here for two reasons: (i) the distribution of forests (and the use of forest products) varies substantially among countries, and (ii) the area of forested land associated with the consumption of goods and services is a crude (and difficult to measure) indicator.

Instead, we use a more nuanced indicator, namely "human appropriation of net primary production" (HANPP), which has been proposed as an alternative planetary boundary that integrates four of the current boundaries⁴⁶. These boundaries are land-system change and biosphere integrity, in particular, but also freshwater use and biogeochemical cycles to some degree. HANPP measures the amount of biomass harvested through agriculture and forestry, as well as biomass that is killed during harvest but not used, and biomass that is lost due to land use change⁴⁷. It may be compared to the potential net primary production (NPP_{pot}) that would exist in the absence of human activities, to arrive at a useful planetary boundary. It has been suggested, for instance, that HANPP should not exceed 20% of NPP_{pot} (ref. ⁴⁸), although there is little scientific rationale for this particular threshold.

As a planetary boundary for HANPP, we use a more robust estimate that only 5 Gt C y⁻¹ of NPP_{pot} remains available for appropriation by humans⁴⁶. National HANPP data were obtained from Kastner et al.⁴⁷ for the year 2007 (the most recent year available), and measure the *embodied* human appropriation of net primary production (eHANPP). These data reflect the consumption-based allocation of HANPP to final biomass products from agriculture and forestry, where trade is accounted for using physical bilateral trade matrices. According to these data, global eHANPP was 13.2 Gt y⁻¹ in 2007, which is about 10% lower than other published data (e.g. ref. ⁴⁹) because the consumption-based data do not include human-induced vegetation fires or the land occupied by infrastructure. We therefore estimate the planetary boundary for eHANPP to be 13.2 + 5.0 = 18.2 Gt C y⁻¹ (excluding human-induced fires and infrastructure). This value yields a per capita boundary of 2.62 t C y⁻¹, which is roughly equivalent to setting the boundary at 33% of NPP_{pot}.

We acknowledge that although the new boundary for land-system change defined by Steffen et al.²⁴ is currently being transgressed, the global boundary for eHANPP is not⁴⁶. In part this reflects the difference between a stock-based indicator (forest area) and a flow-based indicator (eHANPP), as well as the inclusion of agriculture within eHANPP. Given these differences, the boundary based on eHANPP may be viewed as less strict than the boundary based on forest area defined by Steffen et al.²⁴

2.5 Ecological Footprint

The ecological footprint measures how much biologically productive land and sea area a population requires to produce the biotic resources it consumes and absorb the CO_2 emissions it generates, using prevailing technology and resource management practices⁵⁰. It is the sum of six components (cropland, forest land, fishing grounds, grazing land, built-up land, and carbon land), and may be compared to biocapacity (the total available area of biologically productive land and sea area). Although widely used, the ecological footprint has also been widely criticised ⁵¹⁻⁵³. A review of the footprint based on a survey of 34 internationally-recognised experts and an assessment of more than 150 papers concluded that the indicator is a strong communications tool, but that it has a limited

role within a policy context⁵⁴. Three frequently-cited criticisms of the ecological footprint include: (i) comparing a nation's total footprint to its national biocapacity introduces an anti-trade bias that is particularly unfair to small countries^{51,52}; (ii) the method used to translate CO_2 emissions into land area (which is based on the hypothetical forest area required to assimilate emissions) exaggerates the size of the footprint, as more land-efficient methods could be devised⁵³; and (iii) as an aggregated indicator of resource use with a single sustainability threshold, the footprint provides no information on when specific ecological limits might be reached⁵⁴.

Nevertheless, the ecological footprint remains a well-known indicator of strong sustainability that is frequently cited in studies questioning the sustainability of global resource use⁵⁵. We therefore include it for comparison with the downscaled planetary boundary indicators. However, we address the first criticism by only comparing a country's per capita ecological footprint to an equal per capita share of global biocapacity. The other two criticisms remain, but carry somewhat less weight in our analysis given that the footprint is used alongside indicators for specific ecological limits (i.e. the planetary boundaries).

Per capita ecological footprint data and global biocapacity data were obtained from the Global Footprint Network⁵⁶. The ecological footprint data account for trade by adding imports and subtracting exports (resulting in a measure of apparent consumption). The data indicate that the world average footprint is 2.65 global hectares (gha) of land per capita, which is 50% above global biocapacity of 1.72 gha per capita.

2.6 Material Footprint

The material footprint, also known as "raw material consumption" (RMC), measures the amount of used material extraction (minerals, fossil fuels, and biomass) associated with the final demand for goods and services, regardless of where that extraction occurs. It includes the upstream (embodied) raw materials related to imports and exports, and is therefore a fully consumption-based measure⁵⁷. Like the ecological footprint, it is an indicator of strong sustainability that does not link directly to a planetary boundary. However, we include it in our analysis as material use is an important indicator of the environmental pressure exerted by socioeconomic activities⁵⁸, and a maximum sustainable level has been proposed by various authors^{55,59-61}.

For instance, Dittrich et al.⁵⁹ suggest that global material extraction should not exceed 50 Gt y⁻¹, and propose a per capita limit of 8 t y⁻¹ by 2030. This limit was also adopted in a high-profile analysis of the sustainability of humanity's environmental footprint⁵⁵, while UNEP's International Resource Panel recommends a per capita target of 6–8 t y⁻¹ by 2050⁶¹. A more recent analysis by Bringezu⁶⁰, which uses higher population growth projections, suggests a per capita target value of 5 t for the year 2050, with a range of 3–6 t. This target value is based on a return to year 2000 material use, which was 50.8 Gt. We adopt a global target of 50 Gt y⁻¹, as it is a common denominator in all the analyses, although we caution that the literature is not very mature in this area. This value leads to a per capita target of 7.2 t y⁻¹, assuming a world population of 7 billion people. National material footprint data were obtained from the Eora MRIO Database^{32,33}, based on the study by Wiedmann et al.⁵⁷, and are for the year 2008 (the most recent year with complete data).

2.7 Other Boundaries

Biosphere integrity is not explicitly included in the analysis due to the large difficulty in measuring and downscaling both functional and genetic diversity. It is represented, to some degree, however by the indicator used to measure land-system change (i.e. eHANPP). The stratospheric ozone depletion boundary is expressed as a <5% reduction in stratospheric ozone concentration. This boundary could theoretically be included in a similar way to the climate change boundary (e.g. based on the targets of the Montreal Protocol). However, we have not included it because (a) the emission and management of ozone-depleting substances lies outside the scope of the decision-making of the average person, and (b) the Antarctic ozone hole is recovering as a result of the Montreal Protocol⁶². Ocean acidification is not included as a separate boundary since it is driven by climate change, and thus the corresponding pressure indicator (i.e. CO_2 emissions) is already fully accounted for in the analysis. According to Steffen et al.²⁴, the ocean acidification boundary "would not be transgressed if the climate-change boundary of 350 ppm CO_2 were to be respected".

3 Establishing Social Thresholds

3.1 Life Satisfaction

There are a number of different approaches to measuring subjective well-being. The most widely used in practice is probably the life satisfaction (or evaluative) approach, which relates well-being to an individual's subjective appraisal of how his or her life is going⁶³. Evaluative measures may range from a single question about life satisfaction, to multiple questions about different aspects of a person's life. In our analysis, we use a single life satisfaction measure known as the Cantril life ladder. The data are from the Gallup World Poll, as published in the *World Happiness Report*⁶⁴. The English-language wording of the question is: "Please imagine a ladder, with steps numbered from 0 at the bottom to 10 at the top. The top of the ladder represents the best possible life for you and the bottom of the ladder represents the worst possible life for you. On which step of the ladder would you say you personally feel you stand at this time?"

A value of 6.5 out of 10 was chosen to represent the minimum threshold for this indicator. This value is slightly lower than the 7 out of 10 value that is often chosen to indicate a "high" level of human well-being⁶⁵. The lower threshold was used here because scores derived from the Cantril ladder question were found to be 0.5 points lower on average than scores derived from the question used by many statistical agencies (a variant of "Overall, how satisfied are you with your life nowadays?")

3.2 Healthy Life Expectancy

We measure physical health using "healthy life expectancy at birth" (HALE), an indicator that measures the number of years that an individual is expected to live in good health (without major debilitating disease or infirmity). This indicator is extremely closely related to life expectancy at birth: HALE is on average 9 years lower than overall life expectancy, with a standard deviation of 1. We have set the lower HALE boundary at 65 years of healthy life. Although this threshold might seem on the high side, it is within grasp of most countries. In 2011, 40% of the countries for which data were available for this indicator had already achieved the threshold. Moreover, life expectancy is increasing in many countries at a rate that outpaces both economic and resource use growth, suggesting that high healthy life expectancy can be achieved at lower levels of resource use over time⁶⁶. We use HALE data calculated by the authors of the *World Happiness Report*⁶⁴, which are based on data from the World Health Organization, World Development Indicators, and statistics published in academic articles.

3.3 Nutrition

We measure nutrition using the "food supply" indicator compiled by the UN Food and Agriculture Organization⁶⁷. This indicator is measured in kilocalories (kcal) per capita and per day, and represents an average calorific intake of food and drink. The physiological requirements for the average adult range between 2100 and 2900 kcal per day (for average women and men and moderate physical activity). However, the calorific requirements associated with heavy manual labour or athletic activity can exceed these levels substantially⁶⁸. An average of 2500 kcal per person per day can thus be considered an individual minimum average level. We have used 2700 kcal per person per day as a population-wide threshold, to allow for some inequality in distribution, since a

significant fraction of the population eating a larger share of food could result in a significant fraction facing undernourishment or hunger below this level^{69,70}.

3.4 Sanitation

The sanitation indicator in our analysis measures the percentage of the population using improved sanitation facilities. A staggering 2.4 billion people, or 35% of the global population, currently lack access to improved sanitation facilities, with nearly 1 billion people practicing open defecation⁷¹. Raworth¹⁷ argues from a rights-based approach that 100% of the population should have access to improved sanitation because it is a fundamental aspect of a life free of deprivation. The target adopted in the Millennium Development Goals was to halve the proportion of people living without improved sanitation by 2015⁷², which would have provided access to about 80% of the global population had it been achieved. Although we believe that 100% of the population should have access to improved sanitation facilities, we have chosen a threshold of 95% for this indicator in recognition of the difficulty associated with extending universal access to the last 5% of a population, often located in very rural areas (few countries have actually achieved this goal). The data used in our analysis are from the World Bank's *World Development Indicators*⁷³.

3.5 Income

The very first target specified in the Sustainable Development Goals is to "eradicate extreme poverty for all people everywhere, currently measured as people living on less than \$1.25 a day"⁷⁴. We adopt this well-known measure as our income indicator, but use the latest World Bank data which define the poverty threshold at \$1.90 a day using 2011 international prices⁷³. Although we use this standard indicator, we also recognise that many argue this threshold is too low⁷⁵. Given that the data are relatively sparse and not available for most high-income countries, we calculated the average value over three years (2010–2012), and made the assumption that high-income countries (as defined by the World Bank) where no data are provided have achieved the target of eradicating extreme poverty. Although the goal is clearly to have 100% of the population living above the \$1.90 a day line, we use a threshold value of 95% in our analysis, given that not many countries report this indicator above 95%. In effect, we assume that values above 95% are equivalent to eradicating extreme poverty.

3.6 Access to Energy

Around 1.1 billion people currently do not have access to electricity. Another 2.9 billion people rely on wood or other biomass to cook food, resulting in 4.3 million deaths per year that are attributable to indoor air pollution⁷⁶. The data used in our analysis measure the percentage of the national population with access to electricity. They were obtained from the World Bank's *World Development Indicators*⁷³, and are for the year 2012 (data for 2011 were not available). Similar to the other percentage indicators, a threshold of 95% electricity access was used.

3.7 Education

Secondary school enrolment was chosen as our education indicator. We focused on secondary education for two reasons. First, without receiving more subject- or skill-oriented instruction during their teenage years, not only are young people ill-prepared for tertiary education or the workforce, but they are also more at risk of activities with negative effects on well-being such as juvenile delinquency, teenage pregnancy, and radicalisation by militants⁷⁷. Second, secondary education has the potential to dramatically reduce population growth based on evidence suggesting that women in developing countries who complete secondary education average at least one child fewer per lifetime than women who only complete primary education⁷⁸. The data used in our analysis measure gross enrolment in secondary education (i.e. the ratio of total enrolment, regardless of age, to the

population that are of secondary-school age). Ideally we would have used net enrolment data (i.e. the ratio of enrolled children who are of secondary-school age, to the population that are of this age). However, these data were not available for enough countries. The gross enrolment data that we have used are from the World Bank's *World Development Indicators*⁷³. Similar to the other percentage indicators, a threshold of 95% was chosen for this indicator, in recognition that universal access to education does not imply 100% enrolment.

3.8 Social Support

The importance of social support for achieving long, happy, and healthy lives was firmly established nearly half a century ago⁷⁹. The social support indicator used in our analysis is a measure of whether or not people have someone to count on in times of need. It is the national average of binary responses (either 0 or 1) to the question "If you were in trouble, do you have relatives or friends you can count on to help you whenever you need them, or not?" The data are from the Gallup World Poll, as published in the *World Happiness Report*⁶⁴.

A value of 0.9, or 90%, was chosen as the minimum threshold for this indicator. This choice, which is lower than the other percentage indicators, was based on our identification of two confounding factors that suggest a small share of negative responses to the above question may be acceptable. First, reducing the complexity of a respondent's close relationships into a simple yes/no question likely leads to responses based on the availability heuristic, which is biased towards emotionally charged memories⁸⁰. Second, the data do not differentiate between long-term, involuntary social isolation and short-term lack of social support. Lack of support in the short term can arise due to changing circumstances, which may be voluntary (i.e. moving to a new region for work). Although long-term lack of support unambiguously exacts a high social cost, short-term lack of support is arguably not a major policy concern.

3.9 Democratic Quality

Democracy is a collection of norms, institutions, and organisational arrangements from which individuals and communities exercise power over their collective governance. While guarding against discourses that reinforce structures of elite power^{81,82}, democratic rights such as free association, free speech, and transparent policy-making are vital for enabling social participation and personal autonomy¹³. Following the approach taken in the *World Happiness Report*⁶⁴, the indicator of democratic quality used here is comprised of an unweighted average of two Worldwide Governance Indicators: voice and accountability, and political stability⁸³. These indicators are built upon multiple sources (e.g. household surveys and interviews with experts, firms, and non-governmental organisations), and are scaled between roughly -2.5 (poor democratic quality) and 2.5 (strong democratic quality). A threshold along this scale is of course normative, but we have chosen 0.80, as this is the approximate value for the United States and the United Kingdom—two democratic systems that are by no means the highest performing, but are nonetheless well-known in terms of their strengths and weaknesses.

3.10 Equality

Evidence for high-income countries suggests that more equal societies have fewer health and social problems than less equal ones⁸⁴. We chose the Gini coefficient as our measure of equality, using equivalised (square root scale) household disposable income (i.e. after taxes and transfers). The data are from the October 2014 release (v5.0) of the *Standardized World Income Inequality Database*⁸⁵. Given that the data are relatively sparse, particularly for recent years, we used data for 2005, the most recent year with data for a large number of countries. A maximum Gini coefficient of 0.30 was chosen as our threshold. To be consistent with our convention of a higher value on the social indicators representing better performance, we calculated equality as one minus the Gini coefficient

(thus the threshold is a minimum of 0.70). The threshold value falls in between the Gini coefficients associated with "low" and "medium" total income inequality (0.26 and 0.36, respectively), as characterised by Piketty⁸⁶. It also roughly corresponds to the level observed in the United States during the late-1970s.

3.11 Employment

A high level of employment is generally regarded as one of the most important indicators of national policy success. For an individual, employment enables social and economic autonomy¹³, and has been shown to be a strong determinant of subjective well-being^{87,88}. We measure employment as one minus the unemployment rate, where the latter refers to the share of the labour force that is without work but available for and seeking employment. To ensure comparability among countries, we use harmonised unemployment data from World Bank's *World Development Indicators*⁷³. Some level of frictional unemployment is inevitable in any well-functioning economy, and is in fact desirable to allow workers to transition between jobs. This short-term unemployment differs from structural unemployment, where there is a mismatch between jobs and employee skills, or cyclical unemployment, which may occur due to a fall in the aggregate demand for goods and services ⁸⁹. We chose a threshold of 6% unemployment (i.e. 94% employment) as corresponding to full employment in our analysis. This level is roughly equivalent to the average non-accelerating inflation rate of unemployment (NAIRU) for OECD countries⁹⁰.

4 Rendering the "Safe and Just Space" Plots

Within Fig. 3 of the main text (and in the accompanying Supplementary Data), biophysical indicators are presented with respect to the per capita biophysical boundary, while social indicators are presented with respect to the social threshold. In each case this calculation involves dividing the indicator value by the given boundary or threshold. In the case of the biophysical indicators, which are on a ratio scale (i.e. they have an absolute zero), the value is calculated directly. However, some of the social indicators, such as democratic quality, are on an interval scale, and do not have an absolute zero. Others, such as nutrition, technically have an absolute zero, but it is questionable whether this zero value is meaningful.

For this reason, the social indicators are normalised such that the lowest value for a given indicator is assigned the value of zero, while the social threshold is assigned the value of one. This normalisation procedure preserves the social threshold as an absolute quantity (it is always one, regardless of the data), but allows the differences between countries to be visualised in the "safe and just space" plots. In mathematical terms, the normalised data are given by $y_{norm} = (y - y_{min}) \div (y^* - y_{min})$, where y is the social indicator, y* is the social threshold, and y_{min} is the lowest value for the social indicator.

5 Data Gaps and Priorities for Future Work

Our analysis is inevitably limited by the data that are available. Future work to downscale planetary boundaries or apply the safe and just space framework may wish to consider the following issues:

- Nitrogen and phosphorus data. The nitrogen and phosphorus footprint data that we used are from the Eora MRIO database (<u>http://worldmrio.com</u>)^{32,33} and while the input-output matrix contains data up to 2013, the footprints rely on fertilizer application rates for 1994–2001³⁴. We scaled the data to match current estimates from Steffen et al.²⁴, but future work would benefit from incorporating newer data on biogeochemical flows into an MRIO model.
- Blue water and international trade. Although it is possible to measure water availability at the basin scale and in monthly intervals^{42,43}, we were unable to identify a consumption-based footprint indicator (i.e. one that fully accounts for trade) that could be meaningfully compared to

a monthly boundary (and hence used the blue water footprint in comparison to a per capita share of the global boundary). Future work could explore alternative approaches.

- *Biodiversity.* The biosphere integrity boundary is particularly difficult to downscale. Although biodiversity footprint data do exist⁹¹, they are not directly comparable to the biosphere integrity boundary put forward by Steffen et al.²⁴ HANPP may provide some indication of the aggregate pressure leading to biodiversity loss⁹², but there would also be value in exploring biodiversity indicators more closely linked to the planetary boundaries framework.
- Social thresholds. The social indicators that we have used are based on Raworth's review of national submissions to the Rio+20 conference¹⁷, and the thresholds for these indicators are based on values from the literature. It would be very interesting to repeat our analysis with different conceptualisations of a "good life", as well as social thresholds from participatory workshops.
- Provisioning systems. For us, the most important research priority moving forward is to open up the "black box" of physical and social provisioning systems. We hope that a better understanding of how different provisioning systems mediate the relationship between biophysical resource use and social outcomes will lead to new insights into how to reduce resource use while improving human well-being. We have recently begun to explore this question as part of a 5-year research project on "Living Well Within Limits" (https://lili.leeds.ac.uk).

Supplementary References

- 1 Daly, H. E. *Toward a Steady-State Economy* (W.H. Freeman, 1973).
- 2 Meadows, D. H. *Indicators and Information Systems for Sustainable Development: A Report to the Balaton Group* (The Sustainability Institute, Hartland, VT, 1998).
- 3 O'Neill, D. W. Measuring progress in the degrowth transition to a steady state economy. *Ecol Econ* **84**, 221-231, doi:10.1016/j.ecolecon.2011.05.020 (2012).
- 4 O'Neill, D. W. The proximity of nations to a socially sustainable steady-state economy. *J Clean Prod* **108, Part A**, 1213-1231, doi:10.1016/j.jclepro.2015.07.116 (2015).
- 5 Fanning, A. L. & O'Neill, D. W. Tracking resource use relative to planetary boundaries in a steady-state framework: A case study of Canada and Spain. *Ecol Indic* **69**, 836-849, doi:10.1016/j.ecolind.2016.04.034 (2016).
- 6 Costanza, R. *et al.* Modelling and measuring sustainable wellbeing in connection with the UN Sustainable Development Goals. *Ecol Econ* **130**, 350-355, doi:10.1016/j.ecolecon.2016.07.009 (2016).
- 7 Cruz, I., Stahel, A. & Max-Neef, M. Towards a systemic development approach: Building on the Human-Scale Development paradigm. *Ecol Econ* **68**, 2021-2030, doi:10.1016/j.ecolecon.2009.02.004 (2009).
- 8 Jo, T.-H. Social provisioning process and socio-economic modeling. *Am J Econ Sociol* **70**, 1094-1116, doi:10.1111/j.1536-7150.2011.00808.x (2011).
- 9 WCED. *Our Common Future: Report of the World Commission on Environment and Development* (Oxford University Press, 1987).
- 10 Gough, I. Climate change and sustainable welfare: the centrality of human needs. *Cambridge J Econ* **39**, 1191-1214, doi:10.1093/cje/bev039 (2015).
- 11 O'Neill, J. The overshadowing of needs in *Sustainable Development: Capabilities, Needs, and Well-being* (eds Felix Rauschmayer, Ines Omann, & Johannes Frühmann) 25-42 (Routledge, 2011).
- 12 Max-Neef, M. *Human-Scale Development: Conception, Application and Further Reflections* (Apex, 1991).

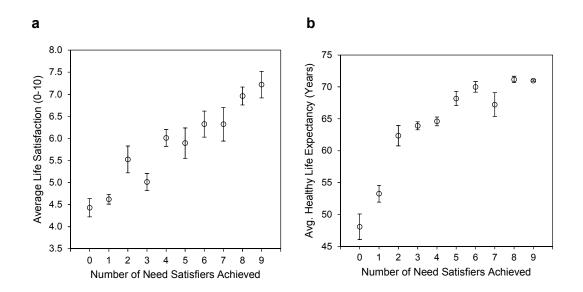
- 13 Doyal, L. & Gough, I. *A Theory of Human Need* (Macmillan, 1991).
- 14 Sen, A. *Development as Freedom* (Oxford University Press, 1999).
- 15 Nussbaum, M. C. *Women and Human Development: The Capabilities Approach* (Cambridge University Press, 2000).
- 16 Nussbaum, M. C. Symposium on Amartya Sen's philosophy: 5 Adaptive preferences and women's options. *Econ Philos* **17**, 67-88, doi:10.1017/S0266267101000153 (2001).
- 17 Raworth, K. *A Safe and Just Space for Humanity: Can We Live Within the Doughnut?* (Oxfam, Oxford, UK, 2012).
- 18 UNGA. Summary of the Special Event of the Second Committee of the UN General Assembly Conceptualizing a Set of Sustainable Development Goals (United Nations General Assembly, New York, 2012).
- 19 IIED. *Fair Ideas: Sharing Solutions for a Sustainable Planet* (International Institute for Environment and Development, London, 2012).
- 20 Worldwatch Institute. *State of the World 2013: Is Sustainability Still Possible?* (Island Press, 2013).
- 21 Tearfund. *Briefing to Partners from the Advocacy and Media Group* (Tearfund, Teddington, UK, 2013).
- 22 Dearing, J. A. *et al.* Safe and just operating spaces for regional social-ecological systems. *Glob Environ Change* **28**, 227-238, doi:10.1016/j.gloenvcha.2014.06.012 (2014).
- 23 Cole, M. J., Bailey, R. M. & New, M. G. Tracking sustainable development with a national barometer for South Africa using a downscaled "safe and just space" framework. *Proc Natl Acad Sci USA* **111**, E4399-E4408, doi:10.1073/pnas.1400985111 (2014).
- 24 Steffen, W. *et al.* Planetary boundaries: Guiding human development on a changing planet. *Science* **347**, 1259855, doi:10.1126/science.1259855 (2015).
- 25 Scripps Institution of Oceanography. The Keeling Curve: A daily record of atmospheric carbon dioxide from Scripps Institution of Oceanography at UC San Diego, <<u>http://keelingcurve.ucsd.edu</u>> (2017). Accessed November 16, 2017.
- 26 IPCC. Climate Change 2014: Synthesis Report. Contribution of Working Groups I, II, and III to the Fifth Assessment Report of the Intergovernmental Panel on Climate Change (IPCC, Geneva, Swizerland, 2014).
- 27 Rogelj, J. *et al.* Energy system transformations for limiting end-of-century warming to below 1.5 °C. *Nat. Clim. Change* **5**, 519, doi:10.1038/nclimate2572 (2015).
- ²⁸Jordan, A. *et al.* Going beyond two degrees? The risks and opportunities of alternative options. *Climate Policy* **13**, 751-769, doi:10.1080/14693062.2013.835705 (2013).
- 29 UNFCCC. Adoption of the Paris Agreement (UNFCCC, Bonn, Germany, 2015).
- 30 Fuss, S. *et al.* Betting on negative emissions. *Nat. Clim. Change* **4**, 850-853, doi:10.1038/nclimate2392 (2014).
- Smith, P. *et al.* Biophysical and economic limits to negative CO2 emissions. *Nat. Clim. Change* 6, 42-50, doi:10.1038/nclimate2870 (2016).
- Lenzen, M., Kanemoto, K., Moran, D. & Geschke, A. Mapping the structure of the world economy. *Environ Sci Technol* **46**, 8374-8381, doi:10.1021/es300171x (2012).
- Lenzen, M., Moran, D., Kanemoto, K. & Geschke, A. Building Eora: a global multi-regional input-output database at high country and sector resolution. *Economic Systems Research* 25, 20-49, doi:10.1080/09535314.2013.769938 (2013).
- 34 Potter, P., Ramankutty, N., Bennett, E. M. & Donner, S. D. Characterizing the spatial patterns of global fertilizer application and manure production. *Earth Interactions* **14**, 1-22, doi:10.1175/2009EI288.1 (2010).
- 35 Potter, P., Ramankutty, N., Bennett, E. M. & Donner, S. D. *Global Fertilizer and Manure, Version 1: Phosphorus Fertilizer Application* (NASA Socioeconomic Data and Applications Center (SEDAC), 2011). <<u>http://dx.doi.org/10.7927/H4FQ9TJR></u>.
- 36 Metson, G. S., Bennett, E. M. & Elser, J. J. The role of diet in phosphorus demand. *Environmental Research Letters* **7**, 044043, doi:10.1088/1748-9326/7/4/044043 (2012).

- 37 Potter, P., Ramankutty, N., Bennett, E. M. & Donner, S. D. *Global Fertilizer and Manure, Version 1: Nitrogen Fertilizer Application* (NASA Socioeconomic Data and Applications Center (SEDAC), 2011). <<u>http://dx.doi.org/10.7927/H4Q81B0R></u>.
- 38 Rockström, J. *et al.* A safe operating space for humanity. *Nature* **461**, 472-475, doi:10.1038/461472a (2009).
- 39 Gerten, D. *et al.* Towards a revised planetary boundary for consumptive freshwater use: role of environmental flow requirements. *Curr Opin Environ Sustain* **5**, 551-558, doi:10.1016/j.cosust.2013.11.001 (2013).
- 40 Heistermann, M. HESS Opinions: A planetary boundary on freshwater use is misleading. *Hydrol. Earth Syst. Sci.* **21**, 3455-3461, doi:10.5194/hess-21-3455-2017 (2017).
- 41 Weiskel, P. K. *et al.* Hydroclimatic regimes: a distributed water-balance framework for hydrologic assessment, classification, and management. *Hydrol. Earth Syst. Sci.* **18**, 3855-3872, doi:10.5194/hess-18-3855-2014 (2014).
- 42 Pastor, A. V., Ludwig, F., Biemans, H., Hoff, H. & Kabat, P. Accounting for environmental flow requirements in global water assessments. *Hydrol. Earth Syst. Sci.* **18**, 5041-5059, doi:10.5194/hess-18-5041-2014 (2014).
- 43 Hoekstra, A. Y., Mekonnen, M. M., Chapagain, A. K., Mathews, R. E. & Richter, B. D. Global monthly water scarcity: blue water footprints versus blue water availability. *PLOS ONE* **7**, e32688, doi:10.1371/journal.pone.0032688 (2012).
- 44 Mekonnen, M. M. & Hoekstra, A. Y. *National Water Footprint Accounts: The Green, Blue and Grey Water Footprint of Production and Consumption* (UNESCO-IHE, Delft, The Netherlands, 2011).
- 45 Nykvist, B. *et al. National Environmental Performance on Planetary Boundaries* (Swedish Environmental Protection Agency, Stockholm, 2013).
- 46 Running, S. W. A measurable planetary boundary for the biosphere. *Science* **337**, 1458-1459, doi:10.1126/science.1227620 (2012).
- 47 Kastner, T., Erb, K.-H. & Haberl, H. Global human appropriation of net primary production for biomass consumption in the European Union, 1986–2007. *J Ind Ecol* **19**, 825-836, doi:10.1111/jiec.12238 (2015).
- 48 Weterings, R. A. P. M. & Opschoor, J. B. *The ecocapacity as a challenge to technological development* (Advisory Council for Research on Nature and Environment, 1992).
- 49 Krausmann, F. *et al.* Global human appropriation of net primary production doubled in the 20th century. *Proc Natl Acad Sci USA* **110**, 10324-10329, doi:10.1073/pnas.1211349110 (2013).
- 50 Borucke, M. *et al.* Accounting for demand and supply of the biosphere's regenerative capacity: The National Footprint Accounts' underlying methodology and framework. *Ecol Indic* **24**, 518-533, doi:10.1016/j.ecolind.2012.08.005 (2013).
- 51 van den Bergh, J. C. J. M. & Verbruggen, H. Spatial sustainability, trade and indicators: an evaluation of the 'ecological footprint'. *Ecol Econ* **29**, 61-72 (1999).
- 52 van Vuuren, D. P. & Smeets, E. M. W. Ecological footprints of Benin, Bhutan, Costa Rica and the Netherlands. *Ecol Econ* **34**, 115-130, doi:10.1016/S0921-8009(00)00155-5 (2000).
- 53 Ayres, R. U. Commentary on the utility of the ecological footprint concept. *Ecol Econ* **32**, 347-349, doi:10.1016/s0921-8009(99)00151-2 (2000).
- 54 Wiedmann, T. & Barrett, J. A review of the ecological footprint indicator Perceptions and methods. *Sustainability* **2**, 1645-1693, doi:10.3390/su2061645 (2010).
- 55 Hoekstra, A. Y. & Wiedmann, T. O. Humanity's unsustainable environmental footprint. *Science* **344**, 1114-1117, doi:10.1126/science.1248365 (2014).
- 56 GFN. *National Footprint Accounts, 2015 edition* (Global Footprint Network, Oakland, California, 2015).
- 57 Wiedmann, T. O. *et al.* The material footprint of nations. *Proc Natl Acad Sci USA* **112**, 6271-6276, doi:10.1073/pnas.1220362110 (2015).

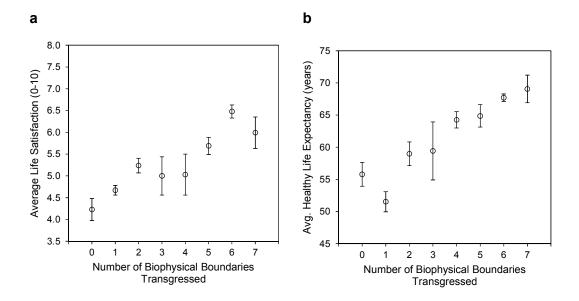
- 58 Krausmann, F. *et al.* Growth in global materials use, GDP and population during the 20th century. *Ecol Econ* **68**, 2696-2705 (2009).
- 59 Dittrich, M., Giljum, S., Lutter, S. & Polzin, C. *Green economies around the world? Implications* of resource use for development and the environment (Sustainable Europe Research Institute, Vienna, 2012).
- 60 Bringezu, S. Possible target corridor for sustainable use of global material resources. *Resources* **4**, 25-54, doi:10.3390/resources4010025 (2015).
- 61 UNEP. *Managing and Conserving the Natural Resource Base for Sustained Economic and Social Development* (United Nations Environment Programme, Nairobi, 2014).
- 62 Kuttippurath, J. & Nair, P. J. The signs of Antarctic ozone hole recovery. *Scientific Reports* **7**, 585, doi:10.1038/s41598-017-00722-7 (2017).
- 63 Forgeard, M. J. C., Jayawickreme, E., Kern, M. L. & Seligman, M. E. P. Doing the right thing: Measuring wellbeing for public policy. *International Journal of Wellbeing* **1**, 79-106 (2011).
- 64 Helliwell, J. F., Layard, R. & Sachs, J. *World Happiness Report 2015* (Sustainable Development Solutions Network, 2015).
- 65 ONS. *Measuring National Wellbeing: Personal Well-being in the UK, 2014 to 2015* (Office for National Statistics, London, 2015).
- 66 Steinberger, J. K. & Roberts, J. T. From constraint to sufficiency: The decoupling of energy and carbon from human needs, 1975-2005. *Ecol Econ* **70**, 425-433, doi:10.1016/j.ecolecon.2010.09.014 (2010).
- 67 FAOSTAT. *FAO Statistical Database* (Food and Agriculture Organization, 2014). <<u>http://faostat.fao.org/></u>.
- 68 Smil, V. Energies: An Illustrated Guide to the Biosphere and Civilization (MIT Press, 2000).
- 69 Erb, K.-H. *et al. Eating the Planet: Feeding and Fuelling the World Sustainably, Fairly and Humanely A Scoping Study* (Institute of Social Ecology and PIK Potsdam, Vienna, 2009).
- 70 Haberl, H. *et al.* Global bioenergy potentials from agricultural land in 2050: Sensitivity to climate change, diets and yields. *Biomass & Bioenergy* **35**, 4753-4769, doi:10.1016/j.biombioe.2011.04.035 (2011).
- 71 WHO. World Health Statistics 2015 (World Health Organization, Geneva, 2015).
- 72 UN. *The Millennium Development Goals Report 2015* (United Nations, New York, 2015).
- 73 World Bank. *World Development Indicators* (World Bank, 2015). <<u>http://data.worldbank.org/></u>.
- 74 UN. *Transforming Our World: The 2030 Agenda for Sustainable Development* (United Nations, 2015).
- 75 Hickel, J. Could you live on \$1.90 a day? That's the international poverty line. *The Guardian*, November 1 (2015).
- 76 IEA & World Bank. *Progress Toward Sustainable Energy 2015: Global Tracking Framework Summary Report* (World Bank, New York, 2015).
- 77 Holsinger, D. B. & Cowell, R. N. *Positioning Secondary School Education in Developing Countries* (UNESCO: International Institute for Educational Planning, Paris, 2000).
- 78 Cohen, J. E. Make secondary education universal. *Nature* **456**, 572-573 (2008).
- 79 Cobb, S. Social support as a moderator of life stress. *Psychosomatic Medicine* **38**, 300-314 (1976).
- 80 Tversky, A. & Kahneman, D. Judgment under Uncertainty: Heuristics and Biases. *Science* **185**, 1124-1131 (1974).
- 81 Cornwall, A. Buzzwords and fuzzwords: deconstructing development discourse. *Development in Practice* **17**, 471-484, doi:10.1080/09614520701469302 (2007).
- 82 Harvey, D. A Brief History of Neoliberalism (Oxford University Press, 2005).
- 83 Kaufmann, D., Kraay, A. & Mastruzzi, M. *The Worldwide Governance Indicators: Methodology and Analytical Issues* (World Bank, Washington, DC, 2010).
- 84 Wilkinson, R. & Pickett, K. *The Spirit Level: Why More Equal Societies Almost Always Do Better* (Allen Lane, 2009).

- 85 Solt, F. Standardizing the World Income Inequality Database. *Social Science Quarterly* **90**, 231-242 (2009).
- 86 Piketty, T. *Capital in the Twenty-First Century* (Harvard University Press, 2014).
- 87 Frey, B. S. & Stutzer, A. What can economists learn from happiness research? *J Econ Lit* **40**, 402-435 (2002).
- Dolan, P., Peasgood, T. & White, M. Do we really know what makes us happy? A review of the economic literature on the factors associated with subjective well-being. *J Econ Psychol* 29, 94-122, doi:10.1016/j.joep.2007.09.001 (2008).
- 89 Goodwin, N., Nelson, J. A. & Harris, J. *Macroeconomics: In Context* (M.E. Sharpe, 2009).
- 90 OECD. OECD Economic Outlook (OECD, Paris, 2000).
- 91 Lenzen, M. *et al.* International trade drives biodiversity threats in developing nations. *Nature* **486**, 109-112, doi:10.1038/nature11145 (2012).
- 92 Haberl, H., Erb, K.-H., Plutzar, C., Fischer-Kowalski, M. & Krausmann, F. Human appropriation of net primary production (HANPP) as indicator for pressures on biodiversity. *Ecological Questions* **8**, 25-36 (2007).

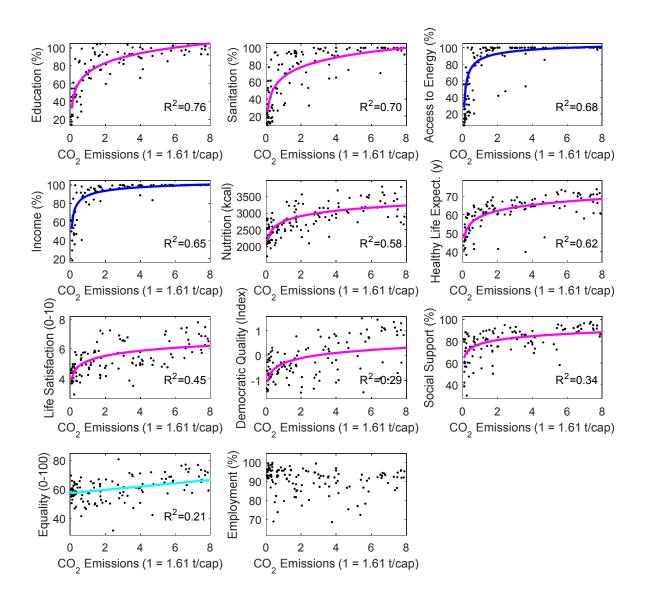
Supplementary Figures



Supplementary Fig. 1. Average values of (a) life satisfaction, and (b) healthy life expectancy, for countries based on the number of needs-related social thresholds achieved. Error bars give the standard error of the mean. The countries included are the same as in Fig. 2 of the main text (N = 109).



Supplementary Fig. 2. Average values of (a) life satisfaction, and (b) healthy life expectancy, for countries based on the number of biophysical thresholds transgressed. Error bars give the standard error of the mean. The countries included are the same as in Fig. 2 of the main text (N = 109).



Supplementary Fig. 3. The relationship between CO_2 emissions (scaled to the per capita biophysical boundary) and each of the social indicators. The best-fit curve (as determined by *AIC*), and the comparable R^2 value, are shown on each plot. Blue indicates a saturation curve, magenta indicates a linear–log curve, and cyan indicates a linear relationship. If no curve is shown, the relationship is not statistically significant.

Supplementary Tables

Indicator	Source	Description
CO ₂ Emissions	Eora MRIO database ^{32,33}	Consumption-based allocation of CO ₂ emissions from energy and cement production.
Phosphorus	Eora MRIO database ^{32,33,35}	Consumption-based allocation of phosphorus from applied fertilizer.
Nitrogen	Eora MRIO database ^{32,33,37}	Consumption-based allocation of nitrogen from applied fertilizer.
Blue Water	Water Footprint Network ⁴⁴	Consumption and pollution of blue water related to the domestic water supply, plus virtual-water imports, minus virtual-water exports.
eHANPP	Kastner et al. ⁴⁷	Consumption-based allocation of the human appropriation of net primary production (HANPP) embodied in final biomass products.
Ecological Footprint	Global Footprint Network ⁵⁶	Biologically productive land and sea area that is needed to produce the biotic resources that a country consumes, and to assimilate the CO ₂ emissions it generates.
Material Footprint	Eora MRIO database ^{32,33,57}	Consumption-based allocation of used raw material extraction (minerals, fossil fuels, and biomass).

Supplementary Table 1. Data sources for the biophysical indicators used in the analysis

Supplementary Table 2. Data sources for the social indicators used in t	the analysis
---	--------------

Indicator	Source	Description
Life Satisfaction	World Happiness	Response to the Gallup World Poll's Cantril life ladder
	Report ⁶⁴	question (0–10 scale).
Healthy Life Expectancy	World Happiness	Number of years that an individual is expected to live in
	Report ⁶⁴	good health (without major debilitating disease or
		infirmity).
Nutrition	FAOSTAT ⁶⁷	Average calorific intake of food and drink per day,
		measured in kilocalories per capita.
Sanitation	World Bank ⁷³	Percentage of the population using improved sanitation
		facilities
Income	World Bank ⁷³	Percentage of the population living on more than \$1.90 a
		day.
Access to Energy	World Bank ⁷³	Percentage of the population with access to electricity.
Education	World Bank ⁷³	Percentage enrolment in secondary school.
Social Support	World Happiness	National average of responses to the question "If you wer
	Report ⁶⁴	in trouble, do you have relatives or friends you can count
		on to help you whenever you need them, or not?"
Democratic Quality	World Happiness	Average of two Worldwide Governance Indicators: voice
	Report ⁶⁴	and accountability, and political stability.
Equality	Standardized World	Gini coefficient of household disposable income (i.e. after
	Income Inequality	taxes and transfers).
	Database ⁸⁵	
Employment	World Bank ⁷³	Percentage of the labour force that is employed.

	CO ₂ Emissions	Material Footprint	Phosphorus	Nitrogen	Ecological Footprint	Blue Water	eHANPP
Education	.757 L	.664 L	.660 L	.613 L	.569 L	.314 S	.041
	***	***	***	***	***	***	p=.18
Sanitation	.702 L	.594 L	.622 L	.595 L	.476 L	.361 L	.113
	***	***	***	***	***	***	p=.13
Access to Energy	.684 S ***	.546 L ***	.572 L ***	.535 L ***	.435 L ***	.435 L ***	P
Income	.650 S ***	.666 S ***	.549 L ***	.509 L ***	.498 L ***	.369 L ***	
Nutrition	.578 L	.532 L	.585 L	.552	.576 L	.227 L	.002
	***	***	***	***	***	***	p=.57
Healthy Life Expect.	.617 L	.583 L	.609 L	.556 L	.456 S	.262 S	.001
	***	***	***	***	***	***	p=.70
Life Satisfaction	.449 L	.516 L	.446 L	.384 L	.494 L	.085 L	.071 L
	***	***	***	***	***	***	**
Democratic Quality	.288 L	.441 L	.432 l	.4491	.406 L	.037	.166 L
	***	***	***	***	***	p=.03	***
Social Support	.342 L ***	.370 L ***	.288 L ***	.257 L ***	.435 S ***	.081 L **	.097 L ***
Equality	.213	.211	.210 l	.332	.182 l	.040	.021
	***	***	***	***	***	p=.02	p=.09
Employment	.008	.010	.013	.023 S	.015	.041 S	.007
	p=.02	p=.13	p=.02	**	p=.37	***	p=.11

Supplementary Table 3. Strength of the relationship between biophysical and social indicators, as given by comparable R^2 of the best-fit curve

Biophysical indicators are roughly ordered (from left to right) according to their ability to predict social performance. Social indicators are roughly ordered (from top to bottom) according to their association with resource use. Bold values indicate $R^2 \ge 0.5$; italics indicate $0.5 > R^2 \ge 0.2$. Letters indicate the shape of the best-fit curve: S = saturation, L = linear–logarithmic, and I = linear. *** indicates p < .001, ** indicates p < .01, while $p \ge .01$ is not considered significant. All statistically significant relationships are positive (i.e. higher social performance is associated with higher resource use). See Supplementary Table 4 for *N*. No results are shown if the regression residuals are not normally distributed.

Supplementary Table 4. Number of data points N used in each regression

	CO₂ Emissions	Material Footprint	Phosphorus	Nitrogen	Ecological Footprint	Blue Water	eHANPP
Education	113	112	112	112	115	112	116
Sanitation	135	134	134	134	139	131	140
Access to Energy	145	144	144	144	149	141	150
Income	103	102	102	102	106	101	106
Nutrition	138	137	137	137	142	139	143
Healthy Life Expect.	131	130	130	130	133	127	134
Life Satisfaction	131	130	130	130	133	127	134
Democratic Quality	131	130	130	130	133	127	134
Social Support	130	129	129	129	132	127	133
Equality	128	127	127	127	133	129	133
Employment	145	144	144	144	149	141	150

Raworth	Cole et al.	Dearing et al.	Sustainable Development Goals
Energy	Energy	Energy	Affordable and clean energy
Food security	Food security	Food security	Zero hunger
Income	Income	Income	No poverty
Water & sanitation	Water & sanitation	Water & sanitation	Clean water and sanitation
(Jobs)	Jobs	Jobs	Decent work and economic growth
Health care	Health care	Health care	Good health and well-being
Education	Education	Education	Quality education
(Voice)	(Voice)	(Voice)	Peace, justice, and strong institutions
Social equity		(Social equity)	Reduced inequalities
Gender equality		(Gender equality)	Gender equality
(Resilience)		(Resilience)	
	Housing		Sustainable cities and communities
	Household goods		
	Safety		
	·		Industry, innovation, infrastructure

Supplementary Table 5. Social goals included by different sources, organised to show the degree of
similarity. Goals shown in brackets are proposed but not measured.