



The social shortfall and ecological overshoot of nations

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Previous research has shown that no country currently meets the basic needs of its residents at a level of resource use that could be sustainably extended to all people globally. Using the doughnut-shaped 'safe and just space' framework, we analyse the historical dynamics of 11 social indicators and 6 biophysical indicators across more than 140 countries from 1992 to 2015. We find that countries tend to transgress biophysical boundaries faster than they achieve social thresholds. The number of countries overshooting biophysical boundaries increased over the period from 32–55% to 50–66%, depending on the indicator. At the same time, the number of countries achieving social thresholds increased for five social indicators (in particular life expectancy and educational enrolment), decreased for two indicators (social support and equality) and showed little change for the remaining four indicators. We also calculate 'business-as-usual' projections to 2050, which suggest deep transformations are needed to safeguard human and planetary health. Current trends will only deepen the ecological crisis while failing to eliminate social shortfalls.

The doughnut-shaped 'safe and just space' framework (also called the 'doughnut of social and planetary boundaries') has received widespread attention as a holistic tool for envisioning human development on a stable and resilient planet^{1,2}. However, despite the urgent need to define, and move towards, a safe and just future³, little is known about the pathways of countries over time with respect to the multi-dimensional social and ecological goals of the doughnut. This article advances integrated global sustainability research by assessing whether any countries have lived within the doughnut in recent decades, or are on track to do so in the future, on the basis of current trends.

The doughnut combines two core concepts: (1) an ecological ceiling that avoids critical planetary degradation, which is informed by the planetary boundaries framework for Earth-system stability⁴; and (2) a sufficient social foundation that avoids critical human deprivation, which is closely aligned with the 12 social priorities of the Sustainable Development Goals⁵. The doughnut visualizes the goal of meeting the needs of all people within the means of the living planet⁶.

Empirical research that combines social and biophysical indicators in the doughnut framework is maturing, and the framework has been applied to evaluate the performance of cities^{7,8}, regions^{9,10}, countries^{2,11,12} and the world as a whole^{1,6}. In general, places that do well in terms of social achievement use resources at unsustainable levels, while places that use resources sustainably do not reach a sufficient social foundation².

A large body of empirical research finds diminishing returns in social performance as resource use increases, and this finding holds across different social indicators or baskets of indicators, such as life satisfaction, life expectancy or composite indices, together with CO₂ emissions^{13,14}, energy use^{15–17}, ecological footprint^{18–20} and others^{2,21}. Modellers have described the impact on planetary boundaries of achieving the Sustainable Development Goals²², the socioeconomic effects of CO₂ mitigation pathways^{23,24} and the energy requirements

of meeting a set of basic needs^{25,26}. However, these studies either do not disaggregate from the global to the national scale or do not include multiple planetary boundaries and social indicators. To date, O'Neill et al.² provide the only global cross-national analysis of the level of resource use associated with achieving minimum social thresholds using the safe and just space framework, but their study is limited to a single year.

There is an emerging view that achieving social thresholds without overshooting biophysical boundaries requires a dual focus on curbing excessive affluence and consumption by the rich while avoiding critical human deprivation among the least well off^{27–29}. A better understanding of country trajectories with respect to the doughnut could provide insights into the type of action needed to transform unsustainable systems of social and technical provisioning³⁰.

Biophysical boundaries and social thresholds

We gathered historical data from 1992 to 2015 and analysed national performance on 6 consumption-based environmental indicators (relative to downscaled biophysical boundaries) and 11 social indicators (relative to social thresholds) for over 140 countries (Table 1). We also used these data to estimate dynamic statistical forecasting models within each country, which act as empirical constraints on a simple 'business-as-usual' projection of current trends for each social and biophysical indicator, out to the year 2050.

The 11 social indicators include 2 measures of human well-being (self-reported life satisfaction and life expectancy) and 9 need satisfiers (nutrition, sanitation, income poverty, access to energy, education, social support, democratic quality, equality and employment). To assess social performance over time, we compared these indicators with the minimum threshold values identified by O'Neill et al.², with some adjustments and caveats (Table 1 and Methods). Since the social support indicator series does not begin until 2005, only ten indicators were considered in total for cross-national comparisons over the 1992–2015 analysis period.

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Table 1 | Country performance with respect to social thresholds and biophysical boundaries (1992–2015)

Indicator	N	Threshold/ boundary		Unit	1992	2015
Social						Countries above threshold (%)
Life satisfaction	45 (119)	6.5		[0–10] Cantril ladder scale	(22)	21
Life expectancy	147	74		Years	18	47
Nutrition	137	2,700		Kilocalories per person per day	40	64
Sanitation	137	95		Population with access to improved sanitation, %	25	35
Income poverty	114	95		Population earning above \$5.50 per day (2011 PPP), %	29	33
Access to energy	131	95		Population with access to electricity, %	47	60
Secondary education	129	95		Gross enrolment in secondary school, %	16	42
Social support	(118)	90		Population with friends or family they can depend on, %	(39)	28
Democratic quality	144	7		[0–10] scale	29	28
Equality	125	70		[0–100] scale (equivalent to Gini index of 0.3)	21	15
Employment	148	94		Labour force employed, %	50	49
Biophysical						Countries within boundary (%)
CO ₂ emissions	147	1992	2015	Population share of cumulative emissions	68	50
Phosphorus	136	1.1	0.8	kg yr ⁻¹ P	47	44
Nitrogen	136	11.3	8.4	kg yr ⁻¹ N	45	38
Land-system change	142	3.3	2.4	tC yr ⁻¹	61	47
Ecological footprint	145	2.1	1.7	gha	51	34
Material footprint	147	9.1	6.9	t yr ⁻¹	61	47

N is the number of countries considered. The social indicators for life satisfaction and social support have observations for a large number of countries only from 2005 onwards (2005 values in parentheses), and therefore a shorter period (2005–2015) is used for all cross-national summary comparisons. The biophysical boundaries shown are global per capita values in 1992 and 2015. They decline over time due to population growth, except for the CO₂ emissions boundary, which is calculated on the basis of each country's population-weighted share of the 770 Gt of cumulative global CO₂ emitted from 1850 to 1988 (the year that the 350 ppm CO₂ boundary was crossed). See Supplementary Information for additional details and the data sources for each social and biophysical indicator.

We compared three downscaled planetary boundaries (climate change, biogeochemical flows and land-system change) with environmental footprint indicators at the country scale. Following the analysis by O'Neill et al.², we also included two separate footprint measures (ecological footprint and material footprint) and analysed these with respect to their suggested globally sustainable levels. Since the biogeochemical flows boundary is measured with two indicators (nitrogen and phosphorus), we analysed six biophysical indicators with respect to downscaled boundaries at the national scale (Table 1). All six indicators are consumption-based footprint measures that account for international trade as well as changes in population over time. No suitable time-series data were available for the blue-water footprint at the country scale (although there are estimates available at the global scale³¹).

Results

At the global scale, we find that billions of people currently live in countries that do not achieve most of the social thresholds in our analysis, and yet humanity is collectively overshooting six of the seven global biophysical boundaries (Fig. 1). We find that humanity is closer to reaching the social thresholds than it was in the early 1990s (with the notable exceptions of equality and democratic quality), but notable shortfalls remain. At the same time, global resource use has overshoot two additional boundaries (material footprint and blue water) and extended substantially further beyond the ecological ceiling over the 1992–2015 period, especially with respect to material footprint and CO₂ emissions.

National progress towards the doughnut. At the national scale, we find that the average country has achieved one additional social threshold at the cost of transgressing one more biophysical boundary over the 1992–2015 period (Extended Data Fig. 1). Most countries are currently failing to achieve the majority of social thresholds (approximately four out of ten achieved, on average), and they are also failing to stay within the majority of the biophysical boundaries (approximately two out of six respected). Fewer social thresholds were being achieved during the early 1990s (approximately three out of ten, on average), but more biophysical boundaries were being respected (approximately three out of six). Taken together, these historical results show poor progress from the perspective of the doughnut's safe and just space, especially given that the achievement of social thresholds cannot be substituted for the transgression of biophysical boundaries in this framework.

There are more countries transgressing boundaries across all six biophysical indicators compared with the early 1990s (Table 1). CO₂ emissions show the biggest change over the historical period: the number of countries overshooting their share of this cumulative boundary increased from 47 in 1992 to 74 in 2015 (an 18 percentage point increase). The proportion of countries overshooting the per capita boundaries for land-system change, ecological footprint and material footprint increased by ~15 percentage points. Meanwhile, the proportion of countries overshooting the phosphorus and nitrogen boundaries increased by less (3 and 8 percentage points, respectively), but these indicators already showed a majority of countries in overshoot at the beginning of the analysis period.

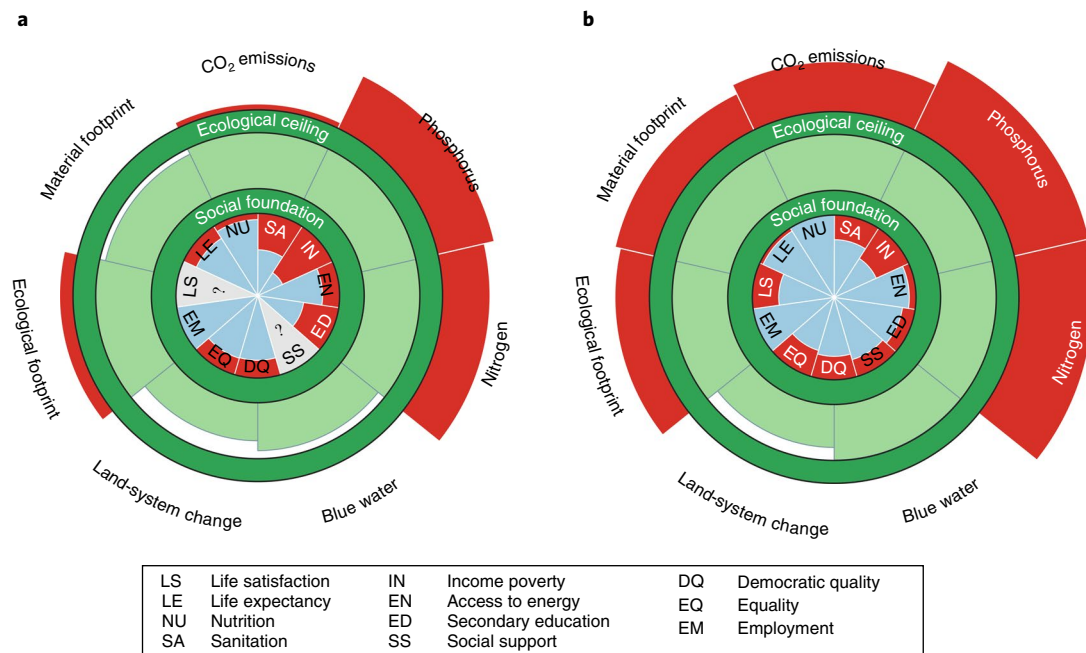


Fig. 1 | Global performance relative to the doughnut's safe and just space, on the basis of the biophysical boundaries and social thresholds measured in this study. a, 1992. b, 2015. Dark green circles show the ecological ceiling and social foundation, which encompass the doughnut of social and planetary boundaries. The blue wedges show average population-weighted social performance relative to each social threshold. The green wedges show total resource use relative to each global biophysical boundary, starting from the outer edge of the social foundation. Red wedges show shortfalls below social thresholds or overshoot beyond biophysical boundaries. Grey wedges show indicators with missing data.

We find mixed results from a social perspective, although some improvements have been made (Table 1). The number of countries achieving the social thresholds increased for 5 of the 11 indicators, was stable for 4 indicators and declined for 2 indicators. At the beginning of the 1990s, only two social thresholds (access to energy and employment) had been relatively widely achieved (by close to half of the countries we analysed). An additional two social thresholds (life expectancy and nutrition) were being achieved by about half of the countries in 2015. However, there are still seven basic needs that most countries are currently falling short on. Less than 30% of countries achieve the thresholds for life satisfaction, democratic quality, social support and equality, and performance on these indicators has either stagnated or declined over the analysis period (depending on the indicator).

Number of boundaries transgressed and thresholds achieved over time. We categorize countries by the number of social thresholds that they achieve (high, middle or low shortfall) versus the number of biophysical boundaries they transgress (low or high overshoot). We then track their movement over time, from 1992 to 2015. We find that no country has met the basic needs of its residents at a sustainable level of resource use over this period. Moreover, countries tend to transgress most (or all) of the biophysical boundaries before achieving a substantial number of social thresholds (Fig. 2).

Nearly half of the 26 countries that moved notably over time in Fig. 2 have moved out of the high social shortfall and low ecological overshoot group since the early 1990s (orange circles outside the bottom left section). However, most of these countries moved into the high ecological overshoot group, while none of them achieve more than half of the social thresholds. China and Peru are good examples. Meanwhile, most of the countries that were in either the high or middle social shortfall group during the early 1990s (brown and blue circles in Fig. 2) have improved social performance, but they were already in the high ecological overshoot group. Mexico and Hungary are good examples. Costa Rica is noteworthy for

consistently transforming resources into social achievement more efficiently than any other country, although it also follows the general trend of increasing transgression of biophysical boundaries over time.

The countries that moved relatively little in Fig. 2 ($N=65$) are overwhelmingly in either the high social shortfall and low ecological overshoot group, such as India and Nigeria (bottom left), or the low social shortfall and high ecological overshoot group, such as Germany and the United States (top right).

Extent of ecological overshoot and social shortfall over time. The results in Fig. 2, which show the number of social thresholds achieved and biophysical boundaries transgressed, do not show the extent of ecological overshoot or social shortfall. Figure 3 shows the changing extent of social shortfall and ecological overshoot by comparing an index of average shortfall with an index of average overshoot for each country. The calculations build on an approach developed by Hickel³² (Methods).

Importantly, the average indices that we present are not intended to suggest that a country can trade off individual social or biophysical goals against one another. Within the safe and just space framework, these goals are seen as non-substitutable (better education does not mean we can have inadequate nutrition; mitigating climate change does not mean we can ignore land-system change). However, the indices provide a helpful way to visualize the average extent of shortfall and overshoot across countries and over time (see Extended Data Figs. 2 and 3 for the extent of overshoot for each biophysical indicator and the extent of shortfall for each social indicator, respectively).

We find notable changes in the extent of social shortfall and ecological overshoot, particularly among country groups with little change in the absolute number of social thresholds achieved and biophysical boundaries transgressed. Wealthy countries in the low social shortfall and high ecological overshoot group (purple circles in Fig. 3) increase the extent of ecological overshoot over the

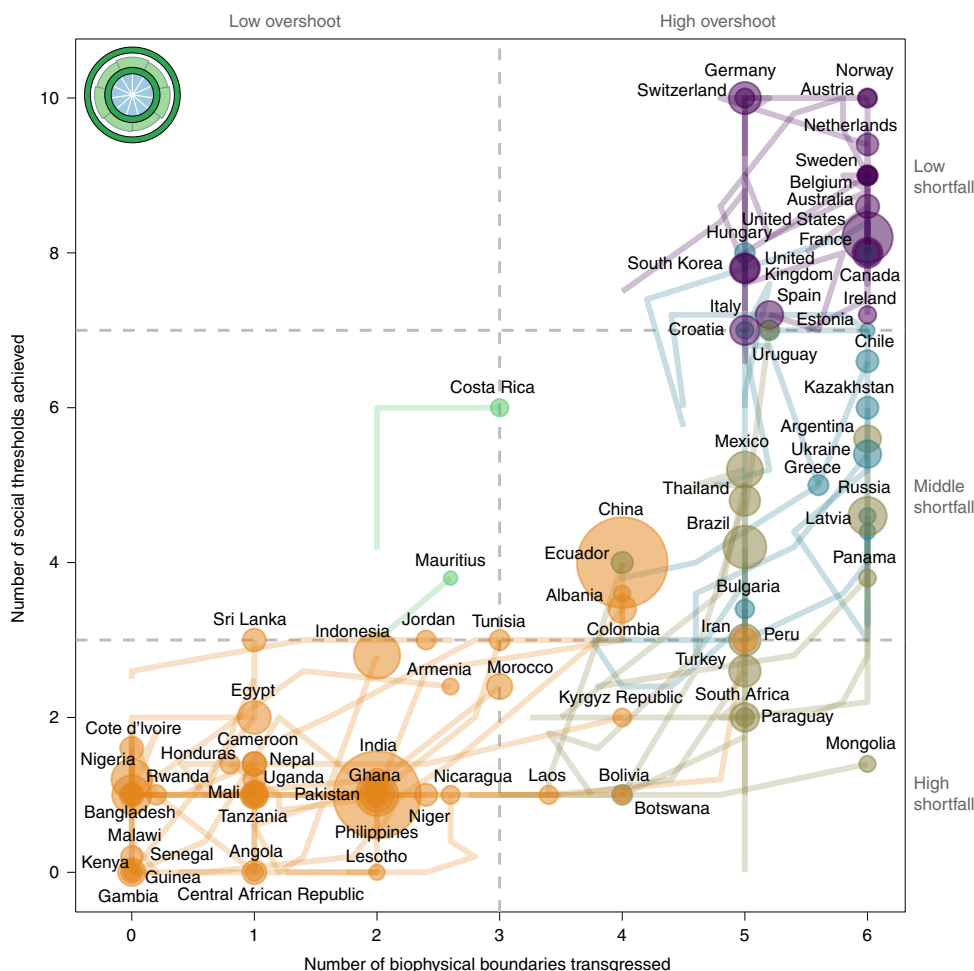


Fig. 2 | Number of social thresholds achieved versus number of biophysical boundaries transgressed by countries over time, 1992–2015. Country performance is divided into six sections on the basis of the average number of social thresholds achieved (high, middle and low shortfall) and the average number of biophysical boundaries transgressed (low and high overshoot). Circles indicate performance at the end of the analysis period (in 2011–2015) and are sized according to population. Country paths are shown in five-year average increments. Countries are colour coded relative to their performance at the start of the analysis period (in 1992–1995) clockwise from top right: low shortfall–high overshoot (purple); middle shortfall–high overshoot (blue); high shortfall–high overshoot (brown); high shortfall–low overshoot (orange); middle shortfall–low overshoot (green). Only countries with data for all six biophysical indicators and at least nine of the ten social indicators are shown ($N=91$). Ideally, countries would be in the doughnut located in the top left corner.

1992–2015 period (from 3.0 times beyond fair shares of the ecological ceiling at the beginning of the period to 3.5 times beyond at the end, on average), and they show little change in the extent of social shortfall over the same period (from 1.7% below the social foundation to 1.4%, on average).

Meanwhile, countries in the high social shortfall and low ecological overshoot group (orange circles in Fig. 3) show an increase in ecological overshoot (from 6% beyond fair shares of the ecological ceiling at the beginning of the period to 19% beyond at the end, on average) and a welcome reduction in social shortfall over the same period (from 43% to 33% below the social foundation, on average). However, this group of countries is still overshooting the ecological ceiling faster than they are reaching the social foundation.

Although there are no countries that eliminate social shortfalls without overshooting biophysical boundaries, the results in Fig. 3 do reveal several countries with promising trajectories, such as Costa Rica, Jordan, Albania and Mauritius. Our results also show the alarming extent of ecological overshoot, and lack of progress in reducing the level of resource use needed to live within fair shares of planetary boundaries, in many wealthy countries, such as Australia, Canada, the United States and Norway. Overall, countries

tend to follow a path of transgressing biophysical boundaries before achieving social thresholds (Fig. 2) and a path of escalating ecological overshoot that yields diminishing returns in reducing social shortfall (Fig. 3).

Business-as-usual projections based on historical trends.

Figure 4 shows our national historical findings together with business-as-usual projections and likely prediction intervals for each biophysical and social indicator between 2016 and 2050. We use the term ‘likely’ to signify a 66% chance of the result occurring, based on historical trends. These values were estimated using the best-fit model from two established nonlinear methods in statistical time-series analysis: exponential smoothing (ETS) and autoregressive integrated moving averages (ARIMA). These dynamic statistical forecasting methods account for patterns within the data over time and give more weight to recent data, thereby offering a more nuanced approach to estimate empirical time trends compared with linear models, such as ordinary least squares regression. The estimation procedure is described in detail in Methods.

For the biophysical indicators, the business-as-usual projections suggest even fewer countries are likely to respect biophysical

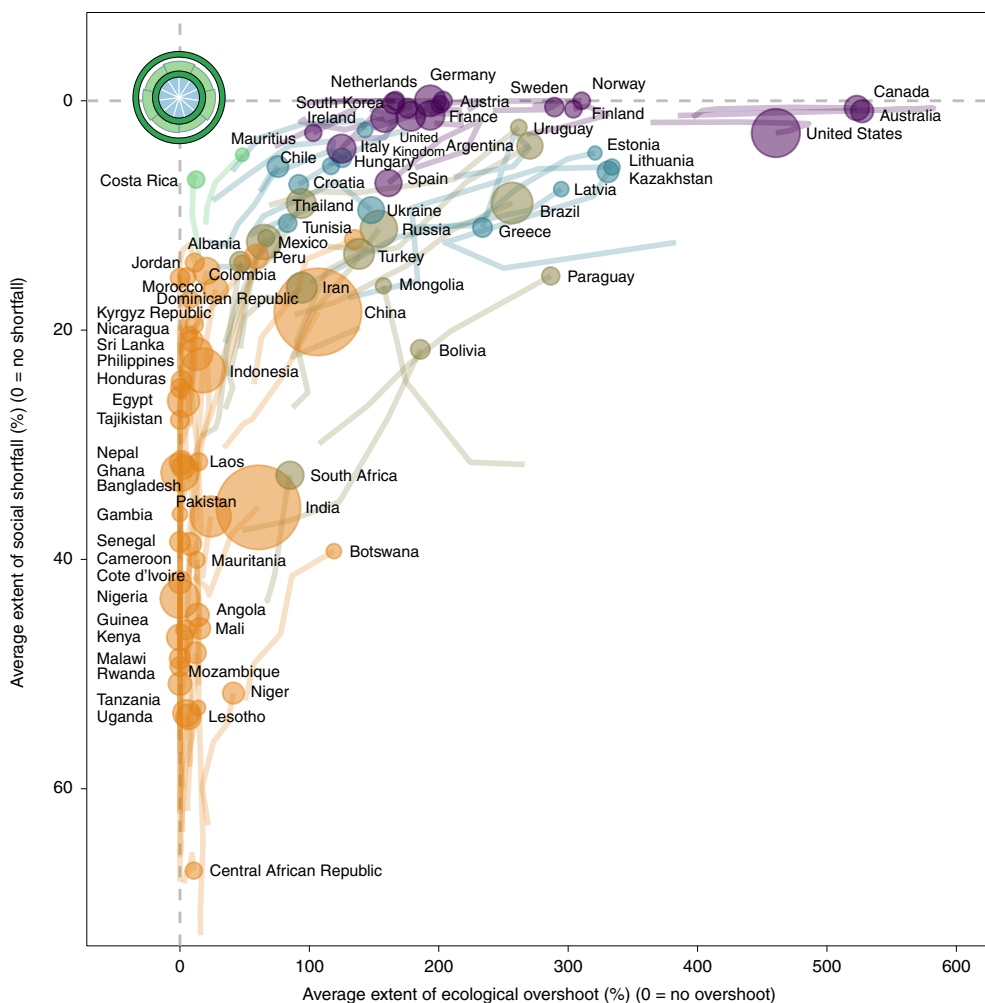


Fig. 3 | Extent of shortfall below the social foundation versus extent of overshoot beyond the ecological ceiling across countries, 1992–2015. Circles indicate performance at the end of the analysis period (in 2011–2015) and are sized according to population. Country paths are shown in five-year average increments. Countries are grouped and colour coded as per Fig. 2, relative to their performance at the start of the analysis period (in 1992–1995). Only countries with data for all six biophysical indicators and at least nine of the ten social indicators are shown ($N=91$). Ideally, countries would be in the doughnut located at (0, 0) in the top left corner.

boundaries in 2050 compared with today (Fig. 4a). If current trends continue, more than 100 countries (out of 147) would overshoot their share of the cumulative CO₂ emissions boundary by 2050, which is more than twice the number of countries in climate overshoot compared with the early 1990s.

Meanwhile, the number of countries that overshoot the per capita boundaries for land-system change, ecological footprint and material footprint is projected to increase by roughly 10–15 percentage points in 2050 compared with today (and roughly 25 percentage points compared with 1992). The overshoot trends for the nutrient boundaries (nitrogen and phosphorus) are less concerning by comparison. In fact, the number of countries overshooting the phosphorus boundary is projected to remain stable (in line with results showing phosphorus use declining in many high-income countries³³).

For the social indicators, the business-as-usual projections suggest that the number of social thresholds achieved by at least 50% of countries would probably increase from 4 out of 11 in 2015 to 7 out of 11 by 2050, judging from historical trends (Fig. 4b). However, we find that less than one-third of countries would be likely to achieve the remaining four social thresholds (life satisfaction, social support, democratic quality and equality).

Although these projected levels of social performance suggest that much of humanity would probably remain below the social foundation in 2050, our projections may still be optimistic as they are based on within-country historical trends, which do not consider the potential social disruption from the negative impacts of ecological overshoot. Such disruption could include increased morbidity, mortality and migration due to extreme climate events; shifts in the geographic range and transmissibility of infectious diseases; and increased poverty given that climate change disproportionately affects the world's poorest and most vulnerable people³⁴. Moreover, although countries may overshoot biophysical boundaries for some time (for example, by running down stocks of natural capital), the degradation of planetary health cannot continue indefinitely^{35,36}.

Overall, our findings suggest deep transformations are needed in all countries to reverse current trends and move towards the doughnut of social and planetary boundaries. In high-income countries such as Germany, there is an urgent need to radically reduce levels of resource use without adversely affecting relatively high levels of social performance (Fig. 5a). Middle-income countries such as China face the dual challenge of needing to continue improving social performance while simultaneously scaling back resource use to be within biophysical boundaries (Fig. 5b). In low-income

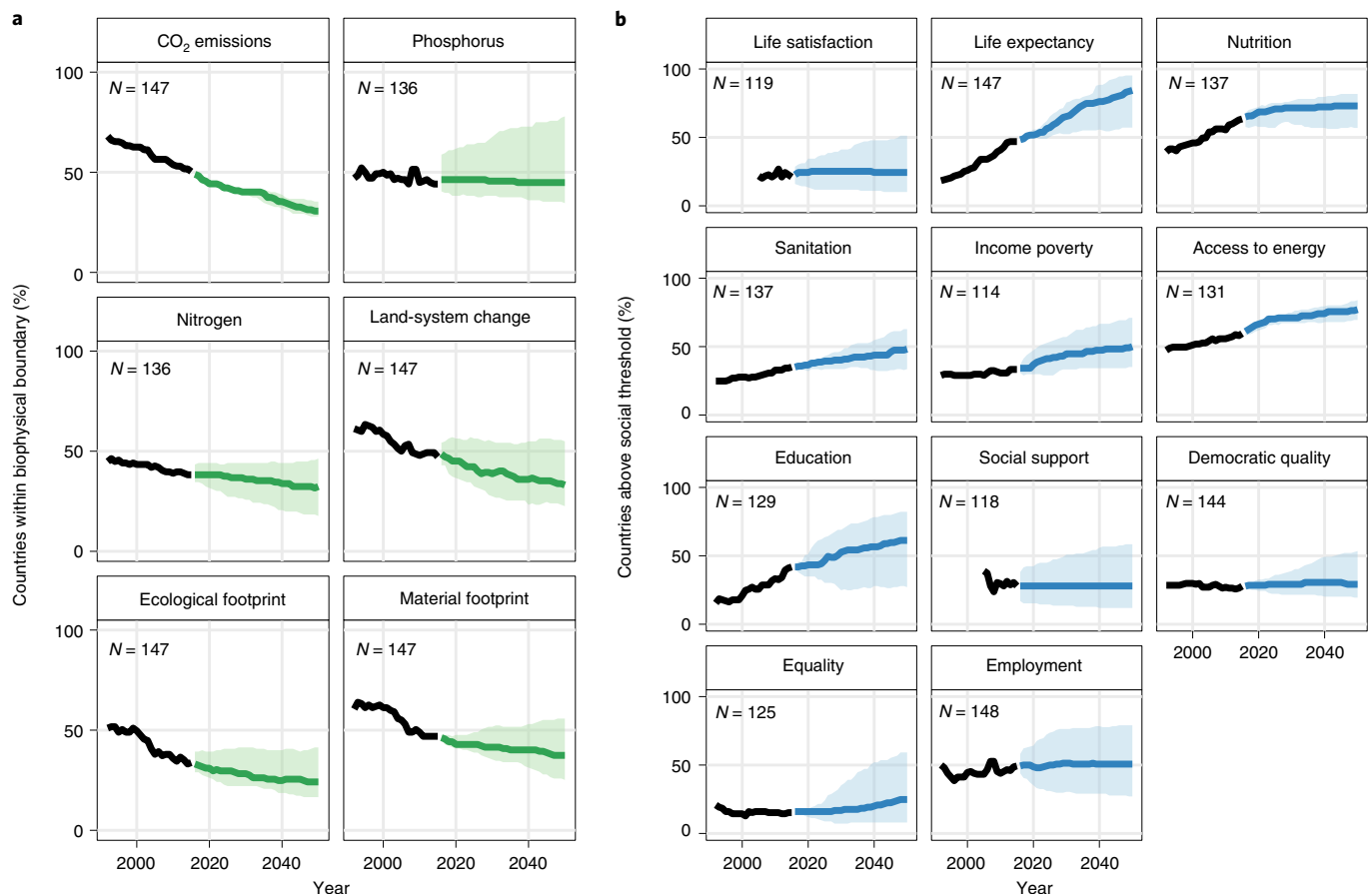


Fig. 4 | Historical trends (1992–2015) and projected business-as-usual trends (2016–2050) in country performance with respect to biophysical boundaries and social thresholds. a, The historical percentage of countries with resource use within each biophysical boundary (black lines) and projected business-as-usual trends (green lines). **b**, The historical percentage of countries with social performance that reaches each social threshold (black lines) and business-as-usual projections (blue lines). Likely (66%) prediction intervals are shown in a lighter tint. See Table 1 for additional detail on the indicators, including their respective biophysical boundaries and social thresholds, and Supplementary Data for country-level results.

countries such as Nepal, resource use could generally be increased and remain within most biophysical boundaries, but there is an urgent need to accelerate improvements in social performance to avoid critical human deprivation (Fig. 5c).

Discussion

Overall, we find no evidence that any country is currently moving towards the doughnut-shaped safe and just space. Current trends are likely to deepen the climate and ecological crisis while failing to eliminate social shortfalls. Despite decades of sustainable development rhetoric, countries with high levels of social achievement have levels of resource use far beyond anything that could be sustainably extended to all people, and their extent of ecological overshoot has generally been increasing. Although low-income countries have shown progress in reducing social shortfalls, they have generally been transgressing biophysical boundaries faster than they have been achieving social thresholds. The slow rate of social progress is coupled with ecological overshoot at the global scale, which is already overwhelming the regenerative capacity of the biosphere³⁵ and exposing humanity to a high risk of destabilizing the Earth system⁴.

Previous research has shown the unsustainability of current development trajectories^{18,37}. Where the doughnut provides new insights is that it contains plural and non-substitutable goals for which absolute (not relative) performance matters, both socially and ecologically. Building on the doughnut, our analysis shows that past, current and business-as-usual future levels of resource

use associated with meeting basic needs are too high. To meet the needs of all people within planetary boundaries, current relationships between social performance and biophysical resource use must be radically transformed in all countries, albeit in different country-specific ways depending on the extent of social shortfall and ecological overshoot^{2,21,38}.

For wealthy countries with high ecological overshoot, resource use needs to be dramatically reduced to get within fair shares of biophysical boundaries—a transition that is unlikely to be accomplished with efficiency improvements alone³⁹. It may also require post-growth and degrowth policies that redesign current growth-dependent economic systems and reduce the overconsumption of resources directly^{40,41}. Simulation models have shown that it is possible for wealthy countries to improve social outcomes without growth by reducing inequality and prioritizing social provisioning^{16,24}. Given our finding that current trends in collective social indicators, such as social support, democratic quality and equality, are most in need of transformation, and given that these social indicators are only weakly coupled to resource use², there is broad scope to improve them by transforming provisioning systems in non-materialistic ways (for example, by distributing income more fairly and universalizing access to basic goods and services). However, a growing body of research shows that such transformations must confront powerful industries and other vested interests that benefit from the unequal and extractive status quo both within and across countries^{42–44}.

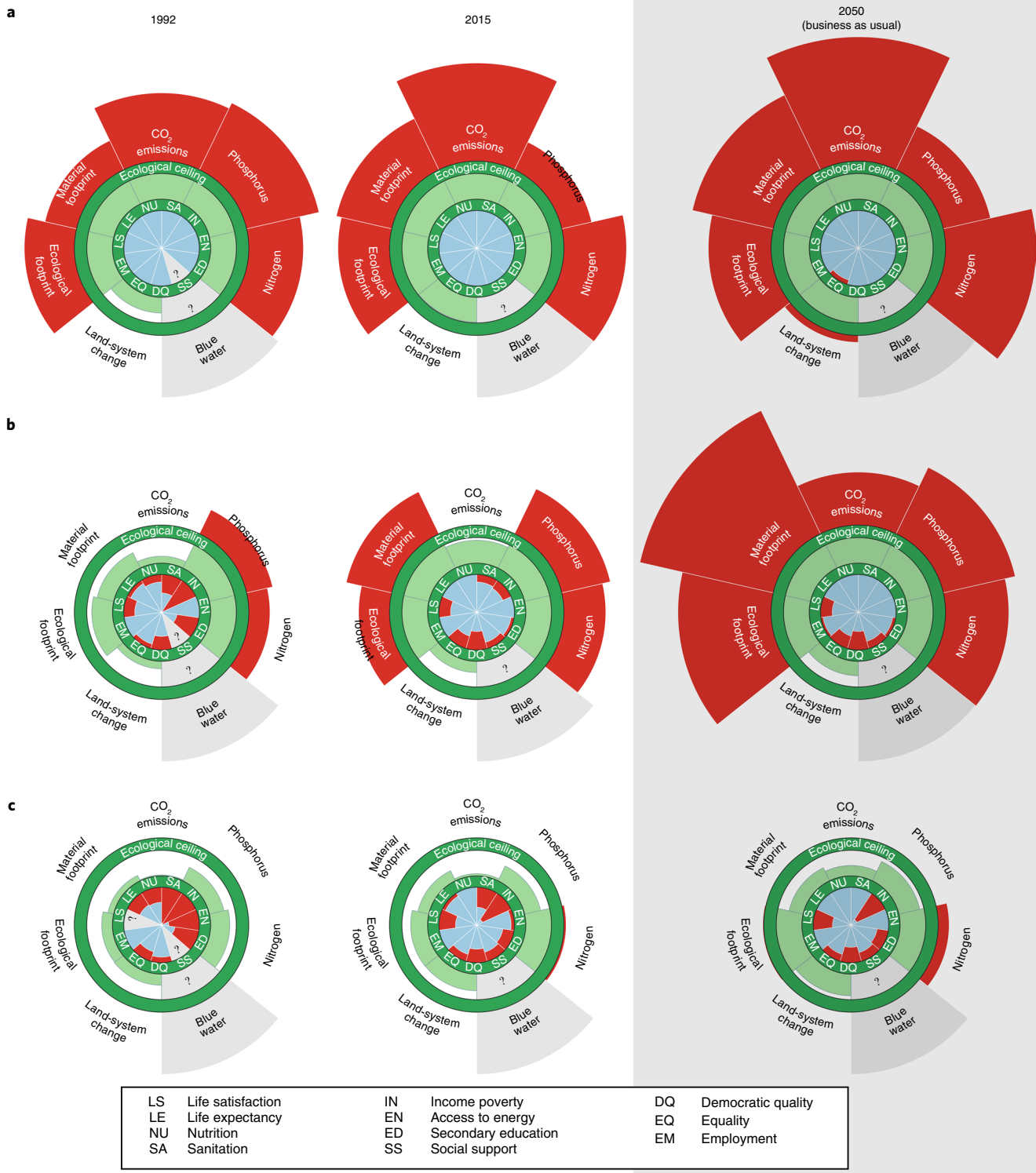


Fig. 5 | National performance relative to a safe and just space for three countries in 1992 and 2015 and with projections for 2050 based on business-as-usual trends for each social and biophysical indicator. a, Germany. b, China. c, Nepal. The colours are used as per Fig. 1. The business-as-usual values are calculated for each indicator using the median estimate of the best-fitting ETS or ARIMA model on the basis of national historical trends (Methods). See Supplementary Data for data for all countries and <https://goodlife.leeds.ac.uk> for an interactive website that produces doughnut plots for all countries.

For countries with high social shortfalls, a focus on meeting basic needs is required, with an emphasis on capacity-building and sovereign economic development⁴⁵. Nutrition, sanitation and income poverty deserve priority attention as the number of

countries that achieve the thresholds for these three social indicators is projected to slow in the coming decades, judging from current trends. For nutrition, evidence suggests current relationships could be transformed by practising sustainable farming

methods, which would improve livelihoods in the process⁴⁶. In addition, regulating water use by industrial agriculture could be aligned with investments in water supply and sanitation, thereby addressing water scarcity while contributing to better health outcomes⁴⁷. For income poverty, the World Bank estimates a global poverty gap of 21% at \$5.50 a day (2011 purchasing power parity (PPP)) in 2015, which translates to \$3.1 trillion (2011 PPP) to lift everyone above this threshold. This amount represents less than 3% of total global income. In other words, a small shift in the flow of global income from rich to poor, such as ensuring fairer wages and prices for producers, could alleviate extreme poverty without the need for additional global growth.

An important limitation of our analysis is that the statistical forecasting models we have applied are constrained by historical data, and thus our projections show only what is probable given current relationships. In other words, the projections assume current provisioning systems and policies and do not consider the types of radical transformations that have been suggested by degrowth^{41,48} and post-growth^{6,49} scholars (see Methods for a discussion of limitations).

While important advances have recently been made in the development of ecological macroeconomic models^{24,50}, to date there is no national model that explores the interconnected relationships between the plural social and biophysical objectives of the doughnut. A more systemic perspective is needed to explore and compare plausible scenarios that move countries towards a safe and just space. Current trajectories are either dangerously unsustainable for the biosphere or strikingly insufficient for human well-being—or both.

Methods

This section summarizes how we collect, analyse and track national biophysical indicators with respect to biophysical boundaries and national social indicators with respect to social thresholds. We provide a more complete discussion of indicator-specific methods for each biophysical and social indicator in the Supplementary Information.

Theoretical framework. Following O'Neill et al.², the theoretical framework that we adopt in our analysis integrates Daly's ends-means spectrum⁵¹ with human needs theory⁵² and includes the emerging concept of 'provisioning systems' as a conceptual intermediary between Earth-system processes and social outcomes^{2,30,44,53}. A provisioning system can be defined as a set of related elements that work together in the transformation of resources to satisfy a foreseen human need, such as nutrition, access to energy or social support⁴⁴.

This framework postulates that some of the observed variation in international performance can be explained by differences in the set of underlying provisioning systems and recognizes that these complex systems can be transformed (with or without intent). For example, different forms of transportation infrastructure (tracks for trains versus roads for private cars) can help satisfy particular needs with very different levels of energy use, land-use patterns, public transit opportunities and, ultimately, resource use lock-ins^{30,54}.

Time-series data. We collected available national time-series data for population, social performance and environmental footprints from a number of global databases, such as the World Bank's *World Development Indicators*, the Eora multi-regional input-output database⁵⁵ and other sources (see Supplementary Tables 1 and 2 for data sources). Countries with an average population below one million people were not included in our analysis as they tend to have relatively sparse data coverage and/or to be highly trade-dependent countries that are not well modelled in global input-output databases. Years with missing data were linearly interpolated (see Supplementary Information for details on the individual biophysical and social indicators).

For comparability and continuity, we aimed to collect the data for our global time-series analysis from the same sources that O'Neill et al.² used in their global cross-sectional study. That being said, this criterion could not be fully met for some of the indicators (nitrogen, phosphorus and life expectancy) due to inadequate or non-existent time-series coverage. As a result, data for these indicators were collected from alternative sources. No suitable time-series data were available for the blue-water footprint, so this indicator was not included in our national analysis. Although all of the data used in our analysis measure progress over time at the national scale, we acknowledge that measurements undertaken on the basis of different models, data sources and system boundaries can generate inconsistencies

and may not be fully comparable. The multi-dimensional nature of the doughnut of social and planetary boundaries makes this unavoidable to some degree, at least on the basis of current data availability.

In the results presented in this study, we analyse time-series data for 148 countries, although not all indicators were available for all countries (see Fig. 4). The first year considered in our analysis is 1992, which is regarded as less uncertain in global input-output databases than years before 1992, largely due to structural changes to the global economic system caused by the dissolution of the Soviet Union.

Downscaling planetary boundaries. There are different ways to downscale planetary boundaries on the basis of alternative views of distributive fairness⁵⁶. Common approaches to downscale planetary boundaries to the national scale include methods based on different sharing principles, including equality, sovereignty and capability to reduce environmental pressure, among others⁵⁷. Following O'Neill et al.² and Hicke⁵⁸, we apply equality-based shares of each planetary boundary throughout our analysis, which spans the 1992–2050 period. This choice is motivated by our research question, which asks whether any countries have historically met the basic needs of their residents at a level of resource use that could be sustainably extended to all people on the planet and/or whether any are on track to do so in the future, according to current trends. Our calculations take into account United Nations population projections under a medium fertility scenario⁵⁹.

We downscale four planetary boundary variables (climate change, phosphorus, nitrogen and land-system change). Following Hicke⁵⁸, the climate change boundary is downscaled using an equality-based cumulative approach, which takes into account the safe carbon budget associated with historical CO₂ emissions over the 1850–1988 period that caused the global atmospheric concentration of CO₂ to overshoot the 350 ppm boundary. The remaining planetary boundaries are downscaled to annual per capita equivalents following the same methods as O'Neill et al.².

Biophysical boundaries that account for changes in population over time were then compared with consumption-based footprint indicators that account for international trade. For CO₂ emissions, we calculated cumulative historical CO₂ emissions from 1850 to 2015 for each country and compared these country-level cumulative CO₂ emissions with national fair shares of the safe carbon budget on a yearly basis. For biogeochemical flows (nitrogen and phosphorus), in the absence of a reliable consumption-based time series at the national scale, we calculated consumption-based proxy time series for both indicators by mapping territorial N and P fertilizer use data from Bouwman et al.³³ to trade coefficients derived from the data of Oita et al.⁶⁰ available in the Eora global multi-regional input-output database. For land-system change, we obtained national data series that measure the consumption-based allocation of human appropriation of net primary productivity to final agricultural and forestry products, where international trade is accounted for using physical bilateral trade matrices⁶¹. The resulting indicator is called embodied human appropriation of net primary production.

In addition, we include two further consumption-based footprint indicators (ecological footprint and material footprint) and analyse these with respect to their suggested maximum sustainable levels per capita, accounting for changes in population over time. We acknowledge that these biophysical indicators partially overlap. For example, the ecological footprint and material footprint both include fossil energy as a component, thus overlapping with each other and with the climate change indicator. However, this basket of indicators captures different notions of absolute sustainability: planetary boundaries aim to avoid tipping points in the Earth system, the ecological footprint measures how much of the regenerative capacity of the biosphere is occupied by human demand and the material footprint is a mass-based proxy of overall resource use⁶².

In total, six biophysical indicators are investigated over the historical 1992–2015 period and with projections out to 2050. The projections are based on within-country time-series relationships observed over the historical 1992–2015 period. See Supplementary Information for additional details on each biophysical indicator and Supplementary Table 1 for data sources.

Establishing social thresholds. We base our selection of social indicators and thresholds on the study by O'Neill et al.², which operationalizes the doughnut-shaped safe and just space framework^{1,11,63} at the national scale. The framework by O'Neill et al. classifies life satisfaction and life expectancy as measures of well-being^{24,14}, while the other nine social indicators are classified as need satisfiers. This classification is consistent with the basic needs approach^{27,52} and reflects empirical results indicating that the more need satisfiers a country achieves, the happier and healthier its residents generally are².

With the exception of two indicators (life expectancy and income poverty), we use the same threshold values for the social indicators as O'Neill et al.². For life expectancy, we use overall life expectancy rather than 'healthy life expectancy' as the latter indicator was not available for our time-series analysis. We use a life expectancy threshold of 74 years, compared with 65 healthy years, on the basis of the observation that life expectancy is 9 years higher than healthy life expectancy on average.

For income poverty, we use the percentage of the population living on less than the World Bank's poverty line of \$5.50 per day at 2011 PPP international prices (following Edward and Sumner⁶⁶) rather than the extreme poverty line of \$1.90 per day used by O'Neill et al.² as the latter has been criticized for being too low to be considered a minimum standard⁶⁷. The World Bank's approach to measuring poverty is limited, however, in that it does not tell us whether people have access to the context-specific forms of provisioning that are necessary to meet basic needs in a given country⁶⁵. What ultimately matters is people's income vis-à-vis the costs of satisfying basic needs, and these costs vary substantially across countries and over time due to local factors such as climate, price controls and levels of public provisioning (see Allen⁶⁸ for a review). There are alternative approaches to measuring poverty, which define the costs of country-specific baskets of essential goods and services^{67,68}, but no suitable data were available for our time-series analysis.

In total, we include 11 social indicators, with projections of social outcomes (relative to social thresholds) out to 2050. The projections are based on within-country time-series relationships observed over the historical 1992–2015 period. The two self-reported indicators included in our analysis are available for either fewer countries (life satisfaction) or zero countries (social support) in the earlier 1992–2004 period. For these two indicators, we considered the larger country sample available over the 2005–2015 period for all summary comparisons by indicator. See Supplementary Information for additional details on each social indicator and Supplementary Table 2 for data sources.

Comparing biophysical indicators with respect to boundaries and social indicators with respect to thresholds. Within our results throughout the main text (and in the accompanying Supplementary Data), biophysical indicators are presented relative to the biophysical boundary, while social indicators are presented relative to the social threshold. In each case, we follow the same normalization procedure employed by O'Neill et al.², which involves dividing the indicator value by the given boundary or threshold.

In the case of the biophysical indicators, which have an absolute zero, the value for a given country is calculated directly: the normalized biophysical data for a given year t are given by $x'_t = x_t/x_t^*$, where x_t is the biophysical indicator in year t , and x_t^* is the biophysical boundary in year t . Note that the per capita biophysical boundaries change over time in absolute terms (as population grows).

In the case of the social indicators, which do not have a clear absolute zero, the lowest value observed for a given indicator over the 1992–2015 period is assigned the value of zero, while the social threshold is assigned the value of one. This normalization procedure preserves the social threshold in absolute terms (it is always one, regardless of the data), and it allows the differences between countries to be visualized more clearly in the doughnut plots. In mathematical terms, the normalized social data for a given year t are given by $y'_t = (y_t - y_{\min})/(y^* - y_{\min})$, where y_t is the social indicator in year t , y^* is the social threshold (which does not change over time) and y_{\min} is the lowest value for the social indicator observed over the analysis period.

Calculating the average extent of social shortfall and ecological overshoot. We calculated the extent of social shortfall and ecological overshoot for each country over time using simple average-based indices. Our approach builds on the methods developed by Hicke³² for a single year, although our calculation procedure is slightly different.

To measure the extent of social shortfall, we subtract each normalized social ratio from the threshold value (one) and set any negative values to zero (given that scores below zero indicate no shortfall). The index of social shortfall is then calculated as the unweighted average of the transformed values (where zero represents no social shortfall).

To measure the extent of ecological overshoot, we follow a mirrored version of the same procedure. We subtract the boundary value (one) from each normalized biophysical ratio and set any negative values to zero (given that scores below zero indicate no overshoot). The index of ecological overshoot is then calculated as the unweighted average of the transformed values (where zero represents no ecological overshoot). Our method differs from Hicke³² in that we measure only the extent of overshoot (whereas Hicke³² also measures 'undershoot').

We acknowledge that creating aggregate measures of performance across non-substitutable goals, such as those contained in the doughnut, is not fully consistent with the safe and just space framework. Our measures of average shortfall and average overshoot allow for compensation within each social and biophysical index. By presenting these measures, we are not suggesting that it would be acceptable in practice to trade off individual goals against one another. The indices are presented simply to summarize the overall extent of social shortfall and ecological overshoot across countries and over time, which is hard to visualize otherwise. Importantly, we do calculate separate indices of social shortfall and ecological overshoot in recognition that countries cannot compensate high social shortfalls for low ecological overshoot (or vice versa) within a 'strong sustainability' framework⁶⁹ such as the doughnut.

Projecting business-as-usual trends. We projected business-as-usual trends for each biophysical and social indicator for each country on the basis of historical observations over the 1992–2015 period. For each indicator in each country, we used the best-fitting estimate of two distinct dynamic statistical forecasting models:

(1) an ETS state space model; and (2) an ARIMA model. We followed a three-step process enabled by the forecast package in R⁷⁰, described in detail by Hyndman and Athanasopoulos⁷¹.

First, for each country, we estimated ETS models for each of the 17 time-series indicators in our analysis (11 social and 6 biophysical). Projections based on ETS methods are weighted averages of past observations, with the weights decaying exponentially so more recent observations are weighted more highly than observations in the distant past⁷¹. Following Hyndman and Khandakar⁷⁰, we used an automated algorithm to select the best-fitting combination of ETS parameters for each indicator by minimizing Akaike's information criterion, corrected for small-sample bias (AIC_c).

Second, we estimated ARIMA models for each indicator within each country following a similar procedure. Projections based on ARIMA methods aim to describe the autocorrelations in the data through combinations of the order of the autoregressive part (p), degree of differencing needed for stationarity (d) and the order of the moving average part (q), often called an ARIMA(p, d, q) model⁷¹. Following Hyndman and Khandakar⁷⁰, we used an automated algorithm that selects the best-fitting combination of the p, d and q parameters for each indicator by minimizing AIC_c.

Although AIC_c is useful for selecting between models in the same class, it cannot be used to compare between ETS and ARIMA models because the maximum likelihood estimation is computed in different ways across model classes⁷¹. We therefore selected the best-fitting ETS or ARIMA model for each of the indicators for each country on the basis of a time-series cross-validation algorithm that minimizes mean standard error (as described by Hyndman and Athanasopoulos⁷¹, section 3.4). In each case, the best-fitting model was used to project point estimates out to 2050 together with 66% prediction intervals. Overall, these methods were used to compare more than 100,000 combinations of parameters to select the set of best-fit estimates for projecting business-as-usual trends in the social and biophysical indicators for 148 countries.

Limitations. Our statistical forecasting models are based on individual indicator trends that are constrained by historical data, and thus our analysis shows only what is likely given historical trends. Moreover, the dynamic statistical projections of individual indicators do not imply causal relationships. The links between biophysical resource use and social outcomes can be seen to run both ways, and our theoretical framework recognizes that the relationships are mediated by dynamic and complex provisioning systems that can be restructured, intentionally or otherwise.

Our study does not attempt to characterize different types of provisioning systems or their effects on the relationships between resource use and social outcomes—these are complex and often context-specific challenges to incorporate across time and space. However, we do quantify the levels of resource use and social outcomes associated with business-as-usual trends, thus giving an indication of what could happen if recent trajectories continued.

Finally, our analysis is inevitably limited by the quality and availability of time-series data (see Supplementary Information for descriptions of each biophysical and social indicator). Moreover, our selection of countries as the unit of analysis does not capture the wide disparities in resource use and social performance that occur within countries¹⁷ (with the partial exception of the income equality indicator derived from the Gini index). Similarly, countries are not isolated units—they are deeply interconnected through history, power and international structures—but our cross-national analysis does not fully reflect these rich interconnections. That being said, all of the biophysical indicators in our analysis account for the upstream environmental burdens that arise from producing the goods that are consumed in a country, no matter where in the world those burdens take place (we use environmental footprints). A possible next step for future research would be to account for the upstream social burdens on communities and workers that arise worldwide from the consumption in a given country (social footprints), but substantial data gaps remain^{8,72}.

Reporting Summary. Further information on research design is available in the Nature Research Reporting Summary linked to this article.

Data availability

The data produced in the analysis are included in the Supplementary Information accompanying this article. The data are also available via an interactive website (<https://goodlife.leeds.ac.uk>), which allows users to query the dataset, generate visualizations and produce doughnut plots similar to Fig. 5 for all countries.

Code availability

The R code used to generate the results is available from the corresponding author upon reasonable request.

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Author contributions

A.L.F. and D.W.O. designed the study. A.L.F. and N.R. assembled the data. A.L.F., D.W.O., J.H. and N.R. performed the analysis and wrote the manuscript.

Competing interests

The authors declare no competing interests.

Additional information

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Supplementary information The online version contains supplementary material available at <https://doi.org/10.1038/s41893-021-00799-z>.

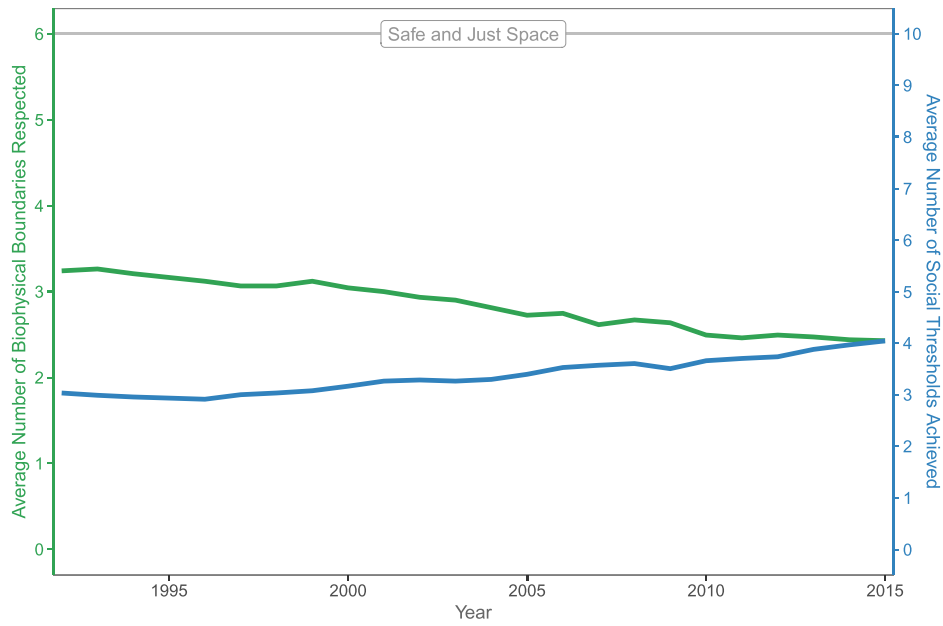
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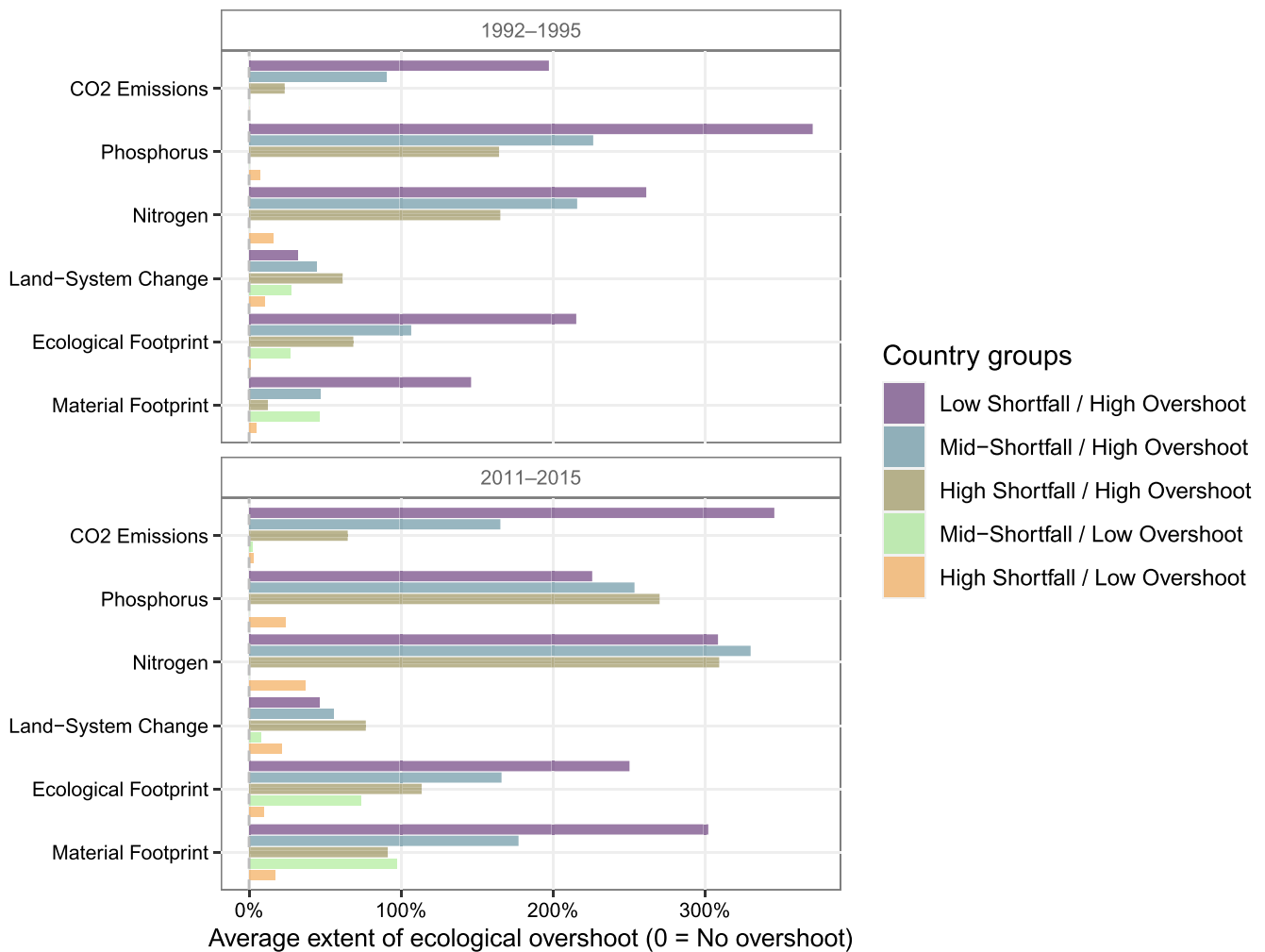
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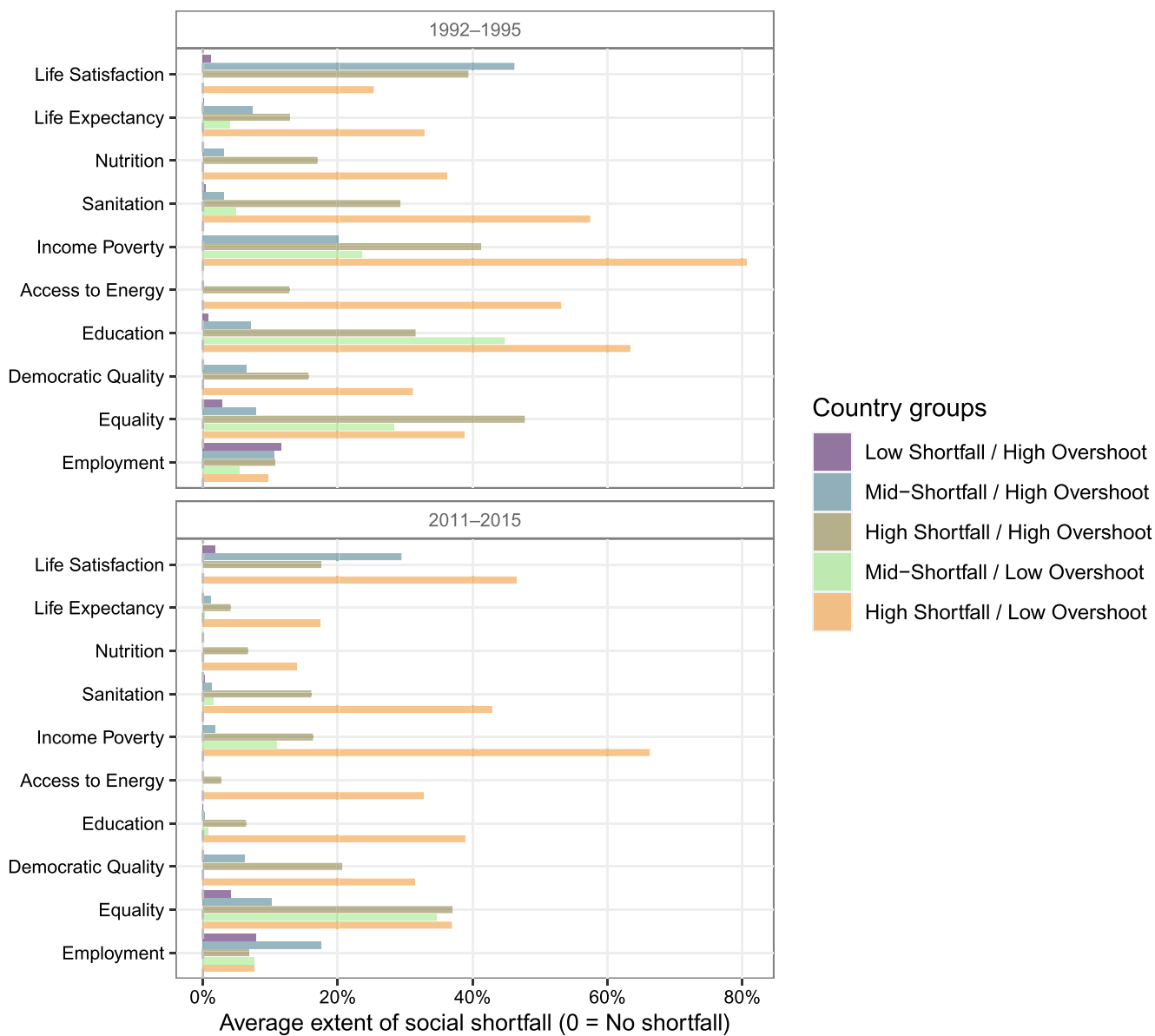
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Extended Data Fig. 1 | Average number of biophysical boundaries respected and social thresholds achieved per country (1992–2015). Average values are calculated from the sample of countries with data for all six biophysical indicators, and at least 9 of the 10 social indicators that span the analysis period (N = 91). Ideally, countries would achieve all social thresholds while respecting all biophysical boundaries, as indicated by the “Safe and Just Space” line at the top of the figure.



Extended Data Fig. 2 | Average extent of ecological overshoot by country group for each biophysical indicator in two periods. Country groups as per Figs. 2 and 3 in the main text. If there is no country group bar shown for a given biophysical indicator, then this group has no ecological overshoot in this period.



Extended Data Fig. 3 | Average extent of social shortfall by country group for each social indicator in two periods. Country groups as per Figs. 2 and 3 in the main text. If there is no country group bar shown for a given social indicator, then this group has no social shortfall in this period.

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Software and code

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Data collection	Data was collected online from publicly available international databases. Data sources for each indicator are provided in Supplementary Tables 1 and 2 (along with a brief description).
Data analysis	The data analysis was conducted using R (v.4.0.2). Above and beyond this base R version, our analysis is dependent on several R packages. We used the "tidyverse" suite of packages for organising, manipulating, and visualising the data. We also used the "forecast", "fable", "tsibble", and "feasts" packages for time series analysis functionality. The custom R code used to generate the analysis is available from A. Fanning upon reasonable request.

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All studies must disclose on these points even when the disclosure is negative.

Sample size	The national-level sample size (N=148) was determined based on the availability of comparable time series data for each of the 17 social and biophysical indicator over the 1992–2015 period, although not all indicators were available for all countries or all years (see Table 1 and Table 2 in the manuscript for the national samples of each indicator used in our analysis). No sample-size calculation was performed in order to project "business-as-usual" trends to 2050 for each social and biophysical indicator within each country, based on historical data between 1992 and 2015. According to Hyndman and Athanasopoulos' (2019) "Forecasting: Principles and Practice", rules-of-thumb minimum sample sizes for various time series models are unsubstantiated in theory and practice -- minimum sample sizes for time series forecasts will depend on the number of parameters to be estimated and the amount of randomness in the data. We followed these authors' suggestion that choosing the model with the minimum AICc value is the best approach for relatively short time series, like our 24-year period, because it allows both the number of parameters and the amount of noise to be taken into account (see Methods for a full description of our estimation procedure).
Data exclusions	We collected national data from publicly available international databases, which generally hold data for 200+ countries. Countries with an average population less than 1 million people were excluded from our analysis, as they tend to have relatively sparse data coverage and/or be highly trade-dependent nations that are not well-modelled in global input-output databases. In addition, we excluded countries with short time series (beginning after the year 1999 or ending before the year 2008) and with few observations (less than 10). After excluding countries with small populations, few observations, and low time coverage, years with missing data were filled by linear interpolation between observations or by last observed values carried backwards/forwards to 1992/2015 (see Supplementary Information for details on the individual biophysical and social indicators). Statistical outliers in the biophysical and social indicators were considered using boxplots and histograms. Based on these methods, data from the Eora MRIO database were excluded in advance for four countries (Belarus, Ethiopia, Sudan, and Zimbabwe). For the proxy nitrogen and phosphorus footprint time series estimates, data were excluded from the analysis if the footprint/territorial ratio was larger than 4, based on the observation that several extreme values from small global South countries were inflating the global totals (see Supplementary Information Section 1.2).
Replication	All data used in the analysis are publicly available, and the data sources are summarised in Supplementary Tables 1 and 2. The consolidated dataset used in the analysis is provided as a Supplementary Data spreadsheet.
Randomization	The analysis uses national-level data; there is no allocation to experimental groups.
Blinding	The analysis uses national-level data; blinding is not relevant to the study.

Reporting for specific materials, systems and methods

We require information from authors about some types of materials, experimental systems and methods used in many studies. Here, indicate whether each material, system or method listed is relevant to your study. If you are not sure if a list item applies to your research, read the appropriate section before selecting a response.

Materials & experimental systems

n/a	Involved in the study
<input checked="" type="checkbox"/>	<input type="checkbox"/> Antibodies
<input checked="" type="checkbox"/>	<input type="checkbox"/> Eukaryotic cell lines
<input checked="" type="checkbox"/>	<input type="checkbox"/> Palaeontology and archaeology
<input checked="" type="checkbox"/>	<input type="checkbox"/> Animals and other organisms
<input checked="" type="checkbox"/>	<input type="checkbox"/> Human research participants
<input checked="" type="checkbox"/>	<input type="checkbox"/> Clinical data
<input checked="" type="checkbox"/>	<input type="checkbox"/> Dual use research of concern

Methods

n/a	Involved in the study
<input checked="" type="checkbox"/>	<input type="checkbox"/> ChIP-seq
<input checked="" type="checkbox"/>	<input type="checkbox"/> Flow cytometry
<input checked="" type="checkbox"/>	<input type="checkbox"/> MRI-based neuroimaging