1 Enhanced risk of concurrent regional droughts with increased ENSO

2 variability and warming

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- 21 Abstract:
- 22 Spatially compound extremes pose substantial threats to globally interconnected social-
- 23 economic systems. We use an Earth system model large ensemble to examine the future
- risk of compound droughts during the boreal summer over ten global regions with highly
- 25 seasonal climate. Relative to the late-20th century, the probability, mean extent and severity
- of compound droughts increase by ~60%, ~10% and ~20% respectively by the late-21st
- 27 century, with a disproportionate increase in risk across North America and the Amazon.
- 28 These changes result in a ~9-fold increase in exposure over agricultural areas and ~5 to 20-
- 29 fold increase in population exposure depending on the shared socioeconomic pathway.
- 30 ENSO is the predominant large-scale driver of compound droughts with 68% of historical
- 31 events occurring during El Niño or La Niña conditions. ENSO teleconnections remain

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32 stationary in the future though an ~22% increase in ENSO extremes combined with

- 33 projected warming, drive the elevated risk of compound droughts.
- 34 35

36 Spatially and/or temporally compounding Earth system extremes can lead to cascading impacts 37 on global socio-economic systems^{1–6}. Several recent studies have examined temporally 38 compounding events resulting from different combinations of climatic hazards occurring in the 39 same location at the same time, such as hot and dry conditions^{7,8} or heavy precipitation and 40 extreme winds⁹. The simultaneous occurrence of extremes across multiple regions, referred to as 41 spatially compound extremes, have received relatively limited attention. Spatially compound 42 extremes have the potential to accumulate hazard impacts in distant locations and pose 43 amplifying pressures on a network of interconnected socioeconomic systems^{1,10–15}. For example, severe droughts that concurrently occurred across Asia, Brazil, and Africa during 1876 to 1878 44 45 led to synchronous crop failures, followed by famines that killed more than 50 million people in 46 those regions¹⁶. The complex and interconnected nature of the current global food network 47 makes agricultural shocks, even over a few individual regions, capable of having ripple effects on global food prices and food security, particularly in socioeconomically vulnerable regions^{11,17}. 48 49 Compound extremes can also influence global economies through their impacts on international agribusiness and reinsurance industries^{7,18,19}. Therefore, understanding the drivers of 50 51 simultaneous extremes across regions and the exposure of human systems to such extremes can 52 inform assessments of the climate risks to interconnected systems and planning for their societal

- 53 impacts.
- 54 Recent studies have examined the risk of crop failures from compound extremes and highlighted
- 55 various physical drivers and mechanisms. The risk of multiple-breadbasket failures is elevated
- during the simultaneous physical hazards imposed by the large-scale natural climate variability
- 57 modes such as El Niño-Southern Oscillation (ENSO), Indian Ocean Dipole, and Atlantic
- 58 Niño^{12,13,20}. ENSO is one of the predominant drivers of hydroclimate variability across tropical 59 regions, as El Niño events are associated with several major synchronous historical droughts
- 60 across Asia, Africa and South America^{16,21}. For instance, the strong El Niño event in 1983
- 61 caused extreme heatwaves and droughts across multiple maize-producing regions that resulted in
- 62 the most extensive simultaneous crop failures in recent records^{13,17}. Overall, $\sim 80\%$ of historical
- 63 compound droughts over tropical/subtropical belt are associated with El Niño conditions during
- 64 the boreal summer²⁰. Projected anthropogenic warming is expected to double the risk of
- 65 concurrent hot and dry extremes over certain croplands and pastures⁷ and enhance the risk of
- 66 globally synchronized shocks on temperature-sensitive crops such as Maize¹⁵, highlighting the
- 67 importance of understanding the drivers of compounding stressors.
- 68 This study aims to understand future changes in the characteristics and drivers of spatially
- 69 compounding droughts (hereafter compound droughts) that could result in simultaneous shocks
- across multiple regions, highlighting the increasing risks to a suite of climate-sensitive sectors
- and systems. Our analysis focuses on ten tropical and subtropical regions, defined in the
- 72 Intergovernmental Panel on Climate Change (IPCC) Special Report on Managing the Risks of
- 73 Extreme Events and Disasters to Advance Climate Change Adaptation (SREX), that exhibit high
- variability in summer precipitation and receive a large fraction of their annual precipitation
- 75 during their summer season. Several of these regions exhibit similar socioeconomic and climate
- characteristics, including areas where rainy seasons and agricultural production are strongly

- 77 influenced by the global monsoon systems. These regions also include important breadbaskets
- and vulnerable populations that depend on rainfed agriculture for their livelihood 22,23 . Given the
- importance of ENSO for hydroclimate variability over many of these regions^{13,16,24–27}, we
- 80 investigate the influence of El Niño and La Niña events on compound drought characteristics in
- 81 the historical and future climates. We also quantify changes in the population and agricultural
- 82 land exposure to compound droughts to understand societal implications of projected changes.
- 83

84 Historical and future characteristics of compound droughts. We find significant increases in the frequency, spatial extent, and average intensity of compound droughts in the late-21st century 85 (2071–2100) relative to the late 20th century (1971-2000) in the Community Earth System Model 86 87 Large Ensemble simulations for the high-emissions Representative Concentration Pathway 8.5 88 (Figure 1). The number of regions simultaneously under drought is significantly (p-value<0.05) 89 higher in the future relative to the historical climate (Figure 1b), contributing to a ~60% increase 90 in the probability of compound droughts (historical probability = 0.32 and future probability =91 0.51). The fraction of drought-affected area during compound droughts is also significantly 92 higher in the future climate, with the probability of widespread compound droughts increasing by 93 ~30% relative to the historical climate (Figure 1c). Likewise, the mean severity of compound 94 droughts also increases (Figure 1d) along with the probability of severe compound droughts, 95 which increases ~6-fold from 0.12 in the historical climate to 0.75 in the future climate. As a

96 result, nearly 3 out of 4 compound droughts in the future are classified as severe (Figure 1d).

97 We quantify the impacts of more frequent, extensive and severe compound droughts on

98 agricultural land (the combination of cropland and pastureland) and population by calculating

changes in their exposures to compound droughts (Figure 2). These exposures exhibit distinct

- 100 differences between the two climates and are sensitive to drought severity. While agriculture
- 101 areas exposed to moderate compound droughts in the historical climate is twice as high as in the 102 future climate (Figure 2a), their exposure to severe compound droughts increases \sim 10-fold in the
- future climate (Figure 2*a*), then exposure to severe compound droughts increases ~10-10ld in the 103 future climate. An average of ~0.7 million km² of agricultural land is likely to be exposed to
- severe compound droughts every year in the future climate compared to ~ 0.07 million km² in the

105 historical climate (Figure 2a). Since the agricultural area does not change in the two analyses

periods, the differences in exposure is largely driven by changes in the frequencies and extent of

107 moderate and severe compound drought in the two time periods.

108 Increases in the severity of compound droughts in future climate is associated with changes in

- 109 the characteristics of the water cycle. Specifically, several regions either exhibit a decrease in
- 110 precipitation (CNA, CAM, and northern AMZ), or an increase in ET (northern CAM and ENA),
- both of which enhance surface drying (Figure S1c,d) and elevate the risk of compound droughts
- 112 (Figure S2a). As a result, there is an increase in the likelihood of severe compound droughts
- exposure to agricultural lands within these regions (Figure 3a,b; Figure S2a,b). Alternatively, the
- decrease in agricultural exposure to moderate compound droughts over the EAS, SAS and EAF
- regions is due to an increase in summer precipitation in the future climate (Figure S1; Figure 3b). As a result, these regions are less likely to experience compound droughts in the future climate
- 110 As a result, these regions are less likely to experience compound droughts in the future climate 117 (Figure 3a). Although a reduction in agricultural exposure to compound droughts is projected
- 117 (Figure 5a). Although a reduction in agricultural exposure to compound droughts is projected 118 over EAF, there is a considerable uncertainty in the response of EAF precipitation to warming²⁸.

119 Differences in the distribution and growth of population in the five Shared Socioeconomic

Pathways (SSPs) lead to substantially varying population exposures to compound droughts

- 121 (Figure 2b). Future population exposure to severe (moderate) compound droughts increases
- 122 (declines) under all SSPs (Figure 2b). In the historical climate, an average of ~10 million people
- 123 are at risk of experiencing severe compound droughts every year, which increases to an average
- 124 of ~120 million people under SSP1 and SSP5, ~160 million under SSP2 and SSP4, and more
- 125 than 210 million people under SSP3 every year by the late 21st century (Figure 2b). The
- 126 exceptionally large increase in population exposure to severe compound droughts under SSP3 is
- 127 primarily driven by a large increase in the frequency of severe compound droughts and in the
- 128 population across all regions except SEA and EAS (Figure 3c; Figure S2c-f). Despite declines in
- 129 compound droughts risk, the projected increase in population over EAF, WAF, and SAS
- 130 contributes to increasing future population exposure²⁹ (Figure 3a).
- 131 **Physical drivers of compound droughts.** ENSO is the dominant mode of natural climate
- 132 variability influencing compound droughts in the boreal summer season (Figure 4)^{16,20}.
- 133 Historically, ~68% of compound droughts are associated with significant ENSO events, of which
- 134 El Niño conditions alone account for ~46% of compound droughts occurrences (Figure 4b). With
- the projected warming, ENSO events become more frequent, including a 30% increase in El
- 136 Niño and 15% increase in La Niña conditions (Figure 4a). The more frequent occurrences of
- 137 ENSO in the future warmer climate are consistent with previous studies 30,31 . In the future
- climate, ~75% of compound droughts are driven by ENSO variability, and the fraction of
- compound droughts associated with El Niño conditions increases to $\sim 50\%$ (Figure 4b). In total,
- 140 compound droughts events associated with El Niño and La Niña conditions increase by \sim 70%, 141 from 263 events in the historical climate to 448 in the future climate, in response to a \sim 22%
- future increase (from 712 to 869 events) in the frequency of ENSO events (Figure 4a, b). The
- frequency of compound droughts associated with non-ENSO drivers also exhibit a moderate
- 144 increase of ~25% (Figure 4b). The proportional occurrence of compound droughts during El
- 145 Niño and La Niña conditions is similar in both time periods (i.e., association with El Niño is ~ 2
- 146 (1.96) times more than La Niña in the historical (future) climate) (Figures 4b). Collectively,
- 147 these characteristics of future changes not only manifest as a stronger role of ENSO in driving
- summer season compound droughts, but also suggest that ENSO teleconnections over the study
- 149 regions remain largely stationary.
- 150 The more prominent role of El Niño in driving spatially compound droughts is due to its negative
- 151 correlation with precipitation variability over most of the studied regions. El Niño conditions
- 152 lead to intense and widespread drying over CAM, AMZ, WAF, EAF, EAS, southern SAS, and
- 153 SEA in the historical climate (Figure S3a). In contrast, La Niña conditions lead to drying over
- relatively fewer studied regions, including CNA, ENA, southern WAF, and northern SEA
- 155 (Figure S3c). El Niño-driven compound droughts also exhibit relatively larger mean drought
- extent compared to La Niña-driven compound droughts in both climates, and compared to non-
- 157 ENSO driven compound droughts in the historical climate (Figure 5a-c). While La Niña-driven
- 158 compound droughts events exhibit higher intensity in the historical climate, more intense
- compound droughts are predominantly due to El Niño conditions in the late 21st century (Figure
 5c). In fact, El Niño-driven compound droughts not only have the highest mean severity in the
- future climate, but their extreme severity is also the highest among all the drivers (Figure 5c).
- 162 These changes are consistent with relatively strong future climate drying during El Niño
- 163 conditions (Figure S3). The composites of Standardized Precipitation Evapotranspiration Index
- 164 (SPEI) during El Niño show an expansion of the drought area over AMZ and CAM, and an
- 165 intensification of dry conditions over EAF and SEA in the future climate. Some intensification of

166 drying is also present during La Niña (non-ENSO) conditions over ENA, WAF and AMZ (CAM

- 167 and AMZ) in the future climate (Figure S3c-f).
- 168

169 ENSO Teleconnections. We investigate changes in the influence of ENSO over the study 170 regions by examining its teleconnections with SPEI (Figure 6) and precipitation anomalies across the study regions (Figure S4). The magnitude and pattern of correlations between the summer 171 172 ENSO index and the SPEI/precipitation is very similar in both time periods, which highlights the 173 fact that the ENSO teleconnections over most regions remain largely stable with the exception of 174 ENA, WAF and EAF where correlations are stronger in the future climate (Figure 6a-b,d, S4). 175 The area with a significant correlation between SPEI and ENSO over ENA increases from ~40% 176 in the historical climate to \sim 70% in the climate (Figure 6c). Moreover, the average correlation 177 over WAF (EAF) increases to ~ 0.35 (~ 0.4) in future climate relative to ~ 0.25 (~ 0.35) in the 178 historical climate (Figure 6d). Corresponding to the relative strengthening of ENSO 179 teleconnections, the SPEI composite shows stronger dry conditions over western EAF during El 180 Niño conditions and over southern WAF and eastern ENA during La Niña conditions in the 181 future climate (Figure S5). Similarly, wet conditions also exhibit strengthening over southern 182 WAF and eastern ENA during El Niño, and over eastern EAF during La Niña conditions (Figure 183 S4). Broadly, the nature of ENSO teleconnections remain stationary in the future climate, which 184 highlights the importance of understanding the current ENSO-compound droughts relationship 185 and their related physical processes²⁰.

186

187 **Discussion.** Droughts are associated with a range of environmental, economic, and social 188 impacts. Given the increasing global connectivity of socio-economic systems, understanding the 189 historical characteristics of compound droughts and anticipating their changes in a future warmer 190 climate is important for a broad suite of interconnected, climate-sensitive sectors⁷. The 191 agricultural sector, in particular, is highly sensitive to simultaneous shocks across multiple 192 regions because of the complex networks of food supply, demand and global trade⁶. The 193 projected increase in agricultural exposure to compound droughts highlights the higher 194 likelihood of simultaneous production shocks across multiple breadbaskets in the future period 195 that could affect global food availability and security. Our results indicate that the North and 196 South American regions, considered in this study, are more likely to experience compound 197 droughts in a future warmer climate as compared to the regions in Asia and Africa, where much 198 of the areas affected by monsoons are projected to become wetter³². The contribution of food 199 produced within the Americas to the global food system could, therefore, be more susceptible to 200 such climatic hazards. For instance, the United States is a major exporter of staple grains and 201 currently exports maize (soyabean) to >160 (>90) countries across the globe^{11,33}. Therefore, a 202 modest increase in the risk of compound droughts in the future climate can lead to regional 203 supply shortfalls that could cascade into the global market, affecting global prices and 204 amplifying food insecurity. Additionally, our results have broader implications for the global 205 virtual water trade network involved in the water-intensive agricultural, forestry, industrial, and mining products^{34,35}. In last three decades, international trade of virtual water has tripled³⁵ and is 206 207 expected to increase further in response to increases in population and demand by end of 21st 208 century³⁶. Therefore, the projected increases in the frequency and severity of compound droughts 209 could disrupt the supply-demand network of such water intensive goods and thereby, can affect 210 their availability and prices in global market.

- 211 In addition to impacts on such connected systems, the interplay of projected growth in
- 212 population and changes in compound drought characteristics will also exacerbate direct
- 213 population exposure to drought impacts. The largest increase in population exposure to severe
- compound droughts is projected under SSP3, which represents a fragmented future world of
- resurgent nationalism, low-income growth, focus on domestic or regional issues, and high population growth in developing countries²⁹. Persistent inequality and low economic growth
- under SSP3 indicate societies that are likely less resilient to severe compound droughts and
- 218 consequently might experience higher socio-economic impacts. In contrast, the increase in
- 219 population exposure to compound drought is lowest under SSP1. SSP1 represents a trajectory
- of sustainable development, lower inequality, high economic growth, higher investment in
- human capital and a focus on global commons²⁹, which might be better prepared to manage the
- 222 impacts of compound droughts. Irrespective of the scenario, a warming climate will amplify
- stresses on international agencies responsible for disaster relief by requiring the provision of
- humanitarian aid to a greater number of people simultaneously exposed to drought-related
- disasters.
- 226 Efforts to better understand and constrain the hydroclimatic impacts of ENSO variability,
- 227 however, can support predictability and management of compound drought impacts in a warmer
- climate. Our findings suggest that the regional teleconnections during El Nino or La Nina
- 229 conditions do not change substantially, with increases mainly in the intensity of compound
- 230 droughts in the future climate relative to historical climate. These results imply that when ENSO
- events occur, they will likely affect the same geographical regions albeit with greater severity.
- The occurrence of nearly 75% of compound droughts with ENSO events in the future climate highlights the potential for predictability of compound droughts and their impact at lead times of
- highlights the potential for predictability of compound droughts and their impact at lead times of up to 9-months³⁷. Timely predictions of compound droughts and their impacts on agricultural
- areas and communities can facilitate international agribusiness industries to minimize the
- economic losses and insurance and re-insurance industries to design effective insurance schemes
- 237 to reduce losses from simultaneous disasters.
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322		
323	Meth	ods

324 Datasets. We use the 40-member Community Earth System Model Version-1 (CESM1) Large
 325 Ensemble Simulations (LENS) to examine the drivers of historical (1971-2000) compounding

droughts and their projected changes (2071-2100) under the RCP8.5 scenario³⁸. Each ensemble

member of the CESM-LENS differs only in its initial atmospheric conditions and has identical

328 external forcing, thereby providing an opportunity to investigate the influence of internal

329 variability under different climate conditions. CESM demonstrates high skill in reproducing the

330 observed global precipitation patterns, ENSO characteristics (e.g., intensity, frequency and

331 related global teleconnections)^{30,31,39}...

- 332 We use observed monthly precipitation data for 1981–2019 from the Climate Hazards Group
- 333 Infrared Precipitation with Stations (CHIRPS) version 2⁴⁰ to estimate the Shannon Entropy
- 334 index⁴¹, which is used to identify the regions of high variability in the summer precipitation.
- 335 CHIRPS combines satellite-based precipitation estimates with in-situ observations and models of
- terrain-based precipitation to provide spatially fine and continuous data⁴⁰. For the calculation of
- 337 changes in population and agricultural land exposures, historical (for the year 2000) and 228 maintail for the general time (for the general 2100) at 1 law matrix large lating $\frac{42}{3}$
- https://sedac.ciesin.columbia.edu/data/set/popdynamics-1-km-downscaled-pop-base-year projection-ssp-2000-2100-rev01>, and crop and pastureland fraction (based on the year 2000)
- 340 projection-ssp-2000-2100-rev01>, and crop and pasturerand fraction (based on the year 2000)
 341 https://sedac.ciesin.columbia.edu/data/set/aglands-pastures-2000 at 10-km spatial resolution⁴³
- 342 are obtained from the NASA Socioeconomic Data and Applications Center. We consider the
- 343 population projections from all five Shared Socioeconomic Pathways (SSPs) to quantify the
- 344 uncertainty in population exposure to compounding droughts under projected future warming.
- 345
- 346 Selection of Regions. We quantify compound droughts across 10 SREX regions: Amazon 347 (AMZ), Central America (CAM), Central North America (CNA), East Africa (EAF), East Asia 348 (EAS), East North America (ENA), South Asia (SAS), Southeast Asia (SEA), Tibetan Plateau 349 (TIB), and West Africa (WAF). We consider these regions for the following reasons: (1) many of these regions are connected by the global summer monsoon systems and influenced by similar 350 large-scale modes of variability²⁷, (2) these receive the largest fraction of annual precipitation 351 during the summer season (June – September; JJAS)^{22,27} and exhibit strong variability in summer 352 353 precipitation, and (3) these include several major breadbaskets and populations vulnerable to 354 climate variability and change²³.

To identify the sub-regions that exhibit high variability in summer precipitation, we estimate the observed Shannon Entropy Index⁴¹ using monthly summer precipitation from the CHIRPS dataset. We only consider those regions that show high variability (entropy >4.86; median entropy values across the areas studied) in the monthly summer precipitation over at least 30% of their total area (Figure 1a). The Shannon Entropy *H* is estimated using the following equation⁴⁴,

- 360
- 361

 $H = -\sum p_i \log_2 p_i \tag{1}$

362

363 where, *p* is the probability of each i^{th} value of the time series. The areas within each region that 364 satisfy the Shannon entropy criterion compare well between observations (CHIRPS) and 365 simulations (CESM) (Figures 1a, S6). The only exception is over AMZ where the extent of 366 simulated area with high variability is relatively smaller than observed (Figure S6). Furthermore, 367 CESM exhibits skills in simulating the compound droughts characteristics across these regions 368 that have been described in Singh *et al*²⁰.

369

370 **Drought Characteristics.** We use Standardized Precipitation Evapotranspiration Index (SPEI)

to define drought^{45,46}. SPEI is estimated using a simple climatic water balance, i.e., the difference

between the accumulated summer season precipitation and evapotranspiration $(ET)^{45}$. We

- 373 compute ET as the sum of ground and canopy evaporation and transpiration for the present and
- future climates from CESM-LENS following the approach provided by Mankin *et al*⁴⁷. To

- 375 construct SPEI, we follow a procedure similar to the Standardized Precipitation Index
- 376 calculations proposed by McKee *et al*⁴⁸. We use a log-Logistic distribution to estimate the
- 377 probability distribution of P-ET instead of the Gamma distribution⁴⁵ that is used for SPI⁴⁹. The
- 378 gamma distribution requires a variable with non-negative values, which makes it inappropriate
- 379 for SPEI estimation because the P-ET may yield negative values. Hence, we estimate the
- probability of P-ET based on the widely used two-parameter Log-logistic distribution and then
- transform it to a standard normal distribution to make it comparable across space and time^{45,46}.
- Future (2071–2100) SPEI calculations use historical (1971–2000) climate characteristics to
- 383 characterize changes in compound droughts relative to the historical climate.
- 384 We use the threshold of -1σ of the historical SPEI to classify a grid cell experiencing drought (<-
- 1σ) in the historical and future climates. We define an individual drought over a region if the
- fractional area experiencing drought conditions (SPEI $\leq 1\sigma$) exceeds the 80th percentile of the historical long-term average drought area. A compound droughts event is identified if at least
- historical long-term average drought area. A compound droughts event is identified if at least
 three of the ten SREX regions concurrently experience drought. Compound drought area is
- defined as the fraction of the total area across the regions involved in compound droughts events.
- 390 Similarly, the compound droughts intensity is computed as average SPEI over drought-affected
- 391 areas across those regions. A compound drought event is classified as widespread when the
- drought-affected area exceeds the 90th percentile of the historical long-term average area affected
- 393 by compound droughts (i.e. ~41%). Furthermore, these events are classified as severe (moderate)
- 394 when average SPEI across all drought-affected areas is below (above) the 10th percentile (~-
- 1.65) of the historical long-term average SPEI over drought-affected areas during compounddroughts.
- 397

398 **Crop**, pasture lands and population exposure. There is a mismatch between the horizontal 399 grid spacing of climate data and cropland, pastureland and population datasets. Moreover, the 400 rate of population growth varies across space and depends on several local and global spatial 401 interactions²⁹. Therefore, it is not appropriate to use interpolation methods to upscale the 402 population data to match ~1° CESM grid cells. Therefore, instead of remapping, we aggregate 403 the population across the grid cells (at 1 km spatial resolution) that fall inside the ~1° CESM grid 404 cells to calculate population exposure. We follow same procedure for crop and pasture lands. 405 Given the importance of cropland for food cultivation and pastureland for animals grazing, we 406 quantify the exposure of these land types to compound droughts. Cropland, pastureland and 407 population exposures are calculated as follows:

408

Cropland and pastureland exposure:
$$\frac{1}{N}\sum_{i=1}^{n} a_i$$
 (1)

409

410 where, N is number of years, *i* indicates years with compound droughts events, *a* indicates the

411 total drought affected cropland or pastureland across the regions involved in the compound

- droughts. Cropland and pastureland is based on the year 2000 and is fixed for both present andfuture climates.
- 414 415
- Population exposure: $\frac{1}{N}\sum_{i=1}^{n} p_i$ (2)

416

- Where, N is number of years, i indicates years with compound drought, p indicates the number of 417
- 418 people experiencing drought across the regions involved in the compound droughts. We consider
- 419 historical population based on year 2000 and projected future population based on year 2100
- 420 under all five SSPs.
- 421

422 Large-scale Modes of Variability. We define the ENSO index using the average summer (June 423 to September; JJAS) sea surface temperatures anomalies (SSTA) over the Niño3.4 region (5S-424 5N, 170W-120W)⁵⁰. We remove the forced climate change component from each member of the 425 large ensemble by subtracting the time-varying mean of all ensemble members, as follows:

426

$$SSTA_{i,j} = SST_{i,j} - (\frac{1}{40} \sum_{j=1}^{j=40} SST_j)_i$$
(3)

- 427
- 428 where *i* represents the year and *j* represents the ensemble member. El Niño and La Niña are
- 429 defined as exceedances of $\pm 0.5\sigma$, where the standard deviation (σ) is estimated using the
- 430 historical ENSO index values (1971–2000)²⁰.
- 431 Statistical Significance of the changes in compound droughts. We employ the non-parametric
- 432 permutation test to assess the statistical significance of the differences in mean compound
- 433 droughts characteristics in the historical and future climates⁵¹. We first quantify the test statistic
- 434 (i.e. difference in the means of the distributions of compound droughts characteristics) from the
- 435 two original historical and future distributions and then estimate an empirical distribution of the
- 436 test statistic by randomly permuting the samples from the two distributions and re-estimating the 437 test statistic from the resampled distributions, 10,000 times. If the original test statistic is higher
- 438 (lower) than the 95th (5th) percentile of the empirical distribution, we consider the mean of
- 439 compound droughts characteristics between historical and future climates to be significantly
- 440 different at the 5 percent significance level.

441 **Data availability**

- All datasets used in the manuscript are publicly available and their sources are provided in the 442
- 443 "Methods" section.

444 **Code availability**

- 445 The scripts developed to analyze these datasets can be made available on request from the
- 446 corresponding author.

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- 448
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544 Figure 1. Historical and future characteristics of compound droughts. (a) Map showing the 545 10 SREX regions (red line) considered in this study. Red text indicates the fraction of each 546 SREX region with high entropy values [entropy > 4.86, which is the median entropy value across 547 10 SREX regions] (teal color) estimated from observed CHIRPS precipitation data (1981-2018) 548 at 0.25° resolution. (b) The distribution of the number of regions under drought in historical 549 (grey box) and future (red box) climate. Figures (c) and (d) show the distribution of drought area 550 and intensity associated with compound droughts. Horizontal grey dashed lines indicate the 551 thresholds used to define (b) compound (i.e., ≥ 3 regions under drought, gray line) drought, (c) 552 widespread (i.e., events with >90th percentile of total area (\sim 41%) across all 10 regions 553 concurrently affected by drought), and (d) severe (i.e., average SPI across all drought affected 554 areas < 10th percentile (~-1.65), gray line) compound drought. Text above the boxplots in panel 555 (b) indicates the probability of compound droughts, (c) indicates the probability of experiencing 556 widespread compound droughts and (d) indicates the probability of experiencing severe

541 542

Figures

557 compound droughts. Gray arrows at the bottom of the panels indicate significant differences (at

558 5% significance level) in the future distribution of drought regions, drought area and intensity

relative to the historical climate. Black dots show the mean of the distribution in each boxplot.

560





Figure 2. Crop, pasture lands, and population exposure to compound droughts. (a)
 Agricultural area and (b) population exposure across the regions under compound droughts. X-

and Y- axes indicate the average cropland/pastureland/agricultural land (combined cropland and pastureland) area and population per year exposed to compound droughts in the historical and future climate, respectively. A 45-degree solid line is used to compare exposure between

567 historical and future climates at 1:1 in each panel.

568 569







578





580 Figure 4. Changes in the frequency of ENSO events and compound droughts in future

581 climate. (a) The probability distribution function (PDF) of the ENSO index. The text in the inset 582 indicates the number of El Niño (ENSO > 0.5SD) and La Niña (ENSO < -0.5SD) events in the</p>

historical and future climate. (b) The count of compound droughts associated with El Niño

events, La Niña events and non-ENSO drivers. The text on the x-axis indicates the total number

of compound droughts in the historical and future climates. The text on the x-axis indicates the total number

586 the number of compound droughts that occur with the various physical drivers.



587

588 Figure 5. Influence of ENSO and non-ENSO drivers on compound drought characteristics.

589 The distribution of (a) number of regions under drought, (b) drought area, and (c) drought

590 intensity associated with compound droughts related to various physical drivers noted below 591 each boxplot.

- 592
- 593



595 Figure 6. Changes in the ENSO teleconnections with SPEI over land in future climate.

596 Correlation between ENSO and SPEI in the (a) historical and (b) future climate. (c) Changes in 597 the area with significant (at 5% significance level) correlation between ENSO and SPEI across 598 all regions in the future relative to the historical climate. (d) the changes in the strength of 599 correlation (average absolute correlation coefficient) between ENSO and SPEI across all regions 500 in the future relative to historical climate.

601

594