

1 **Title: Trends, cycles and seasonality in rainfall, temperature,**
2 **NDVI, DMI and SOI in the Greater Mara-Serengeti Ecosystem:**
3 **Insights for biodiversity conservation**

4
5 **Running title: Trends, cycles and seasonality in climate and**
6 **vegetation in the Mara-Serengeti**

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31 **Abstract**

32 Understanding climate and vegetation trends and variations is essential for conservation
33 planning and ecosystem management. These elements are shaped by regional manifestations
34 of global climate change, impacting biodiversity conservation and dynamics. In the southern
35 hemisphere, global climate change is partially reflected through trends in the hemispheric El
36 Niño-Southern Oscillation (SOI) and regional oscillations such as the Indian Ocean Dipole
37 Mode (DMI). These phenomena influence rainfall and temperature changes, making it crucial
38 to understand their patterns and interdependencies. Appropriately analyzing these variables
39 and their interrelations therefore requires a robust multivariate statistical model, a tool seldom
40 employed to extract patterns in climate and vegetation time series. Widely used univariate
41 statistical methods in this context fall short, as they do not account for interdependencies and
42 covariation between multiple time series. State-space models, both univariate and
43 multivariate, adeptly analyze structural time series by decomposing them into trends, cycles,
44 seasonal, and irregular patterns. Multivariate state-space models, in particular, can provide
45 deeper insights into trends and variations by accounting for interdependencies and covariation
46 but are rarely used. We use both univariate and multivariate state models to uncover trends
47 and variations in historic rainfall, temperature, and vegetation for the Greater Mara-Serengeti
48 Ecosystem in Kenya and Tanzania and potential influences of oceanic and atmospheric
49 oscillations. The univariate and multivariate patterns reveal several insights. For example,
50 rainfall is bimodal, shows significant interannual variability but stable seasonality. Wet and
51 dry seasons display strong, compensating quasi-cyclic oscillations, leading to stable annual
52 averages. Rainfall was above average in both seasons from 2010-2020, influenced by global
53 warming and the Indian Ocean Dipole. The ecosystem experienced recurrent severe droughts,
54 erratic wet conditions and a substantial temperature rise over six decades (3.3 to 4.2 °C). The

55 insights gained have important implications for developing strategies to mitigate climate
56 change impacts on ecosystems, biodiversity, and human welfare.

57

58 **Keywords:** Rainfall, minimum and maximum temperatures, Normalized Difference
59 Vegetation Index (NDVI), Indian Ocean Dipole Index (DMI), Southern Oscillation Index
60 (SOI), Mara-Serengeti Ecosystem, univariate and multivariate state-space models.

61

62 **Introduction**

63

64 Global climate change and variation are now widely recognized, yet their regional
65 manifestations and consequences for biodiversity conservation and dynamics, especially in
66 the southern hemisphere, are less well understood. In the Southern hemisphere and
67 particularly in East Africa, climate change is primarily manifested through fluctuations in the
68 hemispheric El Niño-Southern Oscillation (SOI), the regional Indian Ocean Dipole Mode
69 (DMI) and local rainfall and temperature variations. It follows that understanding trends and
70 variation in rainfall and temperature and how these are influenced by SOI and DMI is basic to
71 understanding regional consequences of global climate change. While many studies have
72 focused on analyzing individual climatic components using univariate statistical methods,
73 such analyses often overlook the potential interdependencies and covariation among these
74 components. This is evident, for instance, in the extensive univariate research conducted on
75 trends and variation in individual climatic components in the Greater Mara-Serengeti
76 Ecosystem (GMSE) of Kenya and Tanzania (Griffiths and Gwynne 1963; Pennycuik and
77 Norton-Griffiths 1976; Ogutu et al. 2008; Ritchie 2008, Bartzke et al. 2018; Mukhopadhyay
78 et al. 2019, Mahony et al. 2021; Mteweale et al. 2023).

79 Whereas such univariate analyses can reveal useful and interesting patterns in trends and
80 variation in climatic and vegetation components, they fail to account for the potentially
81 complex interrelationships among climatic and vegetation components. Accounting for
82 interrelationships and covariation between multiple climatic and vegetation components
83 requires using multivariate models for temporal trends and variation. As a result, joint
84 analyses of trends and variation in climatic and vegetation components using multivariate
85 statistical models can reveal insights that go beyond those obtainable from univariate
86 statistical models alone. Multivariate state-space models are a particularly powerful, flexible
87 and useful class of models for joint analysis of trends and variation in multiple time series.

88 State-space models are especially well suited for analysing trends and variation in time series
89 of climatic and vegetation variables because they decompose such series into intuitively
90 interpretable but unobservable additive components. These include trend (level and slope),
91 cyclical, seasonal and irregular (random) components. The trend component quantifies
92 change, the cycles characterize periodic or quasi-periodic oscillations and can be deterministic
93 and persistent or stochastic and transient whereas the seasonal component defines intra-annual
94 oscillations and can be stable and persistent or time-varying. Yet, despite their intuitive
95 appeal, utility and elegant decomposition of time series of climatic or other variable types into
96 readily understandable components, state-space models have only rarely been used to analyse
97 trends and variation in climatic variables, including for the GMSE (Ogutu et al. 2017; Bartzke
98 et al. 2018; Mukhopadhyay et al. 2019; Moehlman et al. 2020).

99 Multivariate models for trend and variation in climatic variables can potentially reveal more
100 subtle patterns and insights than can univariate models. For example, bivariate models can
101 better characterize bivariate cycles in weather components, such as rainfall and temperature,
102 which can have widely different impacts on vegetation and animals than can independent

103 cycles in both components. Moreover, univariate models are less likely to accurately
104 characterize rainfall, temperature and vegetation cycles that are inextricably linked through
105 physical processes that may have confounding interrelationships. For instance, rising air
106 masses driven by heat can generate rainfall due to convection in the upper, cooler layers of the
107 atmosphere (IPCC 2007). But in regions influenced by moisture influx from water bodies
108 such as oceans or large lakes, temperature warming can entail an increase in rainfall
109 (Trenberth and Shea 2005). In contrast, if temperatures increase but moisture influx remains
110 low, for example, under continental weather conditions, prolonged and severe droughts may
111 result (Trenberth and Shea 2005).

112 The intricate feedback mechanisms among temperature, rainfall and vegetation productivity
113 further complicate their interrelationships, highlighting the importance of allowing for
114 interdependence and covariation among multiple variables. For example, temperature-driven
115 rain cloud formation enhances the albedo effect, resulting in a greater reflectance of the solar
116 radiation back into space in the daytime (IPCC 2007). Moreover clouds absorb infrared
117 radiation from the Earth's Surface, resulting in higher temperatures predominantly during
118 night time (IPCC 2007). On global scales the cooling effects of clouds predominate (IPCC
119 2007). Furthermore, the interplay among rainfall, temperature and vegetation can significantly
120 impact plant productivity, rainfall and temperature with potential for both enhancement and
121 reduction under varying conditions (Hoffmann and Jackson 2000; Lotsch et al. 2003; Oyama
122 and Nobre 2004; Trenberth and Shea 2005).

123 Seasonal cycles, driven by phenomena such as the Intertropical Convergence Zone, also play
124 a crucial role in the African savannas, affecting plant and animal populations and,
125 consequently, biodiversity dynamics and conservation. Seasonal cycles in rainfall and plant
126 productivity are pervasive features of many biomes including African savannas. The seasonal

127 fluctuations in the African savannas are driven by phenomena such as the movement of the
128 Intertropical Convergence Zone, a belt of rising and convecting air masses around the equator
129 (Brown and Cocheme 1973; Norton-Griffiths et al. 1975). The seasonal oscillations in solar
130 radiation affect evaporation, convection and consequently rainfall, inducing wet and dry
131 phases during the climatic year.

132 Furthermore, the GMSE is subject to both seasonal and inter-annual cycles of rainfall and
133 temperature, which are critical in shaping the migration patterns of wildlife and the
134 productivity of plant and animal populations. These cycles, varying in length and influenced
135 by oceanic and atmospheric oscillations, can significantly affect the ecosystem's dynamics. In
136 the GMSE, rainfall during the wet season is the major driver of the phenology and synchrony
137 of reproduction in many plant and animal species (Prins and Loth 1988, Ogutu et al. 2014a,b).
138 Seasonality and spatial gradients in rainfall in the GMSE also drive the migration of
139 thousands of wildebeest (*Connochaetes taurinus*), zebra (*Equus quagga*), Thomson's gazelle
140 (*Eudorca thomsoni*) and eland (*Taurotragus oryx*) that track the rainfall-mediated vegetation
141 greening to feed, give birth and raise their young (Pennycuick 1975, Musiega and Kazadi
142 2004, Boone et al. 2006, Holdo et al. 2010). The wet season rainfall generates most of the
143 annual forage production but the dry season rainfall is indispensable for the survival of plants
144 and animals in times of resource limitations (Sinclair 1975; Boutton et al. 1988a,b). Failure of
145 the dry season rainfall is thus associated with severe food scarcity and elevated herbivore
146 mortality (Mduma et al. 1999, Dublin and Ogutu 2015, Ogutu et al. 2017, Moehlmann et al.
147 2020). Cyclic relationships have also been established between rainfall and population
148 dynamics (Ogutu and Owen-Smith 2005) and fecundity and fertility (Ogutu et al. 2014b,
149 Ogutu et al. 2015) of African savanna ungulates. Oscillations in rainfall, temperature and

150 vegetation can therefore strongly influence plant and animal population dynamics, with
151 important implications for biodiversity dynamics and conservation in savannas.

152 In addition to seasonal cycles, inter-annual rainfall cycles can exert major impacts on the
153 productivity of plant and animal populations (Mills et al. 1995; Ogutu and Owen-Smith
154 2005). The dominant inter-annual rainfall cycle periods in East Africa typically range from 2
155 to 13 years but can vary markedly in space and time (Ogallo 1982, 1984, Nicholson 2000,
156 McHugh 2006, Ogutu et al. 2017; Bartzke et al. 2018; Moehlmann et al. 2020). Thus, wet and
157 dry phases can last as long as 10 to 20 years (Omondi et al. 2013). For minimum and
158 maximum temperatures, cycle periods can range between 2 and 30 years (King'Uyu et al.
159 2000). In the GMSE in particular, dominant rainfall cycles have time-varying periods ranging
160 between 3 and 10 years (Pennycuick and Norton-Griffiths 1976; Bartzke et al. 2018). Signals
161 have also been detected with longer but weaker cycles with periods spanning 20 to 40 years
162 (Pennycuick and Norton-Griffiths 1976) and 15-25 years (Prins and Loth 1988). The cycle
163 periods are likely related to hemispheric oceanic and atmospheric oscillations that operate on
164 time scales of less (SOI, DMI) or more (Atlantic Multidecadal Oscillation-AMO) than a
165 decade (Behera et al. 2005, Knight et al. 2006). The oscillations are largely driven by
166 variations in sea surface temperatures in the Indian (Saji et al. 1999), Pacific (Indeje and
167 Semazzi 2000) and Tropical Atlantic (Mwale and Gan 2005) Oceans.

168 Here, we use historic station rainfall and station temperature and remotely sensed vegetation
169 data, indexed by the Normalized Difference Vegetation Index (NDVI), to build state-space
170 models. These models aim to detect and quantify trends and oscillations in weather and
171 vegetation components in the GMSE. Moreover, we explore the potential influences of
172 oceanic and atmospheric oscillations indexed by the DMI and the SOI, on regional rainfall
173 and temperature trends and variation. As well, we test if rainfall seasonality is stable or

174 changing over time. We use both univariate and multivariate state-space models to uncover
175 individual and joint trends and variation in the climatic and vegetation components and
176 interpret their implications for biodiversity dynamics and conservation in the GMSE.

177

178 **The Data**

179

180 The data set includes time series of SOI (1913-2020), DMI (1913-2020), as well as average
181 monthly minimum and maximum temperatures (1960-2020) and total monthly rainfall (1913-
182 2020) recorded in Narok Town, southwestern Kenya. The average monthly minimum and
183 maximum temperatures are daily records averaged for each month. The rainfall and
184 temperature data were provided by the Kenya Meteorological Department (KMD). Each
185 digital record of Narok Town's total monthly rainfall from April 1913 to December 2020 was
186 cross-checked against the corresponding original, handwritten monthly data cards and ledger
187 book from the Narok Meteorological Station. This verification process detected numerous
188 errors in the initial digital data set from the KMD, which were subsequently corrected with
189 KMD's assistance. Consequently, the total monthly rainfall data set for Narok Town presented
190 here is the most accurate for the 1913-2020 period. However, the temperature data could not
191 be similarly verified due to the unavailability of the original records. Station rainfall data were
192 also available for 15 rain gauges in the Masai Mara Ecosystem for the various recording
193 periods from January 1965 to August 2020. We also analyse total monthly rainfall series
194 recorded at Seronera in the Serengeti National Park (January 1981 –December 2015) and at
195 Ngorongoro Conservation Area Authority Headquarters (January 1963-December 2014) in
196 northern Tanzania. We tried to verify these digital records against original paper records, but
197 most original records were unavailable for both stations.

198

199 The SOI and DMI data sets were downloaded from <http://stateoftheocean.osmc.noaa.gov/sur/>.

200 The SOI is a standardized index calculated from the observed sea level pressure differences

201 between Tahiti and Darwin, Australia. It tracks large-scale fluctuations in sea surface air

202 pressure across the western and eastern tropical Pacific, reflecting the state of the Southern

203 Oscillation during El Niño and La Niña episodes. El Niño, the oscillation's warm phase, is

204 typically associated with increased rainfall, whereas La Niña, the cold phase, often correlates

205 with droughts in East Africa (Ogutu et al. 2008; <https://www.climate.gov/enso>). The SPOT

206 NDVI data set covered 1998 to 2014 because the CHIRPS (2017) blended station-satellite

207 minimum temperature data used in the multivariate model ended in December 2013. The

208 multivariate model involving SPOT NDVI used the CHIRPS minimum and maximum

209 temperature and rainfall data (predcited using spatio-temporal hierarchical Bayesain state

210 space model, Mukhopadhyay et al. 2019) averaged over a 5×5 km grid in Narok County. All

211 the data sets used in the analyses are available in S1-S8 Datas in the supplementary materials.

212

213 **State-space models for trends and variation in climate and vegetation**

214 **The unobserved components model (UCM) for univariate time series**

215

216 We applied the unobserved components model (UCM) to analyse trends in univariate time

217 series of SOI and DMI from 1913 to 2020, as well as the average monthly minimum and

218 maximum temperatures in Narok Town from 1960 to 2020. Unlike these four variables,

219 rainfall data was previously subjected to UCM modelling for univariate time series in Bartzke

220 et al. (2018). Therefore, we do not repeat the univariate state space analysis for rainfall in this

221 study but instead consider aspects of the rainfall data not covered in that paper.

222

223 The UCM is a useful method for analysing temporal variations in univariate time series,
224 which consist of observations collected at regular time intervals. This structural time series
225 technique decomposes the series into easily interpretable additive components, including
226 level, slope, cyclical, seasonal and irregular components. The level and slope components
227 together form the trend component, while the irregular component represents the model's
228 overall random error, typically modelled as a white-noise process or an autoregressive moving
229 average (ARMA) process. The UCM's versatility and power lie in its ability to accommodate
230 multiple cyclical components, serial autocorrelation in the residuals or auto-regression terms
231 for the dependent variable. The parameters for the components can be fixed or time-varying,
232 allowing considerable flexibility. In addition, the model supports explanatory covariates and
233 handles missing values embedded in the dependent variable. But, our UCM model does not
234 permit missing values in predictor variables.

235

236 The relationship between covariates and the dependent variable can be linear and time-
237 invariant, linear and time-varying (random regression) or nonlinear (spline regression). Using
238 the UCM modelling approach we searched for two main types of changes, namely additive
239 outliers (AO) and level shifts (LS). An additive outlier is an unusual value in the series,
240 possibly due to a data recording error or a temporary shock to the series generation process.
241 By contrast, a level shift is a permanent shift, upward or downward shift, in the series' level.
242 We examine different aspects of the outliers and level shifts, most notably their standard
243 errors and statistical significance at all the time points in the series, with particular emphasis
244 on those that are statistically significant.

245

246 We consider several special cases of the UCM including the 1) Random Walk Model, 2)
247 Local Linear Trend Model, 3) Integrated Random Walk Model, 4) Random Walk With Drift
248 and 5) Damped Local Linear Trend Model. The Random Walk Model consists of a stochastic
249 or time-varying level trend component. The Local Linear Trend Model consists of both a
250 random walk level trend and a random walk slope. The Integrated Random Walk Model, a
251 special case of the Local Linear Trend Model, sets the disturbance variance of the level
252 component to zero. The Random Walk With Drift is similar to the Local Linear Trend Model,
253 but with a constant slope, as the disturbance variance of the slope component is zero. Lastly,
254 the Damped Local Linear Trend Model, akin to the Local Linear Trend Model, has a slope
255 following a first-order autoregressive model (Harvey 1989, 2001, SAS UCM 15.2).

256

257 A general unobserved components Model (UCM) can be expressed as

$$258 \quad r_t = \mu_t + \varphi_t + \delta_t + \partial_t + \sum_{i=1}^p \theta_i r_{t-i} + \sum_{j=1}^m \beta_j x_{jt} + \epsilon_t; \quad t = 1, 2, \dots, T \quad (1)$$

259 where

260 r_t = rainfall (SOI, DMI, minimum or maximum temperature) at time t (with a maximum
261 value T)

262 μ_t = level or time trend component

263 φ_t = cyclical component

264 δ_t = seasonal component

265 ∂_t = autoregressive component

266 $\sum_{i=1}^p \theta_i r_{t-i}$ = autoregressive regression terms

267 β_j = regression coefficients

268 x_{jt} = regression covariates

269 $\epsilon_t \sim iidN(0, \sigma_\epsilon^2)$, i.e., a Gaussian white noise process.

270

271 We selected the best-supported model from the preceding five basic UCM models (1 to 5),
272 considering the level and slope (both modelling time trends), cycles, seasonality, auto-
273 regression, white noise and possibly auto-correlated residuals. The UCM assumes normal
274 distributions for both the univariate dependent series and all the disturbance variances. The
275 UCM model fitting is accomplished using the Diffuse Kalman Filtering and Smoothing
276 algorithm, with parameters estimated using maximum likelihood (De Jong and Chu-Chun-
277 Lin, 2003). We fitted the univariate UCM models to the SOI, DMI and average monthly
278 minimum and maximum temperature series for Narok Town using the SAS UCM procedure
279 (SAS Institute 2022).

280

281 **Multivariate (General) state space models for trend and variation in** 282 **climatic or other variables**

283

284 The UCM is a special case of the general state space model which can be formulated in the
285 general form as follows (SAS SSM 15.2).

$$286 \quad R_t = Z_t \alpha_t + X_t \beta + \epsilon_t \quad \text{Observation equation} \quad (2)$$

$$287 \quad \alpha_{t+1} = T \alpha_t + W_{t+1} \gamma + c_{t+1} + \eta_{t+1} \quad \text{State transition Equation}$$

$$288 \quad \alpha_1 = c_1 + A_1 \delta + W_1 \gamma + \eta_1 \quad \text{Initial condition}$$

289 R_t is a $p_t \cdot q$ response vector $r = (r_1, r_2, r_3, \dots, r_q)$

290 The states α_t and the observation disturbances ε_t are random sequences

291 $\eta_t \sim N(0, Q_t)$ is the state disturbance and is independent of $\varepsilon_t \sim N(0, (\sigma_{t,1}^2, \dots))$

292 $\delta \sim N(0, \kappa \Sigma), \kappa \rightarrow \infty$

293 We use the general state space model to simultaneously analyse trends, cyclical and seasonal
294 variation in multivariate time series of two or more of the climatic and vegetation variables. A
295 detailed exposition of the general state space model is beyond the scope of this paper, so we
296 will focus on its key features relevant to our multivariate time series analyses. The general
297 state space model offers the following features that generalize the capabilities of the
298 univariate UCM model. (1) Multivariate trends, possibly correlated, among the individual
299 series, including multivariate random walk, multivariate local linear trend, etc. (2)
300 Multivariate cycle, possibly correlated, among the individual series. (3) Multivariate season,
301 possibly correlated, among the individual series. (4) Multivariate white noise, possibly
302 correlated, among the individual series, including (multivariate) vector autoregressive moving
303 average (VARMA) models. (5) Can handle either univariate or multivariate data collected at
304 irregular (longitudinal data) or regular (time series data) intervals. (6) Supports univariate
305 continuous time cycle for univariate regular and irregular data. (7) Can accommodate
306 complex nonlinear relationships between the dependent and the explanatory series. (8) Can
307 identify outliers and level shifts and provide the corresponding standard errors and statistical
308 significance at each time point.

309 We consider only multivariate versions of the basic models, including the Random Walk
310 Model, Local Linear Trend Model, Integrated Random Walk Model, Random Walk Model
311 with fixed slope and Damped Local Linear Trend Model, to select the best supported
312 candidate model.

313 The general state space model assumes the multivariate dependent series follow a multivariate
314 normal distribution. The general state space model is fitted using the Diffuse Kalman Filtering
315 and Smoothing algorithm (De Jong and Chu-Chun-Lin, 2003) and maximum likelihood is
316 used to estimate the model parameters. We fitted the multivariate state space models in the
317 SAS SSM procedure (SAS Institute 2023), and all SAS program codes used to fit both the
318 UCM and SSM models are included in the Supplementary materials to this paper.

319 We performed the following analyses. (1) Univariate unobserved components model analysis
320 or structural time series analysis of the (i) SOI, (ii) DMI, (iii) average monthly minimum and
321 (iv) average monthly maximum temperatures recorded at the Narok Meteorological Station in
322 Narok Town located in Narok County in Southwestern Kenya. This extends our previous
323 work, which only covered rainfall time series analysis (Bartzeke et al. 2018). (2) Bivariate
324 state space model analyses of trends and cycles in the wet and dry season rainfall components
325 in Narok Town and in the Masai Mara Ecosystem in Kenya, Ngorongoro Crater and Seronera
326 in Serengeti National Park in Tanzania. (3) Bivariate state space analyses of trends, cycles and
327 seasonality in Narok Town's average monthly minimum and maximum temperatures. (4)
328 Trivariate state space models of trends, cycles and seasonality in Narok Town's average
329 monthly minimum and maximum temperatures and total monthly rainfall. (5) Trivariate state
330 space model analyses of trends, cycles and seasonality in SOI, DMI and total monthly rainfall
331 for Narok Town, Masai Mara Ecosystem, Ngorongoro Crater and Seronera. (6) Pentavariate
332 state space model analyses of trends, cycles and seasonality in average monthly minimum and
333 maximum temperatures and total monthly rainfall in Narok Town, SOI and DMI. (7)
334 Tetrivariate state space model analysis for trends, cycles and seasonality in monthly averages
335 of SPOT NDVI, average monthly minimum and maximum temperatures and total monthly
336 rainfall.

337

338 **Results**

339

340 **Univariate Trends and Variation in station rainfall and temperature in**

341 **Masai Mara Ecosystem and Narok Town of Kenya**

342

343 **Temporal trend and variation in monthly, seasonal and annual rainfall in Masai Mara**

344

345 Rainfall in the Mara is distinctly bimodal, with a minor peak in December during the short
346 rains (November-December) and a major peak in April during the long rains (January-June).

347 The average total monthly rainfall during the dry season (July-October) was 57.1 ± 35.2 mm

348 (range: 52.4 to 61.7 mm), significantly lower than the wet season months spanning

349 November-June, which averaged 106.1 ± 62.4 mm (range: 99.8 to 111.0 mm, Fig 1a).

350

351 Rainfall seasonality is remarkably stable in the Mara despite striking temporal variation (Fig

352 1b). The Mara's seasonal and annual rainfall components demonstrate strong and sustained

353 quasi-cyclic oscillations in both the wet and dry season components (Figs 1c-f). Typically,

354 variation in the wet and dry season components are compensatory such that high dry season

355 rainfall is associated with low wet season rainfall and vice versa, maintaining a rather stable

356 average annual rainfall of about 1000 mm. However, from 2010 to 2020, both components

357 were unusually in phase and above average, leading to wetter conditions more favourable for

358 agriculture and livestock ranching (Fig 1e). This mirrors the extended and intensified phase of

359 the 6-10-year local rainfall cycle, amplified by the Indian Ocean Dipole and global warming

360 influences (Fig 1h). The high dry season rainfall during 2003-2020 mirrors patterns last seen

361 in the mid-1970s, while the high wet season rainfall is unprecedented in the last half-century
362 and is therefore rare and transient. Notably, the wet season rainfall trended upwards between
363 2003 and 2020 (Fig 1c).

364
365 Despite the increase in rainfall during 2010-2020, droughts are frequent and intense in the
366 Mara (Fig 1g). The droughts are associated with strong interannual variations in the annual
367 and seasonal rainfall components. During 1965-2020, the total annual rainfall averaged
368 1062.4 ± 193.4 mm (range: 653.4 to 1506 mm). The wet season rainfall averaged $845.6 \pm$
369 196.7 mm (range: 500.7 to 1243.5 mm), whereas the dry season rainfall averaged 228.1 ± 79.0
370 mm (range: 100.0 to 465.8 mm) (Fig 1 c-f). Temporal variation in the annual and seasonal
371 rainfall exhibited quasi-periodic cycles, with estimated cycle periods of about 3 years for the
372 annual, wet and dry season components (Fig 1i). Based on the annual rainfall, extreme
373 droughts occurred in 1982, 1984, 1993, 1997, 1999 and 2006 and severe droughts in 1967,
374 1969, 1972, 1973, 1976, 1985-1986 and 1997. In contrast, very wet to extremely wet years
375 were 1974, 1998, 2001, 2007, 2012, 2016 and 2018 (Fig 1g).

376
377 **Fig 1.** a) The distribution of the total monthly rainfall (mean \pm 1SD = 89.5 ± 59.4 mm) across
378 months in the Masai Mara Ecosystem of Kenya averaged over 1965-2020. b) The decadal
379 averages of the total monthly rainfall. The interannual variations in standardized deviates of
380 the c) wet season rainfall (845.6 ± 196.5 mm), d) dry season rainfall (228.1 ± 79.0 mm), e)
381 wet and dry season rainfall and f) annual rainfall (1062.4 ± 193.4 mm). The vertical needles
382 are the standardized deviates, the solid curves are the 3-year moving averages and the dashed
383 horizontal lines are percentiles of the frequency distributions of the rainfall deviates. g)
384 Percentiles of the total annual, dry and wet season rainfall components used to classify years
385 or seasons as extreme ($\leq 10\%$), severe (10-25%) or moderate (25-40%) drought years

386 (seasons), normal (40-75%), wet (75-90%), very wet (90-95%) or extremely wet (95-100%)
387 years (seasons). h) Temporal variation in the original (blue vertical needles) and smoothed
388 (red solid curve, smoothing done using generalized semiparametric mixed model) total
389 monthly rainfall in Masai Mara from 1965 to 2020. I) Spectral density versus period of cycles
390 (in years) for the annual, wet and dry season rainfall components. A large value of spectral
391 density means strong evidence for the corresponding cycle period.

392

393 **Temporal trend and variation in monthly, seasonal and annual rainfall in Narok Town**

394

395 Rainfall in Narok was distinctly bimodal, with a minor peak in December during the short
396 rains (November-December) and a major peak in April, during the long rains (January-May).
397 The total monthly rainfall during 1913-2020 averaged 61.5 ± 64.1 mm (range: 0- 419.6 mm)
398 (Fig 2a). Decadal averages of the total monthly rainfall reveal a striking stability in rainfall
399 seasonality over the last century (Fig 2b). The monthly, wet and dry season rainfall
400 components all showed marked interannual variations. The wet season component averaged
401 620.4 ± 229.3 mm (range: 256.9 to 1396.8 mm), the dry season total averaged 119.8 ± 57.8
402 mm (range: 10.7-333.6 mm). The average total annual rainfall was 734.5 ± 232.0 mm
403 (range: 341.5 to 1602.3 mm) (Fig 2c-f, h).

404

405 The seasonal rainfall components showed quasi-cyclic oscillations, with approximate cycle
406 periods of 5.3 years for the wet season and annual rainfall and 2.2 years for the dry season.
407 The wet season rainfall increased from 1914 to 1974 and then declined. Overall, the wet and
408 dry season rainfall totals were below average for extended periods but above average at other
409 times during 1913-2020 (Fig 2c-f, i). Classification of the 107 years into dry and wet years
410 using quantiles of the frequency distribution of the annual and seasonal rainfall totals

411 identified many extreme (1918, 1924, 1933, 1934, 1938, 1943, 1949, 1953, 1976, 1984 and
412 2000) and severe (1915, 1928, 1929, 1941, 1944, 1946, 1948, 1961, 1965, 1986, 1991, 1992,
413 1999, 2005, 2009 and 2019) drought years, a few very wet (1917, 1942, 1957, 1963 and 1978)
414 and extremely wet (1930, 1962, 1964, 1998 and 2003) years (Fig 2g). This demonstrates
415 droughts are recurrent and often severe or extreme in Narok.

416

417 **Fig 2.** The distribution of the total monthly rainfall (mean \pm 1SD = 61.5 \pm 64.1 mm) across
418 months in the Narok Town of Kenya averaged over 1913-2020. b) The decadal averages of
419 the total monthly rainfall. The interannual variations in standardized deviates of the c) wet
420 season rainfall (620.4 \pm 230.3 mm), d) dry season rainfall (119.0 \pm 58.0 mm), e) wet and dry
421 season rainfall and f) annual rainfall (734.5 \pm 233.0 mm). The vertical needles are the

422 standardized deviates, the solid curves are the 5-year moving averages for the annual and wet
423 season rainfall and 2-years for the dry season and the dashed horizontal lines are percentiles
424 of the frequency distributions of the rainfall deviates. g) Percentiles of the total annual, dry

425 and wet season rainfall components used to classify years or seasons as extreme (\leq 10%),
426 severe (10-25%) or moderate (25-40%) drought years (seasons), normal (40-75%), wet (75-
427 90%), very wet (90-95%) or extremely (95-100%) wet years (seasons). h) Temporal variation

428 in the original (blue vertical needles) and smoothed (red solid curve, smoothing done using
429 generalized semiparametric mixed model) total monthly rainfall in Narok Town. I) Spectral

430 density versus period of cycles (in years) for the annual, wet and dry season rainfall
431 components. A large value of spectral density indicates strong evidence for the corresponding
432 cycle period.

433

434 **Temporal trend and variation in station temperature in Narok Town of Kenya**

435
436 Monthly temperatures are rising in Narok Town, particularly the minimum component, which
437 increased markedly from 7.1 °C (95% CL: 6.6 to 7.5 °C) in July 1960 to 11.3 °C (95% CL:
438 10.4 to 12.3 °C) in July 2020. It initially rose from 7.1 °C in January 1960 to 11.4 °C in May
439 1967 and then decreased steadily to a global low of 3.3 °C in September 1973. Thereafter, it
440 increased persistently, reaching 11.3 °C in July 2020. This represents a rise of 4.2 °C over the
441 six decades from 1960 to 2020 (Fig 2). Concurrently, the monthly maximum temperature
442 varied widely, rising above average (25 °C), when the minimum temperature dropped to the
443 lowest levels and showing a more stable average thereafter (Fig 2). The monthly minimum
444 temperature averaged across all the months in each season increased consistently over time,
445 rising in the wet season from 8.0 °C in 1960 to 12.2 °C in 2020 and in the dry season from 7.8
446 °C in 1960 to 11.1 °C in 2020. Similarly, the monthly maximum temperature increased
447 persistently in the wet season from 25.1 °C in 1960 to 26.1 °C in 2020 and in the dry season
448 from 23.1 °C in 1960 to 24.1 °C in 2020 (Fig 3).

449
450 **Fig 3.** Trend in average monthly maximum temperatures (cadet blue points) during the dry
451 (left panel) and wet (right panel) seasons in Narok Town, Kenya, from 1960 to 2020. The red
452 solid curve is the penalized spline smoothed temperature trend whereas the golden band is the
453 approximate 95% pointwise confidence band.

454

455 **Univariate unobserved components model analysis of the SOI series**

456 The SOI values for the 1295 months spanning January 1913-November 2020, with no missing
457 values, averaged -0.08063 ± 1.08358 (1 SD, range -3.46 to 4.07). The best UCM model for

458 the trend in the SOI series included a stochastic level, cycle and irregular components. S1
459 Table shows the fit statistics for this model, including an adjusted $r^2=0.4189$.
460 The residual statistics for the UCM model fit to the SOI time series (S1 Fig) and the flat loess
461 (locally weighted least squares) smoothed residuals (S2 Fig) suggest a reasonable model fit.
462 The estimated model parameters, the associated standard errors and t -tests of the hypothesis
463 that a given estimate is equal to zero are provided in Table 1a. The t -tests show that the
464 disturbance variance of the level component is not significant but that the error variances for
465 the longer cycle and irregular components are, indicating that the latter two components are
466 stochastic. Generally, the t -values reported in all the tables of parameter estimates for the
467 univariate UCMs are approximations and their accuracy is conditional on the validity of the
468 model, the nature of the model and the length of the observed series. The distributional
469 properties of the maximum likelihood estimate of the general UCMs are yet to be fully
470 studied. As a result, the probability values that correspond to a t distribution ought to be
471 interpreted cautiously, as they can be potentially misleading, especially for parameters near
472 the boundary of the parameter space (Harvey 1989, 2001). For certain parameters, such as the
473 cycle period, the t -values in the UCM parameter estimates are uninformative because it is

474 never necessary to compare the estimated parameter with zero. In such cases, both the t
 475 values and their probability values should be simply disregarded.

476 The estimated cycle period is 29.4 months (2.5 years) for cycle 1 and 63.1 months (5.3 years)
 477 for Cycle 2. Towards the end of the estimation span, the chi-square tests with approximate p -
 478 values indicates the irregular, level and both cycle components are insignificant (Table 1b).

Table 1a. The Southern Oscillation Index (SOI) parameter estimates from the univariate UCM.

Model Component	Parameter	Estimate	Standard Error	t Value	Approx Pr > t
Irregular	Error Variance	0.41495	0.02734181	15.18	<0.0001
Level	Error Variance	0.00000283	0.00004249	0.07	0.947
Cycle_1	Damping Factor	0.99489	0.00534378	186.18	<0.0001
Cycle_1	Period	29.35667	0.72861947	40.29	<0.0001
Cycle_1	Error Variance	0.00077068	0.00051467	1.5	0.1343
Cycle_2	Damping Factor	0.9182	0.01720422	53.37	<0.0001
Cycle_2	Period	63.05988	12.6914084	4.97	<0.0001
Cycle_2	Error Variance	0.10819	0.01473964	7.34	<0.0001

479

Table 1b. Southern Oscillation Index (SOI) components significance tests. These are tests of the significance of each component at the end of the estimation span.

Component	Degrees of Freedom	Chi-Square	Approx Pr > Chi-Square
Irregular	1	0.38	0.5365
Level	1	1.03	0.3100
Cycle1	2	1.01	0.6039
Cycle2	2	1.47	0.4797

480

481 The SOI series showed a gradually decreasing albeit insignificant level trend (Fig 4a), an
482 insignificant cycle with a period of 2.5 years(Fig. 4b) and stochastic oscillations with an
483 estimated cycle period of 5.3 years (Fig. 4c). The level trend decreased persistently from 1913
484 to 1990 before levelling off between 1990 and 2020. Both cycles are quasi-periodic and
485 characterized by time-varying amplitudes and phases. The smoothed level trend component
486 superimposed on the observed SOI series (Fig. 4d) shows the slight but apparently insignificant
487 declining trend in SOI during 1913-2020.

488

489 **Fig 4a.** Smoothed level trend component for the Southern Oscillation Index (SOI) series.

490

491 **Fig 4b.** Smoothed cycle 1 component (high frequency cycle) for the Southern Oscillation
492 Index (SOI) series with a cycle period of 2.5 years (29.4 months).

493

494

495 **Fig 4c.** Smoothed cycle 2 component (low frequency cycle) for the Southern Oscillation
496 Index (SOI) series with a cycle period of 5.3 years (63 months).

497

498 **Fig 4d.** Smoothed level trend superimposed on the Southern Oscillation Index (SOI) series.

499 **Univariate unobserved components model analysis of the Indian**
500 **Ocean Dipole Mode Index (DMI)**

501 Likewise to the SOI, we analysed 1298 records of the DMI, with no missing values, covering
502 January 1913 to February 2021. The DMI values averaged -0.07991 ± 0.33598 (1SD, range
503 (range -1.461 to 1.402). The UCM model fit to the DMI time series has an adjusted $r^2 =$
504 0.56209 (S2 Table). The residual diagnostics plots (S3 Fig) and the almost perfectly flat loess
505 smoothed residuals for DMI (S4 Fig further support a good model fit. The parameter
506 estimates for the UCM model components comprising level, slope, cycle and autoregressive
507 irregular components (Table 2a) and their t -tests show that the disturbance variances of the
508 cyclical component and the autoregressive irregular component are significant and that the
509 cycle is stochastic. But the error variances of the level and slope components are insignificant
510 (Table 2a), suggesting they are deterministic.

511 **Table 2a.** The Dipole Model Index (DMI) Parameter estimates.

Component	Parameter	Estimate	Standard Error	t	Approx Pr > t
		Value			
Irregular	Error Variance	0.00307	0.00281208	1.09	0.2752
Level	Error Variance	2.90E-10	1.15E-07	0	0.9980
Slope	Error Variance	3.17E-10	4.29E-10	0.74	0.4604
Cycle	Damping Factor	0.74997	0.03002805	24.98	<0.0001
Cycle	Period	32.03793	8.49710533	3.77	0.0002
Cycle	Error Variance	0.0417	0.00321307	12.98	<0.0001

512

513 However, towards the end of the estimation span of the DMI series, the level, slope and
 514 cyclical components become significant, indicating that the level and slope are deterministic
 515 and significant (Table 2b). This signifies that both the level and slope components, which
 516 characterize the time trend in the DMI, exhibit significant and deterministic variation over
 517 time. This deterministic time trend is coupled with a significant stochastic cycle (Table 2b).

518

Table 2b. The Dipole Mode Index (DMI) Components significance tests.

Component	Degrees of Freedom	Chi-Square	Approx Pr >Chi-Square
Irregular	1	0.05	0.8313
Level	1	13.2	0.0003
Slope	1	5.4	0.0202
Cycle	2	1.81	0.4043

519

520 The smoothed level component reveals a significant and persistent curvilinear increase in the
521 DMI from 1913 to 2021 (Fig 5a). Similarly, the smoothed slope component also suggests a
522 progressive increase in the DMI from 1913 to 1990, followed by a deceleration and levelling
523 off of the rate of increase (Fig 5b).

524

525 **Fig 5a.** Smoothed level trend component for the Indian Ocean Dipole Mode Index (DMI)
526 series.

527 The smoothed cyclical component reveals a stochastic cycle with a period of 2.7 years (32
528 months), time-varying amplitude and phase (Fig 5c).

529

530 **Fig 5b.** Smoothed slope component for the Indian Ocean Dipole Mode Index (DMI) series.

531 The smoothed level trend component superimposed on the DMI series confirms the
532 curvilinear increase in the DMI values between April 1913 and February 2021 (Fig. 5d).

533

534 **Fig 5c.** Smoothed cycle component for the Indian Ocean Dipole Mode Index (DMI) with a
535 cycle period of 2.7 years (32 months).

536

537 **Fig 5d.** Smoothed trend superimposed on to the Indian Ocean Dipole Mode Index (DMI)
538 series.

539 **Univariate unobserved components model analysis of the average**
540 **monthly minimum temperature for Narok Town, Kenya**

541 The 726 records of average monthly minimum temperature of Narok Town from January
542 1960 to June 2020 averaged 9.172 ± 2.2782 °C (± 1 SD, range 0.3 to 17.4 °C). The UCM
543 model has an adjusted $r^2 = 0.70279$, which together with other metrics, indicate a good model
544 fit to the minimum temperature series (S3a Table). The residual diagnostics and loess
545 smoothed prediction error plots further support the plausibility of the selected model (S5 and
546 S6 Figs). The components of the selected UCM model consist of a stochastic level, a
547 deterministic slope, two stochastic cycles, a deterministic 12-month seasonal component and
548 autoregressive errors. The t -tests confirm that all the parameters for all the model components
549 except the slope and the seasonal components are significant and stochastic (S3b Table).
550 Furthermore, chi-square tests of the parameter estimates towards the end of the estimation
551 span show that the level, slope and seasonal components are significant but deterministic (S3c
552 Table). The estimated cycle period for the subsidiary stochastic cycle (cycle1) is 2.4 years
553 (28.5 months) whereas that for the primary cycle (cycle2) is 13.9 years (167.3 months).
554 The smoothed level component reveals a striking linear increase in the average monthly
555 minimum temperature by about 4.5 °C from 7.2 °C in January 1960 to 11.7 °C in July 2020.
556 This equates to an average increase of 0.74 °C per decade (Fig 6a). Unlike the level component,
557 the smoothed slope component is best represented by a constant throughout the estimation span
558 (Fig 6b).

559

560 **Figure 6a.** Smoothed level trend component for the average monthly minimum temperature for
561 Narok Town, Kenya.

562

563 **Figure 6b.** Smoothed slope component for the average monthly minimum temperature for
564 Narok Town, Kenya.

565 The subsidiary cycle (cycle1) exhibits high irregularity, with small-amplitude oscillations
566 interrupted by short-term, large-amplitude pulses. The oscillations also have a widely time-
567 varying phase (Fig 6c). A notable feature of the primary cycle is a remarkable drop in the
568 minimum temperature by over 4 °C around the mid-1970s (Fig 6d). The cause of this drop,
569 whether solely due to natural temperature variation or other factors, remains uncertain. The
570 overlaid smoothed trend on the observed series further reinforce the strong linear increase in
571 the minimum temperature through time in Narok Town (Fig 6e).

572

573 **Fig 6c.** Smoothed primary cycle component (cycle1) with a period of 2.4 years (28.5 months)
574 for the average monthly minimum temperature for Narok Town, Kenya.

575

576 **Fig 6d.** Smoothed secondary cycle component (Cycle 2) with a period of 14.0 years (167.3
577 months) for the average monthly minimum temperature for Narok Town, Kenya.

578

579 **Fig 6e.** Smoothed trend superimposed over the observed average monthly minimum
580 temperature series for Narok Town, Kenya.

581 **Univariate unobserved components model analysis of the average** 582 **monthly maximum temperature for Narok Town, Kenya**

583 The maximum temperature series for Narok Town, comprising monthly averages of daily
584 records, spans 726 months from January 1960 to June 2020. The maximum temperature
585 averaged 24.9 ± 2.111 °C (± 1 SD, range 19.8-30.6 °C). The UCM model effectively fits this
586 series as evidenced by an adjusted $r^2 = 0.75738$ (S4a Table). The residual diagnostics and
587 loess smoothed residuals further support a good model fit (S7 and S8 Figs). The UCM model
588 for the maximum temperature series consists of seven components: level, slope, two cycles,
589 seasonal, autoregressive and irregular components. T-tests of the parameter estimates for the
590 model components show that the autoregressive component and the secondary cycle (cycle 1)
591 are significant (S4b Table). Towards the end of the estimation span, chi-square tests of the
592 parameter estimates suggest that the level and seasonal components are deterministic and
593 significant, whereas the slope component and the primary cycle (cycle 2) are not (S4b Table).

594 The smoothed level trend shows a marginal increase (0.05 °C) in the maximum temperature
595 from 24.87 °C in January 1960 to 24.92 °C in July 2020 (Fig. 7a). The slope component is
596 constant, small and insignificant (Fig. 7b). The two cycles had approximate cycle periods of
597 3.6 years (43.1 months) and 12.6 years (150.7 months) (Figs 7c and d). Notably, the
598 secondary cycle in the maximum temperature shows a pronounced spike in the mid-1970s,
599 coinciding with the lowest minimum temperatures. However, while the amplitude of the
600 oscillations was high from 1960 to 1990, it dampened from 1990 to 2020 (Fig. 7d). A plot of
601 the smoothed trend superimposed onto the observed maximum temperature series reveal no
602 evident trend from 1960 to 2020 (Fig. 7e).

603

604 **Fig 7a.** Smoothed level trend component for the average monthly maximum temperature for
605 Narok Town, Kenya.

606

607 **Fig 7b.** Smoothed slope component for the average monthly maximum temperature for Narok
608 Town, Kenya.

609

610 **Fig 7c.** Smoothed primary cycle component (cycle1) for the average monthly maximum
611 temperature for Narok Town, Kenya. Approximate cycle period is 3.6 years (43.1 months).

612

613 **Fig 7d.** Smoothed secondary cycle component (cycle2) for the average monthly maximum
614 temperature for Narok Town, Kenya. Approximate cycle period is 12.6 years (150.7 months).

615

616 **Fig 7e.** Smoothed trend superimposed onto the observed series for the average monthly
617 maximum temperature for Narok Town, Kenya.

618 **Multivariate state space models with trend, cycle and seasonal** 619 **components**

620 For each multivariate model we report results of extensive model diagnostics performed to
621 assess model fit. For each response variable we report results of model diagnostics including
622 one-step-ahead residual analysis illustrated through various graphs. (1) residual normality plot
623 for checking normality of residuals, (2) residual histogram, (3) residual Q-Q plot and (4) time

624 series plot of standardized residuals. For each response variable we also use graphs for outlier
625 detection and structural break analysis comprising (1) prediction error normality plot for
626 checking normality of residuals, (2) prediction error histogram, (3) prediction error Q-Q plot,
627 (4) time series plot of standardized additive-outlier statistics and (5) time series plot of
628 maximal state shock chi-square statistics.

629

630 For each multivariate model, we present a table summarizing the parameter estimates of the
631 unknown elements in the model system matrices. However, for brevity, we omit several other
632 tabular results used to assess model performance including the following (1) Convergence
633 status of the estimation process, (2) summary of the likelihood-based fit-statistics, (3)
634 likelihood-based information criteria, (4) estimate of the disturbance covariance, (5)
635 elementwise state break summary, (6) overall state (e.g., level, trend, cycle, error) break
636 summary, and (7) summary of maximal state (e.g. level, trend, cycle, error) shocks.

637 **Bivariate state space model for wet and dry season rainfall in Narok**

638 **Town, Kenya**

639 The residual and prediction error normality diagnostics plot for the wet season and dry
640 seasons suggest approximate normality of the one-step-ahead residuals (S9-S12 Figs). The
641 standardized prediction error and standardized residual plots for Narok Town's wet season
642 rainfall (S13 and S15 Figs) identified one outlier (an exceptionally high value) in 1962
643 whereas that for the dry season (S14 and S16 Figs) identified three outliers, one each in 1917,
644 1996 and 2011.

645

646 The wet season rainfall in 1962 (1396.8 mm) was 2.3 times the average for 1914-2020. In
647 contrast, the dry season rainfall in 1917 (312.7 mm), 1996 (272.9 mm) and 2011 (333.6 mm)
648 was 2.6, 2.2 and 2.7 times the average for 1913-2020, respectively. The maximal shock
649 statistics plot (with reference line at the 90th percentile) identified structural breaks in Narok
650 Town's rainfall series in 2017. The parameter estimates for the bivariate model for the wet
651 and dry season rainfall show a negative correlation between the two cycles for the two rainfall
652 components (-0.00185) and that the bivariate cycle period is 9.3 years. The damping factor for
653 this bivariate cycle is 1, indicating it is persistent over time (S5 Table).

654

655 The smoothed bivariate random walk trends for both wet and the dry season rainfall,
656 positively correlated, suggest an initial decline in rainfall from 1913 to a low between 1930
657 and 1940. This was followed by an increase peaking in 1969-1976, a subsequent decline until
658 the mid-1980s, and then a relatively stable average level, before another increase from 2000
659 to 2020 (Fig 8a).

660

661 **Fig 8a.** Smoothed bivariate random walk trends for the wet and dry season rainfall
662 components (each divided by its mean) during 1913-2020 in Narok Town, Kenya.

663 The opposing oscillations in wet and dry season rainfall are consistent with the negative
664 correlation between their cycles (Fig 8b). This indicates that an increase in wet season rainfall
665 typically corresponds to a decrease in dry season rainfall, and vice versa. Furthermore, the
666 amplitude of these rainfall oscillations remained rather stable during 1913-2020 (Fig 8b).

667

668

669 **Fig 8b.** Smoothed cycles for the bivariate random walk model for wet and dry season rainfall
670 (each divided by its mean) in Narok Town, Kenya. The bivariate cycle has a cycle period of
671 9.3 years.

672 **Bivariate state space model with stochastic level, cycle and white noise**
673 **components for the wet and dry season rainfall for Masai Mara,**
674 **Kenya**

675 The residual normality (S17 and S18 Figs) and prediction error (S19 and S20 Figs) diagnostic
676 plots show that the bivariate random walk model with trend and cycle components, effectively
677 fits the wet and dry season rainfall trends in Masai Mara. After accounting for oscillations in
678 rainfall in the bivariate model, no distinct directional trend is evident in either the wet or dry
679 season rainfall components in Masai Mara (Fig 9a). Additionally, outlier diagnostics (figures
680 not shown) did not detect any exceptionally high or low seasonal rainfall values. There is a
681 negative correlation between the cycles of wet and dry season rainfall (S6 Table). The model
682 suggests a bivariate cycle with an approximate period of 20.4 years, where increases in wet
683 season rainfall correspond to decreases in dry season rainfall (Fig 9b). Remarkably, the
684 amplitude of the oscillation is much greater in the dry season rainfall component than in the
685 wet season (Fig 9b). The estimated damping parameter of 1.0 indicates that these oscillations
686 are persistent over time.

687

688 **Fig 9a.** Smoothed bivariate random walk trends for wet and dry season rainfall components
689 (divided by their respective means) in Masai Mara, Kenya, during 1965-2020.

690

691 **Fig 9b.** Smoothed cycles for bivariate random walk model for wet and dry season rainfall
692 (each divided by its mean) in Masai Mara, Kenya, during 1965-2020. The bivariate cycle has
693 a period of 20.0 years.

694 **Bivariate state space model with trend and cycle components for wet and dry**
695 **season rainfall for Seronera, Serengeti National Park, Tanzania**

696 The residual normality diagnostic, standardized residual and prediction error plots (not
697 shown) all provided evidence of good model fit. Outlier analysis identified unusually high
698 rainfall during the El Niño floods of 1998 ($\chi^2 = 8.11$, $P = 0.0044$) but no outlying rainfall
699 values were recorded for the dry season. As well, there was no evidence of a level shift in the
700 rainfall series during 1981-2015. Trends in the wet and dry season rainfall components were
701 negatively correlated (S7 Table). However, while the wet season rainfall component showed
702 no evident trend during 1981-2015, the dry season rainfall component increased progressively
703 from 1981 and surpassed the 1981-2015 average in 2010 (Fig 10a). There was also evident
704 oscillation in the wet and dry season rainfall, with a cycle period of about 10.4 years. These
705 oscillations were negatively correlated such that an increase in wet season rainfall is offset by
706 a decrease in dry season rainfall (Fig 10a). Furthermore, the amplitude of oscillation in the dry
707 season rainfall was greater than that in the wet season during 1980-2015 (Fig 10b).

708

709

710 **Fig 10a.** Smoothed bivariate random walk trends for wet and dry season rainfall in Seronera,
711 Serengeti National Park, Tanzania.

712

713 **Fig 10b.** Smoothed cycles for bivariate random walk model for wet and dry season rainfall in
714 Seronera, Serengeti National Park, Tanzania. The bivariate cycle has a period of 10.4 years.

715 **Bivariate state space model with trend and cycle components for wet**
716 **and dry season rainfall for Ngorongoro Crater, Tanzania**

717 The residual and prediction error diagnostics for the wet and dry season rainfall components
718 suggest reasonable model fit (S21-S24 Figs). The standardized residuals identify only one
719 outlier, corresponding to exceptionally high dry season rainfall in 1967, and none for the wet
720 season rainfall component (S25-S28 Figs). The trends in the wet and dry season rainfall
721 components were negatively correlated such that the wet season rainfall increased while the dry
722 season rainfall decreased (S8 Table, Fig 11a). Specifically, while the wet season rainfall
723 component increased, surpassing the 1963-2014 average in 1985, the dry season rainfall
724 exhibited a decreasing trend (Fig 11a). Unlike for Narok and Seronera, the bivariate oscillations
725 of the wet and dry season rainfall were positively correlated, with a cycle period of 21.4 years
726 (S8 Table). The oscillation amplitude was larger for the dry season than for the wet season.
727 Also, the amplitude of these oscillations in both the wet and dry season rainfall components
728 varied little during 1963-2014 (Fig 11b).

729

730

731 **Fig 11a.** Smoothed bivariate random walk trends for wet and dry season rainfall in Ngorongoro
732 Crater, Tanzania.

733

734 **Fig 11b.** Smoothed cycles for bivariate random walk model for wet and dry season rainfall in
735 Ngorongoro Crater, Tanzania. The bivariate cycle has a period of 21.4 years.

736 **Bivariate state space model with trend, cycle and seasonal components**
737 **for the average minimum and maximum temperatures for Narok Town,**
738 **Kenya**

739 The residual (S29 and S30 Figs) and prediction error (S31 and S32 Figs) normality diagnostics
740 for average monthly minimum and maximum temperature were largely as expected. However,
741 six observations for minimum temperature were identified as outliers. Specifically,
742 standardized prediction error plot for minimum temperature highlighted the six extreme
743 observations (S33 Fig). The five additive outliers in the minimum temperature series
744 correspond to significant temperature drops in September 1974 and Nov 2018 and rises in
745 October 1982, July 2001 and February 2019 (S9 Table). In contrast, while the standardized
746 prediction error plot for maximum temperature (S34 Fig) also identified three extreme
747 observations, none were statistically significant.

748 Both minimum and maximum temperature series show similar upward trends, as indicated by
749 the positive correlation between their trends (S10 Table, Fig 12). The minimum temperature
750 reached a record low in September 1974 and has been persistently increasing since 1985,

751 surpassing the 1960-2020 average in November 1993 (Fig 12). The maximum temperature
752 showed a similar, but less marked, increasing pattern and exceeded the 1960-200 average in
753 December 1991 (Fig 12).

754

755 **Fig 12.** Smoothed bivariate random walk trends for average monthly minimum and maximum
756 temperature for Narok Town, Kenya.

757 **Trivariate state space model with trend, cycle and seasonal**
758 **components for total monthly rainfall, average monthly minimum and**
759 **maximum temperatures in Narok Town, Kenya**

760 The minimum and maximum temperature series in Narok Town were positively correlated with
761 each other but both showed a negative correlation with rainfall (S11 Table, Fig 13).
762 Specifically, 1972 recorded the lowest rainfall coinciding with the highest maximum
763 temperature. Further, the period 1972-1974, marked by the highest rainfall, corresponded with
764 the lowest and below average minimum temperatures. Conversely, during 1974-1985, rainfall
765 was below average when the minimum temperature was above average (Fig 13). Lastly, the
766 progressive rise in minimum temperatures since 1985 has been paralleled by a declining rainfall
767 trend during the same period (Fig 13).

768

769

770 **Fig 13.** Smoothed trivariate random walk trends for average monthly minimum and maximum
771 temperature and total monthly rainfall for Narok Town, Kenya.

772 **Trivariate state space model with trend, cycle and seasonal components**
773 **for total monthly rainfall for Narok Town, Kenya, Southern Oscillation**
774 **Index (SOI) and Dipole Mode Index (DMI)**

775 The residual and prediction error normality diagnostic plots for total monthly rainfall in Narok
776 Town (S35 and S38 Figs), the SOI (SS36 and S39 Figs) and the DMI (S37 and S40 Figs)
777 indicate a reasonable model fit but a few large rainfall values tend to be underestimated. The
778 standardized prediction error plots identified nine rainfall observations (all exceeding
779 expectation), five SOI observations (three below and two above expectation) and one DMI
780 observation (above expectation) as outliers or extreme values (S41-S43 Figs). The SOI series
781 showed quasi-periodic oscillation with notable positive peaks around 1961, 1975, 1990, 2000
782 and 2011 and the lowest values during periods of severe drought around 1984 and 1993 (Fig
783 14). The rainfall oscillation was negatively associated with SOI but positively correlated with
784 DMI. Moreover, the SOI and DMI were negatively correlated with each other (S12 Table, Fig
785 14), suggesting that high rainfall tends to coincide with strong El Niño (negative SOI values)
786 and strong DMI episodes, whereas low rainfall is associated with strong La Niña (positive
787 SOI values) and weak DMI conditions.

788 The trend for the rainfall series was positively correlated with both the SOI and DMI series,
789 but the SOI and DMI trends themselves were negatively correlated (S12 Table, Fig 14). This
790 implies that the rainfall trend mirrored those of the SOI and DMI. Specifically, the DMI series
791 generally increased throughout 1913-2020, whereas the SOI series decreased, became more
792 negative and more intense, in the same period. The rainfall series generally tracked the pattern
793 of variation in the DMI, increasing alongside the DMI series, but inversely to the SOI series
794 (Fig 14).

795

796 **Fig 14.** Smoothed trivariate random walk trends for total monthly rainfall for Narok Town,
797 Kenya, Southern Oscillation Index (SOI) and Indian Ocean Dipole Model Index (DMI).

798 **Trivariate state space model with trend, cycle and seasonal components**
799 **for total monthly rainfall for Masai Mara, Kenya, Southern Oscillation**
800 **Index (SOI) and Dipole Mode Index (DMI)**

801 The residual (S44-S46 Figs) and prediction error (S47-S49 Figs) normality diagnostic plots
802 suggest that the state space model effectively captured the trivariate patterns in rainfall, SOI
803 and DMI. Outlier diagnostics pinpointed the total monthly rainfall in January 2001 ($\chi^2_1 = 6.81$,
804 $P = 0.0091$) and 2002 ($\chi^2_1 = 12.89$, $P = 0.0003$) as unusually high. The parameter estimates
805 (S13 Table) show positive associations between the level trend components as well as
806 between the cyclical components. From 1965 to around 1985, rainfall, SOI and DMI all
807 decreased, followed by a consistent increase, and then plateaued out from 2010 (Fig 15). The
808 trivariate cycles, with a period of 9.3 years and a damping factor of 0.96, suggest a decline in
809 oscillation amplitude of all the three series after the record-breaking 1997-1998 El Niño
810 episode (S13 Table). Throughout 1965-2020, these cycles were in phase or synchronized (Fig
811 16).

812

813 **Fig 15.** Smoothed trivariate random walk trends for total monthly rainfall for Masai Mara,
814 Kenya, Southern Oscillation Index (SOI) and Indian Ocean Dipole Model Index (DMI).

815

816 **Fig 16.** Smoothed trivariate cycles for total monthly rainfall for Masai Mara, Kenya, Southern
817 Oscillation Index (SOI) and Indian Ocean Dipole Mode Index (DMI).

818 **Trivariate state space model with trend, cycle and seasonal**
819 **components for total monthly rainfall for Seronera, Tanzania,**
820 **Southern Oscillation Index (SOI) and Dipole Model Index (DMI)**

821 The normality diagnostic plots for residual (S50-S52 Figs) and prediction error (S53-S55
822 Figs) indicate that the state space model accurately represented the trivariate patterns in
823 rainfall, SOI, and DMI. Additionally, outlier diagnostics (S56-S58 Figs) highlighted
824 exceptionally high total monthly rainfall (in Nov 1985, Apr 1988, Dec 1997, Jan 1998, and
825 Apr 2015). From 1981 to 2015 in Seronera, Serengeti, Tanzania, both the total monthly
826 rainfall and the DMI increased (Fig 17). However, the SOI showed distinct oscillations with
827 peaks apparent around 1990, 2000 and 2010 (Fig 18). This pattern differs from the SOI
828 variation in Narok (Fig 14). Overall, the pattern of temporal variation suggests that rainfall is
829 more strongly positively correlated with variations in the DMI than with variations in the SOI
830 (S14 Table, Fig 17).

831
832 **Fig 17.** Smoothed trivariate random walk trends for total monthly rainfall for Seronera,
833 Serengeti, Tanzania, Southern Oscillation Index (SOI) and Indian Ocean Dipole Mode Index
834 (DMI).

835 **Fig 18.** Smoothed trivariate random walk rainfall /mean (=65.9 mm), Southern Oscillation
836 Index (SOI) and Indian Ocean Dipole Mode Index (dmi) cycles for Seronera in Serengeti
837 National Park in northern Tanzania.

838 **Trivariate state space model with trend, cycle and seasonal components**
839 **for total monthly rainfall for Ngorongoro Crater, Tanzania, Southern**
840 **Oscillation Index (SOI) and Dipole Mode Index (DMI)**

841 The residual (S59-S61 Figs) and prediction error (S62-S64 Figs) normality diagnostic plots
842 demonstrate that the state space model effectively captured the trivariate patterns in rainfall,
843 SOI and DMI. Moreover, outlier diagnostics (S65-S67 Figs) identified unusually high total
844 monthly rainfall (MAR 1974, NOV 1963, DEC 1997 and JAN 2001) and atypically low SOI
845 (in Feb 2005). Likewise to Seronera, a quasi-periodic oscillation in SOI was evident in
846 Ngorongoro Crater, with positive peaks around 1975, 1990, 2000 and 2010 (Fig 19). The
847 trends in rainfall, SOI and DMI were all positively correlated. Notably, both DMI and rainfall
848 increased during 1963-2014 (S15 Table, Fig 19).

849

850 **Fig 19.** Smoothed trivariate integrated random walk trends for total monthly rainfall for
851 Ngorongoro Crater, Tanzania, Southern Oscillation Index (SOI) and Indian Ocean Dipole Mode
852 Index (DMI).

853 **Multivariate state space model with trend, cycle and seasonal**
854 **components for total monthly rainfall, average monthly minimum and**
855 **maximum temperatures for Narok Town, Kenya, Southern Oscillation**
856 **Index (SOI) and Dipole Mode Index (DMI)**

857 The residual (S68-S72 Figs) and prediction error (S73-S77 Figs) normality diagnostic plots
858 show that the pentivariate model effectively captured total monthly rainfall, average monthly

859 minimum and maximum temperatures, the SOI and the DMI for Narok County. The
860 simultaneous variations in these five series at Narok Town are provided in Fig. 20 whereas
861 their parameter estimates are detailed in S16 Table. The salient features of the five trends in
862 Fig 20 are largely similar to those already described, and so, are not repeated here.

863

864 **Fig 20.** Smoothed multivariate integrated random walk trends for total monthly rainfall, average
865 monthly minimum and maximum temperatures for Narok Town, Kenya, Southern Oscillation
866 Index (SOI) and Indian Ocean Dipole Model Index (DMI).

867 **Multivariate state space model with trend, cycle and**
868 **seasonal components for monthly average NDVI, total**
869 **monthly rainfall, average monthly minimum and**
870 **maximum temperatures for Narok Town, Kenya**

871 The residual (S78-S81 Figs) and prediction error (S82-S85 Figs) normality diagnostic plots
872 show that the quadrivariate model accurately captured patterns in the total monthly rainfall,
873 average monthly minimum and maximum temperatures and monthly average of SPOT NDVI
874 for Narok County. The trend component of the model shows that all four variables increased
875 from 1998 to around 2003, maintained stable average levels from 2004 to about 2009, and then
876 increased again until 2014 (Fig 21). The parameter estimates for the quadrivariate model (S17
877 Table) reveal positive correlations among the level trends of all variables, except for an inverse
878 relationship between SPOT NDVI and minimum temperature. This suggests that an increase in

879 minimum temperatures is associated with vegetation browning. The cycle component of the
880 model, has an estimated period of 12.7 years (S17 Table). While the cycles are generally
881 positively correlated, rainfall and maximum temperature, and SPOT NDVI and minimum
882 temperature cycles are negatively correlated (S17 Table, S86 Fig).

883

884 **Fig 21.** Smoothed quadrivariate integrated random walk trends for monthly average rainfall,
885 total monthly rainfall, average monthly minimum and maximum temperatures for Narok Town,
886 Kenya.

887 **Discussion**

888 We detected strongly deterministic and persistent bivariate cycles in both wet and dry season
889 rainfall components across the GMSE, encompassing the Masai Mara Ecosystem and Narok
890 Town in Kenya and the Serengeti (Seronera) and Ngorongoro in Tanzania. These bivariate
891 cycles showed a consistent compensatory pattern: low wet season rainfall was typically offset
892 by higher dry season rainfall and vice versa, with dominant cycle periods of about 20 years. In
893 Ngorongoro, despite a positive correlation between the wet and dry season rainfall cycles, a
894 negative correlation between their levels led to a similar compensatory pattern as for the other
895 regions. Notably, only in Seronera, Serengeti, did the bivariate rainfall components display a
896 shorter cycle period of about 10.4 years. The 34-year time series from Seronera may not have
897 been long enough to detect the longer-term oscillations observed in other GMSE rainfall data.
898 This pattern of compensatory bivariate oscillations in the wet and dry season rainfall
899 components is likely crucial for the ecosystem's stability.

900 The bivariate cycle periods, ranging between about 10 and 20 years, are considerably longer
901 than the dominant cycle periods of 2.3 and 10.1 years identified in univariate analyses of wet
902 and dry season rainfall components (Bartzke et al. 2016). These bivariate cycle periods also
903 exceed those of the Indian Ocean Dipole (3.2 years) and the El Niño-Southern Oscillation
904 (ENSO-SOI, 4.4 years), both of which are well known to significantly influence East African
905 rainfall, especially during the wet season (Nicholson 1996, Latif et al. 1999, Webster et al.
906 1999, Mutai and Ward 2000, Mistry and Conway 2003, Behera et al. 2005, Shongwe et al.
907 2011, Tierney et al. 2013). Despite the variable amplitudes and phases of the ENSO-SOI and
908 the Indian Ocean Dipole oscillations, the consistent, deterministic and persistent pattern of
909 bivariate rainfall oscillations suggests that factors other than these known climate phenomena
910 may be driving the observed long-term bivariate oscillations.

911 The long cycle periods of the bivariate rainfall cycle may reflect the influence of the Atlantic
912 Multidecadal Oscillation (AMO). Oscillations in Atlantic ocean temperatures can
913 significantly influence East African rainfall (Nicholson 1996, Mutai et al. 1998, Mutai and
914 Ward 2000, McHugh 2004) through their teleconnections with the West African monsoon and
915 the El Niño Southern Oscillation (Hills 1979, Shanahan et al. 2009, Rodríguez-Fonseca et al.
916 2011, Lopez et al. 2016). Additionally, the location and intensity of the Mascarene High
917 (Ogwang et al. 2015), low-level jet streams, pressure cells over the Sahara and Saudi Arabia,
918 and local topography, also contribute to rainfall variation in East Africa (Nicholson 1996,
919 2015) and hence to the rainfall oscillations in the GMSE.

920 The amplitudes of the rainfall oscillations in Narok was rather stable despite rising
921 temperatures. This is inconsistent with global observations of more extreme weather events,
922 such as droughts and floods, associated with rising temperatures (IPCC 2007). Furthermore,
923 in the Serengeti and Narok regions, the amplitude of the dry season rainfall oscillations

924 exceeded that of the wet season. This heightened variability in the dry season rainfall, crucial
925 for the survival of plants and animals during resource-scarce periods (Sinclair 1975, Mduma
926 et al. 1999, Owen-Smith et al. 2005), may have significant implications for biodiversity and
927 animal population dynamics.

928 The seasonality of minimum and maximum temperatures and rainfall in Narok was strongly
929 persistent and deterministic. This was indicated by the extremely low stochastic disturbance
930 variances within the seasonal components in the trivariate state space models. Additionally,
931 there was also weak positive correlation between the seasonal cycles of temperature and
932 rainfall. This pattern is consistent with the deterministic movements of the Intertropical
933 Convergence Zone. This belt of rising and convecting air masses around the equator is the
934 major driver of seasonality in temperature and rainfall in East Africa, including in the GMSE
935 (Norton-Griffiths et al. 1975, Anyah and Semazzi 2007; Mahony et al. 2021). The movement
936 of the Intertropical Convergence zone is therefore likely an extremely stable factor generating
937 alternating wet and dry seasons each climatic year.

938 In contrast to the deterministic (predictable) intra-annual seasonal cycles we found highly
939 transient (unpredictable) trivariate multiannual cycles in monthly minimum and maximum
940 temperatures and rainfall with a period of about 1.8 years. The multiannual cycles were highly
941 transient, primarily due to significant variability in temperature cycles. This variability was
942 evident from the much higher stochastic disturbance variances in the temperature cycles,
943 compared to those in the multiannual rainfall cycle.

944 Interestingly, the cycles of minimum and maximum temperatures were positively correlated
945 with each other but both were negatively correlated with the rainfall cycle. This pattern was
946 particularly noticeable in 1972 when the rainfall was at its lowest and the maximum

947 temperature peaked. Similarly, during 1974-1985, periods of above-average minimum
948 temperatures coincided with below-average rainfall. For Narok Town, the persistent decline in
949 rainfall during 1960-2020 coincided with an increase in minimum temperatures, echoing our
950 earlier findings (Bartzke et al. 2016) and observations for other parts of East Africa (Ogotu et
951 al. 2012a, 2012b, 2013, 2016). These results indicate that rising temperatures generally lead to
952 reduced, rather than increasing rainfall and enhanced evaporative cooling.

953 Overall, rainfall levels during the wet and dry season across the GMSE remained relatively
954 stable. However, some declines were apparent in the monthly, wet and dry season rainfall in
955 Narok during 1960-2020, and in the dry season rainfall in Ngorongoro during 1963-2014.
956 These decreases in rainfall, potentially linked to increases in temperatures, might be offset by
957 an increasing influx of moisture from the Indian Ocean to East Africa. This moisture increase
958 could be a result of the strengthening of the Indian Ocean Dipole (Dore 2005, Cai et al. 2014).
959 Similarly, the El Niño Southern Oscillation phenomenon, which is often in phase with a
960 positive Indian Ocean Dipole (Saji et al. 1999), has historically brought rain to East Africa
961 (Hastenrath et al. 1993, Indeje and Semazzi 2000). Earlier studies suggested that this
962 phenomenon might be intensifying with rising temperatures (Vecchi et al. 2006, Lu et al.
963 2007). Our results support this trend. Thus, even though the signal for the strengthening of the
964 El Niño phenomenon still remains controversial (Fedorov and Philander 2000, Collins et al.
965 2010), our results support the notion that El Niño is strengthening.

966 Similarly to the monthly rainfall, vegetation productivity was largely invariant in terms of its
967 cyclical, level and seasonal components. The level of NDVI increased slightly during 1999-
968 2014 concurrent with increases in the levels of rainfall and maximum temperatures. There
969 were also weak positive associations between the NDVI cycle and those for rainfall and
970 maximum temperatures. This increase apparently accelerated from 2010, mirroring the effect

971 of increasing rainfall. It appears that the combination of high rainfall and high temperatures
972 during daytime enhances the photosynthetic activity of plants (Lotsch et al. 2003). Previously,
973 we found that extremely high rainfall increased significantly during 1990-2000 in the Mara
974 (Bartzke et al. 2016). The 1998 flood was the worst on instrumental record for the GMSE
975 (Bartzke et al. 2016). This extreme rainfall event likely facilitated the recruitment of woody
976 plants from seedlings (Kraaij and Ward 2006) with consequent densification of woody cover
977 and increase in NDVI. However, confirming these findings would require a longer NDVI time
978 series than the current 15-year dataset.

979 The rising temperatures contribute to increased evaporation, which might result in a net
980 negative water balance. This is despite the possibility of more intense oceanic and
981 hemispheric oscillations bringing more moisture to East African. Such a scenario raises
982 concerns about the potential for increasing habitat desiccation in the GMSE. This drying
983 could adversely affect plants and animals (Ogutu et al. 2008).

984 In conclusion, understanding regional climate and vegetation trends and variation and how
985 these are influenced by large-scale oceanic and atmospheric oscillations is crucial for
986 predicting future climatic behaviours, environmental planning and conservation efforts. The
987 results highlight the complexity of the regional climatic and environmental dynamics,
988 emphasizing the impact of global climate phenomena like the DMI and SOI on local weather
989 patterns. This impact is evident in rising temperatures and changing rainfall patterns. The
990 findings underscore the crucial need for integrative approaches to understand and address the
991 challenges posed by climate change to biodiversity, ecosystems and human welfare.

992

993 **Conclusions**

994 The univariate patterns produced several interesting insights. The Greater Mara-Serengeti
995 Ecosystem experiences recurrent severe droughts and erratic wet conditions and recorded a
996 substantial rise in temperatures over six decades. The monthly minimum temperature showed
997 a striking increase, while the trends in maximum temperature were more subdued. Notably,
998 monthly minimum temperatures increased by 4.2 °C during wet seasons and 3.3 °C in dry
999 seasons, while maximum temperatures also increased, though with greater variability. Rainfall
1000 showed quasi-periodic oscillations with cycle periods of between 2.5 and 5.3 years. The SOI
1001 declined slightly but was generally stable. The DMI increased persistently and significantly
1002 and had a stochastic cycle period of about 2.7 years. The bivariate and multivariate patterns
1003 also yielded several key findings. These include negative correlations between wet and dry
1004 season rainfall, marked by opposing oscillations, and consistent increases in DMI and
1005 temperature trends, with notable correlations among them. The SOI and DMI trends were
1006 negatively correlated and influenced rainfall patterns. Rainfall trends were often correlated
1007 more strongly with DMI than with SOI variations. The models also identified many
1008 significant structural breaks and outliers in the series. These insights have implications for
1009 designing strategies to mitigate climate change impacts on ecosystems, biodiversity, and
1010 human wellbeing.

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1218 **Supporting Information**

1219 **S1 Text.** Supplementary figures and tables.

1220 **S2 Text.** SAS Program codes for fitting UCMs and SSMs.docx

1221 **S3 Text.** SAS Program codes for fitting UCMs and SSMs.sas

1222 **S1 Data.** Total monthly (Month1 to Month12) rainfall in millimeters for Narok Town
1223 Meteorological Station from April 1913 to July 2020. The rainfall values were verified against
1224 the original monthly paper cards at the Kenya Meteorological Department.

1225 **S2 Data.** The monthly average (of daily records) minimum and maximum surface air
1226 temperature in degrees celsius at Narok Town Meteorological Station for the period January
1227 1960 to July 2020.

1228 **S3 Data.** The total monthly rainfall in millimeters (Rain) for 15 rain gauges located within or
1229 near (Cottars) the Masai Mara National Reserve for the period January 1965 to August 2020.
1230 Predicted is the model predicted rainfall. Rain_imp is the measured rain (Rain) and imputed
1231 (predicted) missing values.

1232 **S4 Data.** The total monthly rainfall averaged over all 5×5 km grids in Narok County of Kenya
1233 based on blended station-satellite rainfall data (rain) and on rainfall data predicted by a spatio-
1234 temporal hierarchical Bayesian model (rain_Bayes) (Mukhopadhyay, S., Ogutu, J. O., Bartzke,
1235 G., Dublin, H. T., & Piepho, H. P. (2019). Modelling spatio-temporal variation in sparse rainfall
1236 data using a hierarchical Bayesian regression model. *Journal of Agricultural, Biological and*
1237 *Environmental Statistics*, 24(2), 369-393.). Min (minimum) and max (maximum) are the
1238 average monthly temperatures based on blended Station-Satellite data. The NOAA and SPOT
1239 Normalized Difference Vegetation Index (NDVI) (minimum, maximum, mean, range and
1240 standard deviation) averaged over the 5×5 km grid in Narok County. Rain_1 to Rain_6 are
1241 lagged rain values whereas rain_Bayes_1 to rain_Bayes_6 are lagged rain_Bayes values.

1242 **S5 Data.** The total monthly rainfall in millimeters (rain) for Seronera Research Station in
1243 Serengeti National Park in Tanzania for the period January 1980 to December 2015. Rain_imp
1244 are the measured rainfall records and imputed missing values.

1245 **S6 Data.** The total monthly rainfall in millimeters (rain) for Ngorongor Crater in in Tanzania for
1246 the period January 1963 to December 2014. Rain_imp are the measured rainfall records and
1247 imputed missing values.

1248 **S7 Data.** The monthly Indian Ocean Dipole Mode Index (DMI) for January 1870 to March
1249 2021.

1250 **S8 Data.** The monthly Southern Oscillation Index (SOI) for January 1866 to December 2021.

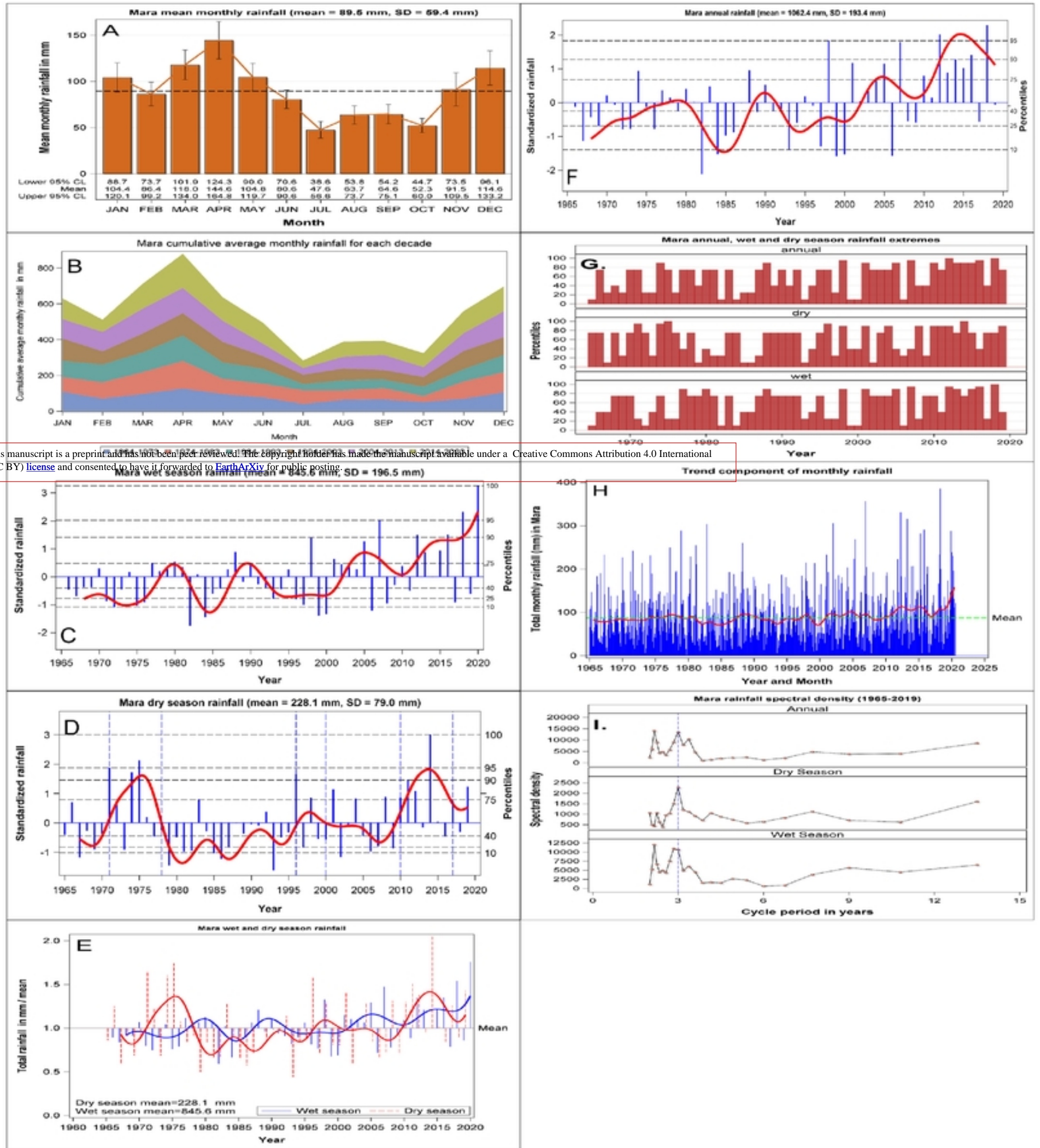


Figure 1

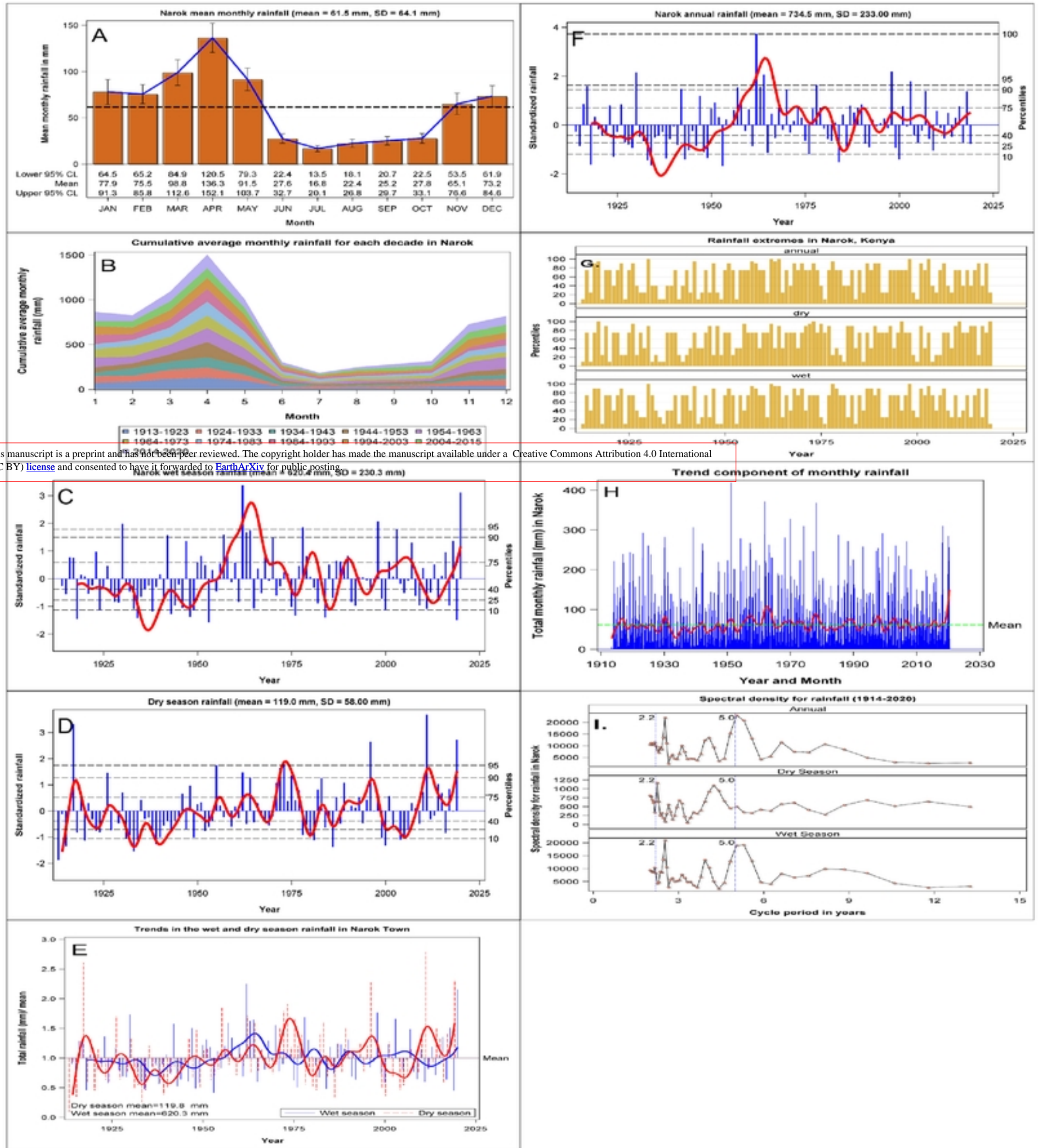
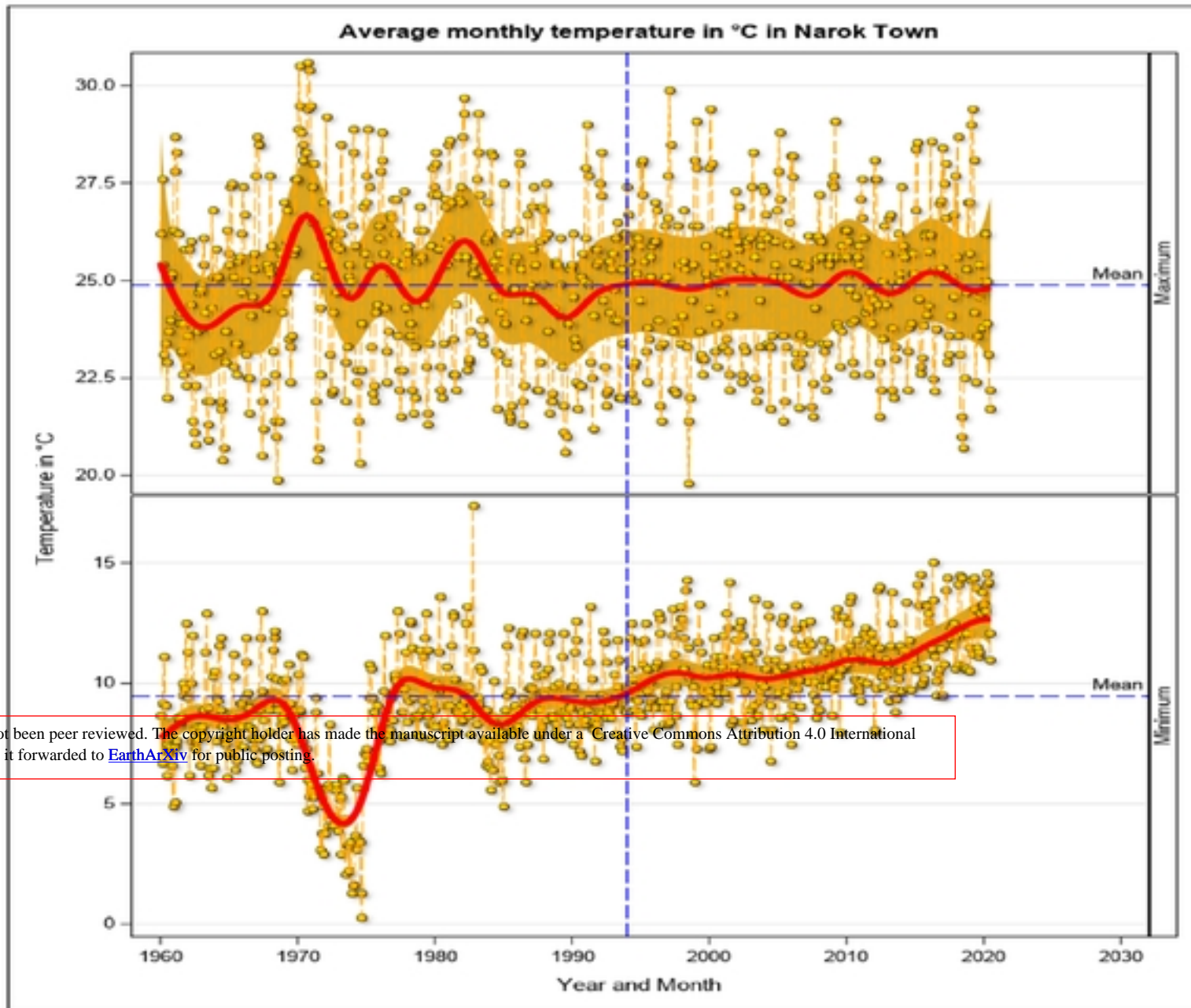


Figure 2



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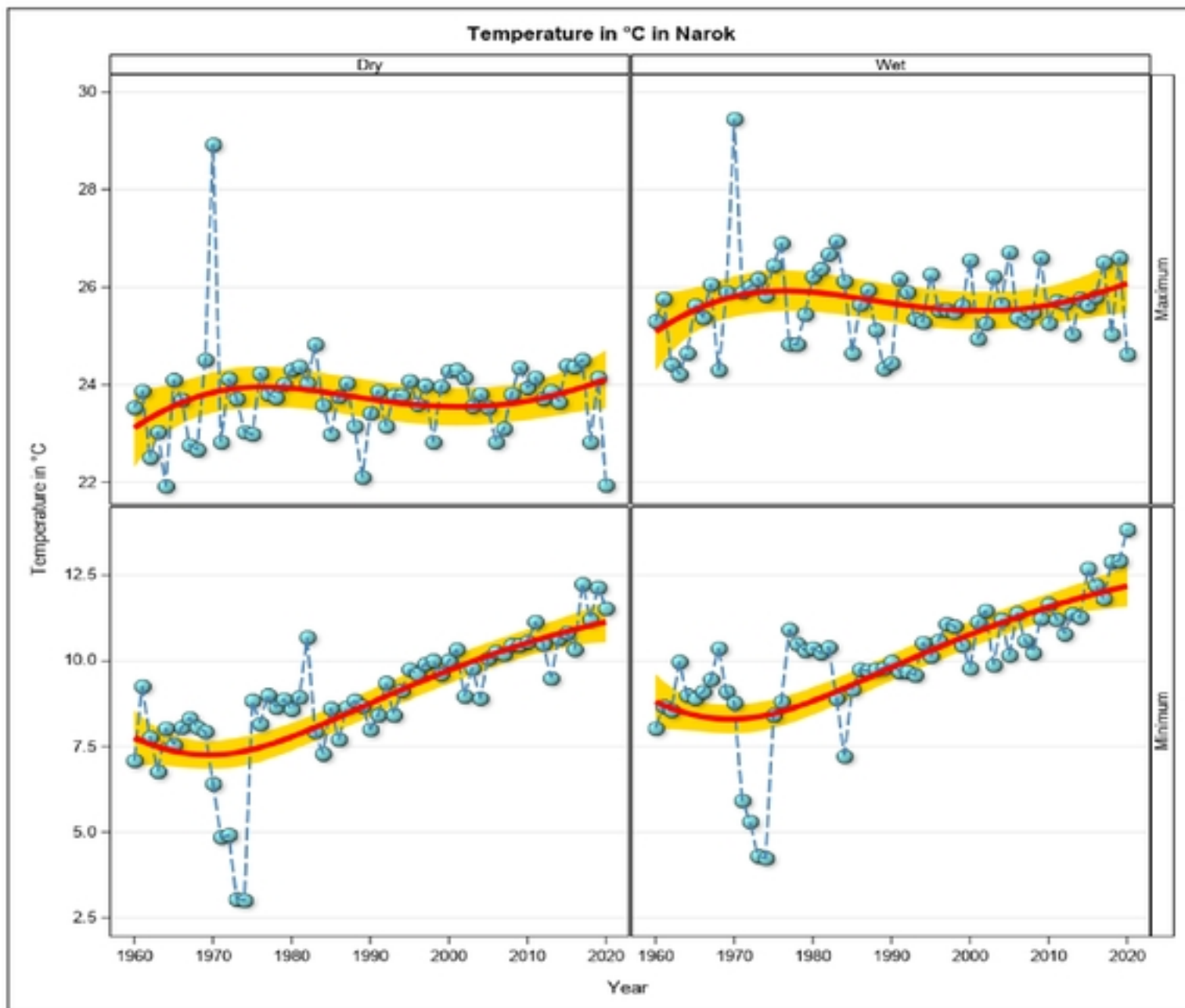


Figure 3

Smoothed Level Component for Soi

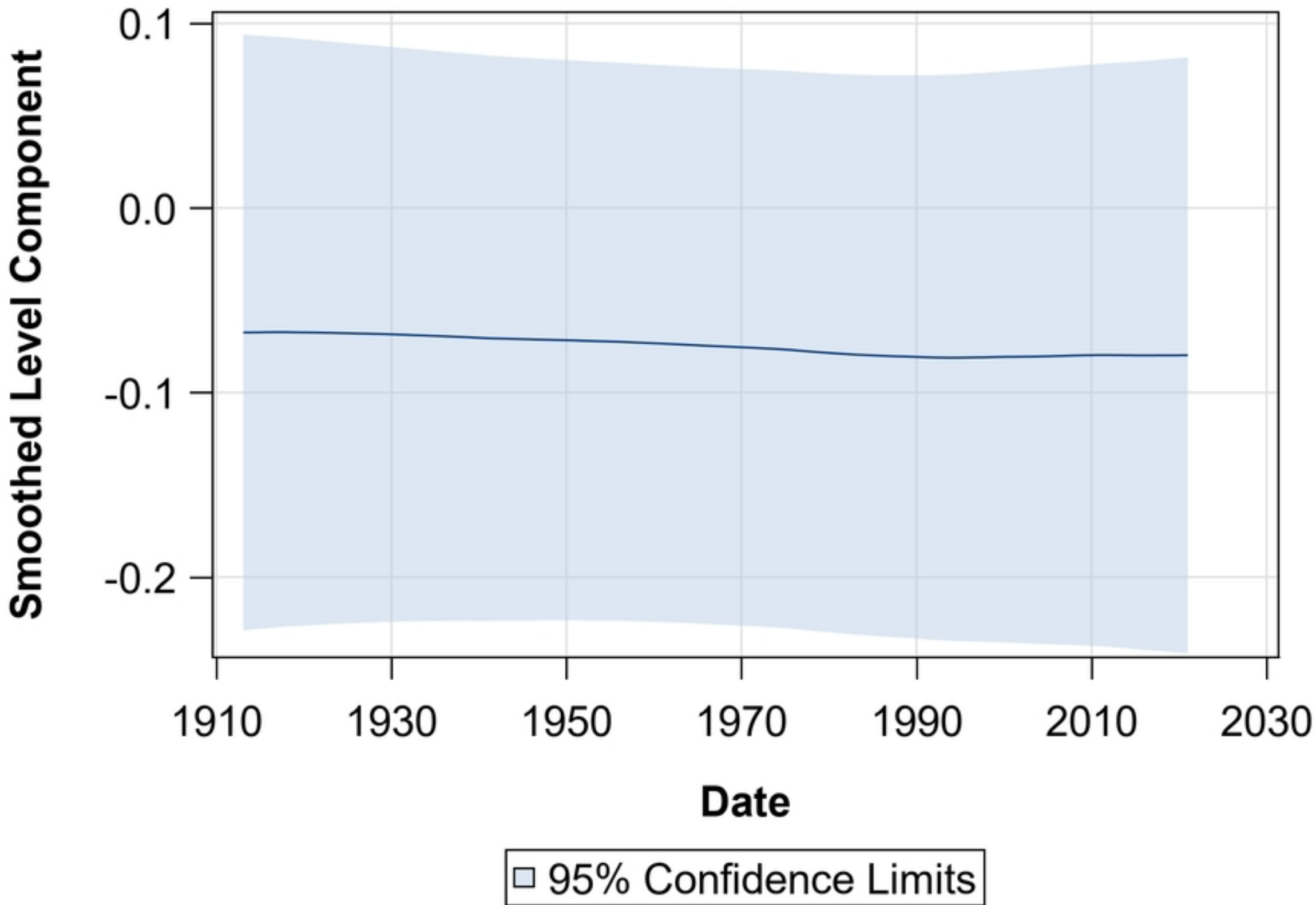


Figure 4a

Smoothed Cycle1 for Soi

Period = 29.36

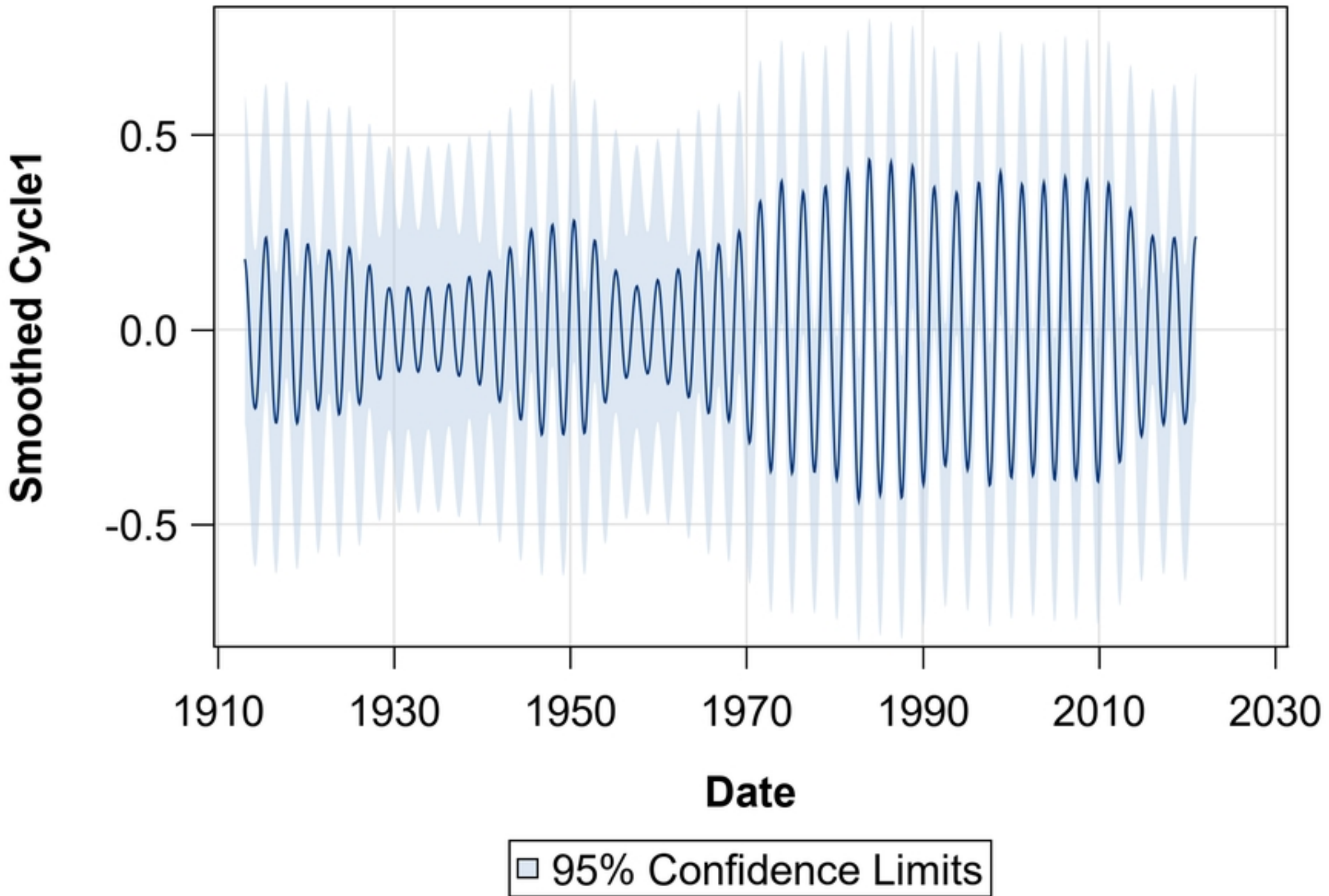


Figure 4b

Smoothed Cycle2 for Soi

Period = 63.06

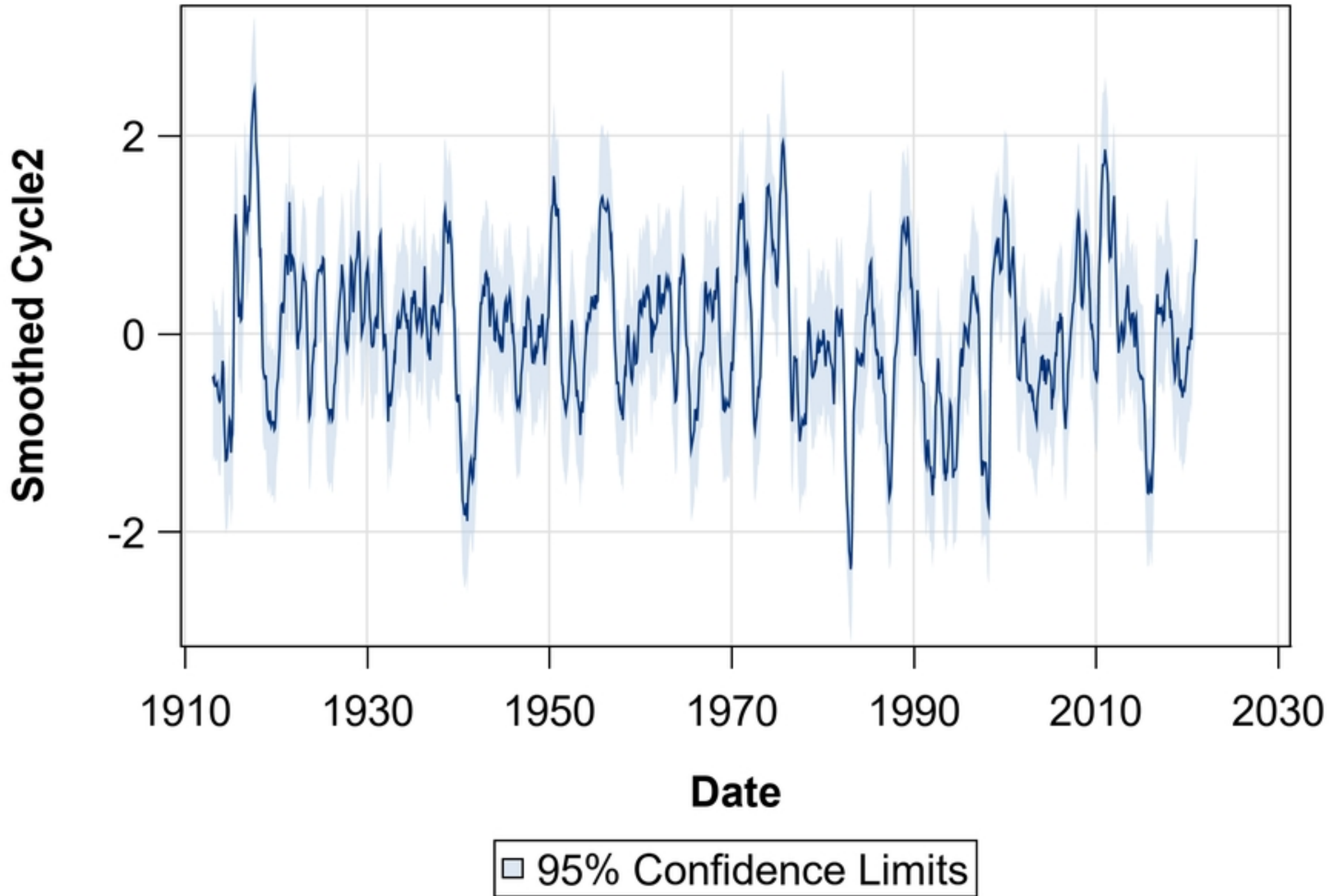


Figure 4c

Smoothed Trend for Soi

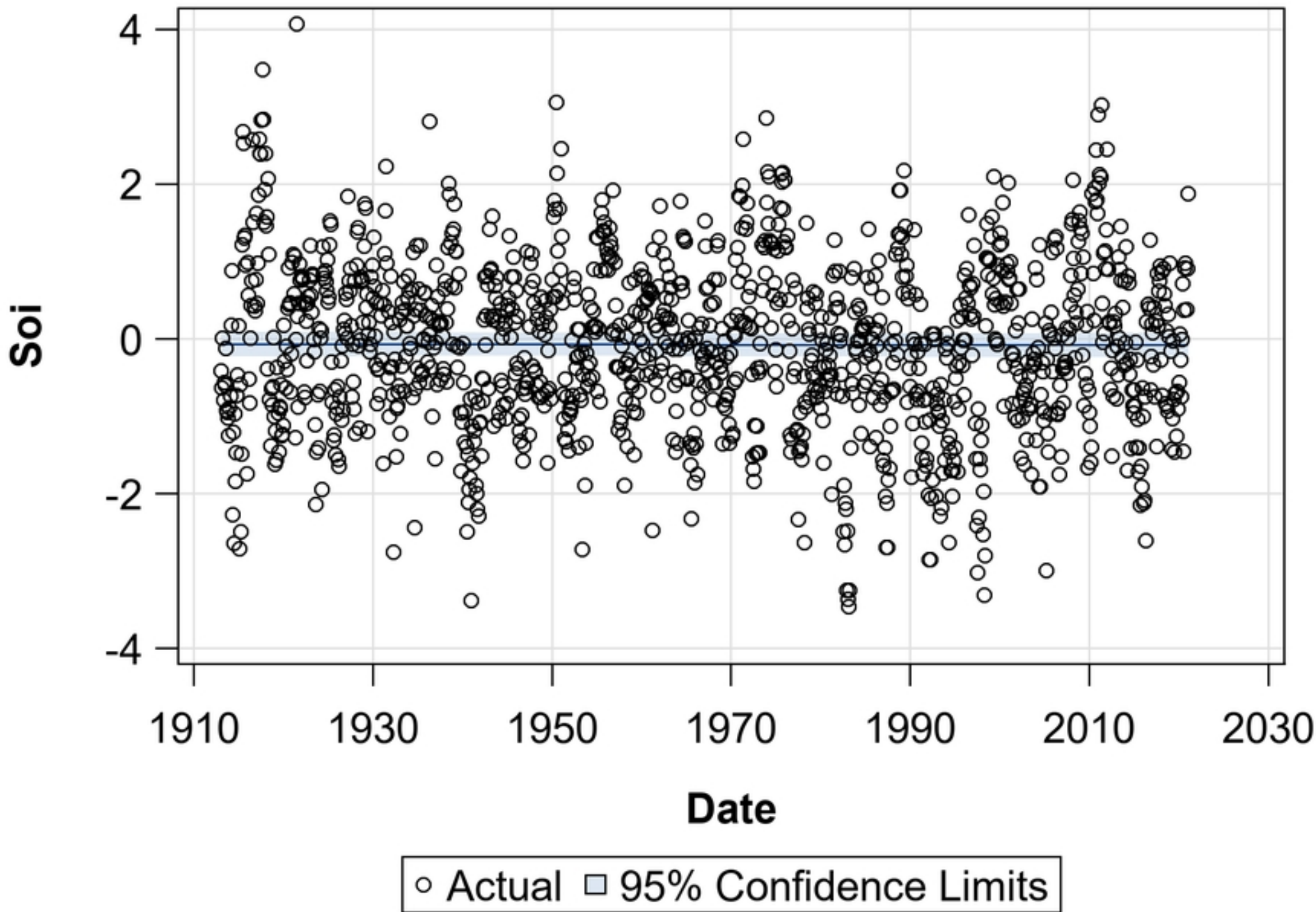


Figure 4d

Smoothed Level Component for dmi

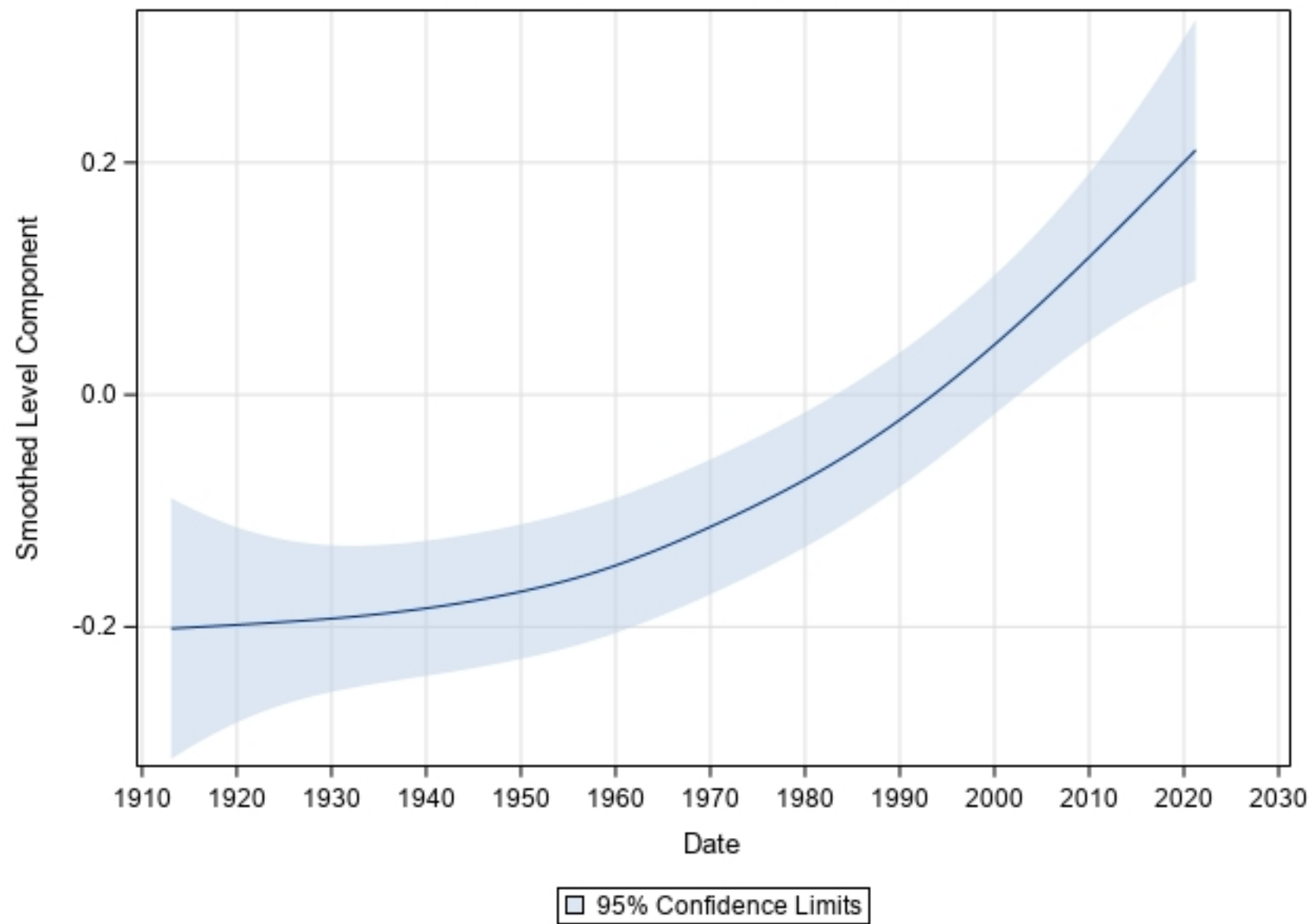


Figure 5a

Smoothed Slope Component for dmi

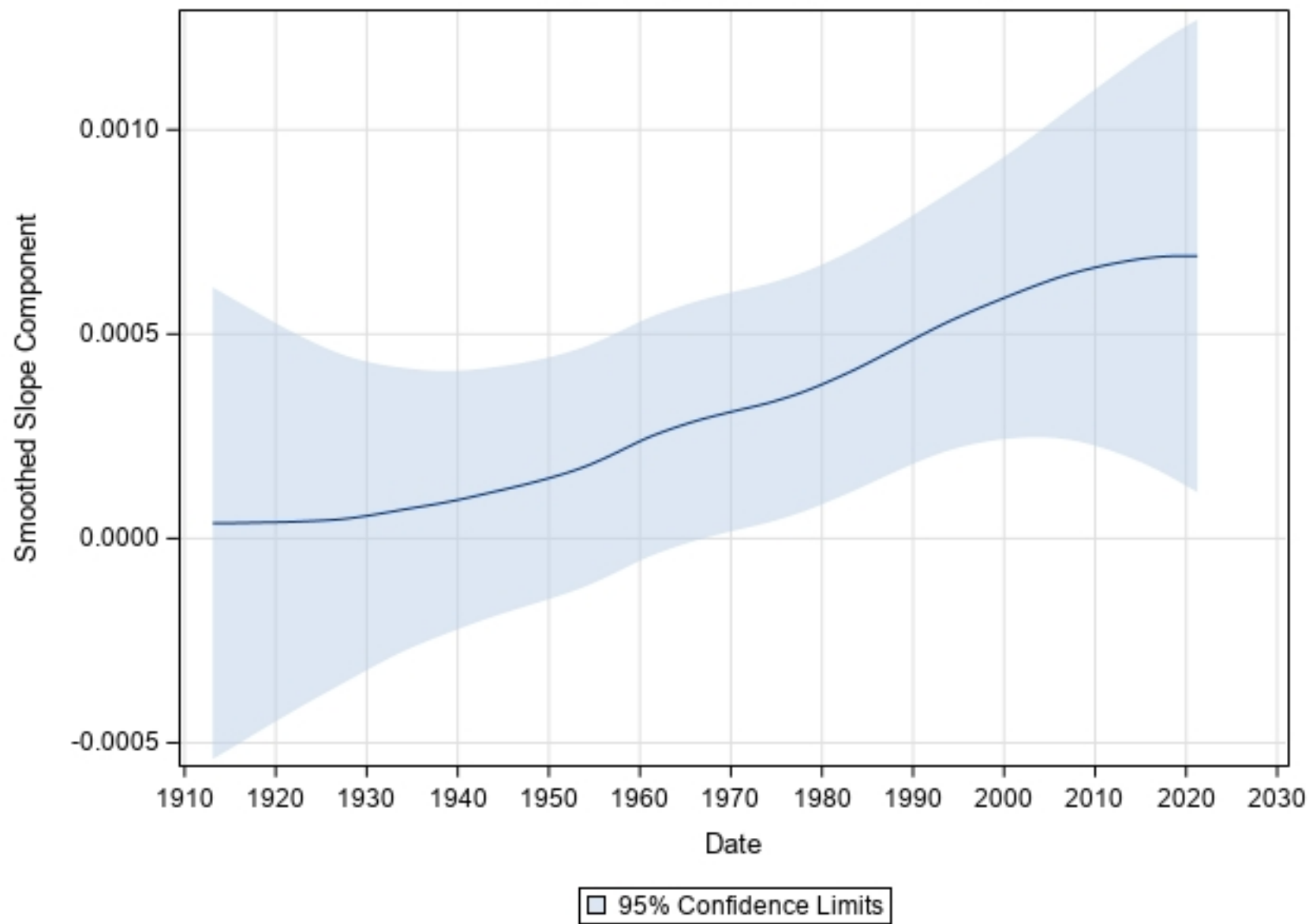


Figure 5b

Smoothed Cycle for dmi

Period = 32.04

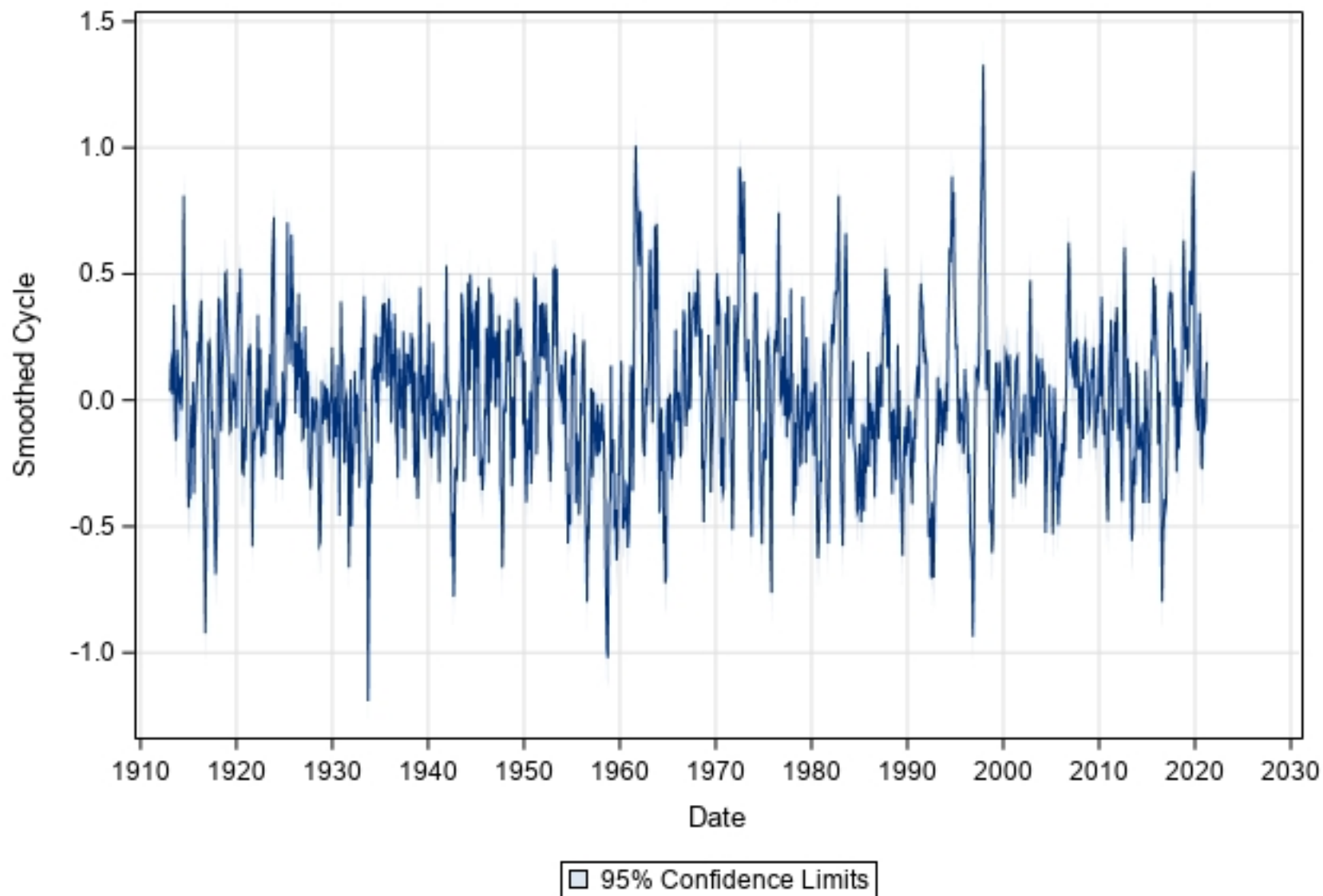


Figure 5c

Smoothed Trend for dmi

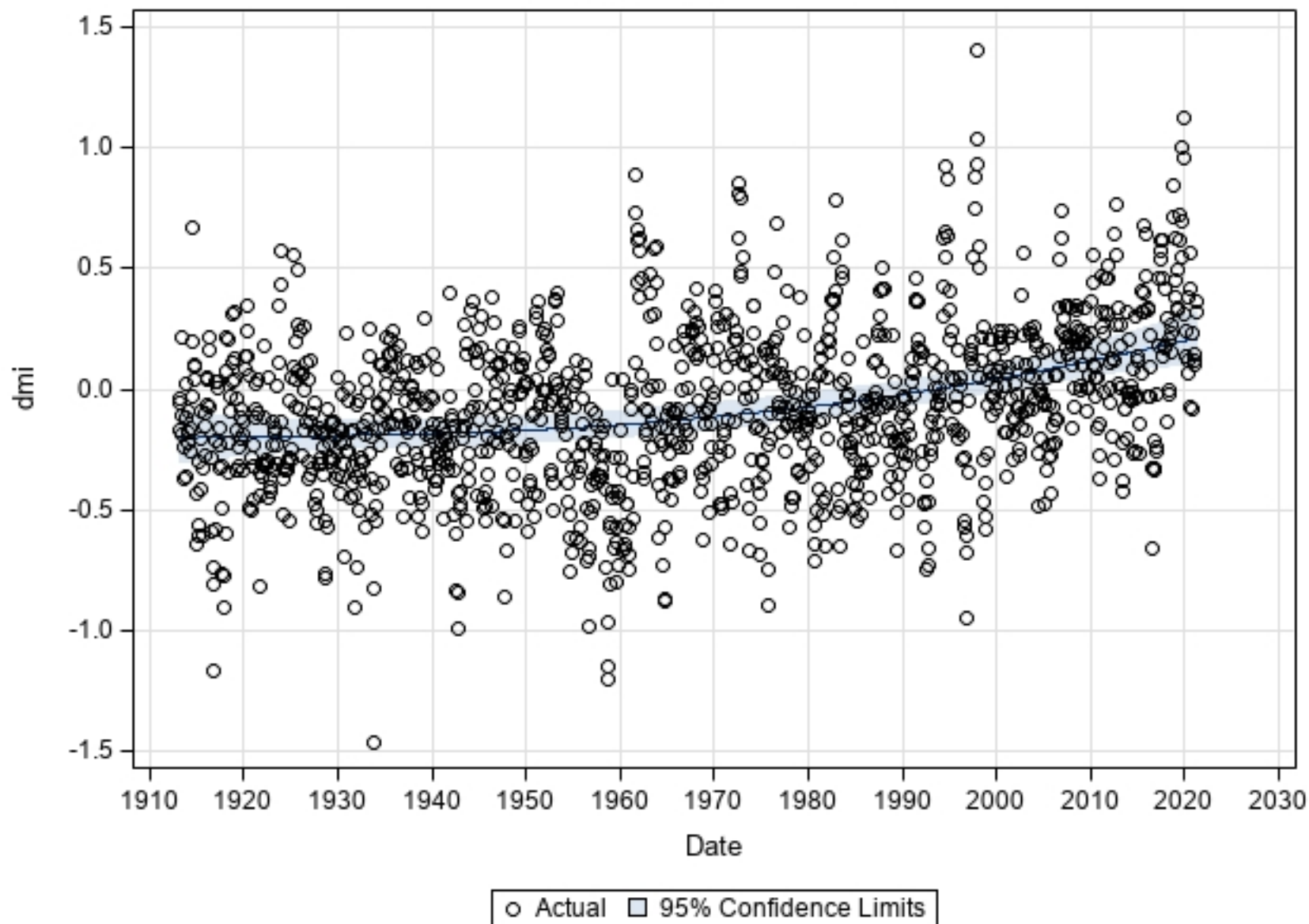


Figure 5d

Smoothed Level Component for Min

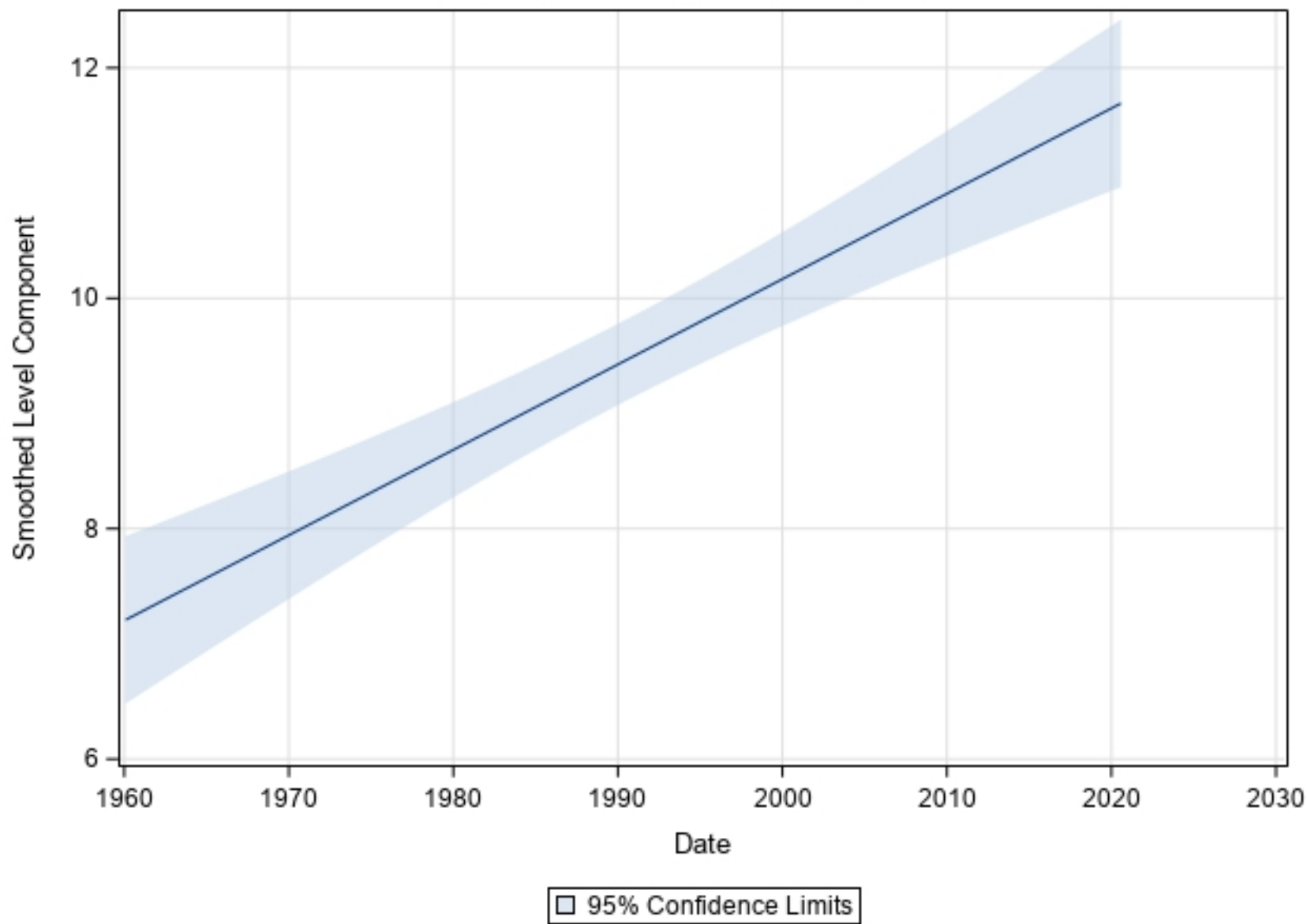


Figure 6a

Smoothed Slope Component for Min

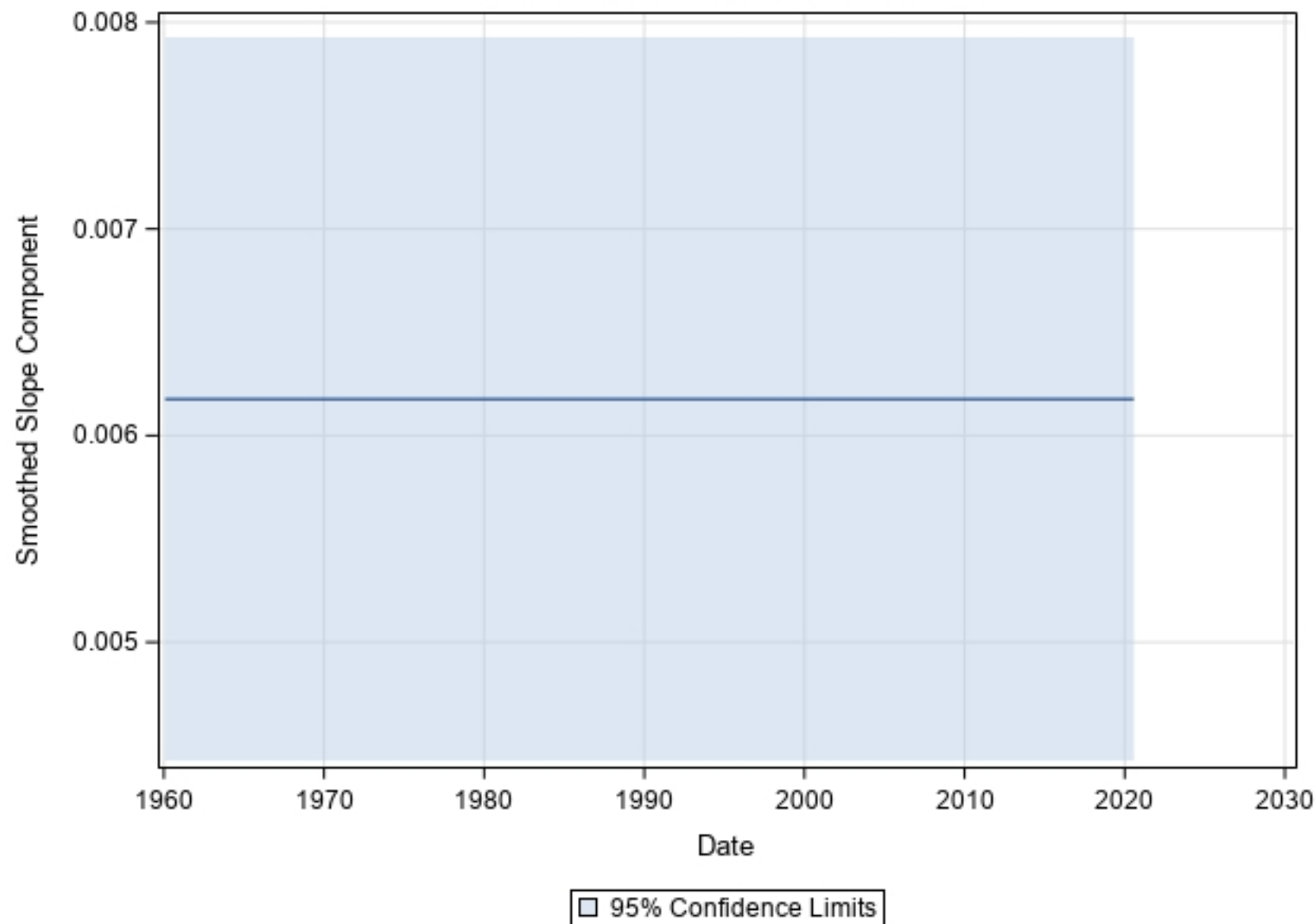


Figure 6b

Smoothed Cycle1 for Min

Period = 27.13

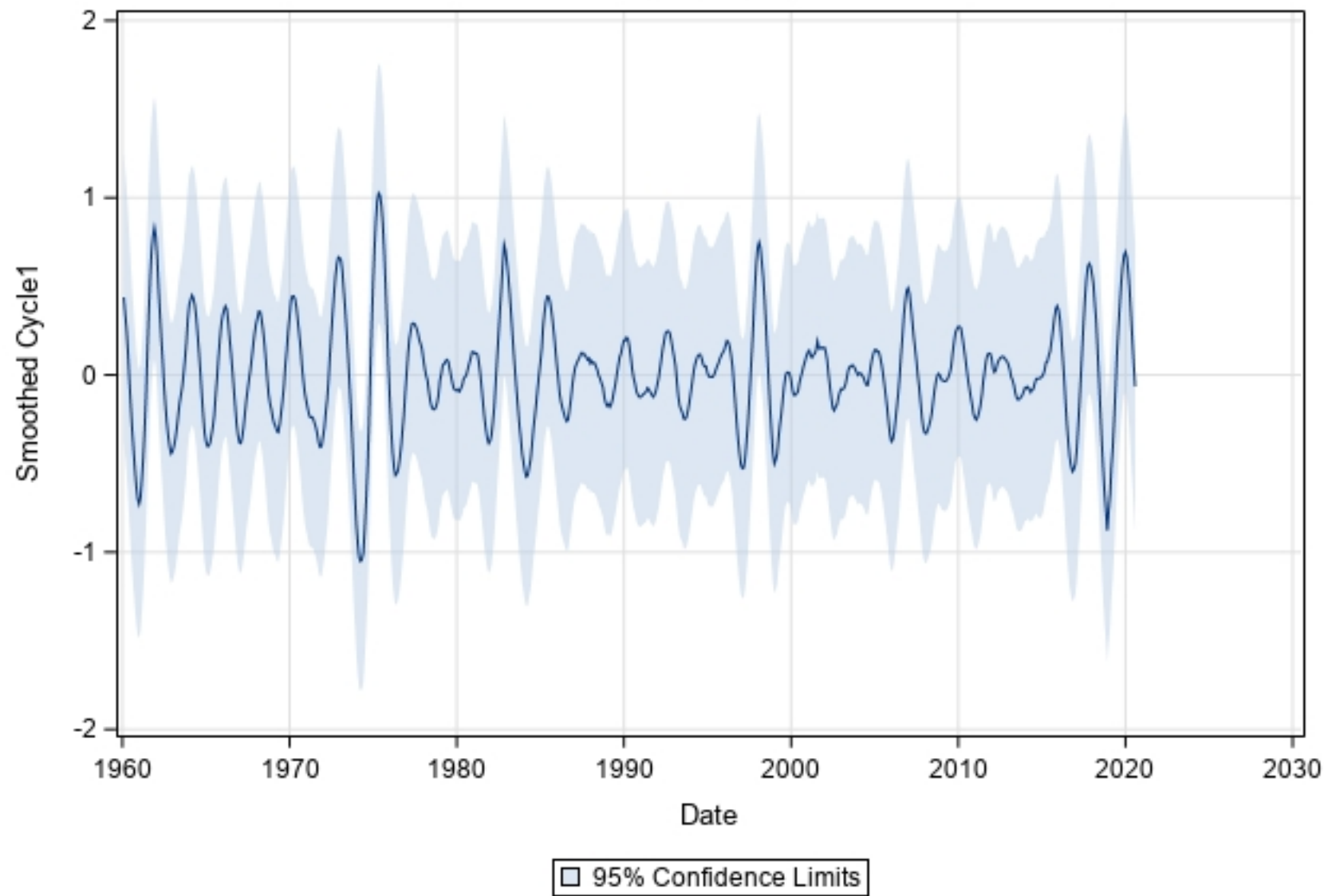


Figure 6c

Smoothed Cycle2 for Min

Period = 167.17

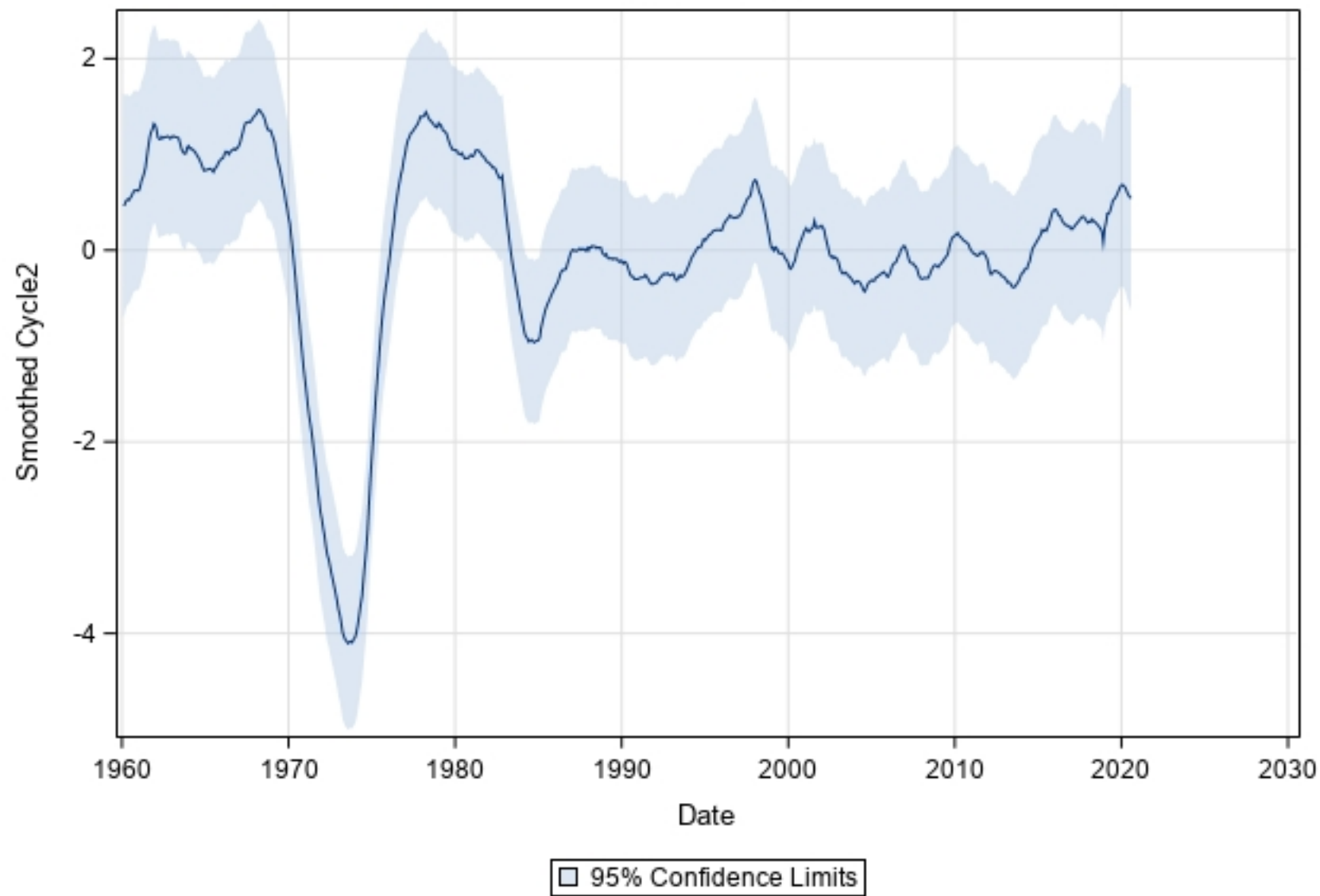


Figure 6d

Smoothed Trend for Min

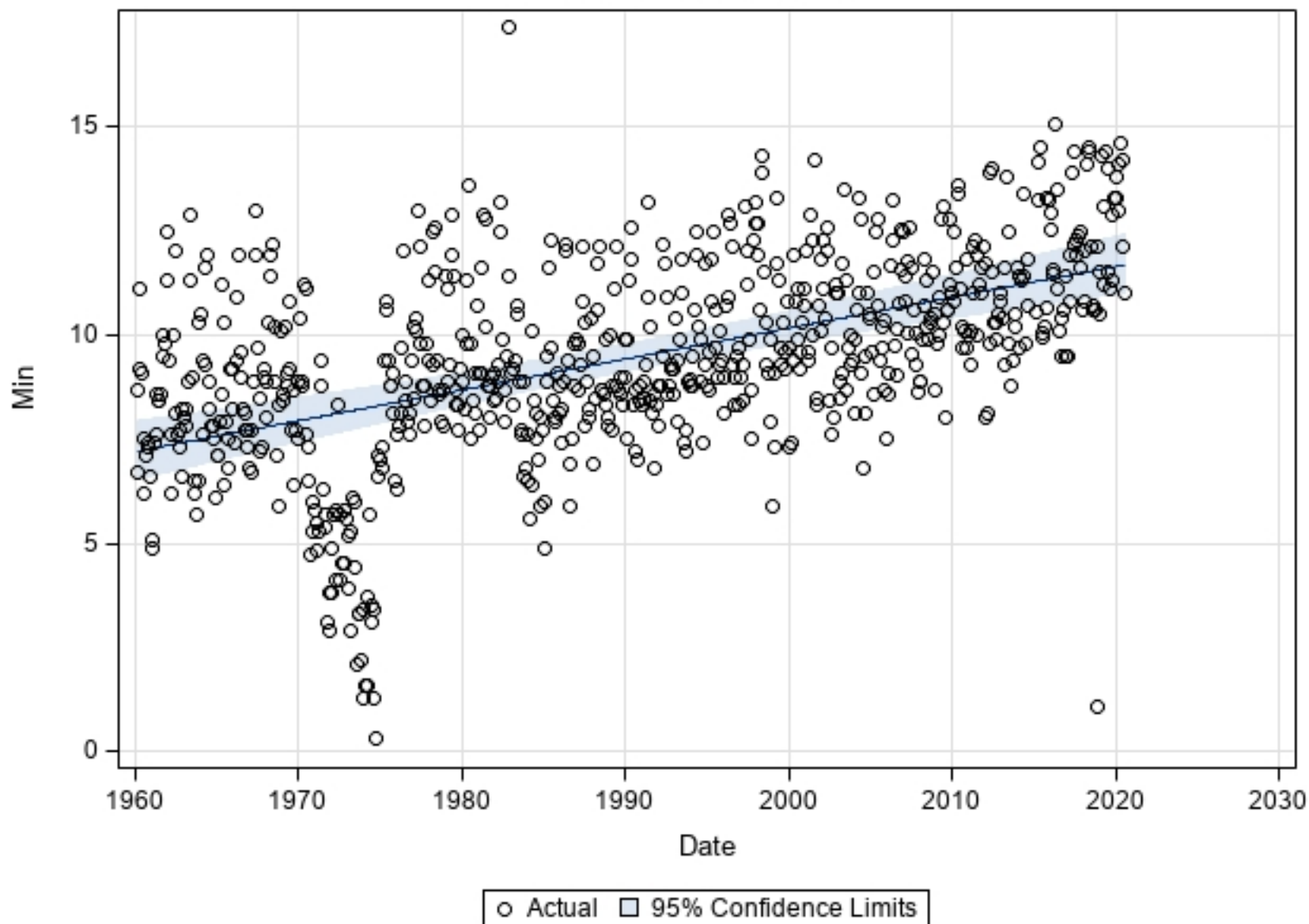


Figure 6e

Smoothed Level Component for Max

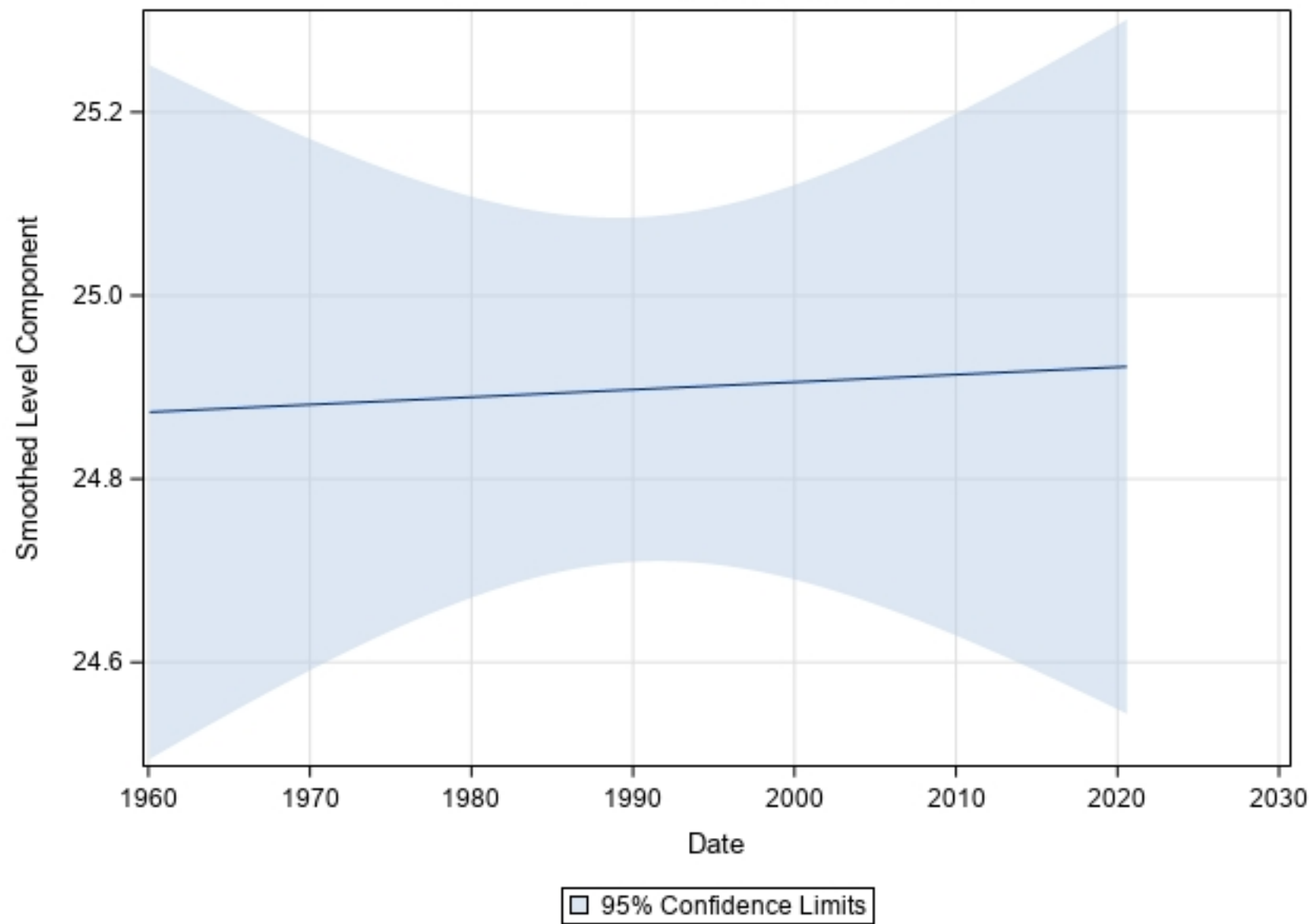


Figure 7a

Smoothed Slope Component for Max

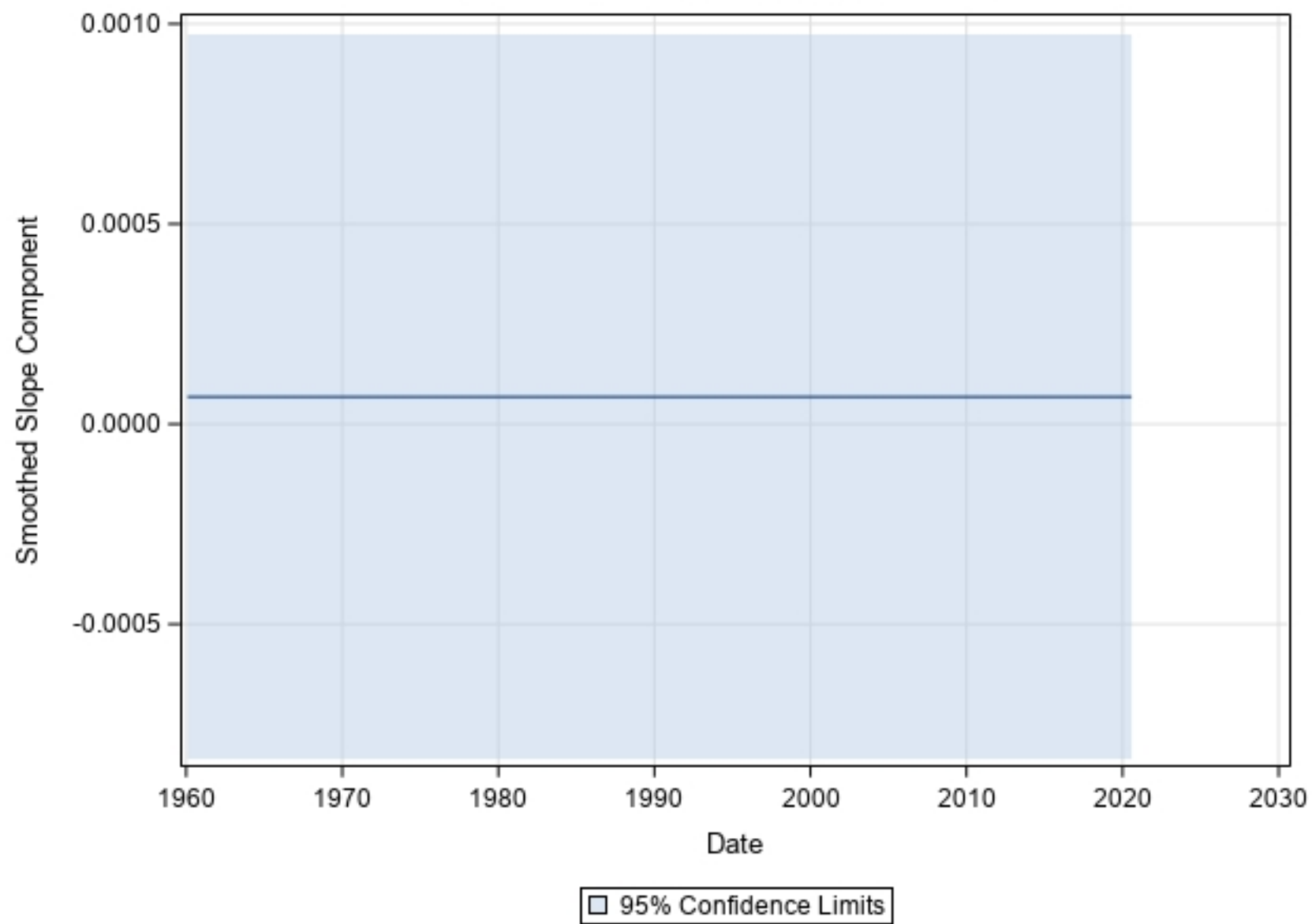


Figure 7b

Smoothed Cycle1 for Max

Period = 43.10

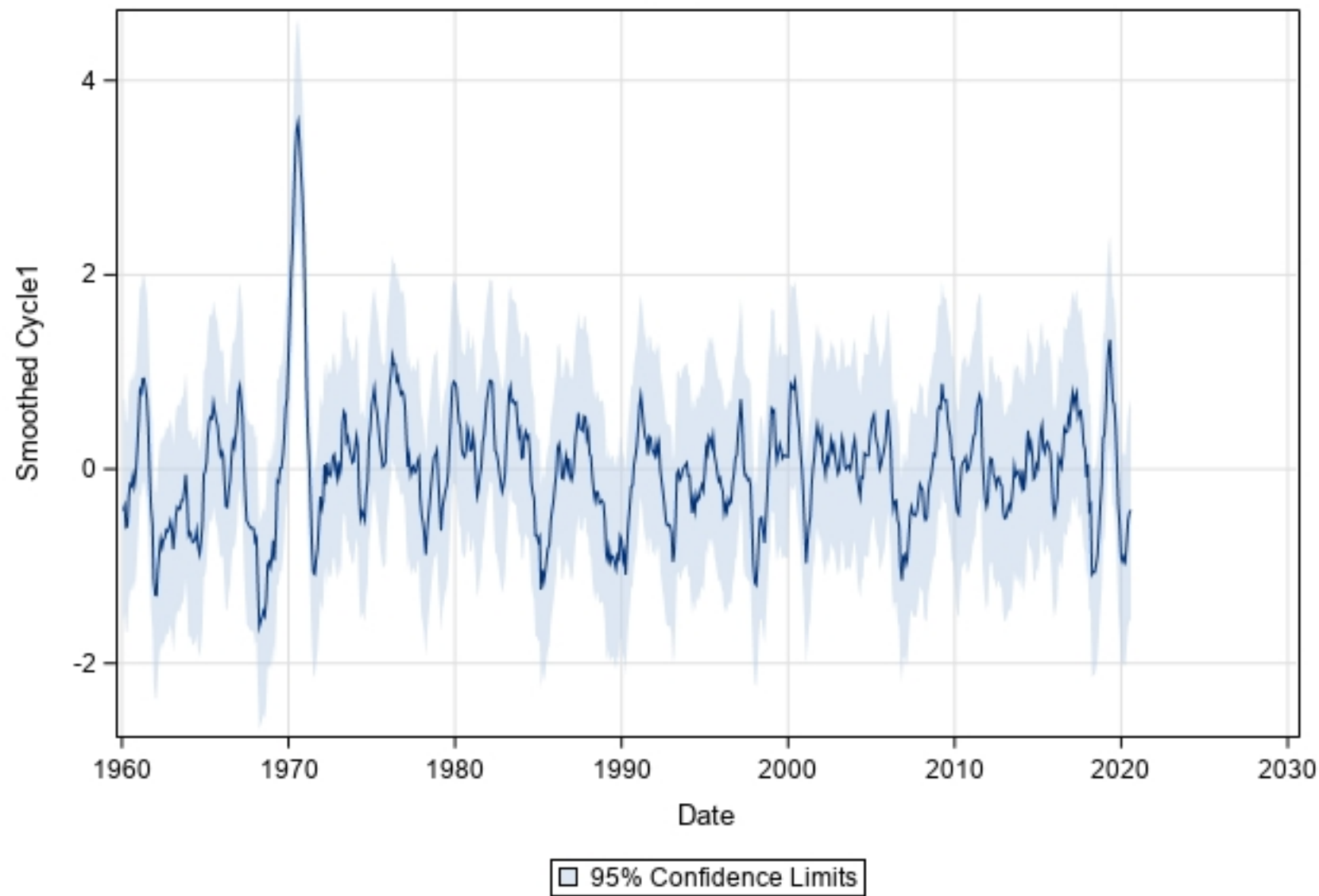


Figure 7c

Smoothed Cycle2 for Max

Period = 150.73

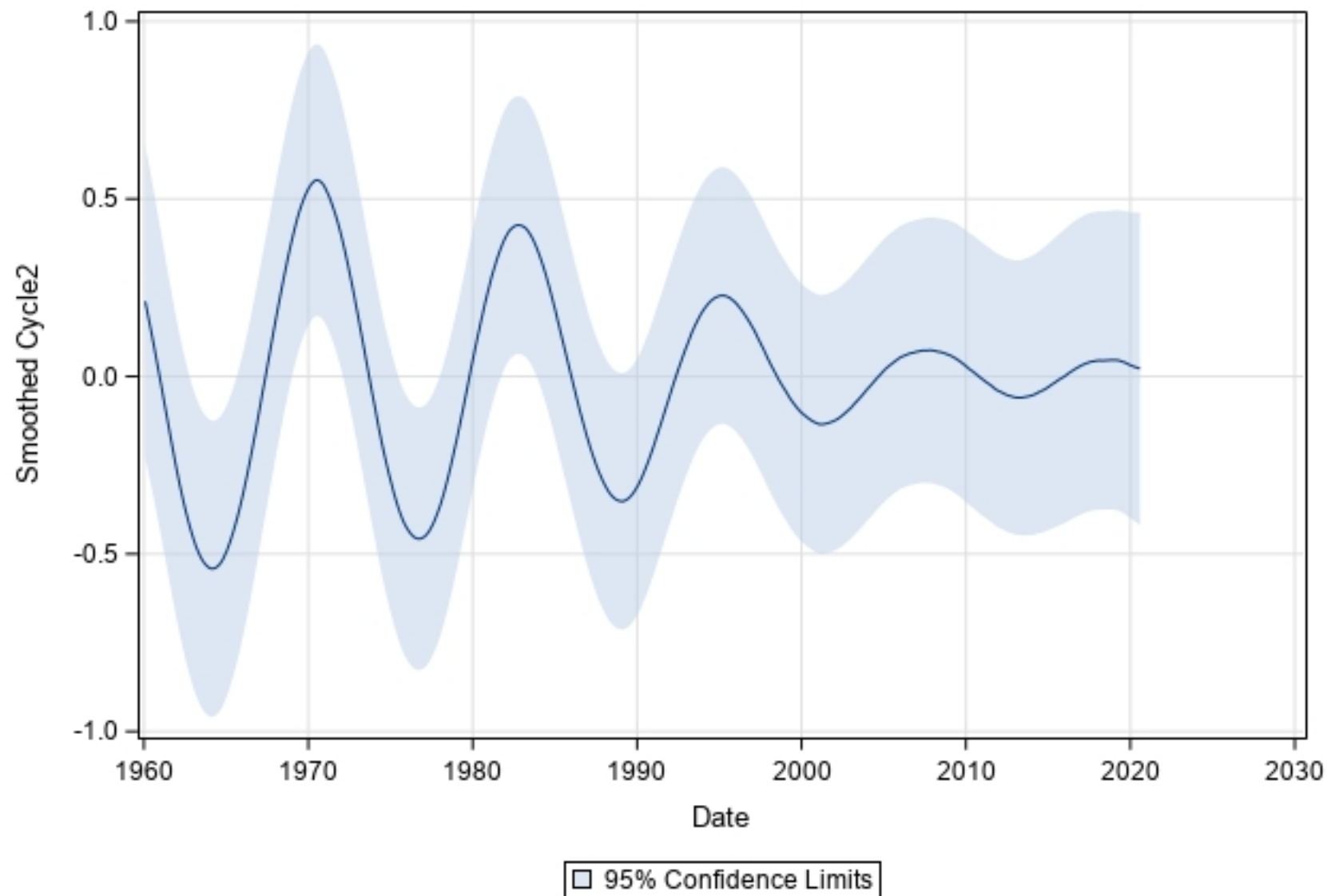


Figure 7d

Smoothed Trend for Max

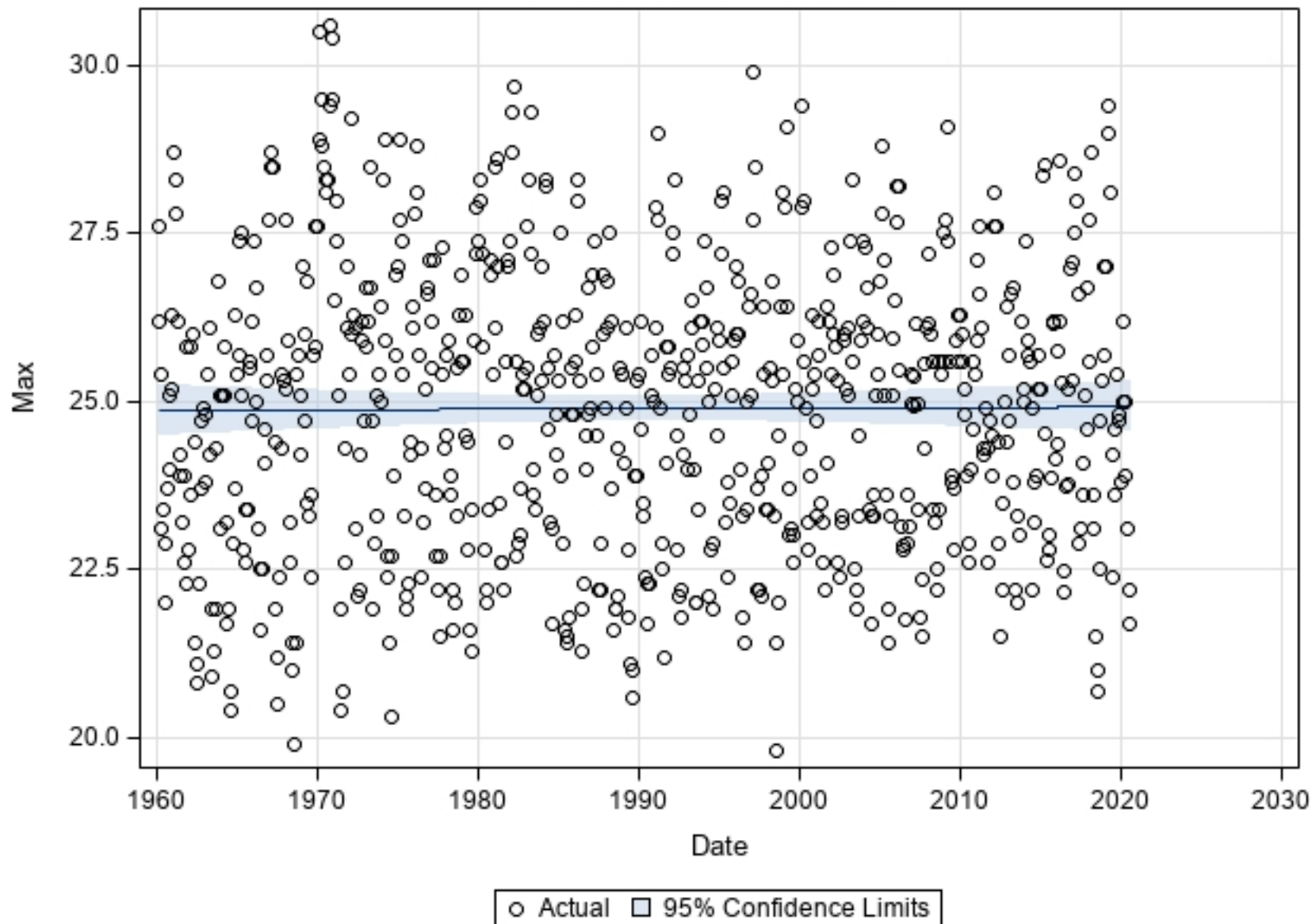


Figure 7e

Smoothed bivariate random walk trends for wet and dry season rainfall in Narok

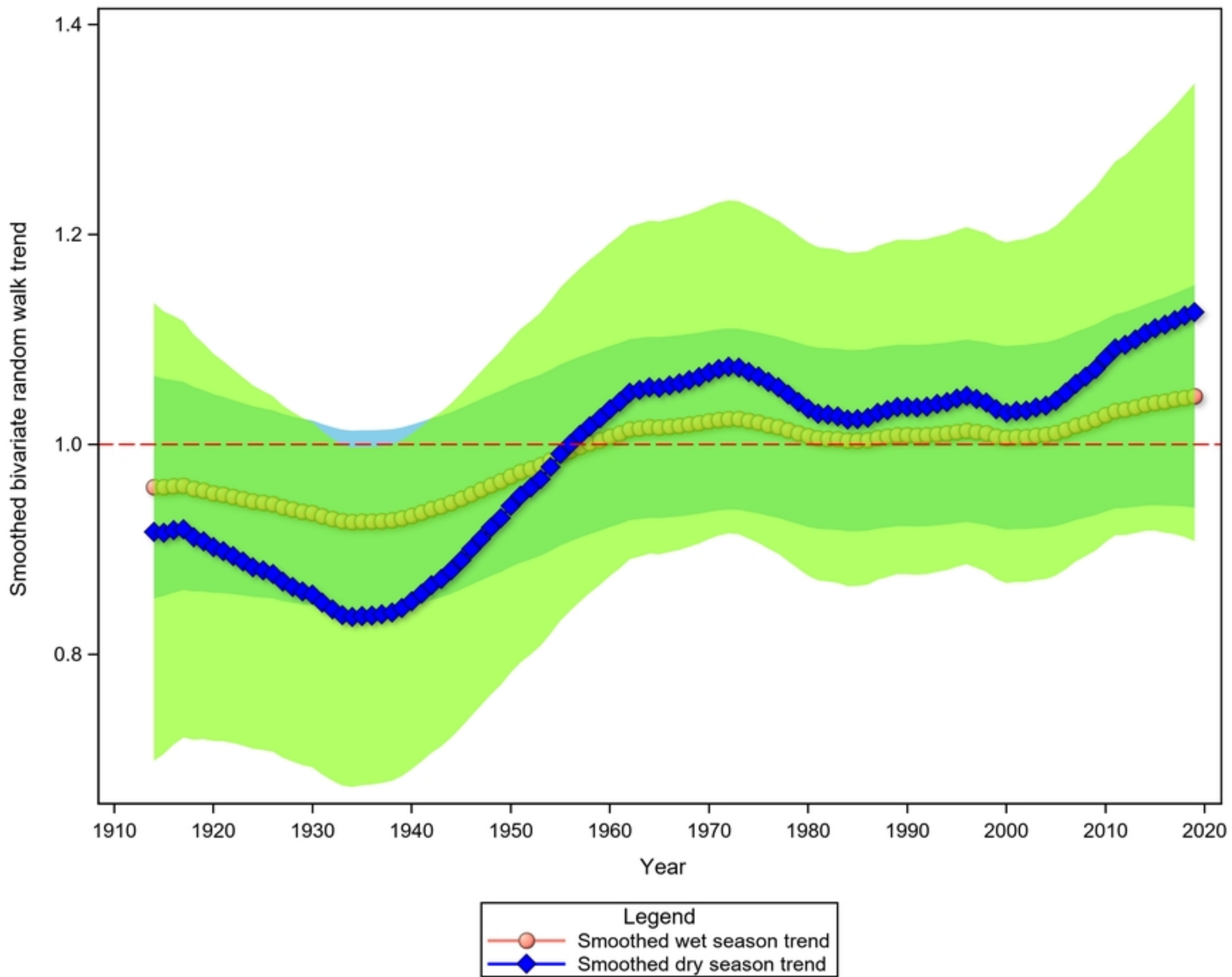


Figure 8a

Smoothed cycles for bivariate random walk model for wet and dry season rainfall in Narok

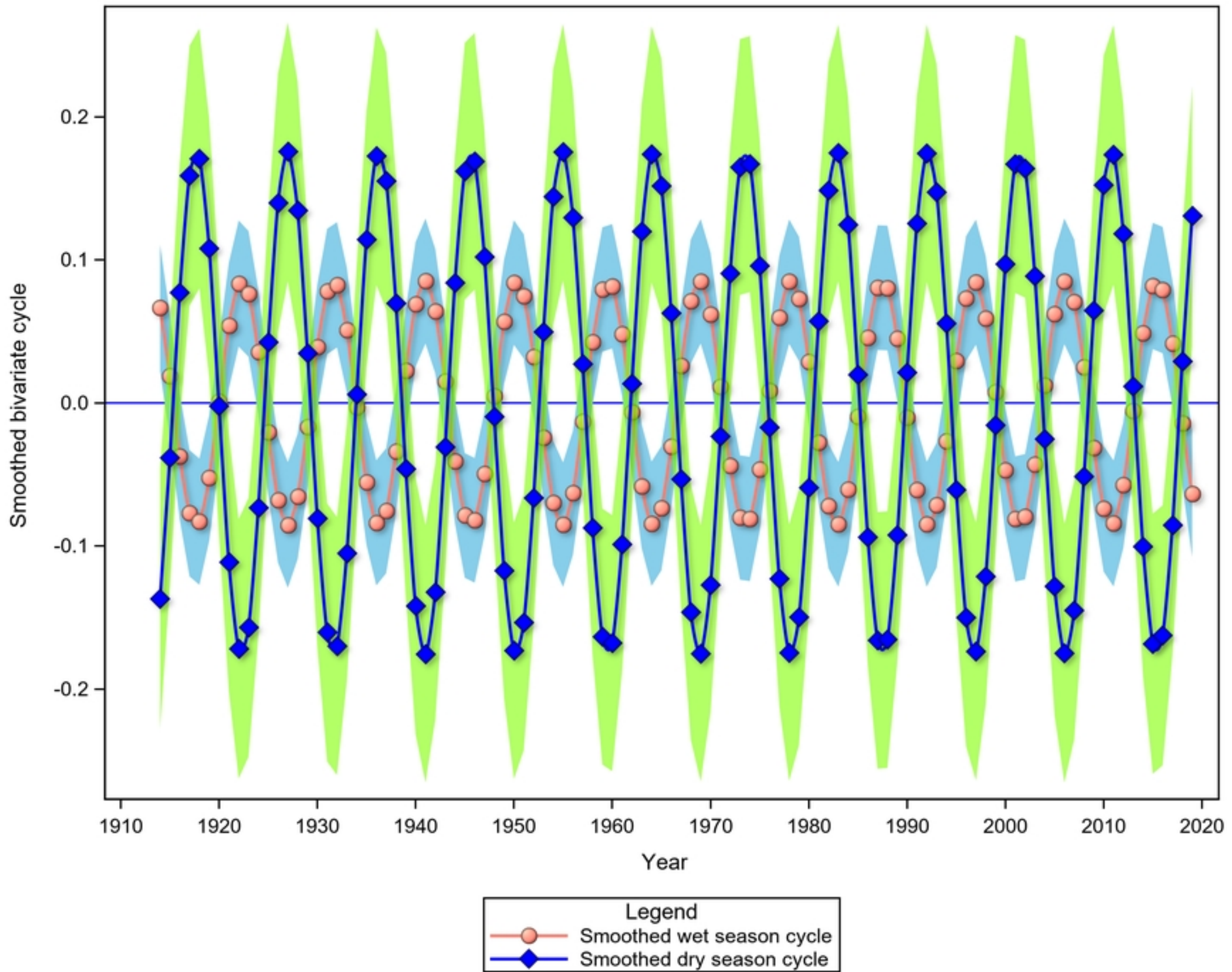


Figure 8b

Smoothed bivariate random walk trends for wet and dry season rainfall in Masai Mara

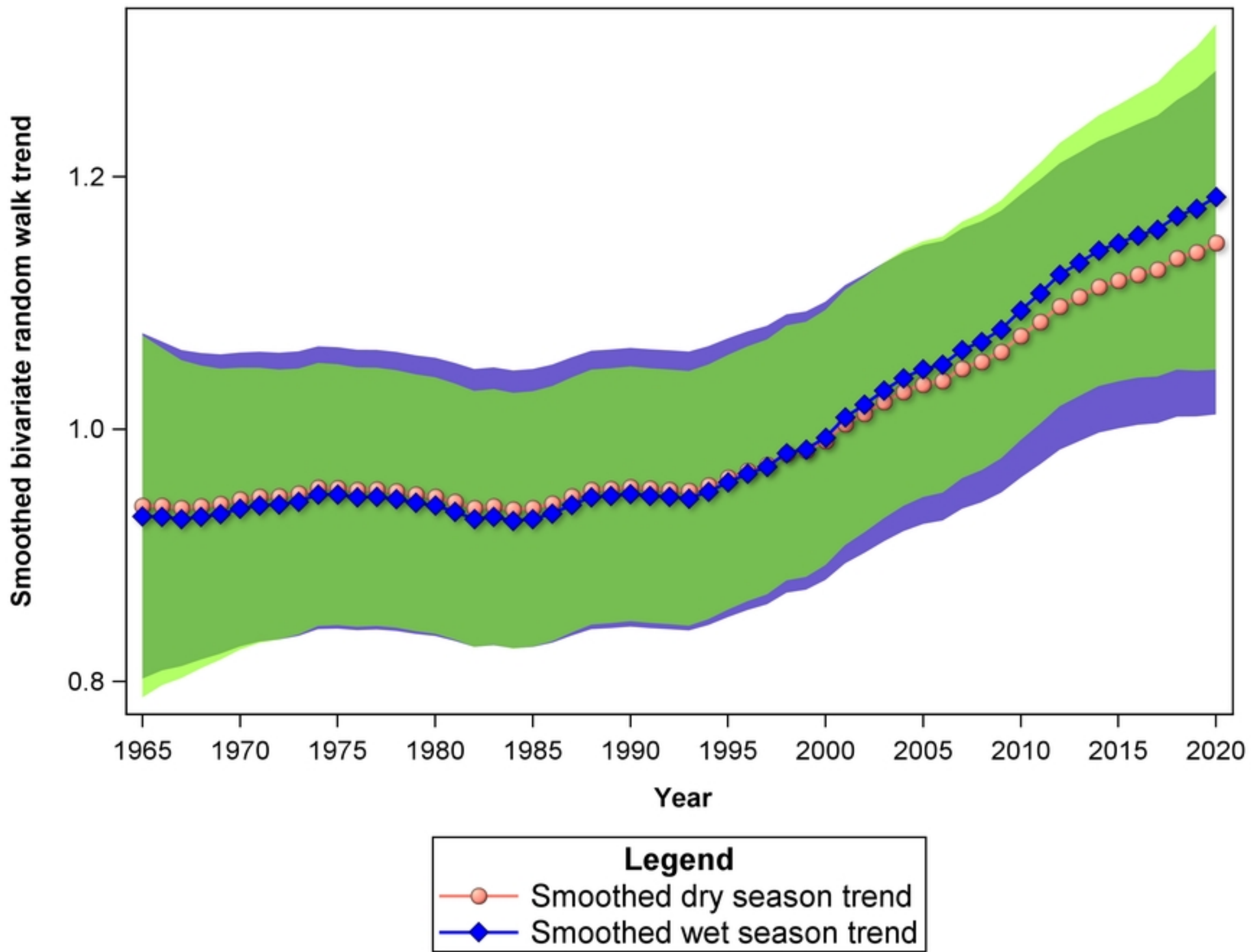


Figure 9a

Smoothed cycles for bivariate random walk model for wet and dry season rainfall in Masai Mara (Period=20.0 years)

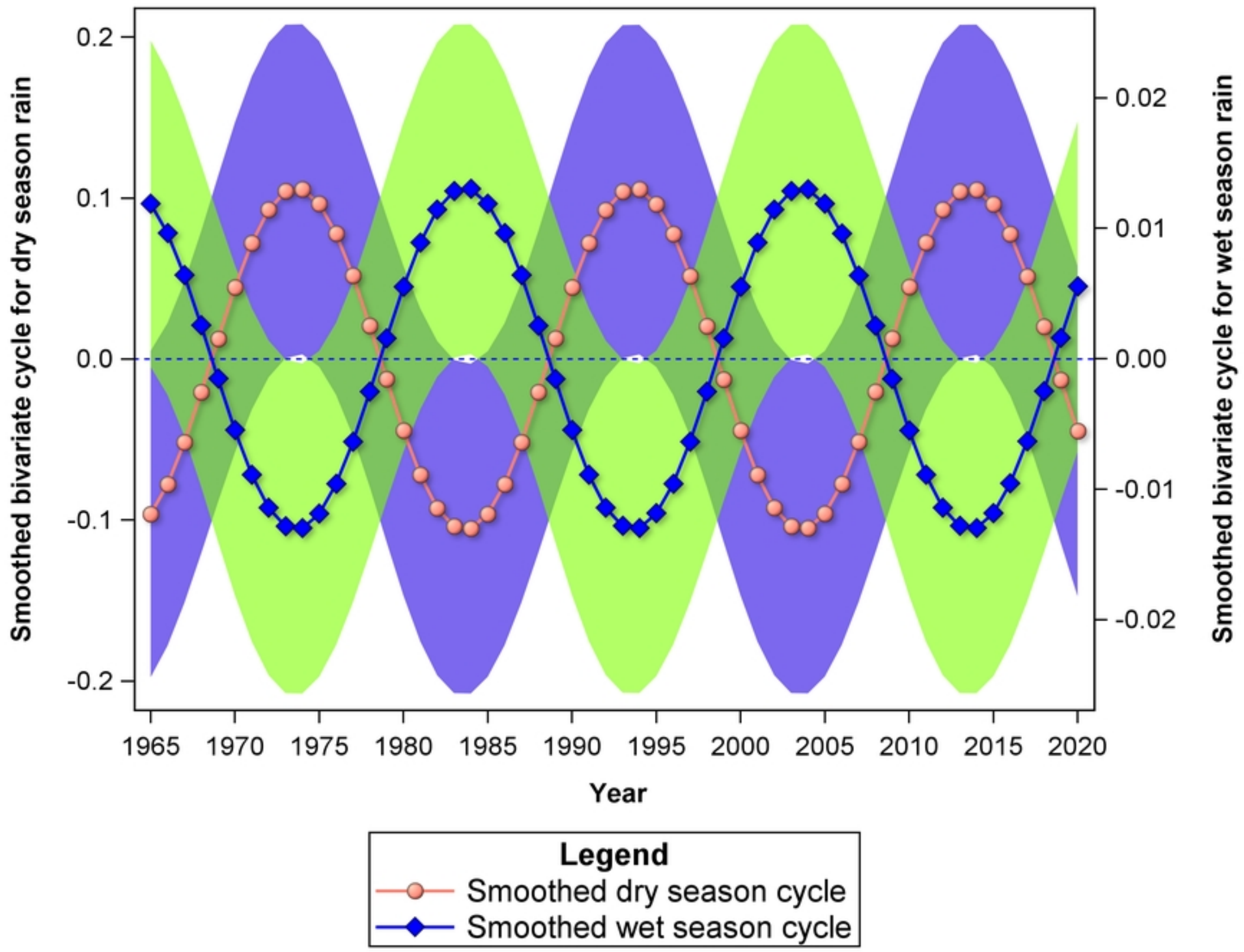


Figure 9b

Smoothed bivariate random walk trends for wet and dry season rainfall in Serengeti

Smoothed bivariate random walk trend

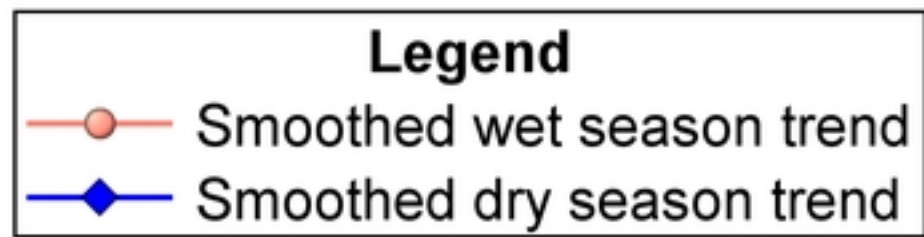
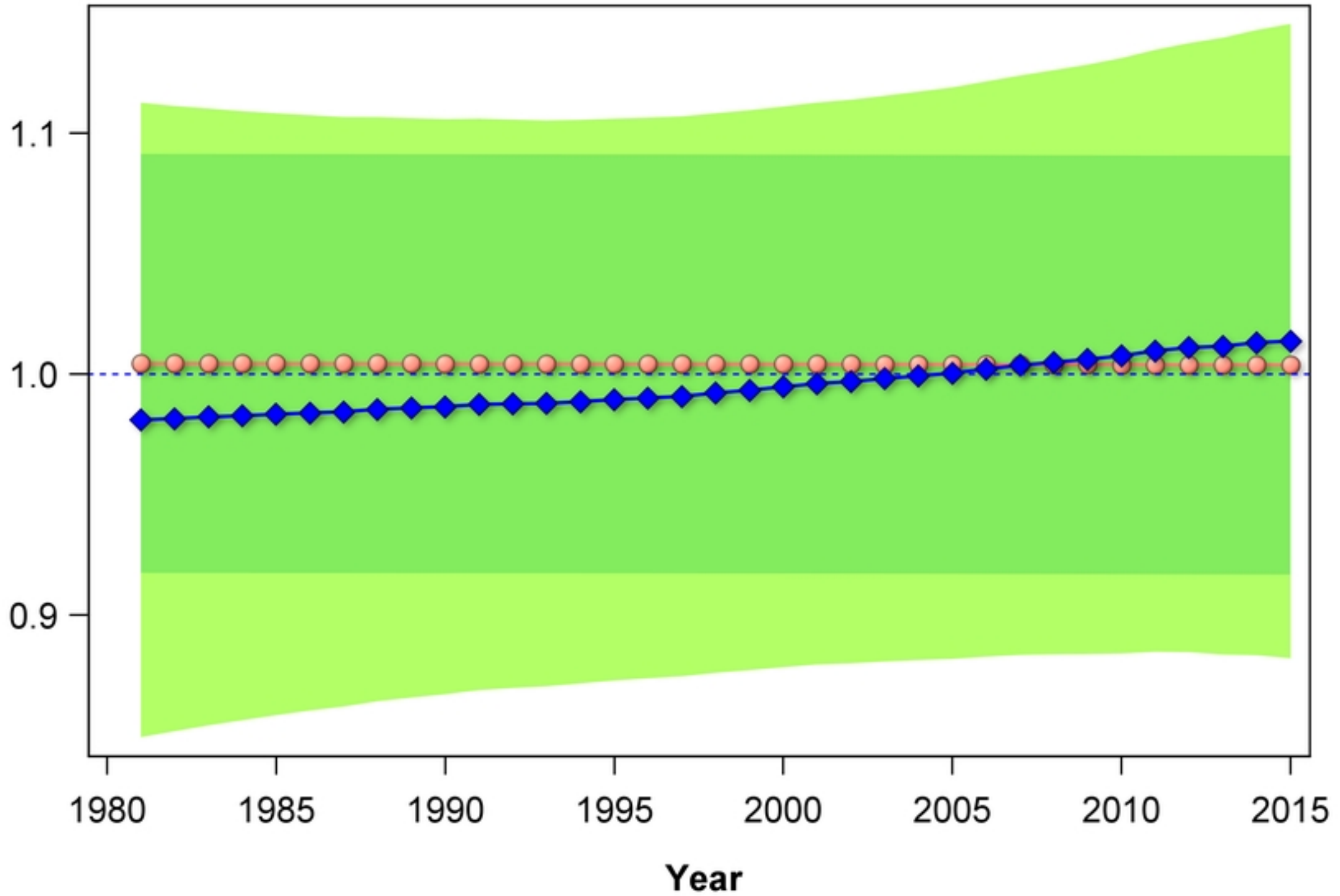


Figure 10a

Smoothed cycles for bivariate random walk model for wet and dry season rainfall in Serengeti Tanzania (Period=10.4 years)

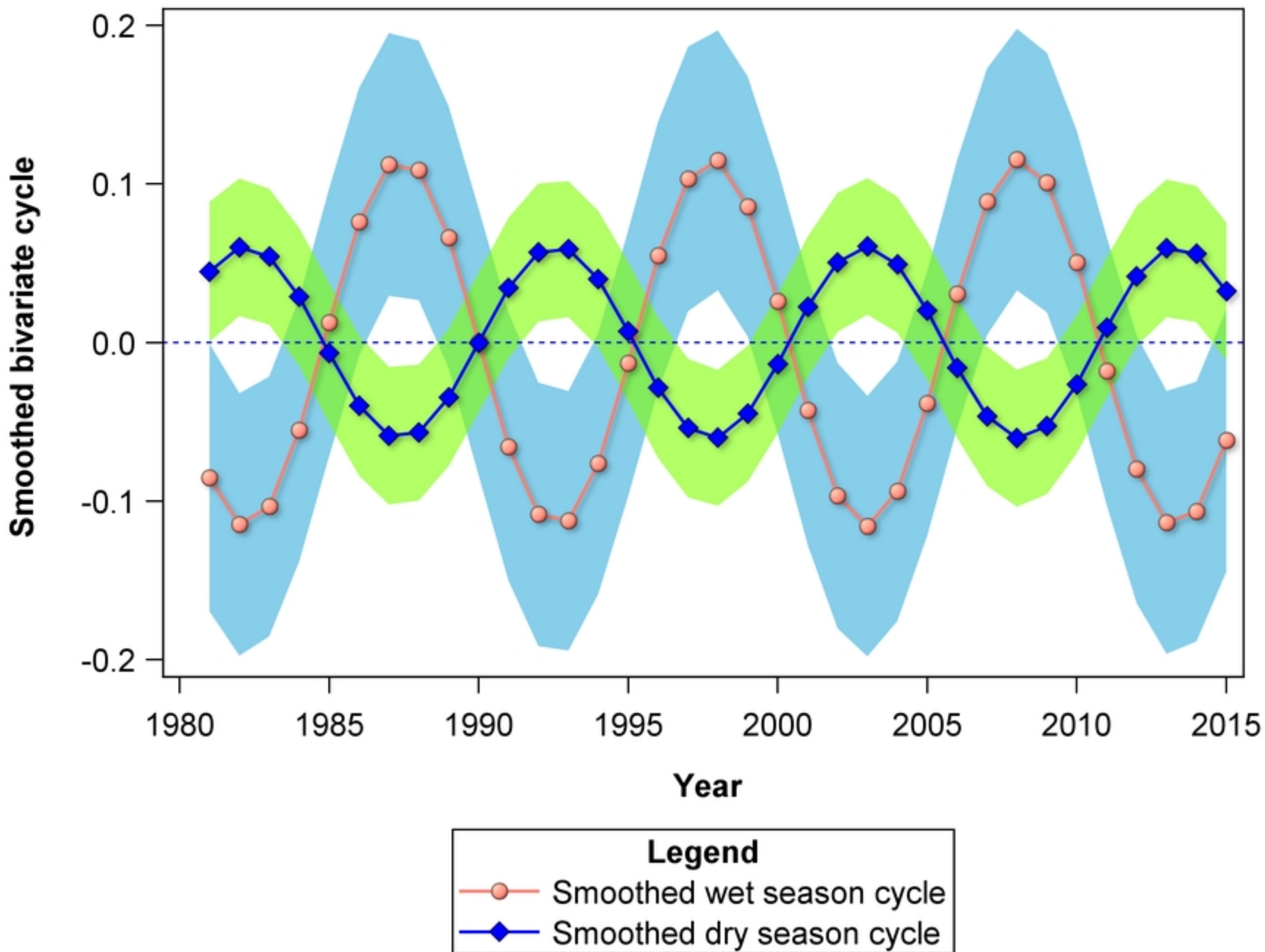


Figure 10b

Smoothed bivariate random walk trends for wet and dry season rainfall in Ngorongoro

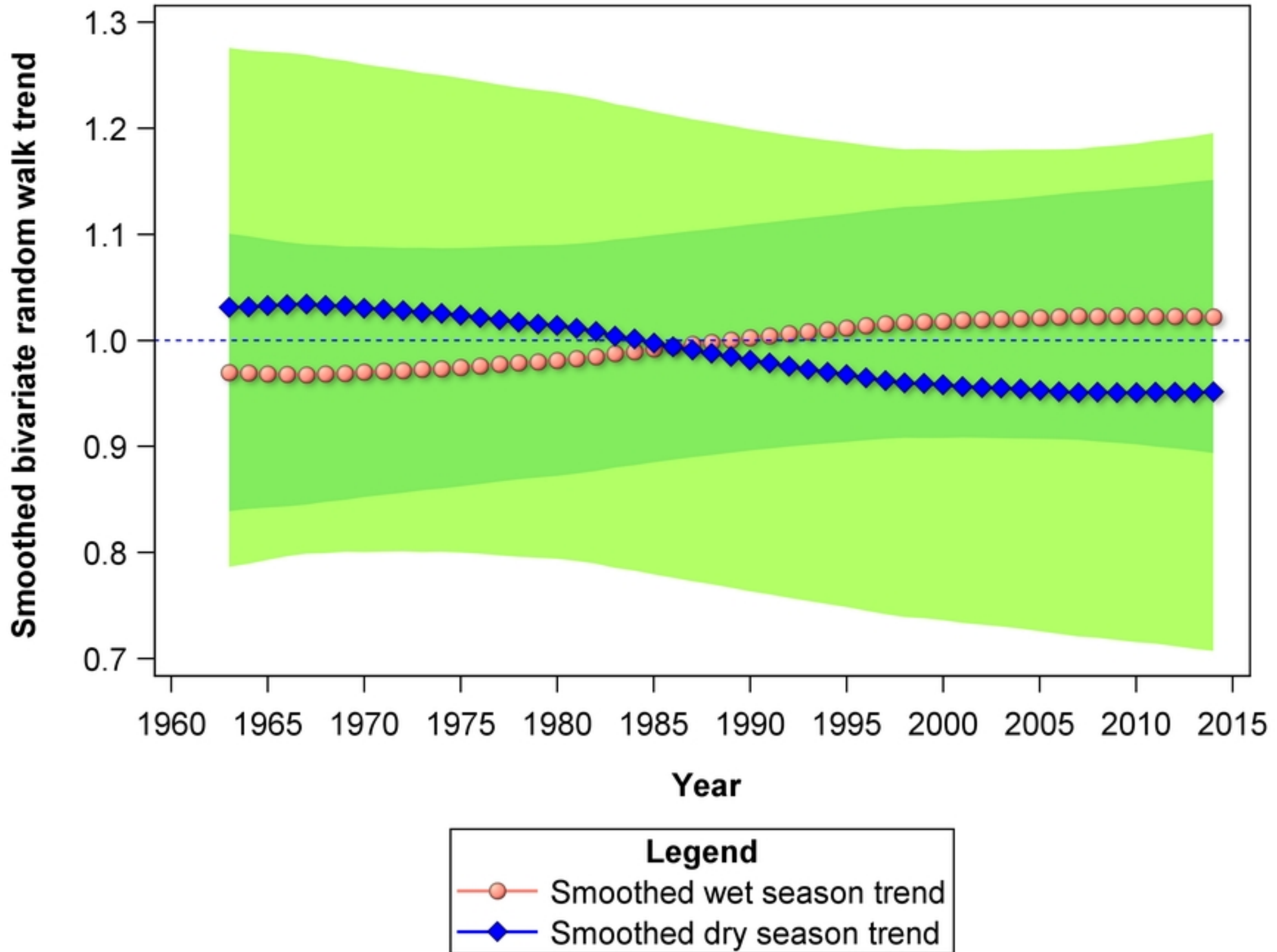


Figure 11a

Smoothed cycles for bivariate random walk model for wet and dry season rainfall in Ngornogoro Crater, Tanzania (Period=21.4 years)

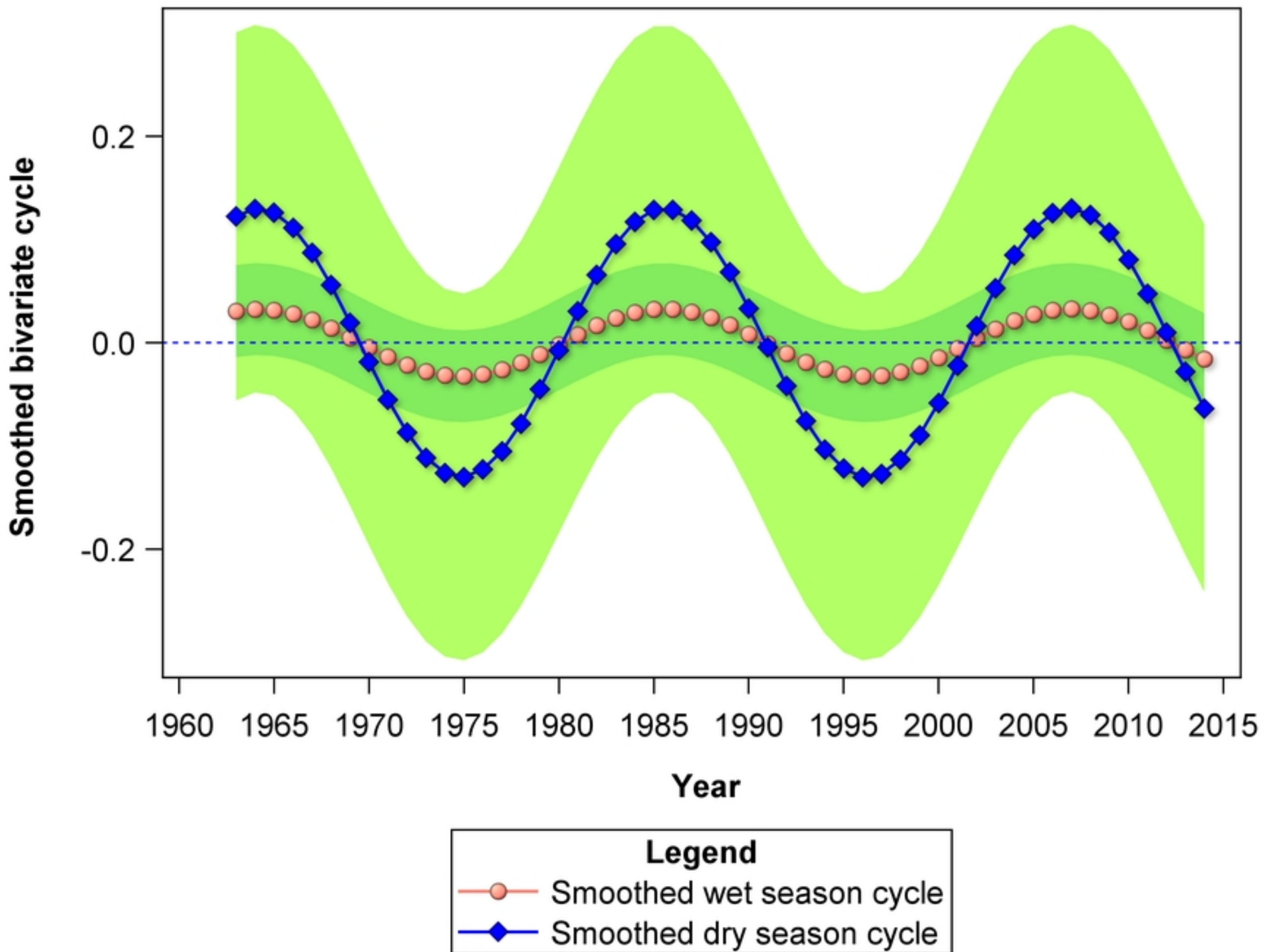


Figure 11b

Smoothed bivariate trends for monthly temperature/mean in Narok

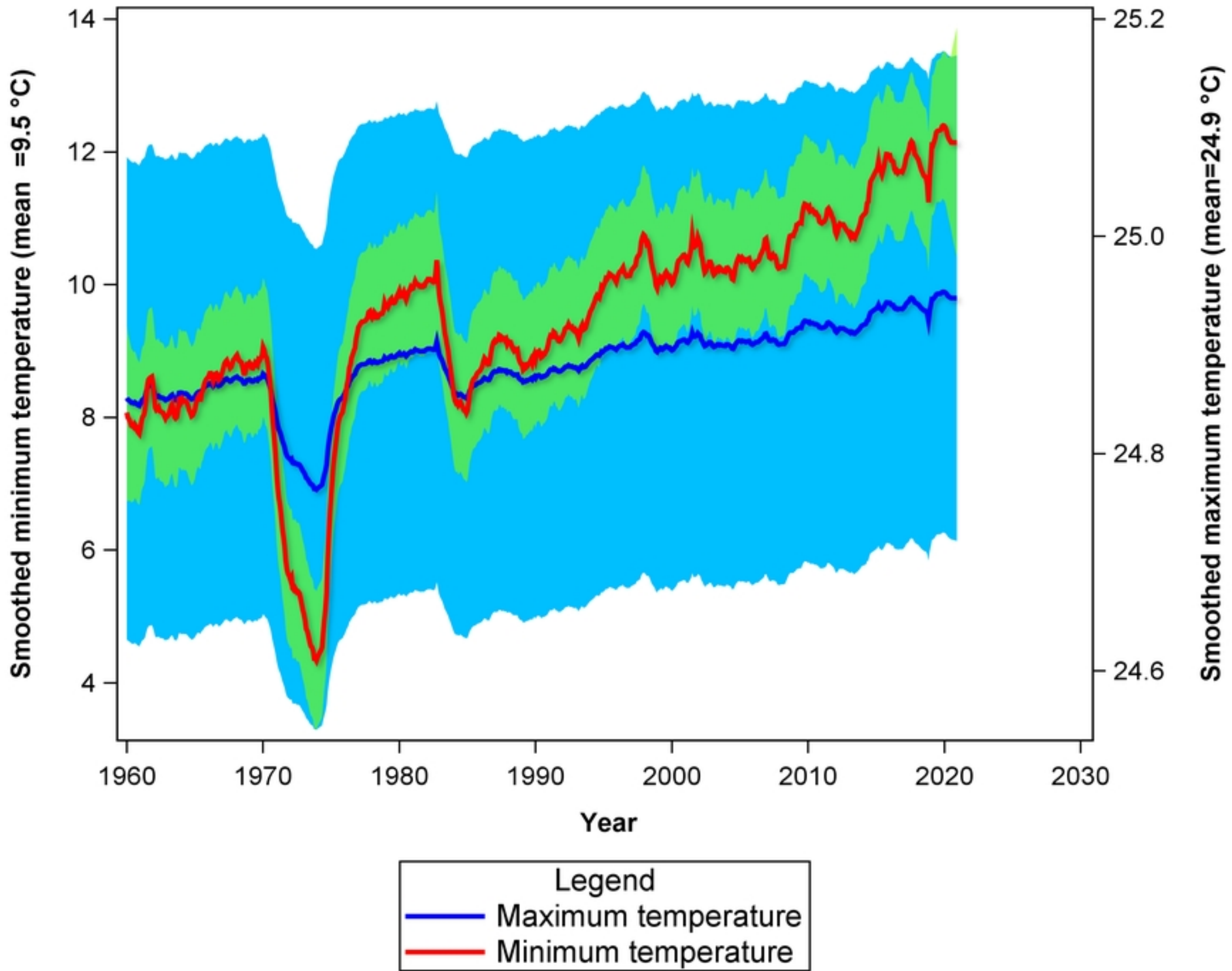


Figure 12

Smoothed trivariate trends for monthly temperature and rainfall/mean in Narok

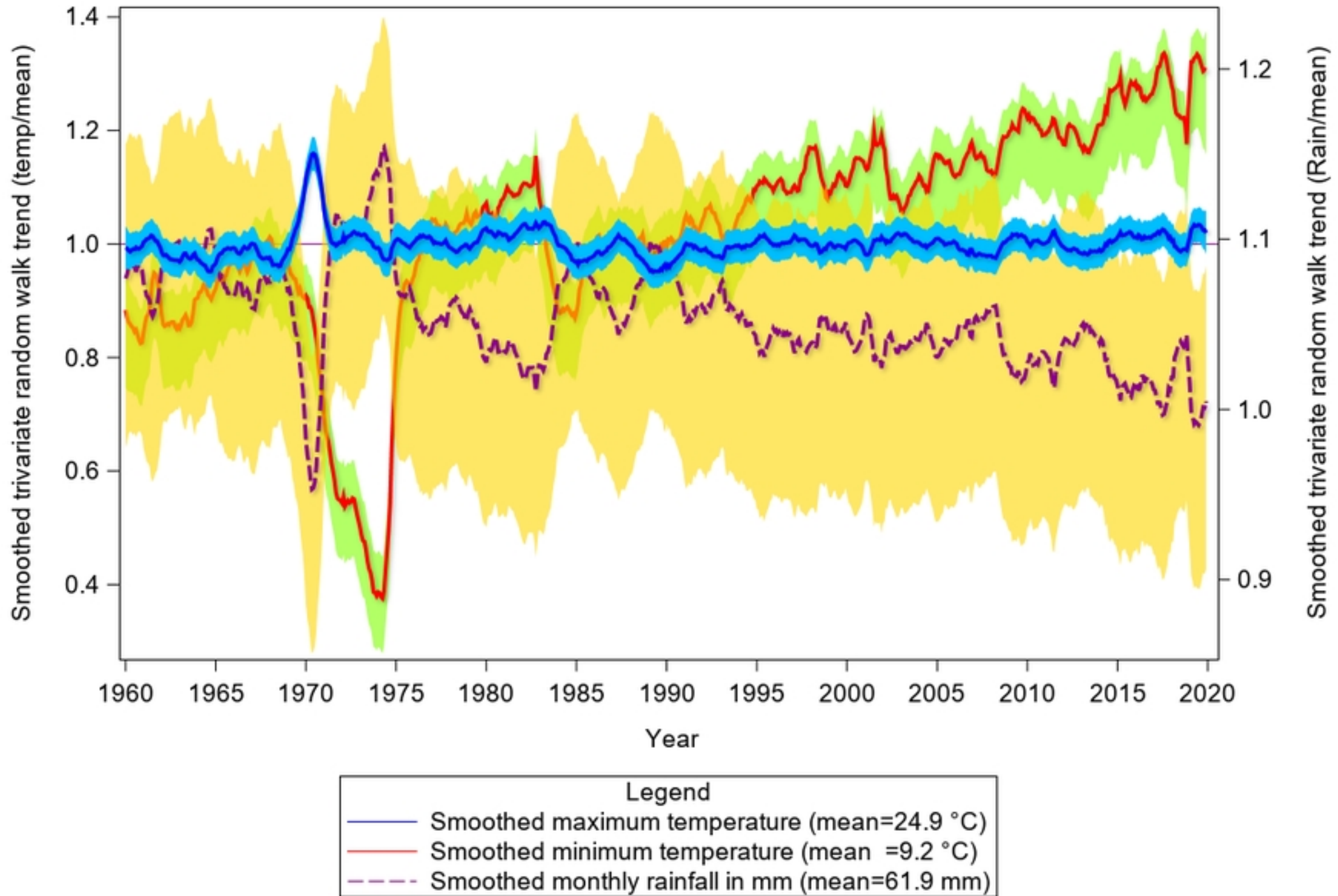


Figure 13

Smoothed trivariate trends for monthly SOI, DMI and rainfall in Narok Town

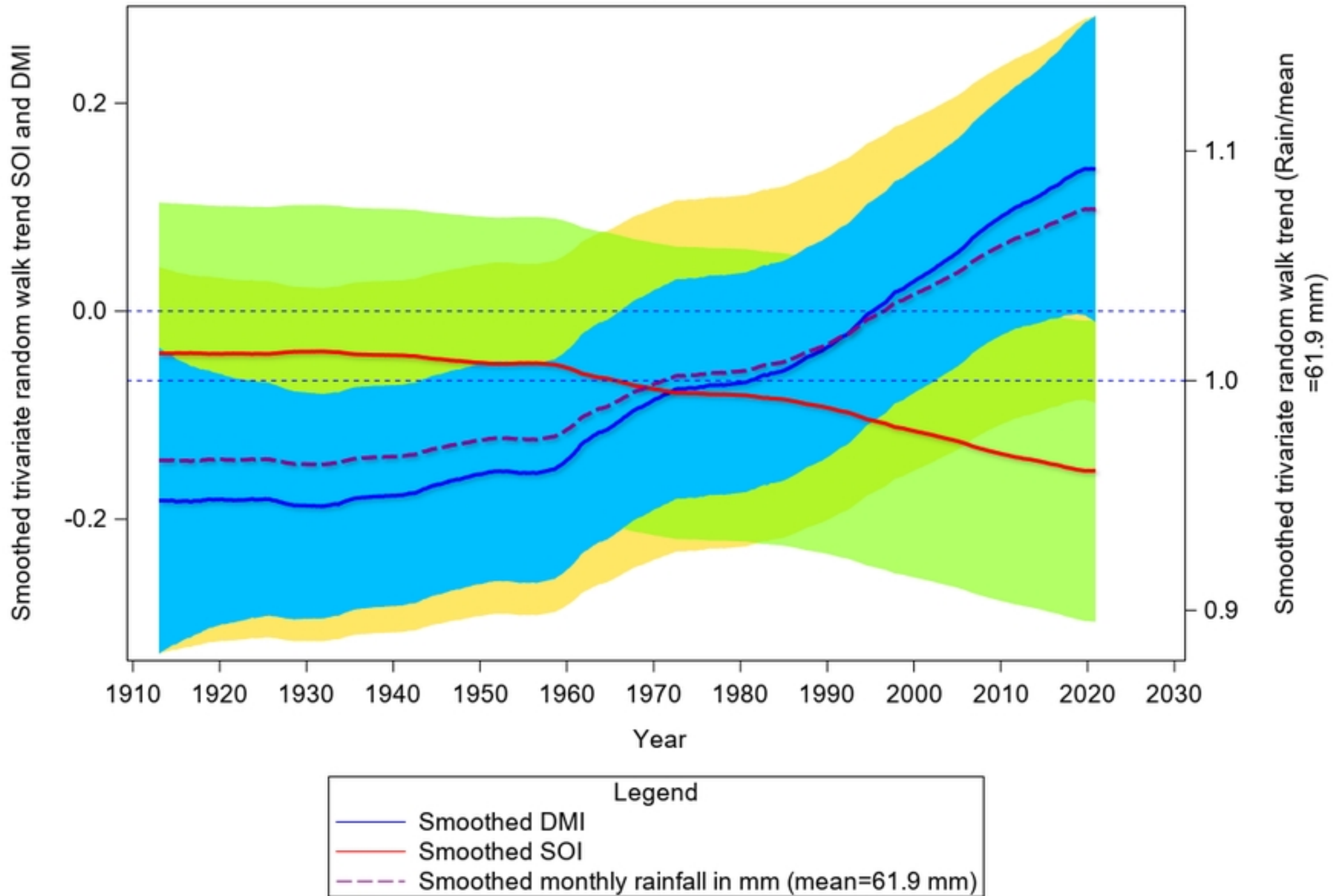


Figure 14

Smoothed trivariate trends for monthly rainfall, SOI and DMI in Masai Mara

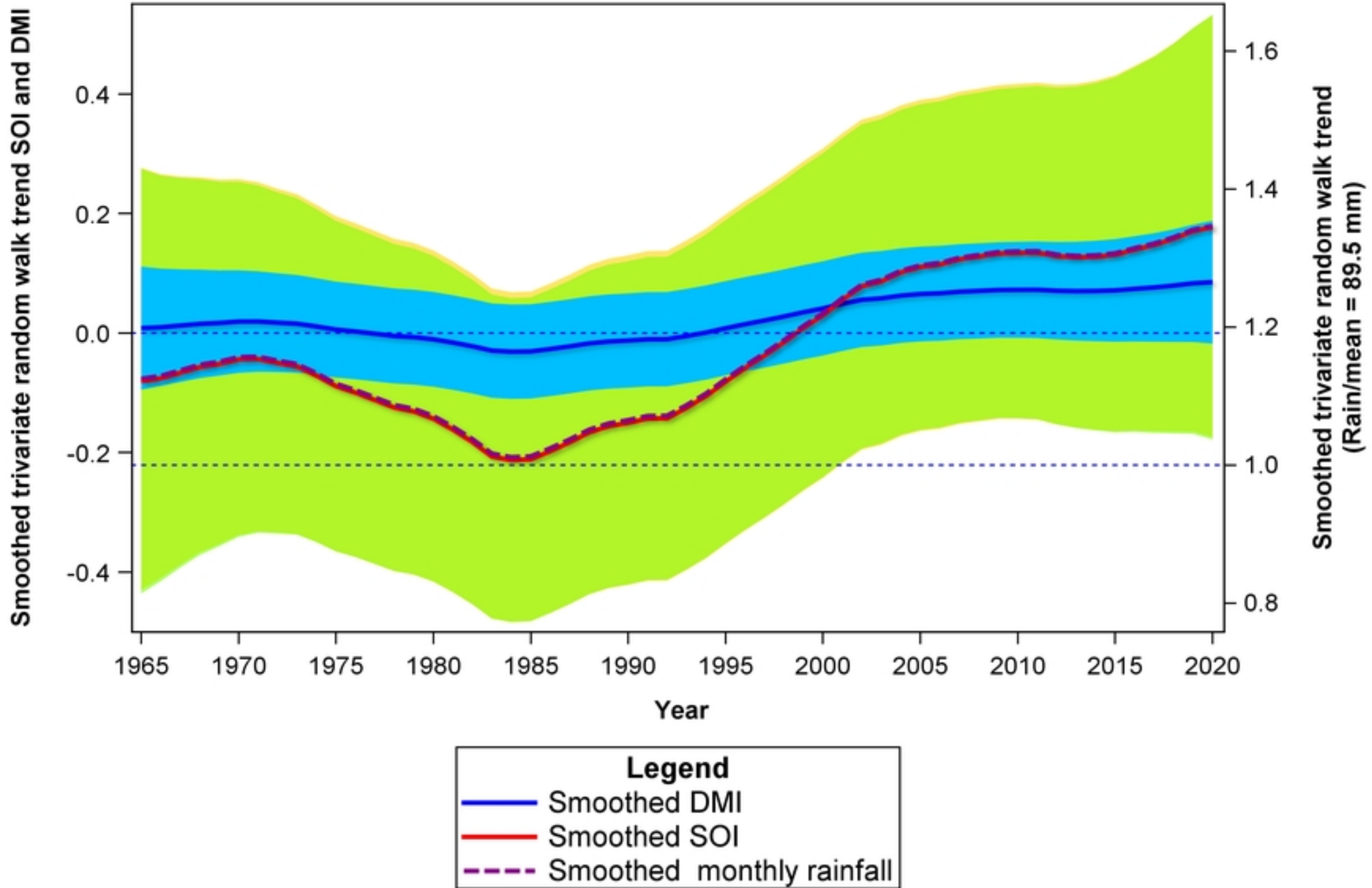


Figure 15

Smoothed cycles for trivariate random walk model for rainfall, SOI and DMI
in Masai Mara (Period=20.6 years)

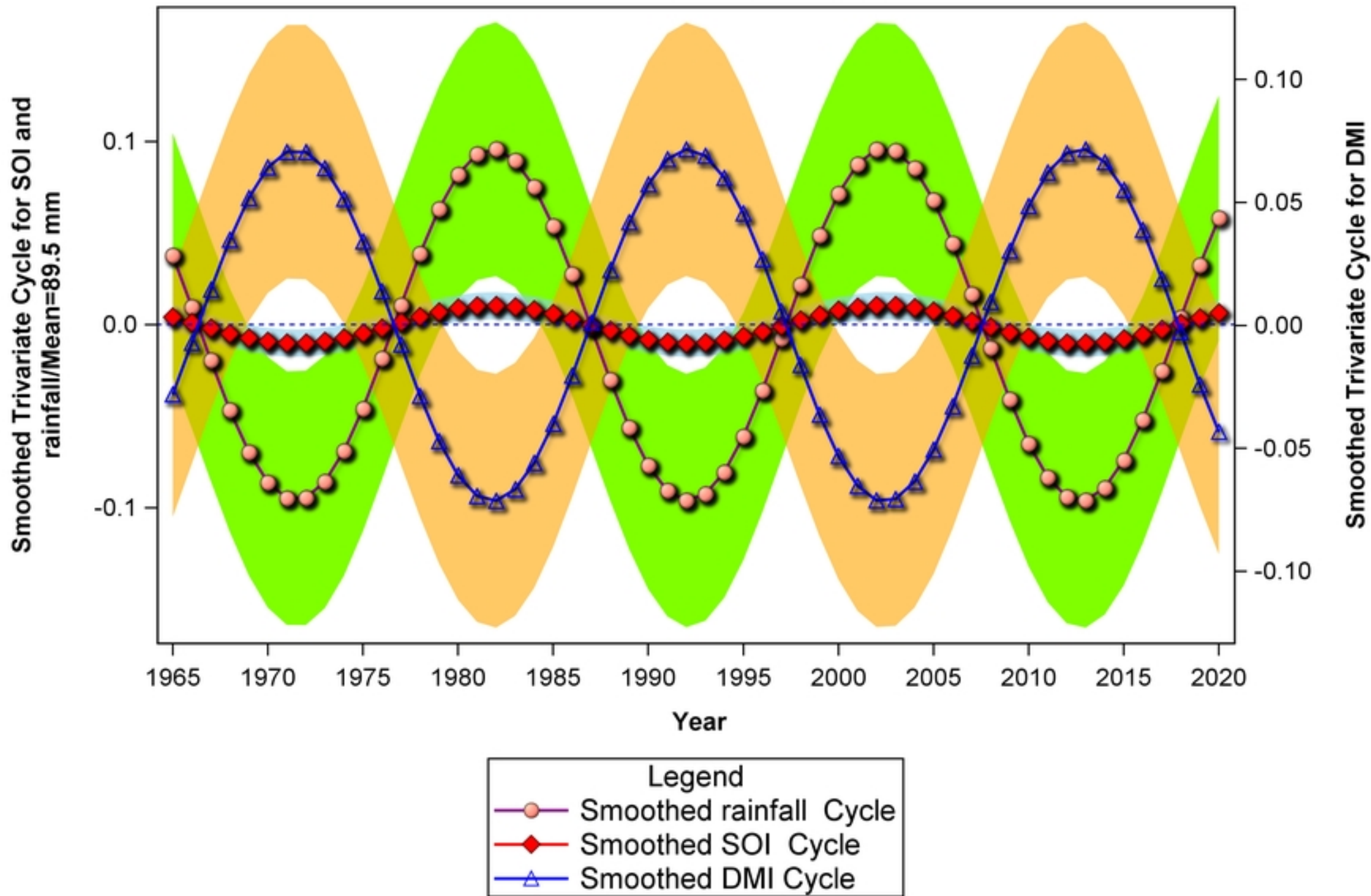


Figure 16

Smoothed trivariate trends for monthly rainfall, SOI and DMI in Serengeti

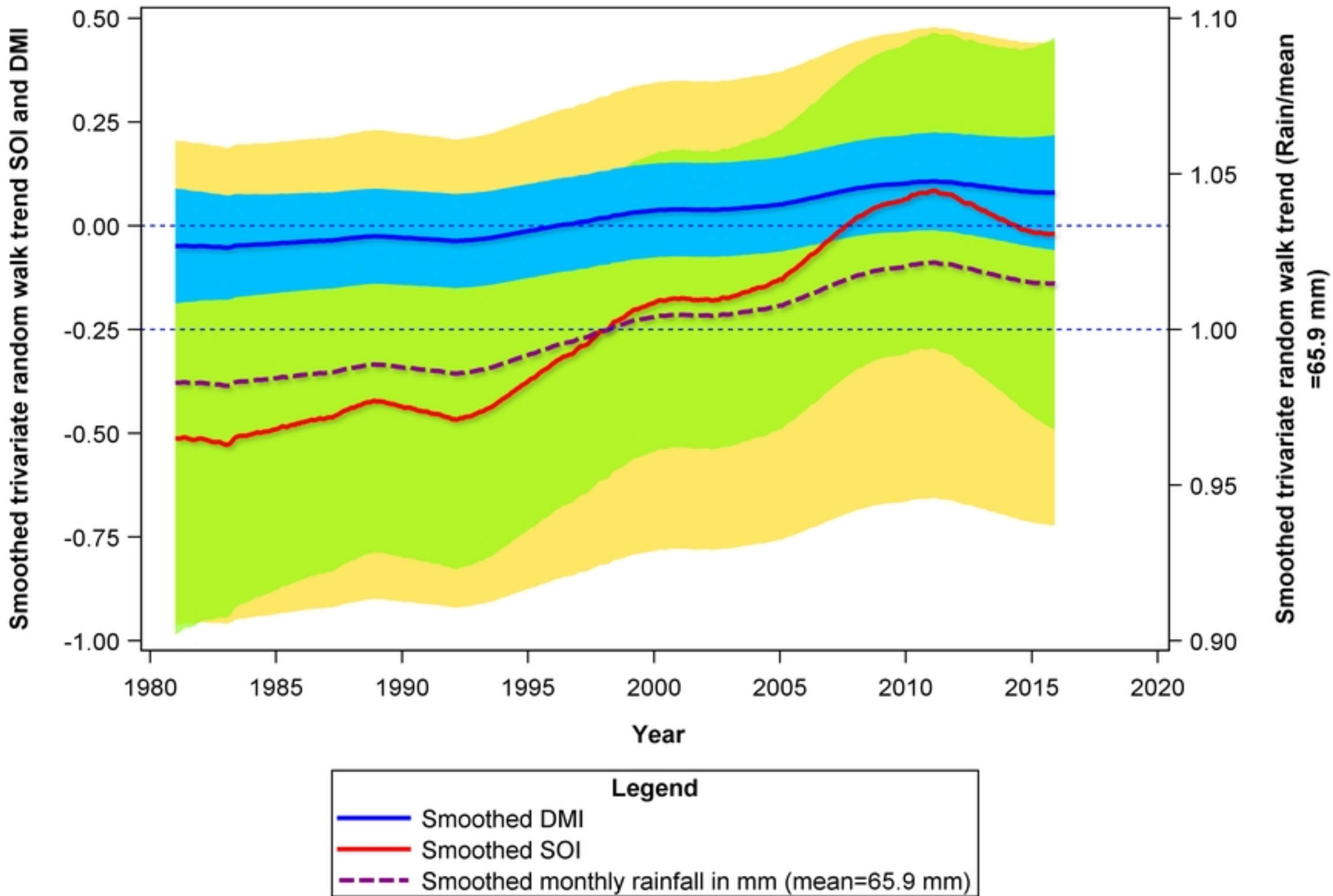


Figure 17

Smoothed cycles for trivariate random walk model cycles
for Serengeti (Period=49.1 months)

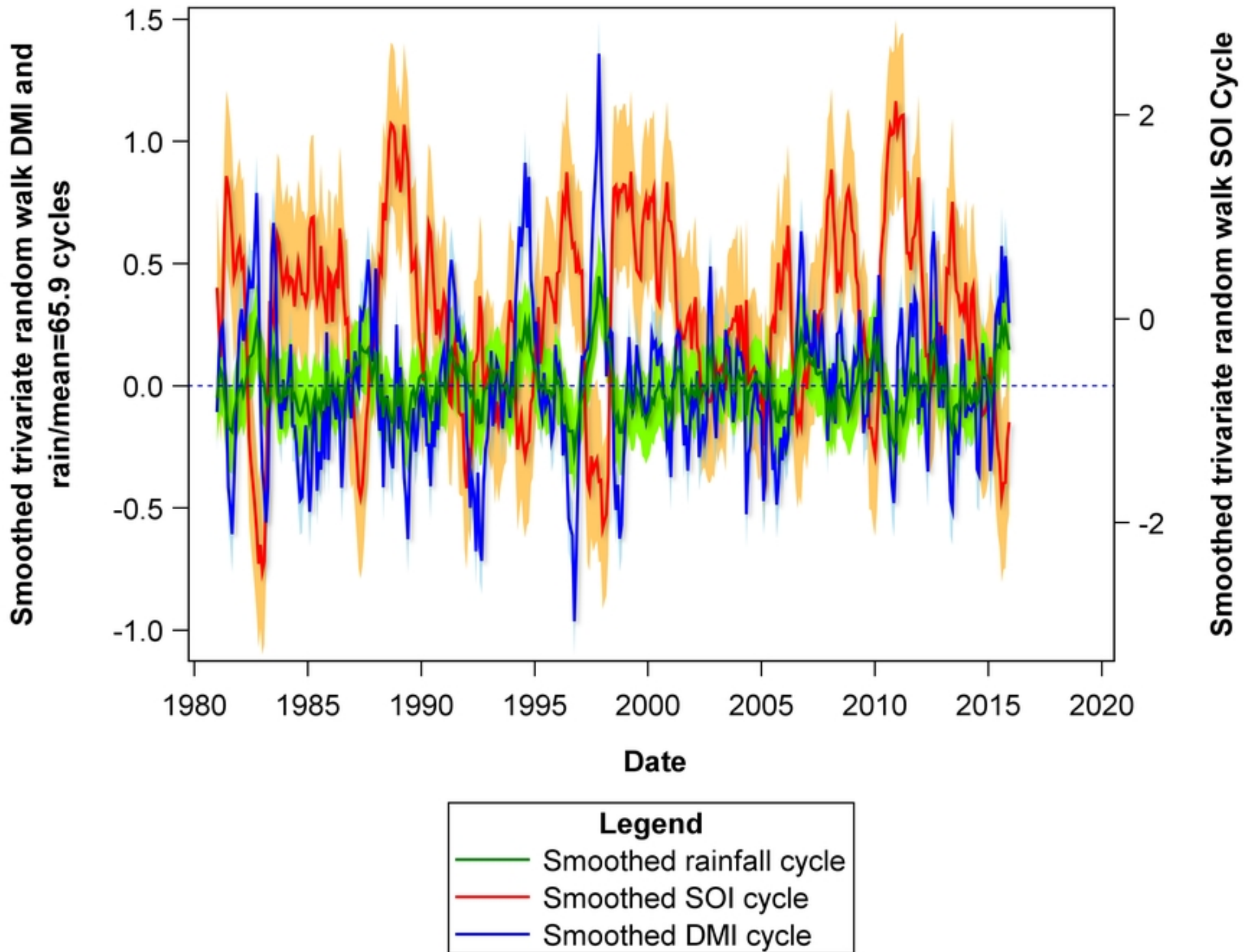


Figure 18

Smoothed trivariate trends for monthly rainfall, SOI and DMI in Ngorongoro Crater

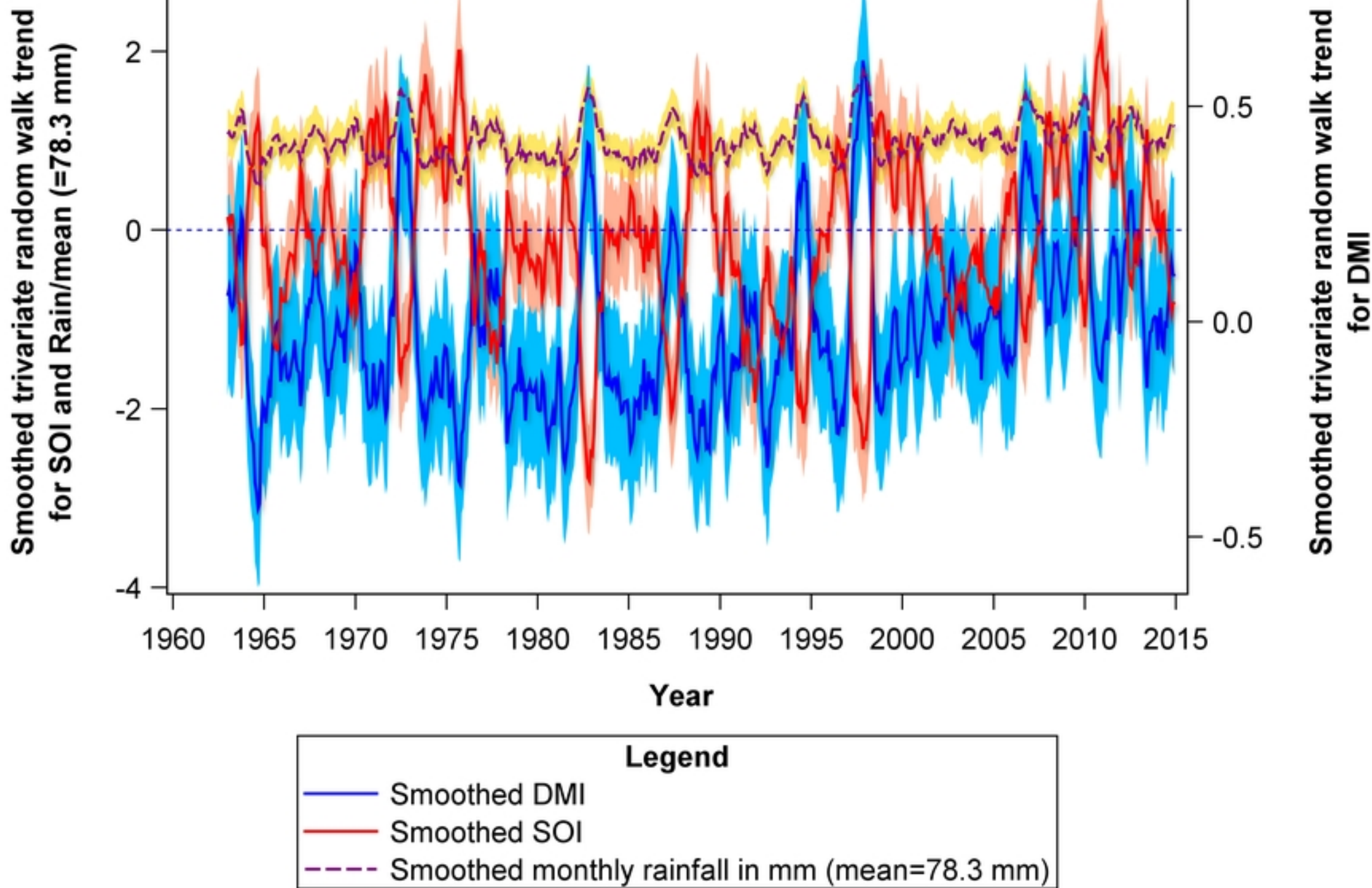
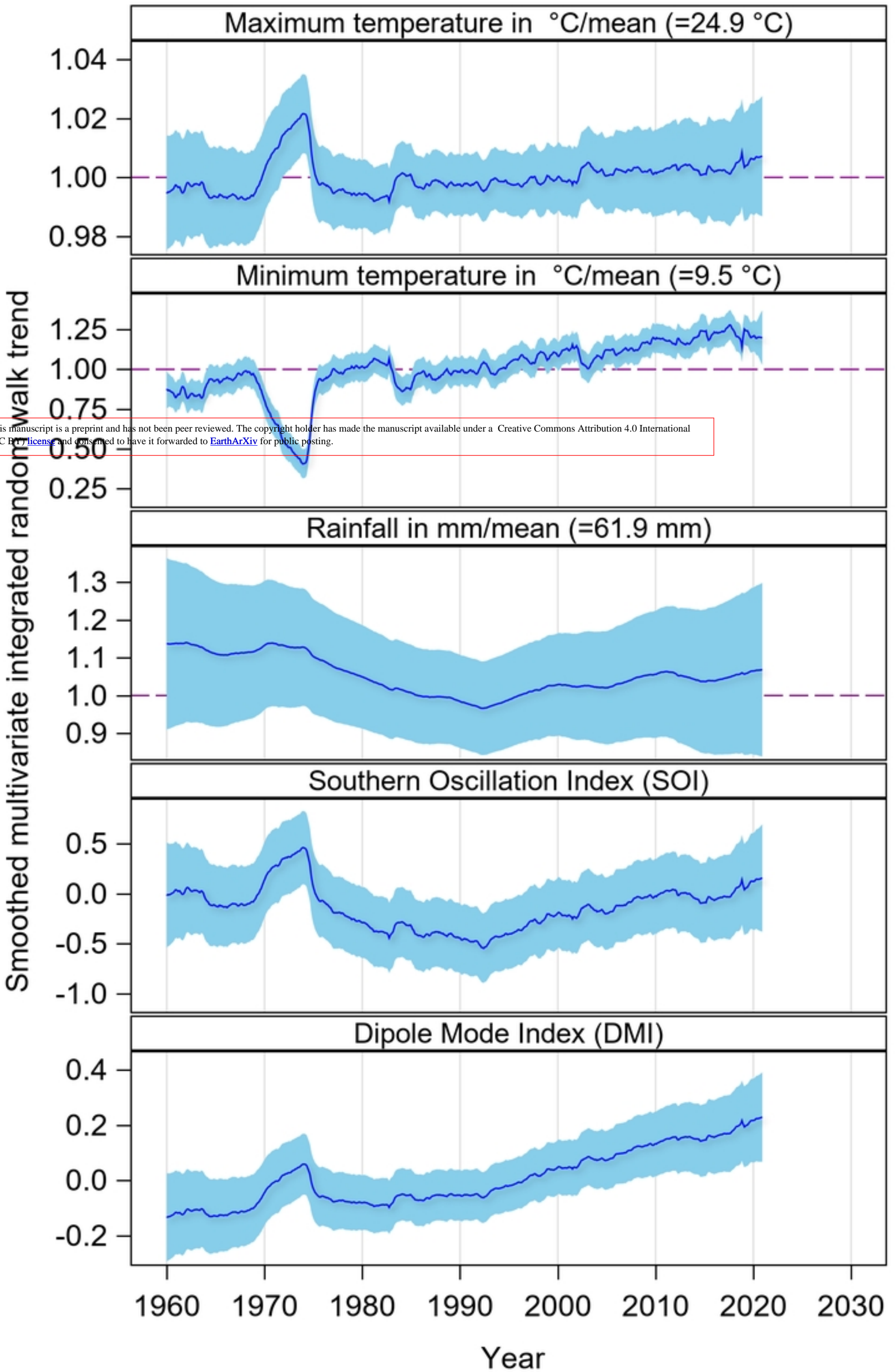


Figure 19

Smoothed multivariate integrated random walk trend for temperature, rainfall, SOI and DMI



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Figure 20

Smoothed 4-variate random walk trend for temperature, rainfall and NDVI in Narok County, Kenya

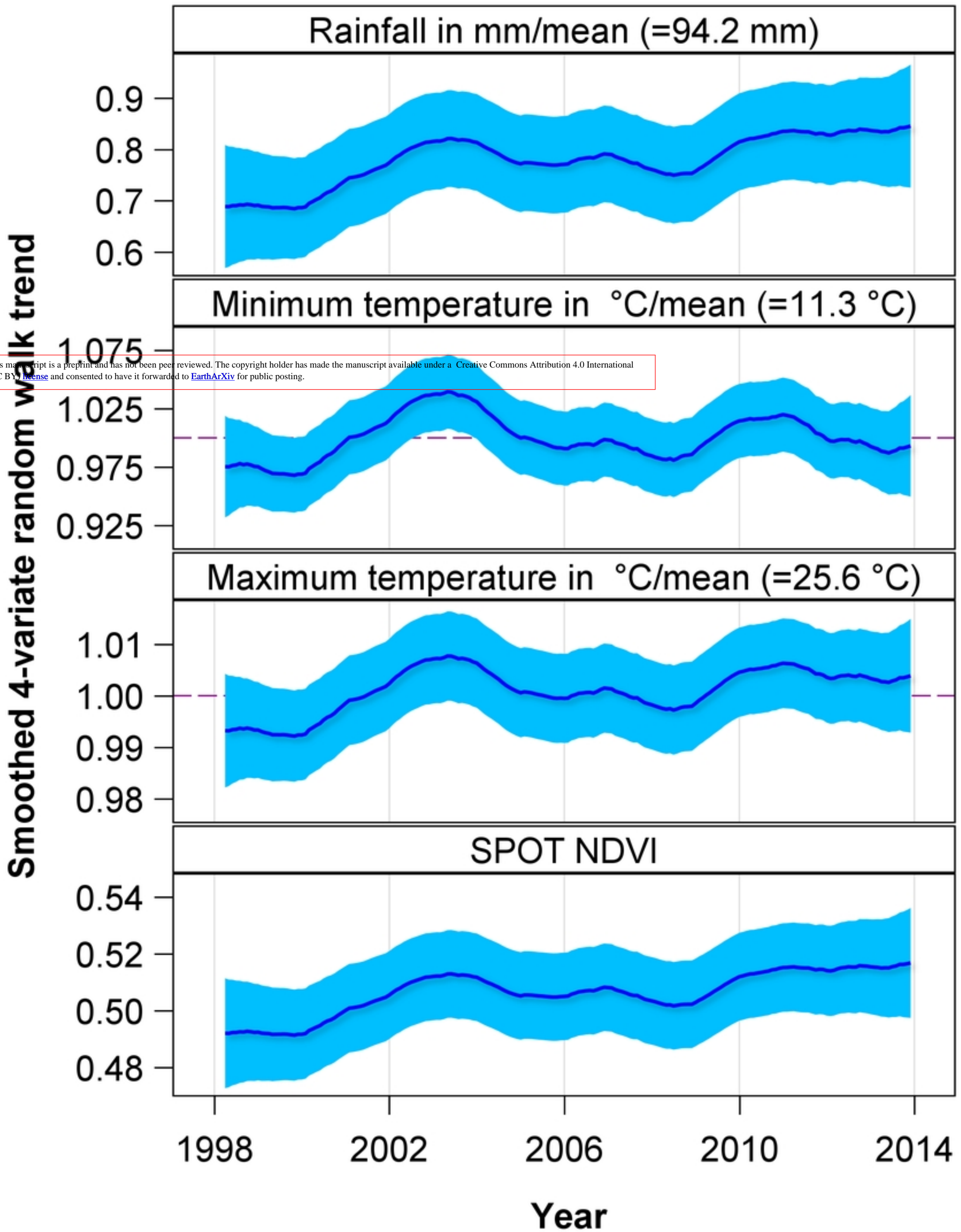


Figure 21