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Increasing risk of another Cape Town "Day Zero" drought in the twenty-first century

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Three consecutive dry winters (2015-2017) in southwestern South Africa (SSA) resulted in the Cape Town "Day Zero" drought in early 2018. The contribution of anthropogenic global warming to this prolonged rainfall deficit has previously been evaluated through observations and climate models. However, model adequacy and insufficient horizontal resolution make it difficult to precisely quantify the changing likelihood of extreme droughts given the small regional scale. Here we use a new high-resolution large ensemble to estimate the contribution of anthropogenic climate change to the probability of occurrence of multi-year SSA rainfall deficits in past and future decades. We find that anthropogenic climate change increased the likelihood of the 2015-2017 rainfall deficit by a factor of five-to-six. The probability of such an event will increase from 0.7% to 25% by the year 2100 under an intermediate-emission scenario (SSP2-4.5) and to 80% under a high-emission scenario (SSP5-8.5). These results highlight the strong sensitivity of the drought risk in SSA to future anthropogenic emissions. 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17

Drought | climate change detection | climate extremes | event attribution | large ensemble simulations

 The Day Zero Cape Town drought was one of the worst water crises ever experienced in a metropolitan area (1, 2). Droughts are a regular occurrence in SSA, having occurred during the late 1920s, early 1970s, and more recently during 2003-2004 (Fig. 1a,b). However, the extended winter (April- September, AMJJAS) three-year rainfall deficit (Fig. 1a-b; SI Appendix, Fig. S1) which drove the 2015-2017 Cape Town drought $(2-8)$ was exceptional over the last century $(4, 9)$. Storage in reservoirs supplying water to 3.7 million people in the Cape Town metropolitan area dropped to about 20% of capacity in May 2018. As a consequence, strict water usage restrictions were implemented to delay water levels reaching 13.5%, the level at which much of the city's municipal supply would have been disconnected (7) , a scenario referred to as "Day Zero" by the municipal water authorities (7). Above average winter rain over the rest of the 2018 austral winter allowed Cape Town to avoid the Day Zero scenario.

 While poor water management practices and infrastructure 19 deficiencies worsened the crisis $(10, 11)$, the 2015-2017 rainfall 20 deficit was the main driver of the drought (5) . To facilitate the improvement of water management practices and the infrastructure necessary to make the system more resilient, it is critical to first determine how likely a meteorological drought like the one in 2015-2017 might be in the coming decades. Increased aridity is expected in most of southern 26 Africa $(12-14)$ as a consequence of the Hadley Cell poleward expansion $(4, 15-18)$ and southward shift of the Southern 28 Hemisphere jet stream (19) . Second, the risk of more extreme droughts should be quantified to understand the potential for emerging risks that could make a Day Zero event in Cape 30 Town unavoidable. 31

III deficits in past and future

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 Elim Previous work (5) has suggested that the Day Zero drought \qquad 32 may have been made 1.4-to-6.4 times more likely over the last 33 century due to $+1$ K of global warming, with the risk expected $\frac{34}{4}$ to scale linearly with one additional degree of warming. Such 35 estimates make use of statistical models of the probability dis- ³⁶ tribution's tail (e.g., the Generalized Extreme Value) applied 37 to observations and previous-generation (i.e., as those partici- ³⁸ pating to the Coupled Model Intercomparison Project Phase 3 39 (20) and 5 (21) climate models. CMIP3 and CMIP5 models $\overline{40}$ have been shown to have a systematically biased position of 41 the Southern Hemisphere jet stream toward the equator due 42 to insufficient horizontal resolution (19) . This produces a large 43 uncertainty in model projections of jet stream shifts $(22, 23)$, $\overline{44}$ thus hindering realistic projections of Southern Hemisphere ⁴⁵ climate change. Furthemore, for hydroclimatic variables, a ⁴⁶ statistical extrapolation of the probability distribution's tail ⁴⁷ might have inherent limitations in providing precise estimates 48 of the event probability of future extreme events, although its ⁴⁹ precision profits from the use of large ensembles $(24, 25)$. $\qquad \qquad$ 50

Large ensembles of comprehensive climate models provide 51 thousands of years of data that allow direct construction of the 52 underlying probability distribution of hydroclimatic extremes 53 without relying on a hypothesized statistical model of extremes $=$ 54 $(25, 26)$. South African winter rains have high interannual and $\overline{55}$ decadal variability due to El Niño-Southern Oscillation (27), ⁵⁶

Significance Statement

The Cape Town "Day Zero" drought was caused by an exceptional three-year rainfall deficit. Through the use of a higher resolution climate model, our analysis further constrains previous work showing that anthropogenic climate change made this event five-to-six times more likely relative to early 20th century. Furthermore, we provide a clear and well-supported mechanism for the increase in drought risk in SSA through a dedicated analysis of the circulation response, which highlights how – as in 2015-17 – a reduction in precipitation during the shoulder seasons is likely to be the cause of drought risk in SSA in the 21st century. Overall, this study greatly increases our confidence in the projections of a drying SSA.

S. P. conceived the study, performed the analysis and wrote the initial draft of the paper. T. L. D. and W. F. C. designed the ensemble, and W. F. C performed the numerical simulations. All authors took part in the discussion of the results and contributed to the writing.

The authors declare no competing interests.

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 the Southern Annular Mode (28) and interdecadal variability (29). A multi-decade to multi-century record may be required to detect the emergence of statistically significant trends in regional precipitation extremes. A large ensemble is thus a powerful method to isolate, at the decadal timescale, internal natural variability (e.g., SI Appendix, Fig. S2) from the forced 63 signal $(30-32)$.

⁶⁴ **The SPEAR large ensemble**

 To tackle this problem, we use a comprehensive suite of new large ensemble simulations from the newly developed **S**eamless System for **P**rediction and **EA**rth System **R**esearch (SPEAR) global climate model developed (33) at the Geophysical Fluid Dynamics Laboratory (GFDL, see Methods). SPEAR is the latest GFDL modeling system for seasonal to multidecadal prediction and projection, and it shares underlying component $\frac{72}{2}$ models with the CM4 (34) climate model, which participates to the Coupled Model Intercomparison Project Phase 6 (CMIP6) (35). In particular, we use the medium horizontal atmospheric resolution (50 km) version of SPEAR, i.e., SPEAR_MED, which has been designed to study regional climate and ex- tremes. The SPEAR_MED simulations include a 3,000-year preindustrial control simulation (CTRL), and three 30-member ensembles that account for changing atmospheric compositions arising from natural sources only (NATURAL), and natural 81 plus anthropogenic sources (HIST+SSP2-4.5, HIST+SSP5-8.5, Methods for details). The relatively high horizontal resolution 83 of $SPEAR_MED$ – which makes this large ensemble unique – is key to better resolve the steep coastal SSA topography, which leads to orographic enhancement of rainfall during frontal days (4). SPEAR_MED is an excellent tool to investigate SSA droughts because it has a realistic representation of the SSA winter rainfall pattern (Fig. 1c-d) and seasonal cycle (Fig. 1f), and it correctly reproduces the amplitude of the interannual, multiannual and decadal natural variability of the SSA winter rainfall (SI Appendix, Fig. S3).

⁹² **Event attribution to anthropogenic climate change**

 As anthropogenic global warming weakens the basic stationar- ity assumption which has historically been at the foundation of water management (36), two key questions are: to what extent did anthropogenic global warming make the Day Zero drought 97 more likely? And: how will the probability of occurrence of another similar or worse meteorological drought change in the coming decades? To address these questions, we first assess if the probability distribution of anomalies of the three-year- mean Winter Rainfall Index (WRI, see Methods) has already significantly changed. We directly compare the time-evolving probability distribution associated with successive twenty-year time windows with that associated with only internal climate variability obtained from a long control run at preindustrial forcing (CTRL; see Methods for details). The two probability distributions are statistically indistinguishable at the 99.9% level per the Kolmogorov-Smirnov test, during the twenty-year period 1980-2000 (Fig. 2a), but then start to significantly dif- fer from 1990-2010 onward (Fig. 2b-d). Hereafter we refer to the 2015-2017 WRI negative anomaly as "event_1517". The average of the event_1517 probabilities in the five decades 1921-1970 is approximately 0.7% (Fig. 2e). This is slightly smaller than the value from the 3,000-year preindustrial con-115 trol run and with the NATURAL experiment (1%) – which

profit from the much longer time span (SI Appendix, Fig. S4a) 116 – but nevertheless consistent within the 95% uncertainty in- ¹¹⁷ terval. The event probability is stationary up to 1980-2000, ¹¹⁸ after which it starts increasing (Fig. 2e). For 2015-2017 the ¹¹⁹ event probability – obtained by linear interpolation of the 120 2000-2020 and 2010-2030 values, is 3.7 % with a $[2.5\%, 4.7\%]$ 121 95% confidence interval. This implies a risk ratio – i.e., the 122 ratio of the probability of the event at at given time to its 123 probability in the early 20th century – of 5.5 times, with a $_{124}$ confidence interval of 4 to 8 (Fig. 2g). Thus, an extreme event $\frac{125}{125}$ that had an average recurrence interval (37) of one hundred 126 years in the early 20th century reduces to 25-year recurrence 127 interval by present day. This is consistent with previous work $_{128}$ (5) in spite of the different event definition between the two 129 studies. 130

Drought risk projections 131

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 $\begin{array}{r} \text{Appendix, Figs. S5 and S6} \text{ or } \text{SP2-4.5, HIST-SSP5-8.5,} \\ \text{SSP2-4.5, HIST+SSP5-8$ In the high-emission scenario SSP5-8.5 (intermediate-emission 132 scenario SSP2-4.5), the event 1517 probability – i.e., the 133 likelihood that rainfall is below the event_1517 threshold for ¹³⁴ any random three year segment within the twenty-year window ¹³⁵ – is projected to rise to 20% (13%) around 2045 (Fig 2f and SI $_{136}$ Appendix, Figs. S5 and S6) and to reach 80% (25%) by the 137 end of this century. For the SSP5-8.5 (SSP2-4.5) scenario, the 138 likelihood of an event 1517 would thus increase by a factor of 139 120 (40) relative to earlier in the twentieth-century (Fig. 2h). $\frac{140}{140}$ This implies that the expected number of such droughts in 2081- ¹⁴¹ 2100 will be approximately probability \times (20 years), i.e., 142 5.3 (2.3) under SSP5-8.5 (SSP2-4.5). Extending the finding ¹⁴³ of previous studies (5) beyond $+2$ K of mean global surface 144 temperature increase, we find that, for each degree of warming, 145 the risk ratio grows at a slower rate after a fast, ongoing ¹⁴⁶ acceleration (SI Appendix, Fig. S7). This implies a transition ¹⁴⁷ to substantially drier and persistent wintertime conditions ¹⁴⁸ over SSA. ¹⁴⁹

Using the same methodology (see Methods), we can also 150 estimate the distribution and the probability of occurrence of 151 a four-year WRI anomaly at the same intensity of event_1517 152 $(Fig. 2i-j)$. This has not occurred yet but, if it occurred, could 153 lead to an unavoidable Day Zero. In the absence of anthro- ¹⁵⁴ pogenic forcing (i.e., CTRL and NATURAL), such an event 155 has a probability of occurrence of 0.4% (vs. approximately 156 1% for a three-year drought). Presently, the probability of 157 occurrence for it to happen has already substantially increased ¹⁵⁸ relative to the early 20th century (2%) , and it is projected 159 to be 15% (8%) by mid-century under SSP5-8.5 (SSP2-4.5). 160 By the end of the 21st century, a four-year WRI anomaly will 161 be almost as likely as three-year rainfall anomaly of intensity 162 comparable to the $2015-2017$ event.

This suggests that the duration of meteorological droughts 164 will increase in SSA. We estimate the probability distribution 165 of the severe (i.e., \leq -6 mm month⁻¹) winter (i.e., AMJJAS) 166 WRI anomalies as a function of duration and intensity under 167 the SSP2-4.5 (Fig. $3a-c$) and SSP5-8.5 scenario (Fig. $3d-f$). 168 Historically, the largest (in magnitude) negative WRI anoma- ¹⁶⁹ lies typically last 1 year. There is a non-negligible probability $\frac{170}{170}$ of two-to-three-year persisting anomalies at about -10 mm ¹⁷¹ month^{-1} , while anomalies lasting longer than three years are 172 unlikely (Fig. 3). Anthropogenic climate change will make 173 meteorological winter droughts lasting three to ten years more 174 likely and more acute, especially under the SSP5-8.5 scenario 175

¹⁷⁷ **Large scale circulation shifts**

 The future increase in the probability of occurrence of intense and prolonged rainfall deficits (Fig. 2f and Fig. 3) is suggestive of a substantial climatic shift in the mean wintertime condi- tions of SSA in the coming decades. In agreement with state- of-the-art general circulation models (6, 38), SPEAR_MED indicates a substantial AMJJAS WRI reduction during the twenty-first century (SI Appendix, Fig. S8a), especially in the shoulder seasons of April-May and August-October (SI Appendix, Fig. S8b). In both scenarios, the amplitude of the shift will be outside the range of what could occur from low- frequency internal climate variability in the decade 2020-2030 (Fig. 4a-c), but the magnitude of the negative anomaly will be substantially larger under a high-emission scenario.

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winter rainfall (3). Other Relative to S The prolonged rainfall deficit experienced during winters 2015-2017 occurred along with positive large scale anomalies in sea level pressure on the southern flank of the South Atlantic and South Indian Subtropical High (4, 18). Higher sea level pressure has been invoked as the cause of fewer extratropical cyclones over the South Atlantic and of a southward shift of the moisture corridors contributing to winter rainfall (3). Other studies (4) find no significant regional trends over the last forty years in the number of cold fronts making landfall over SSA, but highlight the shorter duration of rainfall events associated with cold fronts due to larger sea level pressure during post- frontal days. Positive significant trends in sea level pressure have been observed in the Southern Hemisphere over the last forty years and have been related to the multidecadal expansion of the Southern Hemisphere's summer and fall Hadley Cell $(15, 16, 18)$. In SPEAR_MED, the forced (i.e., ensemble mean) decadal changes in sea level pressure are visible in the period 1980-2020 (SI Appendix, Fig. S9), with the typical patterns that might dominate at end of the twenty-first century (SI Appendix, Fig. S10) emerging around 2000-2010. This is in 211 agreement with previous studies $(16, 17)$ suggesting that the forced signal associated with the expansion of the Hadley Cell has emerged above the noise of internal variability in the Southern Hemisphere in the 2000-2010 decade.

 There is an evident seasonality in the projected large scale circulation anomalies over the South Atlantic Ocean and south of SSA, with the most evident forced signals in April-May and August-September (Fig. 5). Positive anomalies of mean sea level pressure are overall suggestive of a poleward shift of the Hadley cell. Projected changes in the 300 hPa eddy kinetic energy (a proxy for the storm track) show a southward shift of the midlatitude storm track in AM and AS, but not JJ. Indeed, the weakest forced signals are projected in SPEAR_MED at the peak of the rainy season in June-July (Fig. 5), consistent with the decadal forced mean sea level pressure signals in the 2010-20 decade (SI Appendix, Fig. S9) and with the percent WRI reductions (SI Appendix, Fig. S8b). Remarkably, the 2015-2017 meteorological drought was also driven mainly by April-May and August-September rainfall deficits, associated with large scale anomalies more evident in, e.g., April-May, and similar to those just described above $(3, 4, 6)$. These seasonal aspects of the Southern Hemisphere forced circulation changes coherently suggest that future meteorological droughts might indeed have a similar seasonal evolution as that in 2015-2017.

Comparison with other large ensembles 235

We analyzed additional large ensembles from coupled models 236 with the same or coarser resolution that can provide an important context to our results and inform us about uncertainties 238 due to model differences (32, 39): SPEAR LO, the Forecast- 239 Oriented Low Ocean Resolution model with flux-adjustment ²⁴⁰ (FLOR_FA), the Community EARTH System Model Large ²⁴¹ Ensemble, CESM-LENS (30), and the Max Planck Institute 242 Grand Ensemble, MPI-GE (26) (see Methods and SI Appendix 243 for the evaluation of these models).

All models suggest a substantial rainfall reduction (SI Ap- ²⁴⁵ pendix, Figs. S8b, S11, S12), with CESM-LENS and MPI-GE ²⁴⁶ projecting a percent precipitation reduction pretty uniform ²⁴⁷ throughout AMJJAS. Mean sea level pressure changes are ²⁴⁸ overall suggestive of a poleward expansion of the descending ²⁴⁹ branch of the Hadley Cell (SI Appendix, Fig. S10), but with ²⁵⁰ anomaly patterns that are more consistent across models in ²⁵¹ April-May and less consistent in June-September. Indeed, the ²⁵² Subtropical Anticyclone response in the Southern Hemisphere 253 features larger intermodel uncertainty in the austral winter ²⁵⁴ (40) . A more prolonged dry season into the late austral fall 255 (AM) over SSA is therefore a robust indication in terms of ²⁵⁶ future precipitation reduction and droughts risk. 257

Relative to SPEAR_MED, the risk estimate is lower in ²⁵⁸ SPEAR_LO (Fig. 2g), while FLOR suggests similar values. 259 MPI-GE, FLOR_FA and CEMS-LENS have a risk ratio larger 260 than SPEAR_MED by a factor 1.5, 1.8 and 2.8, respectively. 261 By the end of this century, all models agree on a probability 262 of occurrence for the event_1517 at least ninety times larger ²⁶³ than in the twentieth century (Fig. 2h) under the highest ²⁶⁴ emission scenarios (SSP5-8.5 or RCP8.5). Middle-of-the-road 265 scenarios (SSP2-4.5 or RCP4.5) tend to suggest a risk ratio 266 of about thirty, while the low-emission RCP2.6 scenario (only ²⁶⁷ available for MPI-GE), aiming to limit the increase of global ²⁶⁸ mean temperature to $2K$, project a risk ratio of about 13. 269

Conclusions 270

The use of a new high-resolution large ensemble provides a 271 significantly improved ability to simulate regional-scale SSA $_{272}$ droughts in both present and future conditions despite large 273 internal climate variability. We find that the rainfall deficit ²⁷⁴ that led to the Day Zero drought was 5.5 times more likely due 275 to anthropogenic climate change, with a confidence interval of ²⁷⁶ [4,8]. We therefore are able, through the use of a model with 277 higher resolution and better climatology, to further constrain 278 the risk ratio of SSA drought at and above the original $[1.4,6.4]$ 279 estimate from ref. (5) . This highlights the usefulness of high 280 resolution climate models to study future drought risk and ²⁸¹ provides additional guidance to design water management to ²⁸² avoid extreme drought.

Looking at the future, our results point to a dramatic ²⁸⁴ increase in the risk of meteorological droughts of similar or even ²⁸⁵ more serious magnitude by the end of the twenty-first century. 286 Similarly to what occurred in 2015-2017, this increased risk of 287 meteorological droughts is associated with a substantial rainfall 288 reduction, especially in the shoulder season (April-May and ²⁸⁹ August-September). 290

A high-emission and intermediate-emission future scenario ²⁹¹ are analyzed, highlighting that while there is uncertainty in ²⁹² the increase in drought risk due to future uncertainty in forc- ²⁹³ ings, both scenarios lead to substantial increases, such that a ²⁹⁴ drought becomes a common occurrence. Combined with the likelihood of increased water demand due to a growing popula- tion (3) and increased evaporation due to higher temperatures (41), the more frequent occurrence of wintertime droughts will likely present a major challenge for managing water resources in the region without adaptation and preparation. While these results are for SSA, such shifts in drought risk are likely to occur in other arid locations with variable precipitation and large scale circulation shifts increasing the likelihood of multi- year extreme droughts. These methods could then be applied elsewhere to identify emerging drought risks.

³⁰⁶ **Materials and Methods**

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IDERTIFY 19 The Search (SPEAR) (33). They do the search (SPEAR) (33). They do the concurred (UDEL) precentless observed in place of scattered measurer (UDEL) previous transference (42), revised atmospheric mead to be ab **SPEAR model and experiments.** The main conclusions of this study are obtained from the **S**eamless System for **P**rediction and **EA**rth System **R**esearch (SPEAR) (33). SPEAR represents the newest modeling system for seasonal to multidecadal prediction which incorporates new model development components that have occurred in the last decade at NOAA Geophysical Fluid Dynamics Laboratory. These include: a new dynamical core (42), revised atmospheric physics (43), a new sea ice and ocean model (44) and an enhanced land model (45). The SPEAR atmospheric model uses 33 levels in the vertical and is run at different atmospheric-land horizontal resolutions: 0.5° (SPEAR_MED) and 1◦ (SPEAR_LO) in this paper. The intermediate 0.5◦ 320 configuration, SPEAR_MED, is a compromise between the possibility to run a large ensemble of simulations with available computation resources and retaining enough horizontal resolution to study regional climate and extremes. It is worth noting that the SPEAR_MED large ensemble f_{326} features a horizontal grid-spacing (0.5°) that is finer than those used in most of the previously used large ensembles (with the exception of FLOR, (31)), thus making these GFDL ensembles a unique and unprecedented tool to study extremes and regional climate.

 We use four different numerical experiments: (1) a long- term control simulation (CTRL) to evaluate unforced natural variability; (2) an ensemble driven by natural forcing only (NATURAL) to provide a baseline with only natural forcing (i.e., volcanic eruptions and solar cycles); (3) an ensemble driven by observed natural and anthropogenic forcing up to 338 2014 (HIST) and then according to the intermediate ($\approx +3$ K of global warming by the end of the twenty-first century) Shared Socioeconomic Pathway (SSP2-4.5) developed for the Coupled Model Intercomparison Project Phase 6 (CMIP6) (35, 46); and (4) an ensemble driven by observed natural and anthropogenic forcing up to 2014 (HIST) and then according to the CMIP6 $_{344}$ high-emission, fossil fuel dominated (\approx +5 K of global warming by the end of the twenty-first century) Shared Socioeconomic Pathway (SSP5-8.5).

347 The 3000-year CTRL simulation is driven by $CO₂$ forcing ³⁴⁸ kept constant at 1850 levels. Climate drifts associated with this long-term integrations are estimated to be very small and ³⁵⁰ statistically insignificant for the winter SA rainfall. The 30 members of the NATURAL ensemble are driven by the same 351 observed natural forcing (i.e., solar and volcanic) until year ³⁵² 2014 , and by only solar forcing (quasi-11-year cycle) after $\frac{353}{2014}$ 2014, with the anthropogenic forcing held fixed at the 1921 354 level. In the HIST+SSP5-8.5 (HIST+SSP2-4.5) ensemble, 355 each member is driven by observed natural and anthropogenic 356 forcing (greenhouse gases, anthropogenic aerosols, ozone) ³⁵⁷ up to year 2014, and by the SSP5-8.5 (SSP2-4.5) forcing $\frac{358}{256}$ afterwards. More details about how the SPEAR large en- ³⁵⁹ semble is designed can be found in Delworth et al. (2020) (33) . 360 361

Model Evaluation. In addition to the model's ability to repro-
s62 duce the wintertime southern African climatology (Fig. 1ce), the performance of SPEAR_MED in simulating winter- 364 time rainfall variability and historical trends (1951-2017) over 365 SSA is evaluated against three different observational land 366 rainfall datasets: the Global Precipitation Climatology Cen- ³⁶⁷ tre (GPCC) dataset (47) version 7, the Climate Research 368 Unit high-resolution grids of monthly rainfall at the University of East Anglia (48), version 3.24, and the Univer- ³⁷⁰ sity of Delaware (UDEL) precipitation dataset, version 5 ³⁷¹ (http://climate.geog.udel.edu/∼climate/), all at 0.5◦ resolu- ³⁷² tion. The choice of these three gridded observed datasets, $\frac{373}{20}$ in place of scattered measurements from the South African ³⁷⁴ Weather Service meteorological stations, is dictated by the 375 need to be able to compare models with observations, as done 376 in previous studies (5) . The values of these three precipita- 377 tion datasets for SSA are obtained from a limited number ³⁷⁸ of stations and different interpolation algorithms. As a con- ³⁷⁹ sequence, they can feature, locally, considerable differences 380 (e.g., Fig. 1a and SI Appendix, Fig. S1). However, differ- ³⁸¹ ences in area-averaged metrics like, e.g., the WRI, are minimal 382 $(Fig. 1b)$, thus making our results independent from the choice $\frac{383}{100}$ of the single precipitation dataset. ³⁸⁴

In order to have a realistic representation of the width of the 385 distribution of rainfall anomalies, it is key that SPEAR_MED 386 reproduces the interannual, multiannual and decadal natural ³⁸⁷ variability of the SSA winter rainfall. To check this, we work 388 out the standard deviation of the detrended full, three-year and 389 ten-year low-pass-filtered WRI from the three observational 390 datasets and the SPEAR_MED ensemble members over the 391 common period 1921-2010 (SI Appendix, Fig. S3). The stan- ³⁹² dard deviation of the observations is between 5 mm month⁻¹ 393 (CRU) and 6 mm month⁻¹ (GPCC, UDEL) for the three-year 394 low-pass-filtered WRI. The standard deviation values from the 395 model range from 4 to 6.3 mm month⁻¹. The observed values 396 are therefore within the range from the model, suggesting that 397 the model has the ability to properly estimate the magnitude 398 of three-year lasting droughts. Similarly, a good agreement ³⁹⁹ between SPEAR MED and observations exist for the stan- 400 dard deviations calculated from the unfiltered WRI time series 401 (interannual variability) and from ten-year low-pass-filtered ⁴⁰² WRI (decadal and longer variability) too.

The effect of internal natural variability is large for SSA $_{40}$ winter rainfall $(27-29)$, thus it is not appropriate to compare 405 observed AMJJAS rainfall trends directly with the ensemble ⁴⁰⁶ mean or with each single ensemble member, which may show 407 contrasting signs (SI Appendix, Fig. S2). Instead, we evaluate ⁴⁰⁸ if SPEAR_MED's historical trends of AMJJAS rainfall are ⁴⁰⁹ consistent with observations over SSA. To do so, we compute $\frac{410}{400}$ rainfall trends over the last 67 years (1951-2017) in GPCC, ⁴¹¹

 CRU and UDEL, and compare them with individual members of the HIST+SSP5-8.5 ensembles over the same time period. If the observed trend at one grid point is within the range of those simulated by the 30 HIST ensemble members, then we say that the model is consistent with observations in that grid box. We find that SPEAR_MED is consistent with observations over most of southern Africa (SI Appendix, Fig. S13).

Example with various CMIP5 period relative to the 50-year clin
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able S1. An evaluation of the 2015-2017 mean minus the
A shows that these models this process N times (**Additional large ensembles.** To assess the robustness and model-dependence of our results, we analyze five additional large ensembles (see Table S1): (1) the SPEAR_LO ensemble (33) , (2) the GFDL Forecast-Oriented Low Ocean Resolution (FLOR) model, at 0.5° land/atmosphere resolution, (3) the flux-adjusted FLOR (FLOR_FA) large ensembles, obtained imposing temperature and salinity flux adjustments at the ocean surface to FLOR (49) (both with a land-atmospheric 427 horizontal resolution of 0.5 $^{\circ}$), (4) the Community EARTH System Model Large Ensemble, CESM-LENS (30), with land- atmospheric horizontal resolution of approximately $1°$, and 430 (5) the Max Planck Institute Grand Ensemble, MPI-GE (26) , 431 with land-atmospheric horizontal resolution of 1.8° These ad- ditional large ensembles are available with various CMIP5 scenarios and are documented in Table S1. An evaluation of the wintertime climatology over SSA shows that these models all underestimate AMJJAS mean rainfall (Fig 1c-e and SI Appendix, Fig. S14 and Table S2). With the exception of SPEAR_LO, these models also underestimate the standard deviation of the full three-year and ten-year low-pass-filtered Winter Rainfall Index (SI Appendix, Fig. S3). Critically, this means they also underestimate the width of the probabil- ity distribution of the three-year AMJJAS rainfall anomalies (SI Appendix, Fig. S15). In particular, CESM-LENS and FLOR_FA have standard deviations that are 50% and 40% smaller, respectively, suggesting that they are poor tools for risk analysis over SSA. As they substantially underestimate the probability of occurrence of event_1517, to quantify changes in risk in a manner that implicitly account for model biases we use a three-year Winter Rainfall Index anomaly corresponding to the 1st percentile, which is the percentile to which -11.5 mm/month corresponds to in observations and SPEAR_MED.

 Winter Rainfall Index. In this study we focus on the regional scale drought of the Western Cape. We thus use the annual time series of the Winter Rainfall Index (WRI) (29) to monitor interannual variability and monthly rainfall anomalies. To define the WRI, we first select the grid points where at least 65% of the total annual rainfall occur from April to September (Fig. 1c-e) and SI Appendix, Fig. S13. Then, we take the areal mean of the extended winter (i.e., April-September) rainfall over the irregular region defined above (Fig. 1c-e, SI Appendix, Fig. S13). The WRI is thus the area-averaged rainfall over the portion of SSA that experiences a dry summer and a wet winter, that is a Mediterranean rainfall regime. This area encompasses the region of intensely irrigated agriculture surrounding the metropolitan area of Cape Town as well as the water basins of the Breede and Berg Rivers, where dams supplying water to Cape Town are located. 467

⁴⁶⁸ **Detectability of the mean rainfall change.** To determine where ⁴⁶⁹ and when the decadal changes in AMJJAS rainfall starts being ⁴⁷⁰ caused by external forcing and not by multidecadal variability, we apply a Monte Carlo approach to the long CTRL run: ⁴⁷¹ at each grid box, we randomly choose a 10-yr period and ⁴⁷² a nonoverlapping 50-yr period (to mimic 1921-1970). Then, ⁴⁷³ we compute the time mean difference between the 10-yr and ⁴⁷⁴ 50-yr time series. This difference is solely associated with ⁴⁷⁵ internal natural variability of the climate system. This process 476 is repeated 30 times (to mimic the 30-member ensemble), we 477 then take the ensemble mean of these differences. The whole 478 process is then repeated 10,000 times to create an empirical ⁴⁷⁹ probability distribution of these ensemble mean differences, ⁴⁸⁰ which is used to assess the detectability of decadal changes 481 in rainfall. Anomalies outside the range of the distribution 482 are attributed to external forcing and considered detectable ⁴⁸³ against internal climate variability (Fig. 4 and SI Appendix, ⁴⁸⁴ Figs. S11-S12). 485

Estimation of the probability distribution. We derive a prob- 486 ability distribution of the three-year mean WRI anomalies 487 due to natural variability alone from the long CTRL run. ⁴⁸⁸ We randomly select a 50-year and three-year sequence (nonoverlapping), and then calculate the anomaly of the three-year ⁴⁹⁰ period relative to the 50-year climatology. This choice mimics ⁴⁹¹ the $2015-2017$ mean minus the 1921-1970 mean. We repeat 492 this process N times $(N=10,000)$ to form a distribution of 493 the three-year WRI anomalies (Fig. 2a-d). The probability of ⁴⁹⁴ occurrence of experiencing a three-year WRI anomaly equal ⁴⁹⁵ to or less than the $2015-2017$ anomaly – as per the gridded 496 datasets – is about 1% in CTRL, and 0.7% from HIST taking 497 the average of decadal probabilities over 1921-1970, respec- ⁴⁹⁸ tively (Fig. 2e). Similarly, we estimate the distribution of ⁴⁹⁹ the four-year WRI anomaly. The probability of occurrence of 500 a WRI anomaly of the same intensity but of one additional 501 year of duration is 0.4% and 0.2% from the CTRL and HIST, soz respectively. 503

To evaluate the decadal change in the probability of occur- ⁵⁰⁴ rence of a three-year WRI anomaly equal to or worse than 505 that of 2015-17, we empirically estimate a decadal-varying 506 probability distribution using the HIST and SSP5-8.5 (SSP2- ⁵⁰⁷ 4.5) experiments. The probability distribution is estimated for ⁵⁰⁸ a 20-year time window, so that, for example, that referred to 509 2010 is built from all years from 2001 to 2020 . This choice is 510 motivated by the need to have a time period not too wide in 511 order to assume the stationarity of the probability distribution, ⁵¹² but at the same time a number of instances large enough to 513 allow for sufficiently accurate estimates of probabilities of rare 514 events (e.g., 100-year return time). In a 20-year time window 515 there are eighteen different three-year WRI anomalies (relative 516 to the climatological reference period $1921-1970$). This leads 517 to $18 \times 30 = 540$ different values when considering all the 30 ensemble members, from which we empirically build the decadal 519 probability distribution. Once we have decadal probability ⁵²⁰ distribution, we can estimate the probability of occurrence, for 521 each bi-decadal period, of three-year WRI anomaly equal to s22 or less than that observed in 2015-2017 (-11.5 mm month⁻¹, , ⁵²³ obtained averaging GPCC, CRU and UDEL) for any random ⁵²⁴ three year segment within the 20-year time window. The 525 95% confidence interval in these probabilities are estimated by $\frac{526}{20}$ applying bootstrap-with-replacement resampling 10,000 times. 527 The same methodology is applied to estimate the probability 528 of occurrence of four-year droughts. ⁵²⁹

We quantify the uncertainty in the estimate of the decadal 530 probability of occurrence, derived from only 540 different 531

 three-year rainfall anomaly values, as follows: we take the long 3,000-year CTRL and randomly select a 50-year and three- year non-overlapping periods and estimate the difference. We repeat this step *N* times (with $N=10,000$) to obtain a large population sample of *N* three-year anomalies, from which the 537 probability of the event 1517 is estimated to be \approx 1%. From this large sample we then randomly draw *M* realizations (with $\frac{539}{100}$ replacement), with $M \leq N$ and estimate the probability of occurrence. For each value of *M* we repeat the last step 10,000 times and obtain 10,000 different probability estimates which allows us to estimate the 95% confidence interval (SI Appendix, Fig. S4b). As expected, the confidence interval decreases with M up to approximately $[0.9\%, 1.2\%]$ for M=10,000. For values of M less than 300, the uncertainty is so large that it is impos- sible to have any sensible estimate of the probability of the event. For *M*=540, the confidence interval is approximately [0.5%,1.7%], which we can consider sufficiently accurate for our purposes.

⁵⁵⁰ **Joint probability distribution of drought intensity and dura-**

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us in this paper is on se **tion.** The probability distribution of a drought in the Cape Town's Mediterranean area as a function of duration and in- tensity is estimated from the historical and projected AMJJAS WRI anomaly time series. The focus in this paper is on severe droughts, therefore we select, for each time series, all contigu- ous years for which the WRI anomaly is below -0.75 standard σ ₅₅₇ deviation (\approx -6 mm month⁻¹). With this choice we exclude years that were moderately and very moderately dry. For each of these segments, we work out the mean WRI anomaly by averaging the annual WRI anomaly values over the whole ⁵⁶¹ segment. We choose a 2 mm month⁻¹ \times 1 year bin (Fig. 3) to work out the percentage of the droughts within each bin. The analysis is performed for the 1921-1970 time period, and for the periods 2011-2040, 2041-2070, 2071-2100. To evaluate if the probability differences relative to 1921-1970 are attributable to anthropogenic climate change, we apply the same method to the 3,000-year CTRL. We randomly select a 50-year and a 30-year non-overlapping time spans, and compute the number of droughts for each duration-drought intensity bin. We repeat this 30 times to mimic the 30-member ensemble and so work out the probability differences between the 50-year and 30-year periods. The whole process is then repeated 10,000 times to create an empirical probability distribution of the probability differences for each bin: anomalies outside the range of the distribution are attributed to external forcing and considered detectable against internal climate variability.

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Fig. 1. a, Mean 2015-2017 AMJJAS rainfall anomaly relative to 1921-1970. The dashed (continuous) line denotes negative anomalies beyond 1 (1.5) standard deviation. **b**, Time series of the observed (GPCC, blue; CRU, red) 3-yr running mean AMJJAS Winter Rainfall Index (WRI, see Methods) from 1901 to 2017. The 2015-2017 mean is a record-breaking over the period 1901-2017. Mean 1921-1970 AMJJAS rainfall (mm/month) in **c**, observations (GPCC), **d**, SPEAR_MED, and **e**, SPEAR_LO. The red lines encircles the area receiving at least 65% of the total annual rainfall during AMJJAS used to define WRI. **f**, Monthly WRI in observations and models. Comparison of SPEAR_MED with SPEAR_LO shows how an enhanced resolution is key to capture finer scale regional details of winter rainfall in the relatively small SSA Mediterranean region.

Fig. 2. a, Empirical probability distribution of the three-year winter rainfall anomalies due to internal variability alone (light pink, from CTRL) and natural variability, natural forcing and anthropogenic forcing (salmon, from SSP5-8.5) in the period 1980-2000 **b**, 1990-2010. **c**, 2000-2020. **d**, and 2010-2030. Black vertical lines represent the 2015-2017 AMJJAS rainfall anomaly (-11.5 mm/month, averaged value across GPCC, CRU, UDELAW). **e**, and **f**, Decadal probability of occurrence of a three-year winter rainfall anomaly equal to or worse than in 2015-2017 in HIST, SSP2-4.5 and SSP5-8.5. Shading denotes the 95% confidence interval from bootstrap resampling. The blue constant line denotes the CTRL probability for such an event, and the blue constant dashed line that from the NATURAL run after concatenating all 30 ensemble members. **g**, Probability (risk) ratios (to the mean 1921-1980) with 95% uncertainty intervals for event_1517 in 2015-2017, and **h**, at the end of the 21st century (2080-2100). Models are top-down ordered from the most skillful in reproducing WRI variability and seasonal cycle (SI Appendix, Fig. SS and Table S2). Asterisk (*) denotes models for which a relative threshold (1st percentile) is used to estimate the probability (see Methods). **i**, and **j** as in **e**, **f** but for a four-year anomaly of the magnitude of the 2015-2017 drought.

Fig. 3. Change of probability of large annual AMJJAS rainfall anomalies (≤ −0*.*5*σ*) as a function of duration (years) and intensity (mean WRI anomaly over the drought duration period) for the, **a**, 2010-2040 period relative to 1921-1970 baseline (contours), **b**, 2040-2070 period, and, **c**, 2070-2100 period under SSP2-4.5. Green dashed line encircles values that are outside the range of natural variability. **d**-**f** As in **a**-**c** but for the SSP5-8.5 pathway.

Fig. 4. Decadal evolution of wintertime (AMJJAS) rainfall mean anomalies (ensemble average, shading) relative to the 1921-1970 climate from the **a**, HIST, **b**, SSP2-4.5. and **c**, SSP5-8.5 runs. Gray crosses denote changes in wintertime rainfall mean state that are not distinguishable from internal climate variability as estimated from fully coupled control simulations (see Methods for details).

Fig. 5. Ensemble mean anomalies (shading) of April-May (AM), June-July (JJ) and August-September (AS) sea level pressure (upper row; hPa) and 300-hPa eddy kinetic energy (m² s⁻²) for the period 2071-2100 relative to 1921-1970. Contours denote the 1921-1970 climatological values.