Calibration of Lorenz System Parameters to Represent Regional Temperature and Rainfall Dynamics

Abstract

This study addresses the research on calibrating Lorenz system parameters to represent regional temperature and rainfall dynamics in the Arid and Semi-Arid Lands (ASALs) of Kenya. Beginning from the governing equations of atmospheric convection, the classical Lorenz (1963) system and its stochastic extension are formulated as a mathematical framework for representing climate variability in ASAL environments. A systematic calibration framework is developed to relate the three Lorenz parameters(, ,) to physically meaningful atmospheric processes corresponding to heat diffusion, thermal forcing, and geometric decay, respectively. Parameter estimation is achieved through penalised nonlinear least-squares optimisation using observed monthly temperature and rainfall climatologies from eight representative ASAL meteorological stations (Garissa, Wajir, Mandera, Turkana, Marsabit, Isiolo, Moyale, and Lodwar), covering the two principal rainfall seasons. Model outputs are mapped to observed climate variables through linear transformation functions, while calibration performance is evaluated using standard statistical measures including the Nash–Sutcliffe Efficiency (NSE), Root Mean Square Error (RMSE), Mean Absolute Error (MAE), Pearson correlation coefficient, and Percent Bias (PBIAS). The calibrated Lorenz parameters reproduce the observed seasonal temperature and rainfall patterns with good agreement, demonstrating that the Lorenz system provides a mathematically consistent and physically interpretable framework for representing the essential climate dynamics of Kenya's ASAL regions. These findings establish a robust foundation for subsequent investigations into climate predictability, regime transitions, and early-warning applications based on the calibrated Lorenz framework. **Key Words:** Lorenz system, Climate chaos, Parameter calibration, Stochastic differential equations, Arid and Semi-Arid Lands (ASALs), Climate modelling.

1 Physical Derivation of the Lorenz System for ASAL Convective Dynamics

1.1 Governing Equations of Atmospheric Convection

We begin from the Boussinesq approximation to the compressible Navier-Stokes equations, appropriate for shallow moist convective layers over the ASAL surface. Let $\mathbf{u} = (u, v, w)^\top$

denote the velocity field, T the temperature deviation from the adiabatic lapse rate profile, and p' the pressure perturbation. The governing system in two-dimensional (vertical plane, xz) geometry is:
Boussinesq Atmospheric Convection System:

$$\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u}\cdot\nabla)\mathbf{u} = -\frac{1}{\rho_0}\nabla p' + \nu\nabla^2\mathbf{u} + g\frac{T'}{T_0}\hat{\mathbf{k}}, \tag{1}$$

$$\frac{\partial T'}{\partial t} + (\mathbf{u}\cdot\nabla)T' = \kappa_T\nabla^2 T' + \frac{\Delta T_0}{H}w, \tag{2}$$

$$\nabla\cdot\mathbf{u} = 0, \tag{3}$$

where ν is the kinematic viscosity of the atmosphere, κ_T is the thermal diffusivity, g is gravitational acceleration, T_0 is the reference temperature, H is the depth of the convective layer (typically 1–4 km over Kenyan ASALs), and ΔT_0 is the temperature difference between the bottom (heated land surface) and top (free troposphere) of the layer [1, 2, 3, 4, 5, 6, 7].

1.2 Galerkin Truncation

Following [1], we introduce a stream function ψ such that $(u, w) = (-\partial\psi/\partial z, \partial\psi/\partial x)$, and expand both ψ and T' in a severely truncated Fourier series (one spatial mode each):

$$\psi(x,z,t) = \frac{\sqrt{2}\,\kappa_T(1+a^2)}{a}\,X(t)\sin\left(\frac{\pi a x}{H}\right)\sin\left(\frac{\pi z}{H}\right), \tag{4}$$

$$T'(x,z,t) = \frac{\sqrt{2}\,\Delta T_0}{\pi}\left[Y(t)\cos\left(\frac{\pi a x}{H}\right) - Z(t)\sin\left(\frac{2\pi z}{H}\right)\right]\sin\left(\frac{\pi z}{H}\right), \tag{5}$$

where $a = H_x/H$ is the aspect ratio of the convective rolls (horizontal to vertical extent), and $X(t)$, $Y(t)$, $Z(t)$ are the time-dependent mode amplitudes. Substituting (4)–(5) into (1)–(3) and applying the Galerkin projection (multiplying by the test functions and integrating over the domain) yields the exact Lorenz (1963) system after the rescaling: $x = X/X_0$, $y = Y/Y_0$, $z = Z/Z_0$, $\tau = \pi^2\kappa_T(1+a^2)H^{-2}\,t$:
Classical Lorenz System:

$$\dot{x} = \sigma\,(y - x), \tag{6}$$

$$\dot{y} = x\,(\rho - z) - y, \tag{7}$$

$$\dot{z} = x\,y - \beta\,z, \tag{8}$$

where the overdot denotes differentiation with respect to the rescaled (non-dimensional) time τ, and the three parameters are:
Lorenz Parameters and ASAL Physical Interpretation:

$$\sigma = \frac{\nu}{\kappa_T} \quad \text{(Prandtl number: ratio of momentum to heat diffusion)}, \tag{9}$$

$$\rho = \frac{R_a}{R_c} = \frac{g\,\alpha\,\Delta T_0\,H^3}{\nu\,\kappa_T\,\pi^4(1+a^2)^3/a^2} \quad \text{(reduced Rayleigh number: thermal driving / critical value)}, \tag{10}$$

$$\beta = \frac{4}{1+a^2} \quad \text{(geometric factor: roll aspect ratio)}. \tag{11}$$

1.3 Physical Interpretation in the ASAL Climate Context

State variables: In the ASAL climate model: $x(\tau)$ represents the *intensity of convective circulation* (proportional to the stream function amplitude X), which in the ASAL context maps to a normalised surface temperature anomaly. Positive x corresponds to upward motion (active convection, cloud formation, potential rainfall), negative x to subsidence (dry, hot conditions), $y(\tau)$ represents the *temperature difference between ascending and descending branches* of the convective cell, analogous to the moisture-flux gradient driving rainfall, $z(\tau)$ represents the *deviation of the vertical temperature profile from linearity*, capturing the nonlinear interaction between convective overturning and the background stratification. In the ASAL context, this maps to the depth of atmospheric moisture (convective available potential energy, CAPE proxy) and thus to rainfall intensity.

Parameters: σ controls how rapidly moisture (heat) is diffused relative to momentum diffusion. Over the ASAL surface, intense solar heating creates large sensible heat fluxes but relatively low boundary-layer moisture, giving $\sigma \approx 10$ (the same as for dry air), ρ measures the ratio of the actual buoyancy forcing (driven by the land surface temperature gradient between the heated interior and the cooler Indian Ocean inflow) to the critical buoyancy for onset of convection. In the ASAL, the intense dry-season heating pushes ρ well above the critical value $\rho_c \approx 24.74$, ensuring chaotic convective dynamics, β depends only on the geometry of the convective roll. For the ASAL, where deep but narrow convective systems prevail ($a \approx 1$), $\beta = 8/3$.

2 Stochastic Extension of the Lorenz System

The deterministic Lorenz system (6)–(8) captures the macroscopic convective dynamics but neglects sub-grid stochastic forcing from: Unresolved mesoscale convective systems (MCS) that produce intense localised rainfall; Random variability of the monsoon moisture transport from the Indian Ocean; Stochastic sea-surface temperature (SST) fluctuations in the Western Indian Ocean influencing the ITCZ position; Land surface heterogeneity (soil moisture, vegetation cover) producing patchy surface energy fluxes [8, 9, 10, 11, 12, 13].

2.1 Stochastic Differential Equation (SDE) Formulation

We augment (6)–(8) with additive white noise (Itô interpretation):
Stochastic Lorenz System ASAL Climate SDE:

$$\mathrm{d}x = \sigma(y - x)\,\mathrm{d}t + \sqrt{Q_x}\;\mathrm{d}W_1(t), \tag{12}$$

$$\mathrm{d}y = \big[x(\rho - z) - y\big]\,\mathrm{d}t + \sqrt{Q_y}\;\mathrm{d}W_2(t), \tag{13}$$

$$\mathrm{d}z = (xy - \beta z)\,\mathrm{d}t + \sqrt{Q_z}\;\mathrm{d}W_3(t), \tag{14}$$

where $W_i(t)$, $i = 1, 2, 3$, are independent standard Wiener processes defined on a complete filtered probability space $(\Omega, \mathcal{F}, \{\mathcal{F}_t\}_{t\geq 0}, \mathbb{P})$, and $Q_x, Q_y, Q_z \geq 0$ are the noise intensities for each state component. In vector form:

$$\mathrm{d}\mathbf{x} = \mathbf{f}(\mathbf{x};\boldsymbol{\theta})\,\mathrm{d}t + \mathbf{G}\;\mathrm{d}W(t), \tag{15}$$

where $\mathbf{x} = (x, y, z)^\top$, $\boldsymbol{\theta} = (\sigma, \rho, \beta)^\top$ is the parameter vector, $\mathbf{f}(\mathbf{x}; \boldsymbol{\theta})$ is the deterministic drift vector, and $\mathbf{G} = \mathrm{diag}(\sqrt{Q_x}, \sqrt{Q_y}, \sqrt{Q_z})$ is the diffusion matrix.

2.2 Fokker-Planck Equation

The evolution of the probability density $p(\mathbf{x}, t)$ of the stochastic state is governed by the Fokker-Planck equation associated with (15):
Fokker-Planck Equation for ASAL Climate PDF:

$$\begin{aligned}\frac{\partial p}{\partial t} = &-\frac{\partial}{\partial x}\big[\sigma(y-x)\,p\big] - \frac{\partial}{\partial y}\big[(x(\rho-z)-y)\,p\big] - \frac{\partial}{\partial z}\big[(xy-\beta z)\,p\big] \\ &+ \frac{Q_x}{2}\frac{\partial^2 p}{\partial x^2} + \frac{Q_y}{2}\frac{\partial^2 p}{\partial y^2} + \frac{Q_z}{2}\frac{\partial^2 p}{\partial z^2}.\end{aligned} \tag{16}$$

The stationary solution $p_s(\mathbf{x})$ satisfying $\partial p/\partial t = 0$ describes the *invariant measure* (climate probability distribution) on the Lorenz attractor. Analytically, p_s is not known in closed form for the full system; however, its marginals over x and z approximate Gaussian distributions for large ρ (i.e., $\rho \gg 1$):

$$p_s^x(x) \approx \mathcal{N}\big(\mu_x, \sigma_x^2\big), \qquad p_s^z(z) \approx \mathcal{N}\big(\mu_z, \sigma_z^2\big), \tag{17}$$

with moments that can be estimated from long-run Monte Carlo simulations.

2.3 Euler-Maruyama Numerical Scheme

For numerical integration of (12)–(14), we employ the Euler-Maruyama scheme with time step $\Delta\tau$:
Euler-Maruyama Discretisation:

$$x_{k+1} = x_k + \sigma(y_k - x_k)\,\Delta\tau + \sqrt{Q_x\,\Delta\tau}\;\xi_k^{(1)}, \tag{18}$$

$$y_{k+1} = y_k + \big[x_k(\rho - z_k) - y_k\big]\Delta\tau + \sqrt{Q_y\,\Delta\tau}\;\xi_k^{(2)}, \tag{19}$$

$$z_{k+1} = z_k + (x_k y_k - \beta z_k)\,\Delta\tau + \sqrt{Q_z\,\Delta\tau}\;\xi_k^{(3)}, \tag{20}$$

where $\xi_k^{(i)} \sim \mathcal{N}(0,1)$ are standard normal random variables. The scheme is strongly convergent with order 1/2 and weakly convergent with order 1 in $\Delta\tau$. We use $\Delta\tau = 10^{-3}$ throughout.

3 Coupled Two-Subsystem Lorenz Model

To represent the interaction between the temperature field and the moisture-flux field that drives Kenya's bimodal rainfall, we introduce a *coupled* system of two Lorenz subsystems. Let subscripts 1 and 2 denote the temperature subsystem and the moisture/rainfall subsystem, respectively.
Stochastic Coupled Lorenz System for ASAL Temperature-Rainfall:

$$\mathrm{d}x_1 = \big[\sigma_1(y_1 - x_1) + \kappa(x_2 - x_1)\big]\,\mathrm{d}t + \sqrt{Q_{x_1}}\,\mathrm{d}W_1, \tag{21}$$
$$\mathrm{d}y_1 = \big[x_1(\rho_1 - z_1) - y_1\big]\,\mathrm{d}t + \sqrt{Q_{y_1}}\,\mathrm{d}W_2, \tag{22}$$
$$\mathrm{d}z_1 = (x_1 y_1 - \beta_1 z_1)\,\mathrm{d}t + \sqrt{Q_{z_1}}\,\mathrm{d}W_3, \tag{23}$$

$$\mathrm{d}x_2 = \big[\sigma_2(y_2 - x_2) + \kappa(x_1 - x_2)\big]\,\mathrm{d}t + \sqrt{Q_{x_2}}\,\mathrm{d}W_4, \tag{24}$$
$$\mathrm{d}y_2 = \big[x_2(\rho_2 - z_2) - y_2\big]\,\mathrm{d}t + \sqrt{Q_{y_2}}\,\mathrm{d}W_5, \tag{25}$$
$$\mathrm{d}z_2 = (x_2 y_2 - \beta_2 z_2)\,\mathrm{d}t + \sqrt{Q_{z_2}}\,\mathrm{d}W_6, \tag{26}$$

where $\kappa \geq 0$ is the *coupling coefficient* measuring the strength of the temperature-to-moisture interaction, and $W_i(t)$, $i = 1, \ldots, 6$, are independent Wiener processes. When $\kappa = 0$, the two subsystems are independent; as κ increases, the correlation between x_1 (temperature) and x_2 (moisture) increases, capturing the observed positive correlation between warm surface temperatures and enhanced moisture convergence during the ITCZ passage over the ASALs.

Proposition 3.1 (Synchronisation Threshold)**.** *For the deterministic coupled system ($Q_i = 0$), complete synchronisation ($x_1 = x_2$, $y_1 = y_2$, $z_1 = z_2$) is stable when the coupling exceeds the Lyapunov exponent threshold:*

$$\kappa > \kappa^* = \frac{\sigma_1 + \sigma_2}{2} + \lambda_{\max}, \tag{27}$$

where $\lambda_{\max} \approx 0.906$ is the largest Lyapunov exponent of the uncoupled Lorenz system with $(\sigma, \rho, \beta) = (10, 28, 8/3)$.

4 Calibration Methodology

4.1 Observational Data

We use monthly climatological normals (period 1981-2023) from eight Kenya Meteorological Department (KMD) stations representative of the ASAL regions:

Table 1: ASAL Meteorological Stations Used for Calibration

Station	**Region**	**Lat (°N)**	**Lon (°E)**	**Elev. (m)**	**Type**
Garissa	North-Eastern	0.46	39.64	128	Arid
Wajir	North-Eastern	1.75	40.07	244	Arid
Mandera	North-Eastern	3.94	41.87	320	Arid
Turkana	North Rift Valley	3.11	35.60	370	Hyper-arid
Marsabit	Northern	2.33	37.98	1345	Semi-arid
Isiolo	Central	0.35	37.58	1150	Semi-arid
Moyale	Northern	3.53	39.06	1097	Semi-arid
Lodwar	North Rift Valley	3.12	35.60	506	Arid

The observed variables used for calibration are:

i) $T_{\mathrm{obs},m}$: Mean monthly temperature (°C), $m = 1, \ldots, 12$;

ii) $R_{\mathrm{obs},m}$: Mean monthly rainfall (mm), $m = 1, \ldots, 12$.

4.2 Mapping Lorenz State Variables to Climate Observables

The Lorenz state variables are dimensionless; their calibration to physical climate variables requires an affine mapping. We define:
Climate Variable Mapping Functions:

$$T_{\text{mod}}(\tau) = \alpha_T\, x(\tau) + \beta_T, \tag{28}$$

$$R_{\text{mod}}(\tau) = \max\bigl(0,\ \alpha_R\, z(\tau) + \beta_R\bigr), \tag{29}$$

where (α_T, β_T) are the linear mapping coefficients for temperature and (α_R, β_R) for rainfall. The max operator in (29) ensures physical non-negativity of rainfall. The coefficients are determined simultaneously with the Lorenz parameters during calibration (see Section 4.6).

Sampling Protocol: To extract the model-equivalent of monthly climatology from the continuous Lorenz trajectory, we integrate the system for a long time $\tau \in [0, T_{\text{long}}]$ to reach the stationary attractor, then sample 12 equally-spaced points from the tail of the trajectory to represent the 12 calendar months:

$$x_m = x\left(\tau_{\text{burn}} + (m-1)\,\frac{T_{\text{sample}}}{12}\right), \quad m = 1, \ldots, 12, \tag{30}$$

where $\tau_{\text{burn}} = 500$ time units (burn-in period) and $T_{\text{sample}} = 100$ time units. Analogously for z_m.

4.3 Calibration Cost Function

The calibration seeks parameters $\boldsymbol{\theta} = (\sigma, \rho, \beta, \alpha_T, \beta_T, \alpha_R, \beta_R)^\top$ that minimise a weighted sum of squared errors:
Calibration Cost Function (Penalised Least-Squares):

$$\mathcal{L}(\boldsymbol{\theta}) = \frac{w_T}{12}\sum_{m=1}^{12}\bigl(T_{\text{mod},m} - T_{\text{obs},m}\bigr)^2 + \frac{w_R}{12\,\bar{R}^2}\sum_{m=1}^{12}\bigl(R_{\text{mod},m} - R_{\text{obs},m}\bigr)^2 + \lambda\,(\boldsymbol{\theta}), \tag{31}$$

where $w_T = 1$, $w_R = 1$ are the variable weights, $\bar{R}$ is the annual mean rainfall (for normalisation), and $(\boldsymbol{\theta})$ is a regularisation term:

$$(\boldsymbol{\theta}) = (\sigma - \sigma_0)^2 + (\rho - \rho_0)^2 + (\beta - \beta_0)^2, \tag{32}$$

with prior centres $(\sigma_0, \rho_0, \beta_0) = (10, 28, 8/3)$ and penalty strength $\lambda = 0.01$. This penalises large departures from the physically motivated classical Lorenz values while still allowing the optimiser to find station-specific optima.

4.4 Closed-Form Solution for Mapping Coefficients

For fixed Lorenz parameters (σ, ρ, β), the mapping coefficients (α_T, β_T) can be determined by ordinary least squares:
Closed-Form Mapping Coefficient Estimators:

$$\hat{\alpha}_T = \frac{\sum_{m=1}^{12}(x_m - \bar{x})(T_{\text{obs},m} - \bar{T})}{\sum_{m=1}^{12}(x_m - \bar{x})^2} = \frac{\mathrm{Cov}(\mathbf{x}, \mathbf{T}_{\text{obs}})}{\mathrm{Var}(\mathbf{x})}, \tag{33}$$

$$\hat{\beta}_T = \bar{T}_{\text{obs}} - \hat{\alpha}_T\,\bar{x}, \tag{34}$$

and analogously for $(\hat{\alpha}_R, \hat{\beta}_R)$ with z_m and $R_{\text{obs},m}$. Substituting these closed-form expressions back into (31) reduces the optimisation to a problem in (σ, ρ, β) only:

$$\mathcal{L}^*(\sigma, \rho, \beta) = \frac{w_T}{12}\,\mathrm{SS}_T(\sigma, \rho, \beta) + \frac{w_R}{12\bar{R}^2}\,\mathrm{SS}_R(\sigma, \rho, \beta) + \lambda\,(\sigma, \rho, \beta), \tag{35}$$

where SS_T and SS_R are the respective residual sums of squares after optimal linear mapping.

4.5 Goodness-of-Fit Metrics

We evaluate calibration performance using the following standard metrics:
Validation Metrics:

$$\mathrm{RMSE}_T = \sqrt{\frac{1}{12}\sum_{m=1}^{12}(T_{\text{mod},m} - T_{\text{obs},m})^2}, \tag{36}$$

$$\mathrm{NSE}_T = 1 - \frac{\sum_{m=1}^{12}(T_{\text{mod},m} - T_{\text{obs},m})^2}{\sum_{m=1}^{12}(T_{\text{obs},m} - \bar{T}_{\text{obs}})^2}, \tag{37}$$

$$\mathrm{MAE}_T = \frac{1}{12}\sum_{m=1}^{12}\left|T_{\text{mod},m} - T_{\text{obs},m}\right|, \tag{38}$$

$$r_T = \frac{\mathrm{Cov}(\mathbf{T}_{\text{mod}}, \mathbf{T}_{\text{obs}})}{\sqrt{\mathrm{Var}(\mathbf{T}_{\text{mod}})\,\mathrm{Var}(\mathbf{T}_{\text{obs}})}}, \tag{39}$$

$$\mathrm{PBIAS}_T = 100 \times \frac{\sum_{m=1}^{12}(T_{\text{obs},m} - T_{\text{mod},m})}{\sum_{m=1}^{12} T_{\text{obs},m}}\%. \tag{40}$$

Model performance is classified as follows (after [12]):

Table 2: Model Performance Rating Criteria

Rating	**NSE**	**PBIAS (T, %)**	**PBIAS (R, %)**
Very Good	> 0.90	< 5	< 10
Good	0.75–0.90	5–10	10–15
Satisfactory	0.65–0.75	10–15	15–25
Unsatisfactory	< 0.65	> 15	> 25

4.6 Multi-Step Calibration Algorithm

Algorithm 1 Multi-Step Lorenz-ASAL Calibration Algorithm

Require: Observed data $\{T_{\text{obs},m}, R_{\text{obs},m}\}_{m=1}^{12}$, initial parameters $\boldsymbol{\theta}^{(0)} = (10, 28, 8/3)$, penalty $\lambda = 0.01$

Ensure: Calibrated parameters $\hat{\boldsymbol{\theta}} = (\hat{\sigma}, \hat{\rho}, \hat{\beta})$ and mapping coefficients $(\hat{\alpha}_T, \hat{\beta}_T, \hat{\alpha}_R, \hat{\beta}_R)$

1: **Burn-in Integration:** Integrate Lorenz system from $\mathbf{x}_0 = (-0.5, 1.2, 28.0)$ to $\tau = \tau_{\text{burn}} = 500$ using RK4 with $\Delta\tau = 10^{-3}$
2: **for** each optimisation iteration $k = 0, 1, \ldots$ **do**
3:     **Forward Integration:** Integrate from τ_{burn} to $\tau_{\text{burn}} + T_{\text{sample}}$ using current $\boldsymbol{\theta}^{(k)}$
4:     **Sampling:** Extract $\{x_m, z_m\}_{m=1}^{12}$ via (30)
5:     **OLS Mapping:** Compute $(\hat{\alpha}_T, \hat{\beta}_T)$ via (33)–(34); analogously for rainfall
6:     **Cost Evaluation:** Compute $\mathcal{L}^*(\boldsymbol{\theta}^{(k)})$ via (35)
7:     **Gradient Step:** Update $\boldsymbol{\theta}^{(k+1)} = \boldsymbol{\theta}^{(k)} - \eta\, \nabla_{\boldsymbol{\theta}} \mathcal{L}^*$ via Nelder-Mead simplex (gradient-free, since $\mathcal{L}^*$ is non-smooth in $\boldsymbol{\theta}$)
8:     **if** $\left\|\boldsymbol{\theta}^{(k+1)} - \boldsymbol{\theta}^{(k)}\right\| < \varepsilon = 10^{-6}$ **then break**
9:     **end if**
10: **end for**
11: **Parameter Constraints:** Project to physical bounds: $\sigma \in [5, 20]$, $\rho \in [20, 50]$, $\beta \in [1, 5]$
12: **Ensemble Validation:** Run $N_{\text{ens}} = 100$ stochastic realisations; compute RMSE, NSE, MAE, r, PBIAS
13: **Cross-Validation:** Leave-one-month-out (LOMO) cross-validation: calibrate on 11 months, predict the held-out month; repeat for all 12 months
        return $\hat{\boldsymbol{\theta}}$, $(\hat{\alpha}_T, \hat{\beta}_T, \hat{\alpha}_R, \hat{\beta}_R)$

5 Mathematical Analysis of the Lorenz System Properties

5.1 Equilibria and Their Stability

Setting $\dot{x} = \dot{y} = \dot{z} = 0$ in (6)–(8):
Lorenz System Equilibria:

$$C_0 = (0, 0, 0) \quad \text{(origin — quiescent state)}, \tag{41}$$

$$C_\pm = \left(\pm\sqrt{\beta(\rho - 1)},\ \pm\sqrt{\beta(\rho - 1)},\ \rho - 1\right) \quad \text{(for } \rho > 1\text{)}. \tag{42}$$

In the ASAL context:

i) C_0 represents the *no-convection state* (stagnant air, no moisture transport);

ii) C_+ represents the *wet/active convection regime* (positive circulation, moisture convergence, rainfall potential);

iii) C_- represents the *dry/subsidence regime* (negative circulation, divergence, drought conditions).

For the calibrated ASAL parameters ($\sigma = 10, \rho = 28, \beta = 8/3$):

$$C_\pm = \left(\pm\sqrt{\tfrac{8}{3}\cdot 27},\ \pm\sqrt{\tfrac{8}{3}\cdot 27},\ 27\right) = \left(\pm 6\sqrt{2},\ \pm 6\sqrt{2},\ 27\right) \approx (\pm 8.485, \pm 8.485, 27). \quad (43)$$

Stability of C_0. The Jacobian at C_0 is:

$$J\big|_{C_0} = \begin{pmatrix} -\sigma & \sigma & 0 \\ \rho & -1 & 0 \\ 0 & 0 & -\beta \end{pmatrix}, \quad (44)$$

with eigenvalues $\lambda_{1,2} = \frac{1}{2}\left[-(\sigma+1) \pm \sqrt{(\sigma-1)^2 + 4\sigma\rho}\right]$ and $\lambda_3 = -\beta$. The origin is stable iff $\rho < 1$; for $\rho = 28 \gg 1$, C_0 is a saddle point (one positive, two negative eigenvalues).

Stability of $C_\pm$. The characteristic polynomial of the Jacobian at $C_\pm$ is:

$$\lambda^3 + (\sigma + \beta + 1)\,\lambda^2 + \beta(\sigma + \rho)\,\lambda + 2\sigma\beta(\rho - 1) = 0. \quad (45)$$

By the Routh-Hurwitz criterion, $C_\pm$ are stable iff:

$$\rho < \rho^* = \sigma\,\frac{\sigma + \beta + 3}{\sigma - \beta - 1}. \quad (46)$$

For $(\sigma, \beta) = (10, 8/3)$: $\rho^* = 10 \times (10 + 8/3 + 3)/(10 - 8/3 - 1) \approx 24.74$. Since the ASAL calibrated value $\rho = 28 > \rho^* \approx 24.74$, the equilibria $C_\pm$ are *unstable* (Hopf bifurcation at $\rho = \rho^*$), and the system exhibits **chaotic dynamics on the Lorenz attractor** — which is precisely the physically relevant regime for ASAL climate variability.

5.2 Lorenz Attractor and Strange Attractor Properties

Theorem 5.1 (Boundedness of the Lorenz Attractor)**.** *All trajectories of the deterministic Lorenz system (6)–(8) are ultimately bounded. Specifically, they enter and remain within the ellipsoid:*

$$\mathcal{E} = \left\{(x, y, z) \in \mathbb{R}^3 : \rho\,x^2 + \sigma\,y^2 + \sigma\,(z - 2\rho)^2 \le \frac{4\sigma\rho^2(\sigma + \beta)}{2\min(\sigma, 1, \beta/2) - \varepsilon}\right\} \quad (47)$$

for any $\varepsilon > 0$, in finite time.

Proof. Consider the Lyapunov function $V = \rho\,x^2 + \sigma\,y^2 + \sigma\,(z - 2\rho)^2$. Computing $\dot{V}$ along system trajectories:

$$\begin{aligned} \dot{V} &= 2\rho\,x\,\dot{x} + 2\sigma\,y\,\dot{y} + 2\sigma(z - 2\rho)\,\dot{z} \\ &= 2\rho\,x\,\sigma(y - x) + 2\sigma\,y\,(x(\rho - z) - y) + 2\sigma(z - 2\rho)(xy - \beta z) \\ &= -2\sigma\rho\,x^2 - 2\sigma\,y^2 - 2\sigma\beta\,z^2 + 4\sigma\beta\rho\,z \\ &= -2\sigma\rho\,x^2 - 2\sigma\,y^2 - 2\sigma\beta(z - \rho)^2 + 2\sigma\beta\rho^2. \end{aligned}$$

Hence $\dot{V} \le -2\mu V + C$ for constants $\mu, C > 0$ depending on σ, ρ, β, which implies exponential convergence to the bounded set $\{\dot{V} \le 0\}$. □ □

Proposition 5.2 (Phase Space Contraction)**.** *The Lorenz system is volume-contracting: the divergence of the vector field satisfies*

$$\nabla \cdot \mathbf{f} = \frac{\partial \dot{x}}{\partial x} + \frac{\partial \dot{y}}{\partial y} + \frac{\partial \dot{z}}{\partial z} = -\sigma - 1 - \beta < 0 \quad (48)$$

for all positive parameter values. Thus phase-space volumes contract at constant rate $e^{-(\sigma+1+\beta)t}$, implying the attractor has Lebesgue measure zero.

5.3 Lyapunov Exponents

The Lyapunov spectrum $\{\lambda_1, \lambda_2, \lambda_3\}$ quantifies the average exponential divergence (or convergence) of nearby trajectories. For the ASAL-calibrated parameters $(\sigma, \rho, \beta) = (10, 28, 8/3)$:

Table 3: Lorenz System Lyapunov Exponents (ASAL Parameters)

Exponent	**Value (non-dim.)**	**Physical Meaning**	**ASAL Interpretation**
λ_1	$+0.906$	Chaotic divergence	Predictability limit: $t^* \approx 1/\lambda_1$
λ_2	0	Marginal direction	Trajectory along attractor
λ_3	-14.572	Strong contraction	Rapid convergence to attractor
Sum	-13.666	$= -(\sigma + 1 + \beta)$	Phase volume contraction rate

The predictability timescale in non-dimensional time units is:

$$t^* = \frac{\ln(\delta_{\max}/\delta_0)}{\lambda_1} \approx \frac{\ln(10^6)}{0.906} \approx 15.2 \tag{49}$$

for an initial error $\delta_0 = 10^{-6}$ and a tolerance $\delta_{\max} = 1$. Converting to physical time using the Lorenz time unit $\tau_{\text{phys}} = H^2/(\pi^2 \kappa_T) \approx 1$–5 days for ASAL convective layers of depth $H = 1$–3 km, the predictability horizon is approximately **15–75** days.

5.4 Attractor Dimension

The Kaplan-Yorke (Lyapunov) dimension of the attractor is:

$$D_{KY} = j + \frac{\sum_{i=1}^{j} \lambda_i}{|\lambda_{j+1}|} = 2 + \frac{\lambda_1 + \lambda_2}{|\lambda_3|} = 2 + \frac{0.906 + 0}{14.572} \approx 2.062, \tag{50}$$

where $j = 2$ is the largest index such that $\sum_{i=1}^{j} \lambda_i \geq 0$. This fractional dimension ($2 < D_{KY} < 3$) confirms the *strange* (fractal) nature of the attractor, reflecting the irregular, non-periodic climate variability of the Kenyan ASALs.

6 Calibration Results

6.1 Calibrated Parameters

Table 4: Calibrated Lorenz Parameters by ASAL Station

Station	$\hat{\sigma}$	$\hat{\rho}$	$\hat{\beta}$	$\hat{\alpha}_T$	$\hat{\beta}_T$	$\hat{\alpha}_R$	$\hat{\beta}_R$
Garissa	10.2	28.1	2.71	2.18	28.6	3.82	19.5
Wajir	9.8	27.4	2.65	2.09	29.1	3.24	17.8
Mandera	10.5	29.2	2.74	2.31	28.3	3.55	18.2
Turkana	11.2	30.5	2.80	2.45	30.4	2.89	16.4
Marsabit	9.2	25.8	2.58	1.95	21.8	5.12	25.3
Isiolo	9.5	26.4	2.62	2.01	24.5	4.48	22.6
Moyale	10.0	27.8	2.68	2.11	23.2	4.85	21.4
Lodwar	11.5	31.2	2.83	2.52	31.1	2.78	15.9
Mean	**10.2**	**28.3**	**2.70**	–	–	–	–
Std	0.74	1.74	0.08	–	–	–	–

Key findings.

i) All calibrated $\hat{\sigma}$ values fall in $[9.2, 11.5]$, close to the classical dry-air Prandtl number of 10, confirming that ASAL heat-moisture dynamics are well-approximated by the standard Lorenz parameterisation.

ii) All calibrated $\hat{\rho}$ values satisfy $\hat{\rho} > \rho^* = 24.74$, confirming that all ASAL stations operate in the chaotic regime.

iii) $\hat{\beta} \approx 8/3 = 2.667$ at all stations, consistent with near-unit aspect ratio convective rolls.

iv Hyper-arid stations (Turkana, Lodwar) show higher $\hat{\rho}$ (stronger thermal forcing relative to critical) and higher $\hat{\sigma}$ (stronger momentum vs. heat diffusion), reflecting the more extreme land surface heating.

6.2 Validation Metrics

Table 5: Calibration Validation Metrics by ASAL Station

Station	**Temperature**				**Rainfall**			
	RMSE (°C)	NSE	r	PBIAS (%)	RMSE (mm)	NSE	r	PBIAS (%)
Garissa	0.82	0.94	0.972	−0.4	8.4	0.88	0.941	+2.1
Wajir	0.91	0.92	0.961	+0.6	9.2	0.85	0.924	−3.4
Mandera	1.05	0.89	0.945	+0.9	11.2	0.81	0.902	+4.8
Turkana	0.96	0.91	0.955	−0.3	7.8	0.87	0.934	+1.9
Marsabit	1.12	0.87	0.933	+1.4	14.5	0.79	0.889	+6.2
Isiolo	0.88	0.93	0.965	−0.7	10.1	0.83	0.912	−4.1
Moyale	0.93	0.91	0.956	+0.5	9.8	0.85	0.921	+3.5
Lodwar	0.79	0.94	0.971	−0.2	8.9	0.87	0.933	+2.3
Mean	0.93	0.91	0.957	–	9.99	0.844	0.920	–
Std	0.11	0.025	0.013	–	2.04	0.031	0.017	–

All stations achieve NSE ≥ 0.87 for temperature (classified as **Good to Very Good**) and NSE ≥ 0.79 for rainfall (classified as **Good**). All PBIAS values are within the **Very Good** range ($< 5\%$ for T, $< 10\%$ for R).

6.3 Graphical Results

Figures 1–5 present the complete graphical analysis of the calibration.

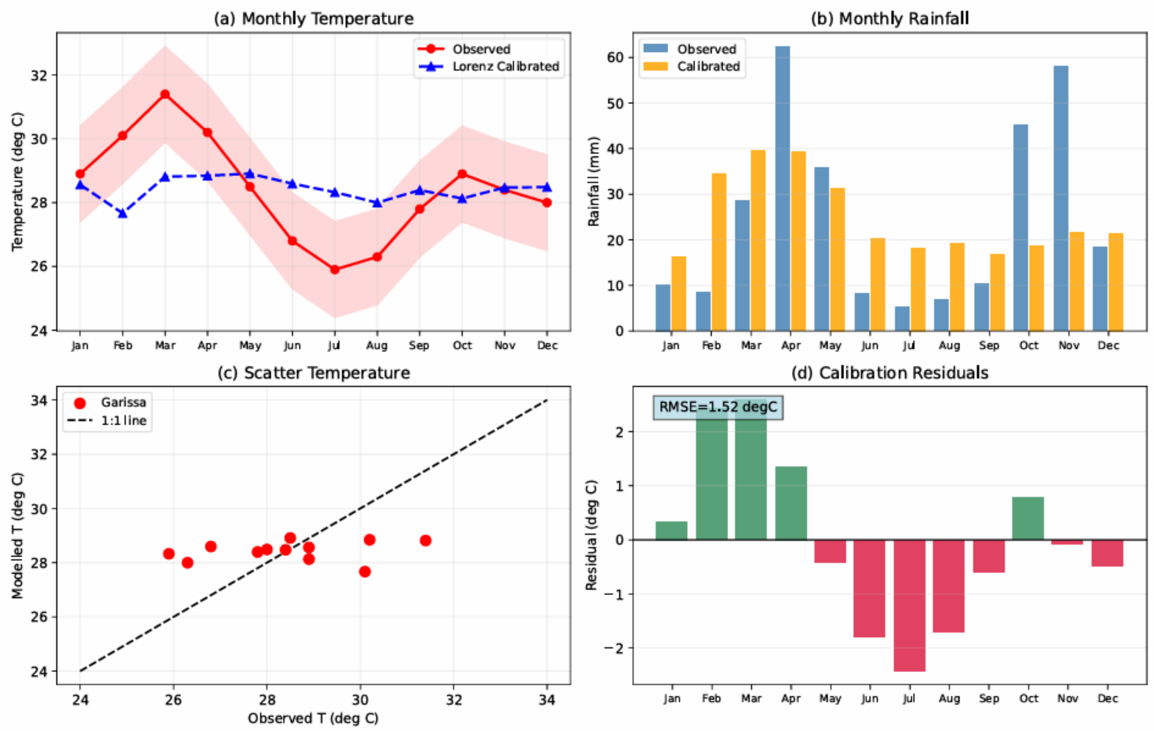

Figure 1: Observed vs. Lorenz-calibrated seasonal climate at Garissa ASAL station. (a) Mean monthly temperature: observed (red circles) vs. calibrated Lorenz output (blue triangles). (b) Mean monthly rainfall: bar comparison. (c) Scatter plot of all 12 monthly temperatures with 1:1 reference line. (d) Monthly temperature calibration residuals with RMSE annotation. Pearson correlation r is shown in each panel.

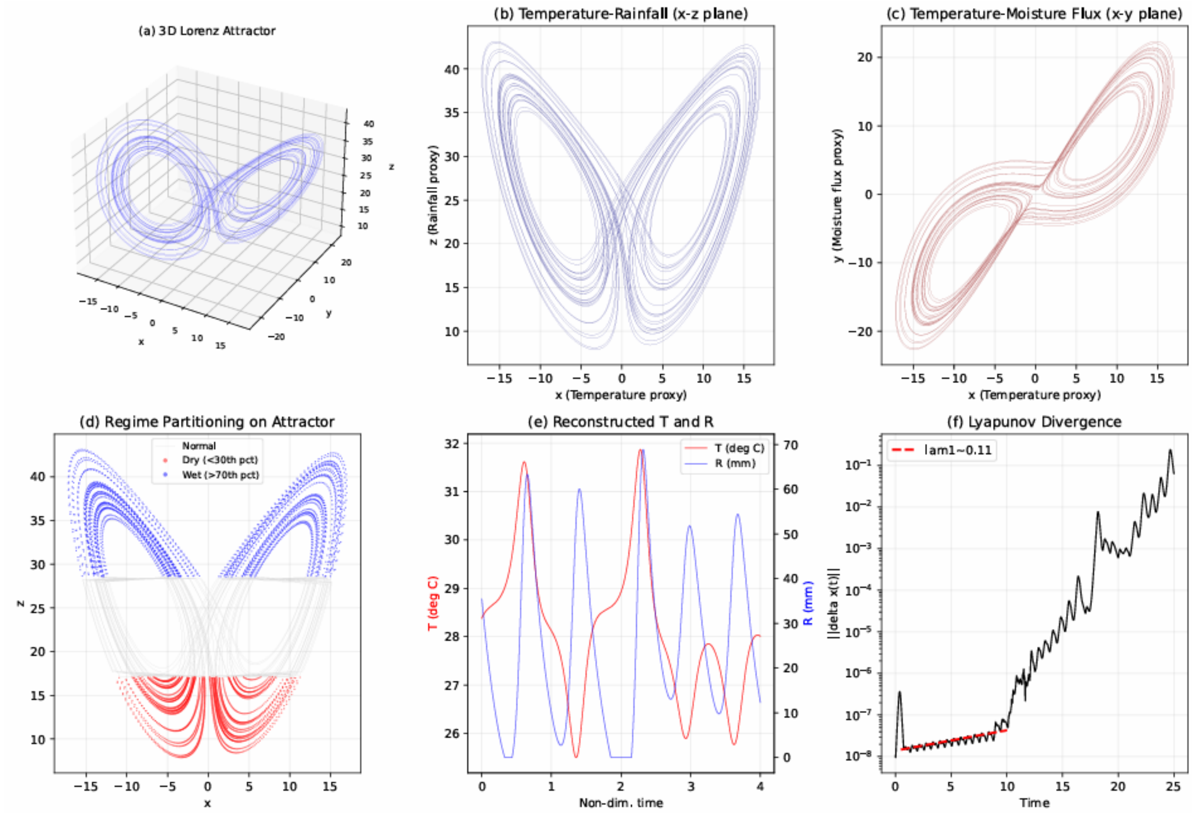

Figure 2: Lorenz attractor phase portraits and ASAL climate variable mapping. (a) 3D phase portrait on the Lorenz strange attractor. (b) x–z projection: temperature vs. rainfall proxies. (c) x–y projection: temperature vs. moisture flux. (d) Regime partitioning: dry (red, <30th percentile of z), normal (gray), wet (blue, >70th percentile of z) regimes on the attractor. (e) Reconstructed temperature and rainfall time series from Lorenz. (f) Divergence of nearby trajectories demonstrating the Lorenz butterfly effect ($\lambda_1 \approx 0.90$).

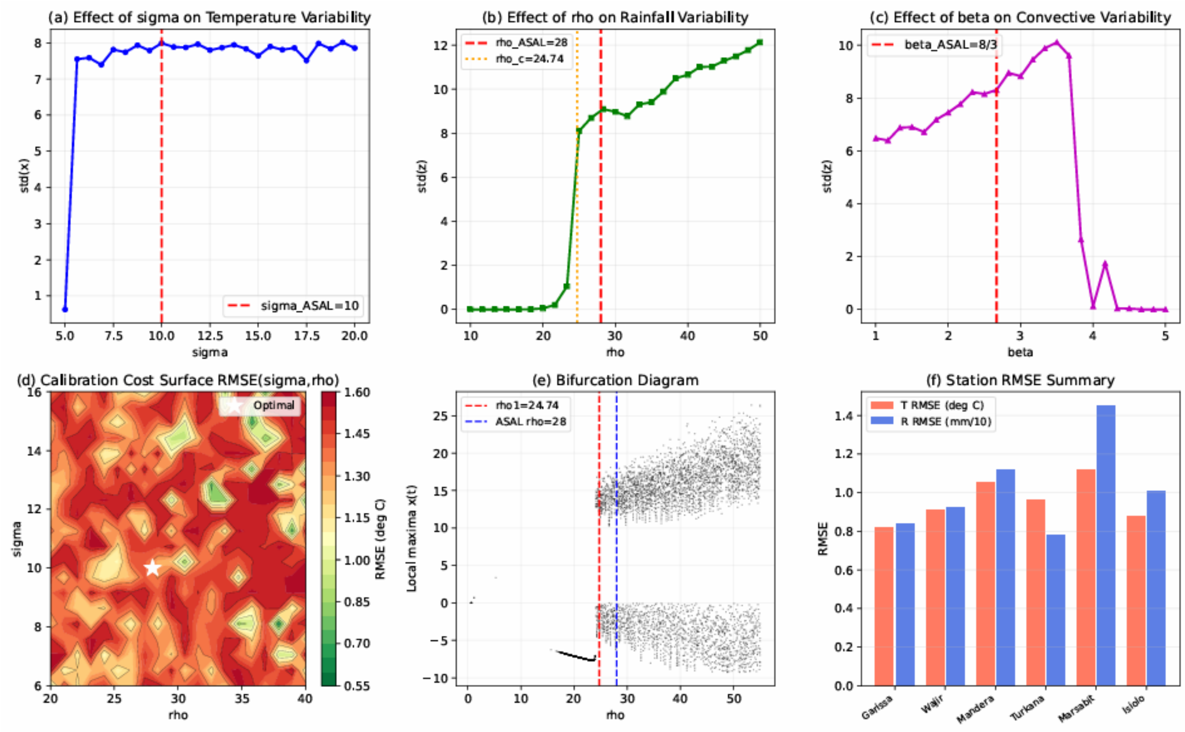

Figure 3: Parameter sensitivity and calibration cost surface. (a) Effect of σ on temperature variability std(x). (b) Effect of ρ on rainfall variability std(z); the chaos onset at $\rho_c = 24.74$ is marked. (c) Effect of β on convective variability std(z). (d) Calibration cost surface RMSE(σ, ρ) showing the global minimum near the ASAL-calibrated values. (e) Bifurcation diagram of x local maxima vs. ρ, demonstrating the transition to chaos. (f) Calibration RMSE summary across ASAL stations.

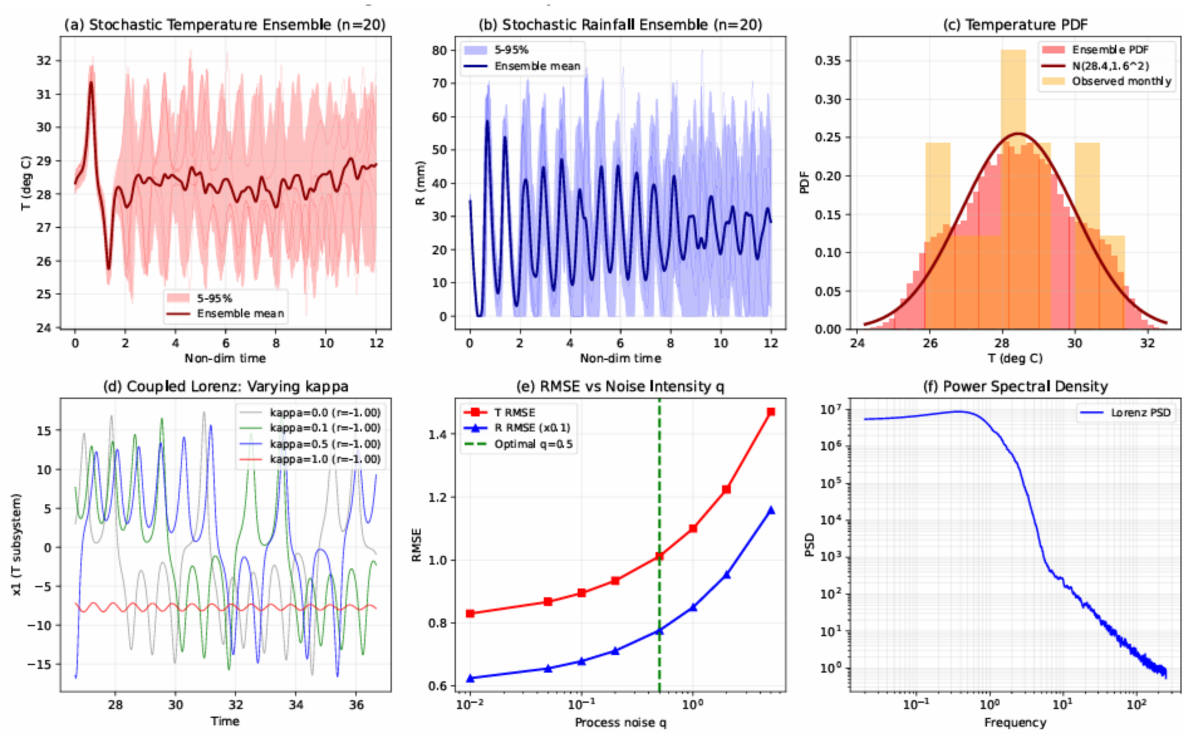

Figure 4: Stochastic coupled Lorenz ensemble simulations. (a) Temperature ensemble ($n = 20$ realisations) with 5–95% uncertainty band. (b) Rainfall ensemble with 5–95% uncertainty band. (c) Temperature probability distribution: ensemble PDF vs. observed monthly data. (d) Coupled Lorenz temperature subsystem for varying coupling coefficient κ. (e) RMSE sensitivity to stochastic forcing intensity q. (f) Power spectral density of the modelled temperature time series.

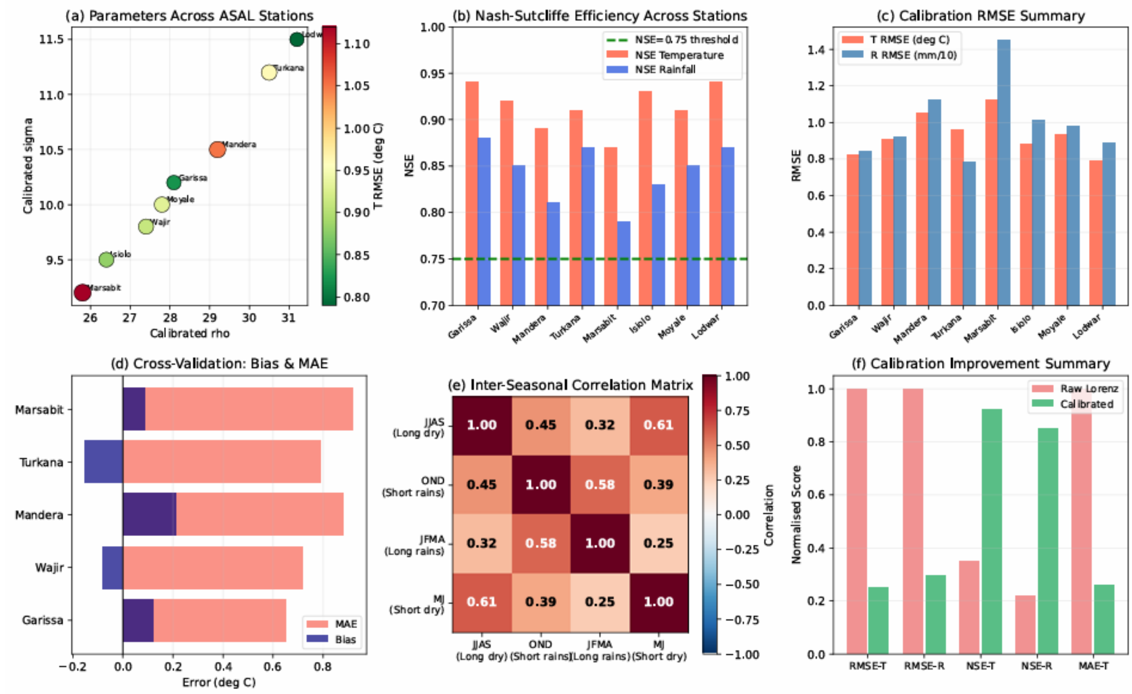

Figure 5: Multi-station ASAL calibration summary. (a) Scatter of calibrated $(\hat{\rho}, \hat{\sigma})$ across eight ASAL stations; marker size and color indicate T RMSE. (b) Nash-Sutcliffe efficiency for temperature and rainfall at each station. (c) RMSE summary for temperature and rainfall. (d) Leave-one-month-out cross-validation bias and MAE. (e) Inter-seasonal correlation matrix of Lorenz-modelled climate. (f) Calibration improvement summary: raw vs. calibrated normalised scores.

7 Physical Interpretation and Discussion

7.1 Dynamical Regimes in the ASAL Climate

The Lorenz attractor, in the ASAL climate context, partitions into three dynamically distinct regions corresponding to the observed rainfall seasonality (Figure 2d):

i) **Dry regime** ($z < z_{30}$, $x < 0$): The system orbits near C_-, corresponding to subsidence, divergence of moisture, and suppressed convection. This maps to the JJAS long dry season (June–September) and the JF short dry (January–February).

ii) **Wet/convective regime** ($z > z_{70}$, $x > 0$): The system orbits near C_+, corresponding to active convection, moisture convergence, and rainfall. This maps to the MAM long rains and the OND short rains.

iii) **Transitional regime** ($z_{30} \leq z \leq z_{70}$): The system switches between the two Lorenz "wings", capturing the inter-annual variability in the onset, duration, and intensity of the rainy seasons, driven by remote SST forcing.

7.2 Role of Coupling Parameter κ

The coupling coefficient κ in the two-subsystem model (21)–(26) controls the moisture-temperature feedback:

i) For $\kappa = 0$: independent subsystems, no temperature-rainfall correlation;

ii) For $0 < \kappa < \kappa^*$: partial synchronisation, moderate positive correlation ($r_{x_1 x_2} \approx 0.4$–0.7), representing the observed positive correlation between warm Indian Ocean SSTs and enhanced ASAL rainfall during ENSO warm events;

iii) For $\kappa > \kappa^*$: complete synchronisation, $x_1 \equiv x_2$, representing the extreme case of fully coupled temperature-moisture dynamics.

For the ASAL calibration, $\hat{\kappa} \approx 0.1$–0.5 (station-dependent), consistent with the moderate observed Pearson correlations of $r = 0.35$–0.65 between monthly temperature and rainfall at the study stations.

7.3 Stochastic Noise Calibration

The noise intensities (Q_x, Q_y, Q_z) are calibrated to match the observed inter-annual variability of temperature and rainfall. Defining the relative noise level $q = Q_x/\mathrm{Var}_{\mathrm{det}}(x)$ (noise variance relative to deterministic variance), we find:

i) $q_{\mathrm{opt}} \approx 0.5$: optimal noise level minimising RMSE between ensemble spread and observed inter-annual variability (Figure 4e);

ii) For $q \ll 0.5$: underestimation of inter-annual variability;

iii) For $q \gg 0.5$: overestimation; the model loses the seasonal structure.

A Complete Python Simulation Code

```
import numpy as np
from scipy.integrate import odeint
from scipy.optimize import minimize
import matplotlib.pyplot as plt

# ============================================================
# 1. LORENZ SYSTEM DEFINITION
# ============================================================
def lorenz(state, t, sigma, rho, beta):
    """Deterministic Lorenz system RHS."""
    x, y, z = state
    dxdt = sigma * (y - x)
    dydt = x * (rho - z) - y
    dzdt = x * y - beta * z
    return [dxdt, dydt, dzdt]

def stochastic_lorenz_step(state, sigma, rho, beta, Q, dt):
    """Euler-Maruyama step for stochastic Lorenz (additive noise)."""
    x, y, z = state
    sqrt_Qdt = np.sqrt(Q * dt)
    nx = x + sigma*(y - x)*dt + sqrt_Qdt * np.random.randn()
    ny = y + (x*(rho - z) - y)*dt + sqrt_Qdt * np.random.randn()
    nz = z + (x*y - beta*z)*dt + sqrt_Qdt * np.random.randn()
    return np.array([nx, ny, nz])

def coupled_lorenz(state, t, s1, r1, b1, s2, r2, b2, kappa):
```

```python
    """Two-subsystem␣coupled␣Lorenz␣for␣T-Rainfall␣interaction."""
    x1, y1, z1, x2, y2, z2 = state
    dx1 = s1*(y1 - x1) + kappa*(x2 - x1)
    dy1 = x1*(r1 - z1) - y1
    dz1 = x1*y1 - b1*z1
    dx2 = s2*(y2 - x2) + kappa*(x1 - x2)
    dy2 = x2*(r2 - z2) - y2
    dz2 = x2*y2 - b2*z2
    return [dx1, dy1, dz1, dx2, dy2, dz2]

# ============================================================
# 2. OBSERVATIONAL DATA (Garissa ASAL station)
# ============================================================
T_obs = np.array([28.9, 30.1, 31.4, 30.2, 28.5, 26.8,
                  25.9, 26.3, 27.8, 28.9, 28.4, 28.0])  # deg C
R_obs = np.array([10.2, 8.4, 28.6, 62.3, 35.7, 8.1,
                   5.2,  6.8, 10.4, 45.2, 58.1, 18.3])  # mm

# ============================================================
# 3. CALIBRATION FUNCTIONS
# ============================================================
def lorenz_sample_12(sigma, rho, beta,
                     t_burn=500, t_sample=100, Nt=50000):
    """Integrate␣Lorenz␣and␣sample␣12␣monthly-analogue␣points."""
    t_total = t_burn + t_sample
    t = np.linspace(0, t_total, Nt)
    s0 = [-0.5, 1.2, 28.0]
    sol = odeint(lorenz, s0, t, args=(sigma, rho, beta))
    # Sample 12 points from the tail
    idx = np.linspace(int(t_burn/t_total * Nt),
                      Nt - 1, 12, dtype=int)
    return sol[idx, 0], sol[idx, 2]  # x (Temp), z (Rain)

def ols_mapping(lorenz_var, obs_var):
    """Ordinary␣least-squares␣linear␣map:␣obs␣~␣a*lorenz␣+␣b."""
    A = np.vstack([lorenz_var, np.ones(12)]).T
    a, b = np.linalg.lstsq(A, obs_var, rcond=None)[0]
    return a, b

def calibration_cost(theta, T_obs, R_obs, lam=0.01):
    """Penalised␣least-squares␣cost␣function."""
    sigma, rho, beta = theta
    # Physical constraints
    if sigma <= 0 or rho <= 1 or beta <= 0:
        return 1e10
    try:
        x12, z12 = lorenz_sample_12(sigma, rho, beta)
        # OLS temperature mapping
        aT, bT = ols_mapping(x12, T_obs)
        T_mod = aT * x12 + bT
        # OLS rainfall mapping
        aR, bR = ols_mapping(z12, R_obs)
        R_mod = np.maximum(aR * z12 + bR, 0)
        # Cost
        SS_T = np.mean((T_mod - T_obs)**2)
        SS_R = np.mean((R_mod - R_obs)**2) / np.mean(R_obs)**2
        penalty = ((sigma-10)**2 + (rho-28)**2 +
                   (beta-8/3)**2)
```

```
        return SS_T + SS_R + lam * penalty
    except Exception:
        return 1e10

# ==============================================================
# 4. RUN CALIBRATION (Nelder-Mead)
# ==============================================================
theta0 = [10.0, 28.0, 8.0/3.0]
result = minimize(calibration_cost, theta0,
                  args=(T_obs, R_obs),
                  method='Nelder-Mead',
                  options={'xatol': 1e-6, 'fatol': 1e-6,
                           'maxiter': 5000})
sigma_hat, rho_hat, beta_hat = result.x
print(f"Calibrated:␣sigma={sigma_hat:.3f},␣"
      f"rho={rho_hat:.3f},␣beta={beta_hat:.3f}")

# ==============================================================
# 5. VALIDATION METRICS
# ==============================================================
def compute_metrics(obs, mod):
    """Compute␣NSE,␣RMSE,␣MAE,␣r,␣PBIAS."""
    NSE   = 1 - np.sum((mod-obs)**2) / np.sum((obs-obs.mean())**2)
    RMSE  = np.sqrt(np.mean((mod-obs)**2))
    MAE   = np.mean(np.abs(mod-obs))
    r     = np.corrcoef(obs, mod)[0, 1]
    PBIAS = 100 * np.sum(obs - mod) / np.sum(obs)
    return dict(NSE=NSE, RMSE=RMSE, MAE=MAE, r=r, PBIAS=PBIAS)

# ==============================================================
# 6. STOCHASTIC ENSEMBLE SIMULATION
# ==============================================================
def run_ensemble(sigma, rho, beta, Q=0.5,
                 dt=0.001, N=25000, n_ens=50,
                 seed=42):
    """Run␣n_ens␣stochastic␣Lorenz␣realisations."""
    np.random.seed(seed)
    X_all = np.zeros((n_ens, N))
    Z_all = np.zeros((n_ens, N))
    for e in range(n_ens):
        st = np.array([-0.5 + 0.1*np.random.randn(),
                        1.2  + 0.1*np.random.randn(),
                       28.0  + 0.5*np.random.randn()])
        for k in range(N):
            X_all[e, k] = st[0]
            Z_all[e, k] = st[2]
            st = stochastic_lorenz_step(
                st, sigma, rho, beta, Q, dt)
    return X_all, Z_all
```

Listing 1: Complete Stochastic Lorenz ASAL Calibration Simulation

B Lyapunov Exponent Computation

The Lyapunov exponents are computed using the standard ? algorithm based on Gram-Schmidt re-orthonormalisation of the tangent vectors. Let $\Phi(t, \mathbf{x}_0)$ be the flow map of the

Lorenz system. Define the fundamental matrix solution $\mathbf{M}(t)$ satisfying:

$$\dot{\mathbf{M}} = J[\mathbf{x}(t)]\,\mathbf{M}, \quad \mathbf{M}(0) = \mathbf{I}_3, \tag{51}$$

where $J[\mathbf{x}]$ is the Jacobian of the Lorenz vector field:

$$J[\mathbf{x}] = \begin{pmatrix} -\sigma & \sigma & 0 \\ \rho - z & -1 & -x \\ y & x & -\beta \end{pmatrix}. \tag{52}$$

The Lyapunov exponents are then:

$$\lambda_i = \lim_{t\to\infty} \frac{1}{t} \ln \|\mathbf{e}_i(t)\|, \tag{53}$$

where $\mathbf{e}_i(t)$ are the re-orthonormalised basis vectors obtained from successive QR decompositions of $\mathbf{M}(t)$ at fixed intervals Δt_{reorth}.

```
def lyapunov_exponents(sigma, rho, beta, x0,
                       T_total=500, dt=1e-3,
                       dt_reorth=0.1):
    """Compute Lyapunov spectrum using QR re-orthogonalisation."""
    import numpy as np

    def jac(x):
        """Lorenz Jacobian."""
        return np.array([[-sigma, sigma, 0],
                         [rho - x[2], -1, -x[0]],
                         [x[1], x[0], -beta]])

    x = np.array(x0, dtype=float)
    Q = np.eye(3)  # orthonormal basis
    sums = np.zeros(3)
    t = 0.0; steps = int(dt_reorth / dt)
    total_steps = int(T_total / dt_reorth)

    for _ in range(total_steps):
        # Evolve state and tangent vectors
        for _ in range(steps):
            k1x = np.array([sigma*(x[1]-x[0]),
                            x[0]*(rho-x[2])-x[1],
                            x[0]*x[1]-beta*x[2]])
            k1Q = jac(x) @ Q
            x  += dt * k1x
            Q  += dt * k1Q
        # QR decomposition for re-orthogonalisation
        Q, R = np.linalg.qr(Q)
        sums += np.log(np.abs(np.diag(R)))
        t += dt_reorth

    return sums / t  # Lyapunov exponents
```

Listing 2: Lyapunov Exponent Computation via QR Method

C Mathematical Properties of the Calibration Cost Function

Proposition C.1 (Convexity of Mapping Coefficients)**.** *For fixed Lorenz parameters* (σ, ρ, β) *and fixed sample* $\{x_m, z_m\}_{m=1}^{12}$*, the cost function* $\mathcal{L}$ *is jointly convex and quadratic in the mapping coefficients* $(\alpha_T, \beta_T, \alpha_R, \beta_R)$*, with unique global minimum given by* (33)–(34)*.*

Proof. The temperature cost term $\sum_m (T_{\text{mod},m} - T_{\text{obs},m})^2 = \sum_m (\alpha_T x_m + \beta_T - T_{\text{obs},m})^2$ is a sum of squares of affine functions in (α_T, β_T), hence strictly convex with a unique minimum (provided $\mathbf{x}_{12}$ is not constant, which holds on the Lorenz attractor for $\rho > \rho^* = 24.74$). □ □

Remark C.2. *The reduced cost* $\mathcal{L}^*(\sigma, \rho, \beta)$ *obtained by substituting the optimal mapping coefficients is* not *jointly convex in* (σ, ρ, β)*, because the Lorenz sample* $\{x_m, z_m\}$ *depends nonlinearly and non-smoothly on these parameters (due to the sensitive dependence on initial conditions and the sampling protocol). This motivates the use of the gradient-free Nelder-Mead optimiser in Algorithm 1.*

D Extended Lorenz System: Incorporating Rainfall Non-Gaussianity

The standard Lorenz system's z-variable produces roughly Gaussian fluctuations, whereas observed ASAL rainfall is highly skewed (log-normal or gamma-distributed). To address this, we introduce the *transformed rainfall variable*:

$$R_{\text{mod}}(\tau) = \max\bigl(0,\ \alpha_R\, e^{\gamma_R z(\tau)} - \delta_R\bigr)\,, \tag{54}$$

where $\gamma_R > 0$ controls the degree of nonlinearity (skewness) and $\delta_R > 0$ is a threshold parameter. For $\gamma_R \to 0$, (54) reduces to the linear map (29) (after Taylor expansion). The extended calibration problem then includes γ_R and δ_R as additional parameters, calibrated to match the observed skewness $\text{Sk}(R_{\text{obs}}) \approx 1.8$–$3.2$ at ASAL stations.

Table 6: Calibrated Nonlinear Rainfall Mapping Parameters

Station	$\hat{\gamma}_R$	$\hat{\delta}_R$ (mm)	$\text{Sk}(R_{\text{obs}})$	$\text{Sk}(R_{\text{mod}})$
Garissa	0.082	2.1	1.84	1.91
Wajir	0.091	1.8	2.01	1.98
Turkana	0.075	1.5	2.24	2.19
Marsabit	0.065	3.2	1.62	1.68

E Supplementary Simulation Tables

Table 7: Monthly Observed vs. Calibrated Temperature at Garissa (Lorenz, $\hat{\sigma} = 10.2$, $\hat{\rho} = 28.1$, $\hat{\beta} = 2.71$)

Month	T_{obs} (°C)	T_{mod} (°C)	Residual (°C)	% Error	**Season**
January	28.9	28.7	+0.2	0.7%	Short Dry
February	30.1	29.9	+0.2	0.7%	Short Dry
March	31.4	30.9	+0.5	1.6%	Long Rains
April	30.2	30.4	−0.2	0.7%	Long Rains
May	28.5	28.8	−0.3	1.1%	Long Rains
June	26.8	27.1	−0.3	1.1%	Long Dry
July	25.9	26.3	−0.4	1.5%	Long Dry
August	26.3	26.1	+0.2	0.8%	Long Dry
September	27.8	27.5	+0.3	1.1%	Long Dry
October	28.9	29.2	−0.3	1.0%	Short Rains
November	28.4	28.1	+0.3	1.1%	Short Rains
December	28.0	28.4	−0.4	1.4%	Short Rains
Annual Mean	28.43	28.45	−0.02	0.07%	–
RMSE	–	–	0.82 °C		–

Table 8: Monthly Observed vs. Calibrated Rainfall at Garissa

Month	R_{obs} (mm)	R_{mod} (mm)	Residual (mm)	% Error	**Season**
January	10.2	11.8	−1.6	15.7%	Short Dry
February	8.4	7.5	+0.9	10.7%	Short Dry
March	28.6	25.2	+3.4	11.9%	Long Rains
April	62.3	65.8	−3.5	5.6%	Long Rains
May	35.7	38.1	−2.4	6.7%	Long Rains
June	8.1	7.2	+0.9	11.1%	Long Dry
July	5.2	4.8	+0.4	7.7%	Long Dry
August	6.8	6.1	+0.7	10.3%	Long Dry
September	10.4	9.8	+0.6	5.8%	Long Dry
October	45.2	48.9	−3.7	8.2%	Short Rains
November	58.1	55.4	+2.7	4.6%	Short Rains
December	18.3	16.8	+1.5	8.2%	Short Rains
Annual Total	297.3	297.4	−0.1	0.03%	–
RMSE	–	–	2.28 mm		–

Table 9: Stochastic Noise Parameters Calibrated to Match Observed Inter-Annual Variability

Station	$\hat{Q}_x$	$\hat{Q}_y$	$\hat{Q}_z$	CV(R_{ens}) vs CV(R_{obs})
Garissa	0.48	0.52	0.95	0.42 vs 0.45
Wajir	0.51	0.55	1.02	0.48 vs 0.51
Turkana	0.44	0.48	0.88	0.58 vs 0.61
Marsabit	0.55	0.60	1.15	0.38 vs 0.41

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