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# The Effects of weather on maize yields: New evidence from Kenya

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**Abstract.** ...Applying the linear mixed effects models, we found that...

.. to be written later..

## 1. Introduction

### Paragraph 1

- Extreme weather causes disasters → early warning systems have been developed

### Paragraph 2

- What weather forecasts (measures) have been used in EWS? *ref. literature*
  - \* Mostly seasonal precip. totals and temperature averages

### Paragraph 3

- Identify difference between hazard and disaster
  - \* Not every hazard turns into disaster
  - \* For a hazard to become a disaster it needs to have **impact**
  - \* Here, we identify the key metrics which have impact on yield

### Paragraph 4

- Crop yield versus climate forecasting

### Paragraph 5

- Aim of the paper

## 2. Methods

...a case study looking at Kenya...

### 2.1. Data

In this study, we analyzed the relationship between maize yields and climate. Our dataset consists of an yearly panel of 47 counties of Kenya describing the period of 1981 – 2017. We acquired the county level yearly yield data from the Famine

Early Warning Systems Network (FEWS NET). As for the weather data, we utilized 0.25° resolution precipitation and temperature gridded datasets. The precipitation data were obtained from the Climate Hazards Group InfraRed Precipitation with Station data (CHIRPS) while the temperature data are available at the website of the Berkeley Earth. We calculated spatial averages of the gridded data over the counties resulting in a single value for each county and each point in time. The frequency of precipitation and temperature data was daily, therefore, further aggregation was needed to obtain yearly values corresponding to the yearly frequency of yield data. Hence, each weather characteristic was further aggregated over years resulting in a county-level panel conformable with the yield data.

There are two predominant rainfall regimes in Kenya. The Arid and semi-arid (ASAL) counties mostly exhibit bi-modal precipitation patterns with long rains lasting from March to May and short rains occurring between October to December. In the non-ASAL counties, the single rainy season usually starts in March and lasts until August. Following the precipitation regimes and closely related planting and harvesting calendar, we computed yearly values of various weather characteristics as follows: For the ASAL counties, we used daily data covering October, November and December of the previous year and March, April, May of the current year and for the non-ASAL counties we used daily data covering March to August of the current year.

Following the procedure described above, we calculated a number of previously used characteristics of precipitation and temperature. Only some of them were found significant. These include:

## *2.2. Statistical approach*

Kenya consists of 47 counties with semi-autonomous county governments (Barasa, Manyara, Molyneux & Tsofa 2017). As a result of the high degree of county-level

autonomy, the policies and regulations often differ across the counties, hence the effects of weather on crop yield are likely to be different across the counties. Therefore, following the standard methodology, we estimated a battery of linear mixed effects models (also known as mixed models) commonly used to analyse longitudinal data (Bates, Pinheiro, Pinheiro & Bates 2000). Mixed models are suitable for analysis of panel data as they account for the panel structure of the dataset. These types of models include both fixed effects parameters and random effects. Fixed effects are analogous to parameters in a classical linear regression model and value of each effect is assumed to be fixed over all counties (Bates 2010). On the other hand, random effects are unobserved random variables. There are at least three benefits of treating a set of parameters as a random sample from some distribution. *(i)* Extrapolation of inference to a wider population *(ii)* improved accounting for system uncertainty and *(iii)* efficiency of estimation

Formally, a linear mixed model can be described by the distribution of two vectors of random variables: the response  $\mathcal{Y}$  and the vector of random effects  $\mathcal{B}$ . The distribution of  $\mathcal{B}$  is multivariate normal and the conditional distribution of  $\mathcal{Y}$  given  $\mathcal{B} = \mathbf{b}$  is multivariate normal of a form

$$(\mathcal{Y}|\mathcal{B} = \mathbf{b}) \sim N(\mathbf{X}\beta + \mathbf{Zb}, \sigma^2\mathbf{I}), \quad (1)$$

where  $\mathbf{X}$  is an  $n \times p$  model matrix of fixed effects,  $\beta$  is a  $p$ -dimensional fixed-effects parameter,  $\mathbf{Z}$  is an  $n \times q$  model matrix for the  $q$ -dimensional vector of random-effects variable  $\mathcal{B}$  evaluated at  $\mathbf{b}$  and  $\sigma$  a scale factor. The distribution of  $\mathcal{B}$  can be written as:

$$\mathcal{B} \sim N(0, \Sigma), \quad (2)$$

where  $\Sigma$  is a  $q \times q$  positive semi-definite variance-covariance matrix.

- Add a description of residual and other diagnostic tests (AIC, VIF, autocorrelation)

- Describe the procedure that I have applied to find the preferred combination of fixed effects and random effects
- Describe the procedure that I have applied to find the preferred way of modelling the correlation structure in errors (ARMA errors)

### **3. Results**

- Tables of estimates of the preferred specification which includes the significant weather variables (see the preliminary results in Table 1)
  - For all counties
  - For Arid and semi-arid (ASAL) counties
  - For non-ASAL counties

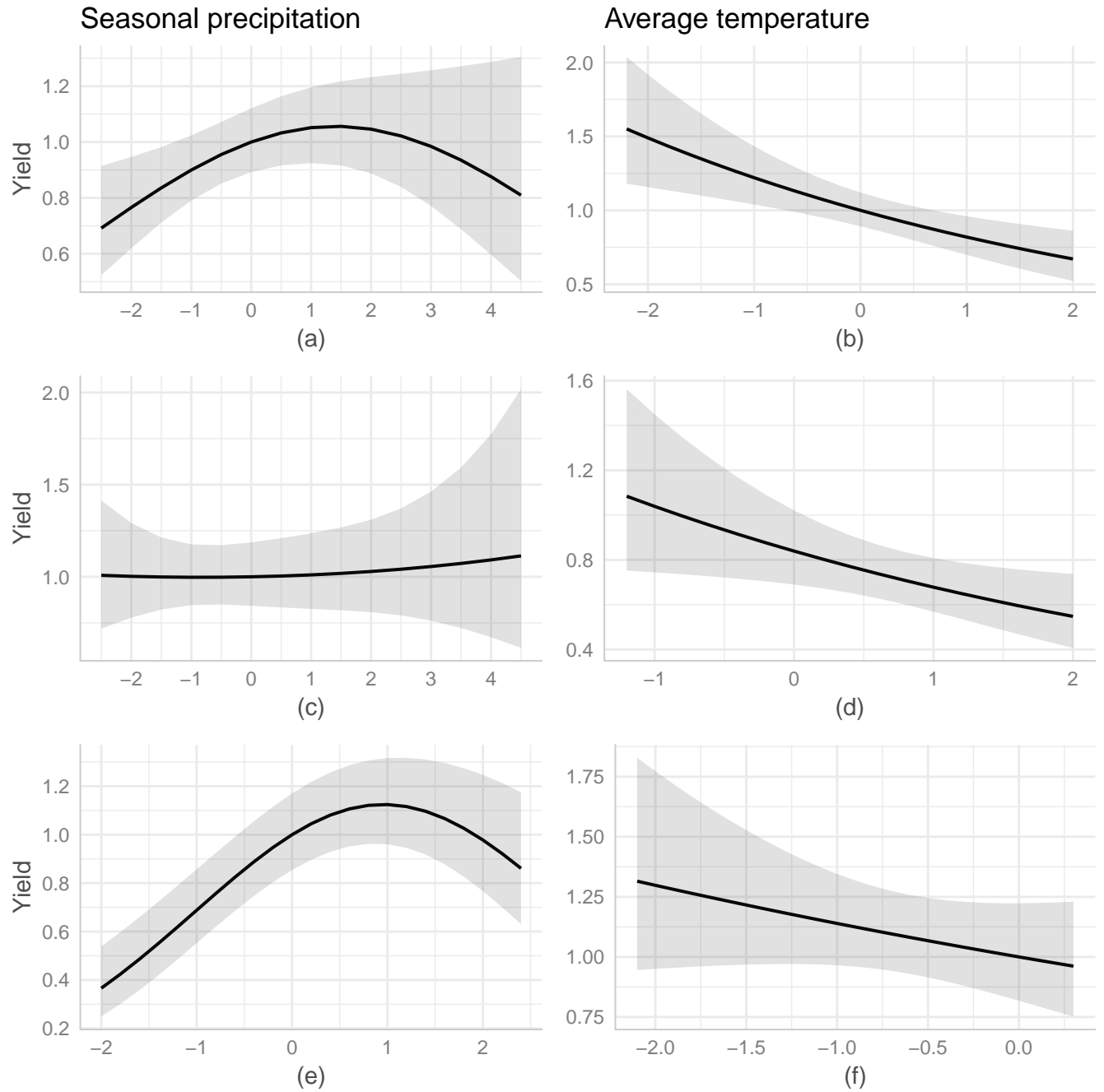
**Table 1. Mixed effects model:**  
*Log of maize yield and weather, ARMA(1,1) errors*

Fixed effects:	<i>All counties</i>		<i>ASAL</i>		<i>non-ASAL</i>	
	Estimate	F-value <sup>a</sup>	Estimate	F-value <sup>a</sup>	Estimate	F-value <sup>a</sup>
Intercept	0.259***	19.916	0.243*	5.230	0.344**	10.061
Prec. total	0.078*	5.402	0.006	0.022	0.246***	19.386
Prec. total sq.	-0.028*	4.289	0.004	0.051	-0.128***	23.747
Prec. c. of var.	-0.079•	3.277	-0.031	0.246	-0.095	2.231
Dry spell -length	-0.067*	4.810	-0.183**	6.969	-0.012	0.163
Dry spells $\geq 4$ d.	-0.063*	4.826	-0.157**	8.065	-0.011	0.096
Temp. - average	-0.199***	12.127	-0.213*	5.376	-0.130	1.580
Temp. std. dev.	0.042•	3.125	0.038	0.558	0.057 *	5.640
<b>Random effects:</b>						
Intercept						
<i>Number of observations:</i>	1300		698		602	

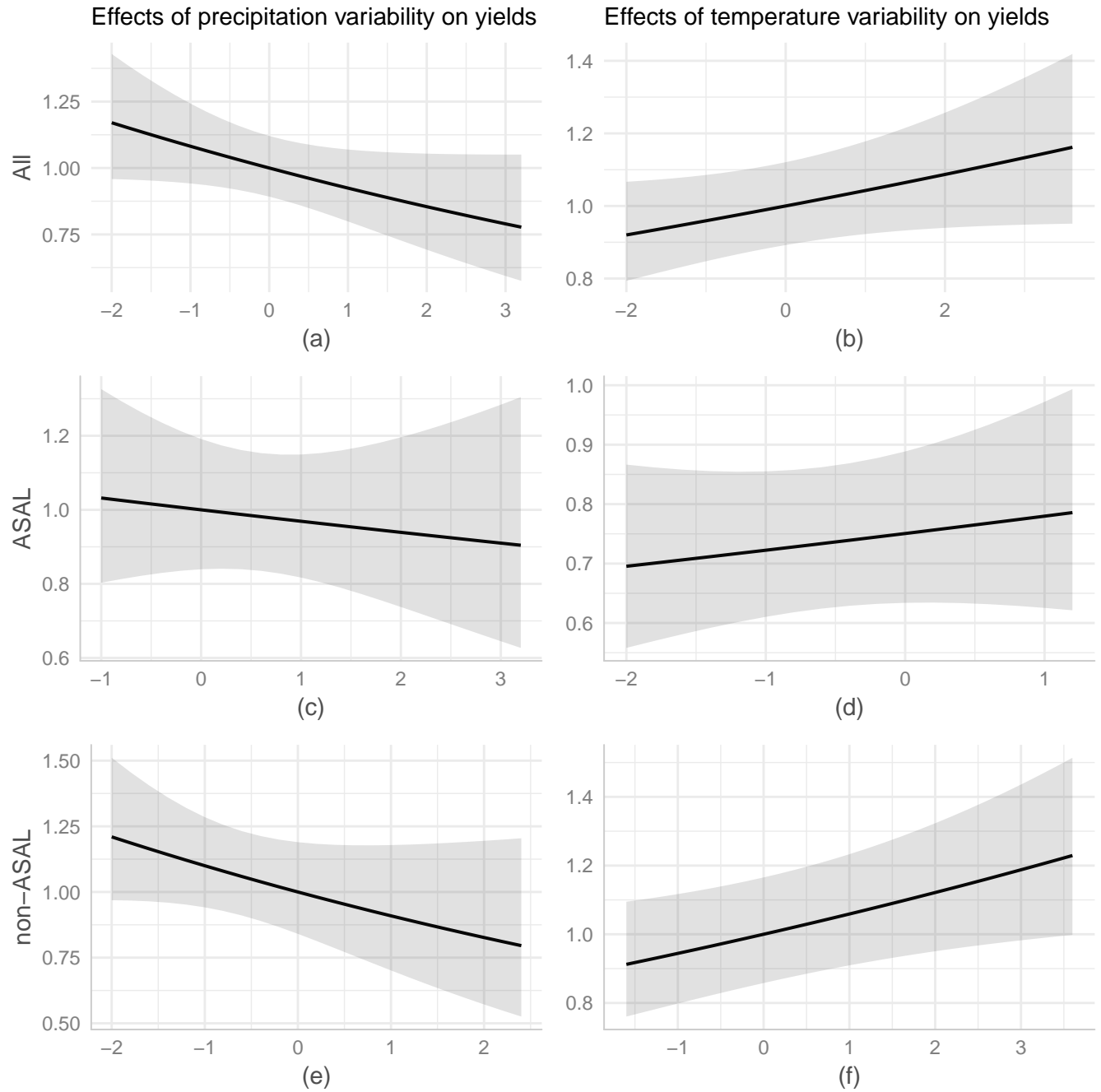
Notes: Standard errors in brackets; •  $p < 0.1$ ; \*  $p < 0.05$ ; \*\*  $p < 0.01$ ; \*\*\*  $p < 0.001$

<sup>a</sup> Marginal (type III) sum of squares. The F-statistics correspond to the sum of squares attributable to each fixed effect.

- Verbal description and interpretation of the results. Discussing goodness of fit using various criteria such as AIC or alternatives to  $R^2$ .
- If we get the yield data for the period from 2015 onwards: Out of sample predictions and comparison with the real data

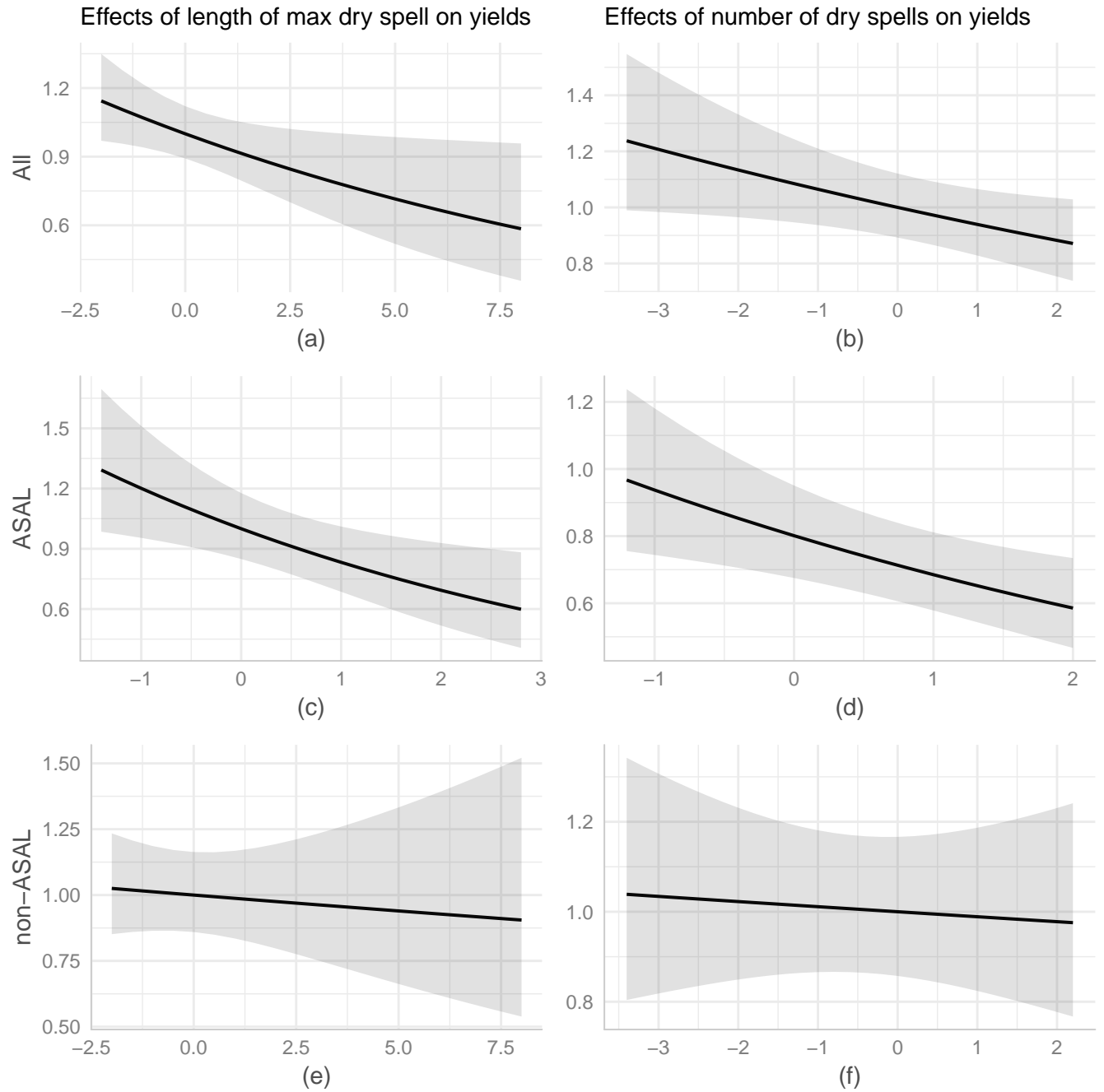


**Figure 1.** Predicted multiplicative marginal effects of seasonal precipitation (left column) and average seasonal temperature (right column) on maize yields. The first row (a, b) represents the model for all counties, the second row (c, d) is based on the subsample of arid and semi-arid counties (ASAL) and the third row (e, f) represents the model for the non-ASAL counties. Precipitation and temperature (x-axis) are in multiples of their standard deviations. The effects are multiplicative as the models are in log-linear form.



**Figure 2.** Predicted multiplicative marginal effects of coefficient of variation (CV) of precipitation (left column) and standard deviation (SD) of temperature (right column) on maize yields. The first row (a, b) represents the model for all counties, the second row (c, d) is based on the subsample of arid and semi-arid counties (ASAL) and the third row (e, f) represents the model for the non-ASAL counties. CV of precipitation and SD of temperature (x-axis) are in multiples of their standard deviations. The effects are multiplicative as the models are in log-linear form.





**Figure 3.** Predicted multiplicative marginal effects of length of maximum dry spell in days (left column) and number of dry spells lasting for four days or more (right column) on maize yields. The first row (a, b) represents the model for all counties, the second row (c, d) is based on the subsample of arid and semi-arid counties (ASAL) and the third row (e, f) represents the model for the non-ASAL counties. Maximum length of dry spell and number of dry spells (x-axis) are in multiples of their standard deviations. The effects are multiplicative as the models are in log-linear form.

## Appendix

*should be at the end of the main text but before list of references*

**Table 1. List of Arid and semi-arid (ASAL) and non-ASAL counties**

<b>ASAL:</b>	Baringo, Embu, Garissa, Isiolo, Kajiado, Kilifi Kitui, Kwale, Laikipia, Lamu, Makueni, Mandera, Marsabit, Meru, Mombasa, Narok, Nyeri, Samburu, Taita-Taveta, Tana River, Tharaka Nithi, Turkana, Wajir, West Pokot
<b>non-ASAL:</b>	Bomet, Bungoma, Busia, Elgeyo Marakwet, Homa Bay, Kakamega, Kericho Kiambu, Kirinyaga, Kisii, Kisumu, Machakos, Migori, Murang'a, Nakuru, Nyamira, Nyandarua, Siaya, Trans Nzoia, Uasin Gishu, Vihiga

Possibly include a table of all values which I get from the lme or lme4 models summary in R, that is. correlation of the fixed effects etcetera

Maybe also a table with standard errors here

**Table 2. Mixed effects model:***Log of maize yield and weather, ARMA(1,1) errors*

<b>Fixed effects:</b>	<i>All counties</i>		<i>ASAL</i>		<i>non-ASAL</i>	
	$exp(\beta)$	F-value <sup>a</sup>	$exp(\beta)$	F-value <sup>a</sup>	$exp(\beta)$	F-value <sup>a</sup>
Intercept	1.296***	19.916	1.276*	5.230	1.410**	10.061
Prec. total	1.081*	5.402	1.006	0.022	1.278***	19.386
Prec. total sq.	0.973*	4.289	1.004	0.051	0.880***	23.747
Prec. c. of var.	0.924•	3.277	0.969	0.246	0.909	2.231
Dry spell -length	0.935*	4.810	0.833**	6.969	0.988	0.163
Dry spells $\geq 4$ d.	0.939*	4.826	0.855**	8.065	0.989	0.096
Temp. - average	0.819***	12.127	0.808*	5.376	0.878	1.580
Temp. std. dev.	1.043•	3.125	1.039	0.558	1.059 *	5.640
<b>Random effects:</b>						
Intercept						
<i>Number of observations:</i>	1300		698		602	

*Notes:* Standard errors in brackets; •  $p < 0.1$ ; \*  $p < 0.05$ ; \*\*  $p < 0.01$ ; \*\*\*  $p < 0.001$

<sup>a</sup> Marginal (type III) sum of squares. The F-statistics correspond to the sum of squares attributable to each fixed effect.

## References

Barasa, E., Manyara, A., Molyneux, S. & Tsofa, B. (2017).

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*Data Source:* Berkeley Earth. Accessed in October 2018.

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*Data Source:* Climate Hazards Group InfraRed Precipitation with Station data (CHIRPS). Accessed in October 2018.

**URL:** <http://chg.geog.ucsb.edu/data/chirps/>

*Data Source:* Famine Early Warning Systems Network (FEWS NET). Accessed in October 2018.

**URL:** <http://fews.net/>