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Avoiding the unintended consequences of climate change mitigation for African river basins

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Emerging climate change mitigation policies focus on the implementation of global measures relying on carbon prices to attain rapid emissions reductions, with limited consideration for the impacts of global policies at local scales. Here, we use the Zambezi River Basin in Southern Africa to demonstrate how local multisector dynamics across interconnected Water-Energy-Food (WEF) systems are impacted by global climate change mitigation policies. Our analysis provides quantitative evidence of the unintended vulnerabilities that emerge for this basin across a broad array of potential climate and socio-economic futures. Our results indicate that climate change mitigation policies related to land use change emissions can have negative side effects on local water demands, generating increased risks for failures across all the components of the WEF systems in the Zambezi River Basin. Analogous vulnerabilities could impact many river basins in Southern and Western Africa. It is critical to connect global climate change mitigation policies to local regional dynamics to better navigate the full range of possible future scenarios while supporting policy makers in prioritizing sustainable mitigation and adaptation solutions.

The 2015 Paris Agreement on Climate Change introduced ambitious global commitments to mitigate climate change and limit global temperature increase to 1.5-2°C above pre-industrial levels. Recent works suggest that achieving these targets will require immediate and rapid emissions reductions^[1], with promising emerging pathways that combine high carbon prices in the near term^[2] with the deployment of net negative emission technologies in the second half of the century^[3]. Integrated Assessment Models (IAMs) are widely used to evaluate the efficacy and impact of these measures across a range of possible future scenarios^[4, 5, 6] that attempt to capture the complex interactions of energy, land-use, economic, water, and climate systems. These studies generally develop global^[6] or regional analyses^[7] relying on economic abstractions of global welfare preferences, with less attention paid to the quantification of local scale impacts of abatement options for diverse groups of stakeholders with potentially conflicting needs or preferences^[8].

This paper addresses this gap by investigating how multisector dynamics across interconnected Water-Energy-Food systems at the local scale are impacted by global climate change mitigation policies. Our analysis uses a river basin-scale model of the Zambezi River in Southern Africa that enables exploration of synergies, tradeoffs, and vulnerabilities for the WEF systems including hydropower production, irrigation supply, and ecosystem services in one of the largest transboundary river basins in Africa as well as in the world. The rapid economic development of the region is increasing both energy and water demands, triggering major investments for hydropower development and the expansion of irrigated agriculture. These trends make the Zambezi River basin (ZRB) a paradigmatic example of most transboundary basins in developing countries that now must find a balance between social, economic, and environmental interests in order to promote development pathways that are inclusive as well as environmentally and economically sustainable^[9].

Here, we consider a large ensemble of global scenarios simulated by the Global Change Analysis Model (GCAM^[10]), a model widely used in major integrated climate-energy-economic assessments^[11, 12, 13]. To explore the uncertainty space, we adopt an exploratory modeling approach to systematically sample the Shared Socioeconomic Pathways (SSPs^[14]) components along with

54 multiple carbon prices and Shared Policy Assumptions (SPAs^[15]), resulting in 33,750 scenarios^[16]
55 (see Methods). Specifically, those scenarios include detailed, regionally specific and globally
56 contextualized descriptions of population and economic growth, technological change, and climate
57 change mitigation policy fragmentation drawn from the SSP/SPA implementation in GCAM^[13]. The
58 resulting scenario database contains tens of thousands of self-consistent, multi-sector, multi-scale,
59 time-evolving scenarios of hundreds of climate, economic, demographic, and land use variables. We
60 spatially and temporally downscale the GCAM outputs^[17] to generate projections of irrigation
61 demands^[18]. We also downscale climate projections for different Representative Concentration
62 Pathways (RCPs,^[19]) to force local hydrological models and produce projections of water availability.
63 To ensure the consistency of the projected scenarios, we focus our analysis on an ensemble of
64 scenarios that couple a projection of water availability driven by one RCP with a sub-set of projected
65 irrigation demands based on the end-of-century radiative forcing as simulated by GCAM (see
66 Methods). We first explore the synergies and tradeoffs across the WEF systems by analyzing a set
67 of alternative adaptive operating policies for managing major reservoirs and irrigation diversions in
68 the basin under observed climate and irrigation demands, showing that hydropower generation and
69 irrigation supply are not strongly in conflict today. However, our projections suggest the ZRB will be
70 exposed to severe risks of performance degradation across all the components of the WEF systems.
71 Our results demonstrate these future vulnerabilities are mostly generated by global socio-economic
72 drivers, namely the alternative land-use change policies, rather than predicted changes in water
73 availability due to climate change. Analogous vulnerabilities are found across most basins in
74 Southern and Western Africa, raising concerns about the equity of these global climate change
75 mitigation policies for African countries.

76

77 The WEF Nexus in river basins under development

78 Africa has more than 60 international river basins that are a primary factor in the location and
79 production patterns of human settlements as well as in the structure and productivity of African
80 economies^[20]. At the same time, African rivers, lakes, and wetlands are a major biodiversity reserve
81 providing a large variety of ecosystem services, ranging from fishing and flood-recession agriculture
82 to habitats for wildlife, migratory birds, and endemic species of global conservation concern^[21]. In
83 many countries, however, the accelerated population growth and the fast-economic development
84 are motivating large-scale infrastructure investments to meet increasing water, energy, and food
85 demands^[22, 23, 24]. These projects may constitute a major threat to natural ecosystems and local
86 subsistence needs^[25]. In these evolving contexts, a major challenge to policy makers is navigating
87 the tradeoffs of alternative development pathways between competing multisector dynamics, across
88 different spatial scales, and over different time horizons including a broad array of potential climate,
89 socio-techno-economic, and policy futures^[26].

90

91 The ZRB is a paradigmatic example of transboundary river basins under development. From the
92 headwaters in northwest Zambia, the river flows eastward for 2,750 km, also receiving water from
93 the Kafue, Luangwa, and Shire rivers, draining a catchment area of 1.39 million km² shared by eight
94 countries (Figure 1). The basin provides services to a population of 40 million people, which is
95 expected to grow rapidly up to 70 million by 2050^[27]. The high runoff in the upper part of the basin
96 combined with a change in elevation of more than 1000 m during its course to the ocean provide
97 significant potential for hydropower energy production. The current installed capacity is about 5.5
98 TW, with an additional 8.4 TW planned by the end of 2023^[28]. Around 70% of this installed capacity
99 is concentrated in two megadams, namely Kariba (1,830 MW) and Cahora Bassa (2,075 MW).
100 Existing irrigated areas cover about 182,000 ha with an annual water demand exceeding 6,300
101 Mm³/y (the average monthly demand is 200 m³/s, with a peak close to 400 m³/s), and the planned
102 expansion will add other 336,000 ha^[22]. Major cultivated crops are sugar cane (23%), rice (17%),
103 wheat (15%), and maize (14%)^[29]. The ZRB also provides numerous ecosystem services, which are
104 being endangered by the development of hydropower and irrigated agriculture. These services
105 include 82 key biodiversity areas^[30], numerous fisheries that represent the main source of proteins
106 for the local rural communities, and tourism primarily to Victoria Falls and other national parks that
107 generate around 10 million US\$/year^[22]. Moreover, the basin comprises several wetlands of
108 international importance, including an extensive alluvial plain in the Zambezi Delta covering

109 approximately 1.2 million ha ^[21], where observed flows during the flooding season have been
110 strongly reduced after the completion of Cahora Bassa with respect to the pre-dam conditions ^[31].
111 This trend is expected to further worsen because of the planned dam construction and irrigated
112 agriculture expansions.

113

114 Future vulnerabilities across the WEF systems

115 Given the ZRB model and the local objectives for the WEF systems defined in collaboration with
116 local stakeholders (see Methods), we first perform a multisectoral analysis on a set of 120 alternative
117 operating policies for managing existing reservoirs and irrigation diversions that capture the optimal
118 tradeoffs (i.e., Pareto efficient ^[32]) across their competing multi-sectoral demands over historically
119 observed conditions. Each Pareto-optimal control solution represents a different balance of
120 compromises across the WEF objectives (Supplementary Figure S1). The maximization of the
121 hydropower production negatively impacts environmental conditions in the Delta (Supplementary
122 Figure S2), while the tradeoff between energy and irrigation supply is weak. As was shown by others
123 ^[33], our analysis suggests that the system's historical operations emphasize the maximization of
124 hydropower production, under which existing irrigation demands are mostly satisfied. Yet, a key
125 question is whether multi-sector resource conflicts may become more severe in future scenarios that
126 have either climate induced decreases in water availability, population driven increases in irrigation
127 demand, an intensification of agricultural activities in the region, or a combination of the three.

128

129 To investigate the future vulnerabilities of the modeled historical operations of the ZRB system to
130 these water availability conflicts, we sample six socio-economic uncertainties as represented in the
131 SSPs and simulated using GCAM (see Methods). Those socio-economic uncertainties were paired
132 with three climate projections corresponding to downscaled and bias-adjusted RCP2.6, RCP4.5, and
133 RCP8.5 scenarios. To ensure consistency between the socio-economic and climate scenarios, the
134 coupling was performed based on the 2100 forcing projected within GCAM. This coupling resulted
135 in an ensemble of 2,439 interdependent scenarios (see Methods and Supplementary Figure S3 for
136 details). For each RCP, the differences in the underlying irrigation demands introduce large
137 variability in system performance. Hydropower production (Figure 2a) appears mostly driven by the
138 projected decreases in water availability, with the distributions of the estimated production under
139 RCP2.6 and RCP4.5 that mostly lie in the range of 35% to 50% decrease relative to the historical
140 production, while registering a decrease larger than 50% in more than half of the scenarios under
141 RCP8.5. The simulated values of irrigation deficit (Figure 2b) remain lower than 177 m³/s (i.e., twice
142 the historical performance) for about 16% of the demand scenarios in all the RCPs. Acting on the
143 demand side is therefore paramount for ensuring a reliable irrigation supply across diverse scenarios
144 of water availability. Conversely, the worst-case performance is largely dependent on the climate
145 conditions, with significantly higher deficits under RCP8.5 (i.e., 8 times larger than the historical
146 value) than under the other two climate scenarios. Lastly, the projected performance in terms of
147 environmental deficit (Figure 2c) shows an overall worsening of about 35% with respect to the
148 performance under historical conditions across all scenarios, with the simulated values of flow
149 deficits that correspond to about one third of the flow target in the ZRB Delta. Interestingly, the
150 distributions clearly separate with respect to the RCP scenarios. However, despite this objective is
151 a function of the water flowing into the Delta, the distributions are not ordered according to the
152 predicted annual flow entering the river basin. The best performance is indeed obtained under
153 RCP2.6, but the worst performance is obtained under RCP4.5, the climate scenario with the highest
154 projected natural water availability.

155

156 Discovering the global drivers of local vulnerabilities

157 The unexpected vulnerability of the environment in the ZRB Delta (Figure 2a), despite high annual
158 flow, suggests that the socio-economic scenarios associated with the RCP4.5 climate projection play
159 a major role determining the future system dynamics. To infer the key controls of such dynamics,
160 the scatterplot in Figure 3a explores the simulated growth of the irrigation demands in Southern
161 Africa for three alternative policies of Land Use Change (LUC) emissions prices. Our results show
162 that the LUC prices, beside impacting the level of GHG emissions and the resulting end of century

163 radiative forcing, generate three distinct clusters of irrigation demands. Scenarios with no emissions
164 price of any kind result in values of radiative forcing in the range 6-10 W/m² that are associated to
165 the RCP8.5 scenario (red lines in Figure 2), with an average projected irrigation demand increase of
166 about 300%. The application of a price on emissions successfully contains the radiative forcing below
167 7 W/m², with many of these scenarios that are hence compatible with the RCP4.5 climate projections
168 (green lines in Figure 2). The scenarios with the lowest 2100 forcing are instead associated to the
169 RCP2.6 scenario (blue lines in Figure 2). Scenarios with LUC emissions prices do not significantly
170 impact the overall end-of-century radiative forcing, but we found they can have significant impact on
171 regional land-use changes. We tested two cases: a fragmented and a universal LUC price (roughly
172 consistent with SPAs 4 and 2 respectively). In the fragmented case, wealthy countries make strong
173 attempts to curb LUC emissions, as represented by a high LUC emissions price, while developing
174 countries have limited LUC policies represented by a lower LUC emissions price. The heterogeneity
175 of this global policy generates favorable conditions for land grabbing practices^[34], with wealthy
176 countries investing in the realization of extensive agricultural projects (e.g., large scale, intensive
177 irrigation projects similar to the existing Mazabuka district). Under the fragmented LUC price,
178 irrigation demand in Southern Africa (where the LUC emissions price is low) increases up to 700%
179 due to extensive agricultural LUC. Conversely, the same scenarios under the universal LUC price,
180 representing a unified approach to LUC policy, experience irrigation demand increases that do not
181 exceed 300%, with virtually the same radiative forcing.

182
183 The scatterplot in Figure 3b supports this hypothesis by showing that the universal LUC price
184 produces a similar increase in irrigation demands between the Southern Africa region and the rest
185 of the world. The fragmented LUC price, instead, introduces diverse trends with an increase in the
186 Southern Africa region that is much larger than the global one. These very high demand scenarios
187 explain the divergent distributions of the irrigation deficit under RCP2.6 and RCP4.5 (Figure 2b)
188 which have similar conditions in terms of projected natural water availability. Moreover, high
189 demands imply large water abstractions to serve the irrigation districts along the Zambezi River that
190 reduce the water flowing into the Delta. This practice negatively impacts on the ecosystem services
191 provided by the Zambezi River Delta (Figure 2c), showing how the impact of future socio-economic
192 conditions may offset the one of the projected climate conditions.

193

194 Discussion and Conclusions

195 Our study indicates that global climate change mitigation policies can have side effects on local
196 water demands. Containing GHG emissions and the resulting end of century radiative forcing may
197 increase the natural water availability in a river basin but does not necessarily result in better system
198 performance. We find that the water-energy-food systems in the ZRB are exposed to severe risks of
199 performance degradation that are mostly generated by global socio-economic drivers, notably the
200 alternative policies of land-use change prices. Since the ZRB is paradigmatic of many river basins
201 where large dams are planned to support growing economies, we expect our findings to be
202 generalizable to several other African regions.

203

204 In our scenarios, the average continental increase of end of century irrigation demands relative to
205 2005 is equal to 140%, with diverse trends across the five African regions ranging from 395% and
206 152% increases in Southern and Northern Africa, respectively, to a 30% decrease in Eastern Africa
207 (see Supplementary Figure S6). Notably, the demand increase under fragmented LUC emission
208 price is about two times larger than under universal LUC price for both the Southern and Western
209 Africa regions (Figure 4). These two regions also include about 60% of all African dams currently
210 planned or under construction^[35]. These features suggest that both regions are expected to be
211 exposed to increasing local demands and vulnerabilities comparable to the ones illustrated for the
212 ZRB case, that might be unintentionally underestimated by ignoring large-scale socio-economic
213 dynamics in the attempt of enhancing the accuracy of local scale models^[36]. At the same time,
214 decoupling water demands from the analysis of global climate policies could misrepresent local
215 multisector dynamics, not only in terms of projected water demands but also for electricity capacity
216 expansion^[37].

217

218 We should therefore better understand the tradeoff between targeting realism at the micro scale and
219 representing global socio-economic teleconnections to be able to explore the full range of possible
220 future scenarios^[38] when supporting policy makers in prioritizing mitigation and adaptation strategies
221 across different spatial scales. Our finding highlights how well-intentioned climate change mitigation
222 policies introduced in wealthier countries could have the unintended consequence of increasing
223 vulnerabilities in river basins throughout the developing world. To avert these negative effects, policy
224 makers may have to look beyond their own borders to avoid water-use outsourcing and to ensure
225 environmental and climate justice for all^[39, 40].
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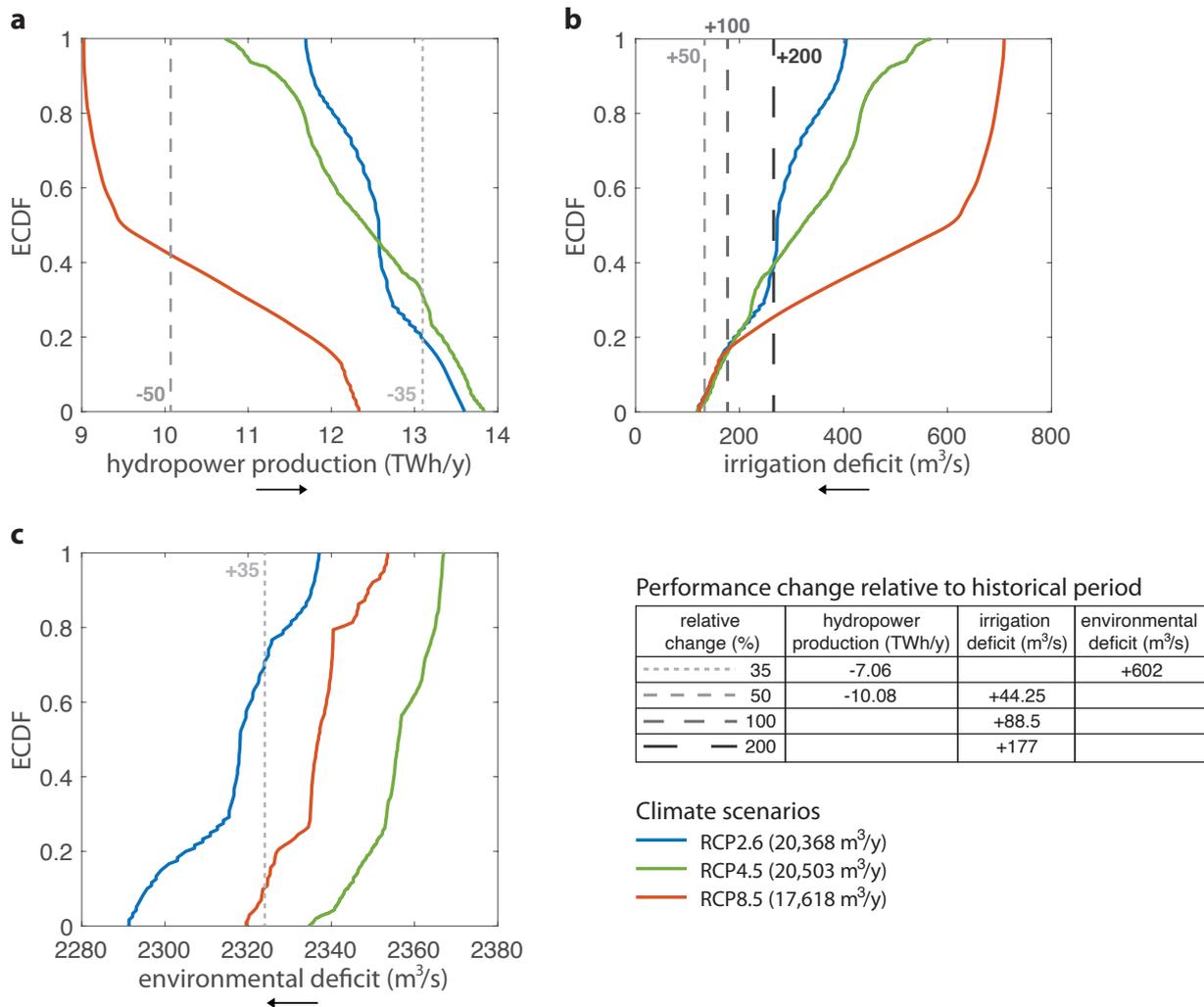
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Figure 1: Locations of dams and irrigation districts in the Zambezi River basin. Four dams and six power plants are currently in operations for a total installed capacity of 5,500 MW, while existing irrigated areas cover about 182,000 ha. Planned hydropower reservoirs will provide 8,400 MW of additional power capacity.



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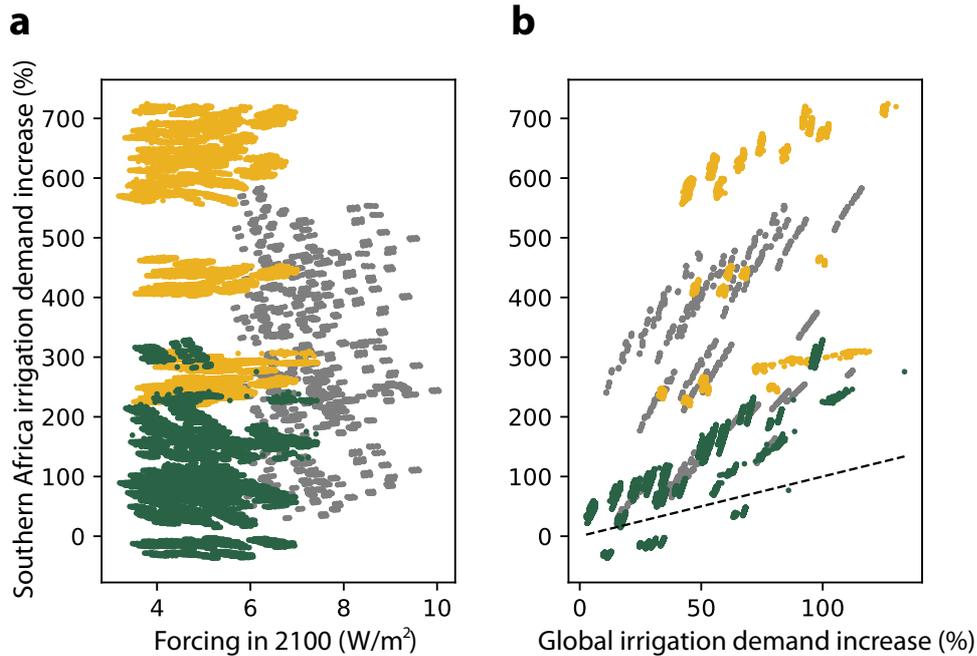
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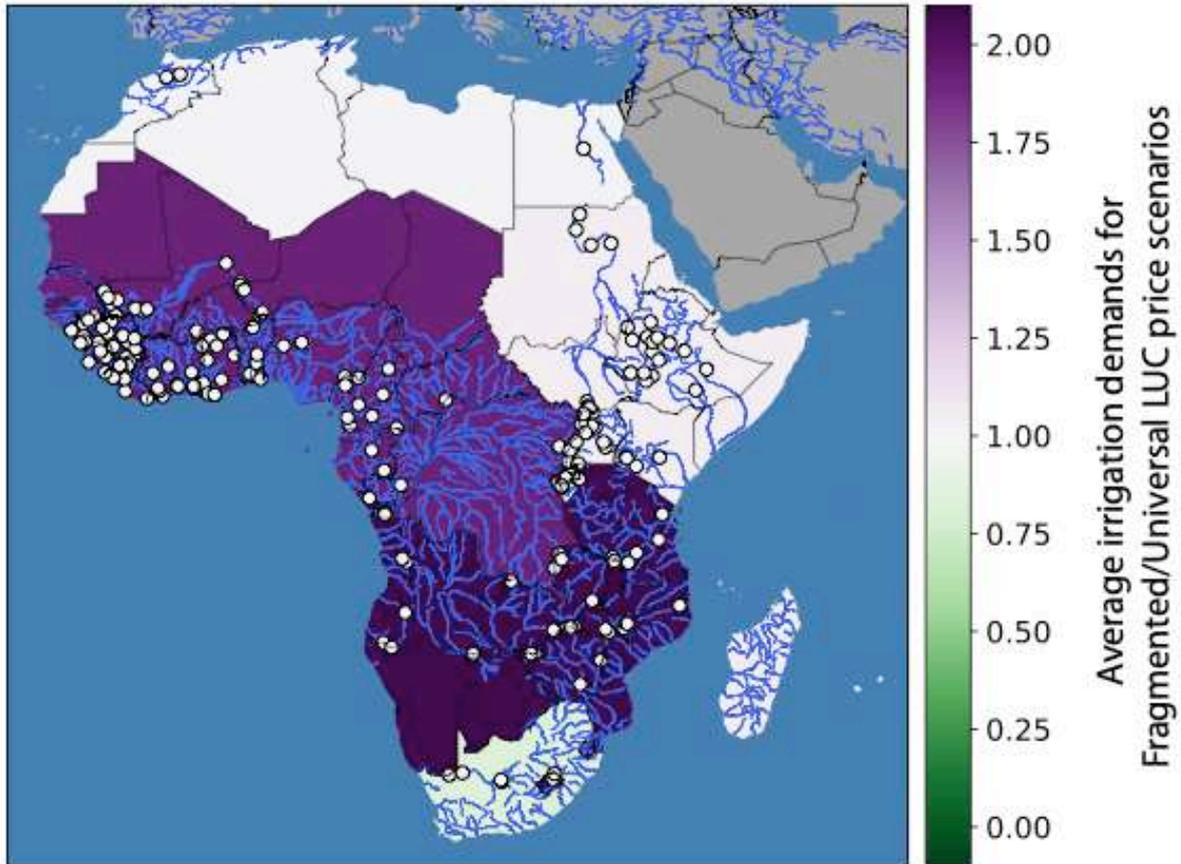
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Figure 2: Future system vulnerabilities. Empirical Cumulative Distribution Functions of the uncertain attainment of the local ZRB objectives estimated via simulation of the modeled historical ZRB operations over the ensemble of interdependent climate and socio-economic scenarios (hydropower production (a), irrigation deficit (b), and environmental deficit (c), while the variance objective is not shown due to its limited sensitivity to the considered scenarios). Black arrows indicate the direction of increasing preference for each objective. The color of the ECDF lines marks the different climate scenarios; values in brackets report the projected average annual flow entering the river basin. The dashed vertical lines represent the degradation of performance relative to the historical one (see Supplementary Figure S1).



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Figure 3: Analysis of socio-economic scenarios generated by GCAM. **a**, Scatterplot between end of century radiative forcing and irrigation demand growth relative to 2005 for the Southern Africa region. **b**, Scatterplot between global and Southern Africa irrigation demand growth relative to 2005 (the black dashed line is the 1:1 reference). Colors represent alternative policies of Land Use Change (LUC) emission price: gray points are scenarios with no emission price, green with universal LUC price, and yellow with fragmented LUC price (i.e., wealthy countries pay a higher LUC emission price than developing ones due to their strong attempts to curb LUC emission).



264
 265 **Figure 4: Projected vulnerabilities of African regions.** The map shows African countries colored
 266 according to the ratio of average 2005-2100 irrigation demands projected by GCAM for scenarios
 267 with fragmented LUC price over the one of scenarios with universal LUC price. The white circles
 268 indicate the locations of future hydropower reservoirs and dams extracted from ^[35].
 269
 270

271 Methods

272

273 **Zambezi River Basin model**

274 The model of the Zambezi River Basin relies on a combination of conceptual and data-driven models,
275 including the hydrologic model of the sub-catchments, the dynamic model of the reservoirs, and the
276 irrigation diversions serving the agricultural districts located along the river.

277

278 The Ithezithezi, Victoria Falls, and Luangwa sub-basins are represented through the conceptual
279 hydrologic model Hydrologiska Byrans Vattenbalansavdelning (HBV) ^[41], which simulate the soil
280 water balance and subsequent rainfall-runoff processes. The models were calibrated over the time
281 period 1981-1998 and validated over the 1998-2006 (in the case of Luangwa the periods 1981-1990
282 and 1996-2001 were used due to the presence of several gaps in the available timeseries). The
283 average NSE in validation for the three HBV models is equal to 0.75.

284 The Shire sub-basin, which includes also Lake Malawi, is modeled by means of a data-driven
285 artificial neural network reproducing the net inflows to the lake (i.e., inflows minus evaporation
286 losses) coupled with a mass-balance equation reproducing the lake dynamics. The NSE of the
287 combined model is equal to 0.63.

288

289 Precipitation data are taken from the Climate Hazard Group InfraRed Precipitation with Station
290 (CHIRPS) gridded dataset ^[42], which provides daily timeseries starting in 1981 with a spatial
291 resolution of 0.05°. Temperature data are instead taken from Observational Reanalysis Hybrid
292 (OHR) gridded dataset, which provides daily timeseries of minimum and maximum temperature from
293 1981 to 2005 with a spatial resolution of 0.1° ^[43]. Lastly, streamflow data are taken from the ADAPT
294 dataset ^[44] using the following gauging stations: Kafue Hook Bridge, Victoria Falls IN, Great East
295 Road Bridge, and Mangochi.

296

297 The monthly dynamics of the main reservoirs, namely Ithezhi-tezhi, Kafue Gorge, Kariba, and
298 Cahora Bassa is described by the mass balance of the water volume stored in each reservoir. The
299 release volume is determined by a nonlinear, stochastic function that depends on the release
300 decision ^[45]. This function allows representing the effect of the uncertain inflows between the time at
301 which the decision is taken (i.e., beginning of each month) and the time at which the release is
302 completed (i.e., end of the month). The actual release might indeed not be equal to the decision due
303 to existing legal and physical constraints on the reservoir level and release, including spills when the
304 reservoir level exceeds the maximum capacity.

305

306 According to the monthly time-step of the model, the river reaches are modelled as plug-flow canals
307 with negligible travel time and without any lamination effect. An exception is made for the Kafue
308 Flats, an extensive floodplain where the river flows slowly for 250 km taking about two months from
309 Ithezi-thezi reach Kafue Gorge. Minimum environmental flow constraints protect the ecosystems at
310 Victoria Falls and in the Kafue Flats: the diversion to the Victoria Falls power plant should ensure
311 250 m³/s in the mainstream; the releases from Ithezi-thezi should guarantee a streamflow equal to
312 40 m³/s (315 m³/s in March) in the Kafue Flats ^[31].

313

314 The four reservoirs are connected to an associated hydropower plant. In addition, a run-of-the-river
315 hydropower plant is in operation at Victoria Falls. The total installed capacity is 5.12 GW. The 7
316 agricultural districts are characterized by time-varying irrigation demands associated to a
317 corresponding diversion channel that is regulated by a non-linear hedging rule ^[46]. The historical
318 water demands are taken from ^[22], which specifies also the cultivated crops (i.e., mostly wheat and
319 maize, except for the districts along the Kafue River that cultivates sugarcane) and the irrigation
320 districts area is retrieved from the Global Map of Irrigation Areas by FAO AQUASTAT, which reports
321 the areas equipped with irrigation in 2005 over a grid with spatial resolution of 0.083°.

322

323 Different objective functions representing the three components of the Water-Energy-Food Nexus
324 were formulated through a participatory process involving key stakeholders active in the system, that

325 participated in dedicated meetings called Negotiation Simulation Labs held during the DAFNE
326 research project.

327

328 The Water component of the Nexus is associated to the protection of the ecosystems in the Zambezi
329 River Delta and is formulated as the environmental deficit with respect to the target pulse of 7,000
330 m³/s during the peak flow season in February and March^[21, 33]. The Energy component of the Nexus
331 is related to the total hydropower production obtained as the sum of the production in all the modeled
332 hydropower plants. According to the Zambezi River Basin master plan^[47] and considering that all
333 these power plants are connected to the Southern African Power Pool, the hydropower production
334 is measured at the basin-wide scale, thus neglecting national strategies. The Food component of
335 the Nexus is captured by two distinct objectives: the first is the irrigation deficit, considered as a
336 proxy for the food production, which formulated as the total average water supply deficit over all the
337 irrigation districts; the second is the variance of the average squared water supply deficits across
338 the districts to avoid unbalanced water allocations.

339

340 The coordinated operation of the four reservoirs and 7 diversion channels is determined by a closed-
341 loop operating policy^[48] that depends on the month of the year, the four reservoir storages, and the
342 total previous month inflow. This allows simulating sequences of control actions that optimally
343 respond to the evolving system conditions, thus representing an upper-bound solution that removes
344 the myriad of institutional and geophysical factors that can cause actual operations to deviate from
345 optimal rules^[49]. The optimal policies are designed via evolutionary multi-objective direct policy
346 search method^[50], a Reinforcement Learning approach that combines direct policy search, nonlinear
347 approximating networks, and multi-objective evolutionary algorithms. The policies are defined as
348 Gaussian radial basis functions^[51] and the policy parameters are optimized using the self-adaptive
349 Borg MOEA^[52], a combination that has been demonstrated to be effective in solving these types of
350 multi-objective policy design problems for large-scale water systems^[53].

351

352 **Generation of climate scenarios**

353 Climate projections are obtained from the CORDEX project^[54]. Specifically, we use three scenarios
354 corresponding to RCP2.6, RCP4.5, and RCP8.5 as simulated by the MPI-ESM-LR global circulation
355 model and dynamically downscaled by means of the RCA4 regional circulation model, which
356 provides simulated trajectories of precipitation and temperature with a spatial resolution of 0.44°. We
357 further statistically downscaled these scenarios using a time-varying quantile mapping technique to
358 match the cumulative density function (CDF) of the RCA4 simulations over the control period (1981-
359 2005) with the CDF of the observations, generating a correction function depending on the day of
360 the year and the quantile of the distribution. The correction function is then used to unbiased day by
361 day and quantile by quantile the considered variable over the projection period (2006-2100). Lastly,
362 the downscaled trajectories of precipitation and temperature are used as inputs to the local
363 hydrologic models for generating streamflow projections (Supplementary Figure S4).

364

365 **Generation of irrigation demand scenarios**

366 The socio-economic scenarios used in this study were developed by^[16] through a factorial sampling
367 of the Shared Socio-economic Pathways (SSPs). That work aggregated the SSP assumptions into
368 six categories: socio-economics (population, GDP), changes in energy demand (transportation,
369 building, industrial), agricultural productivity and dietary trends, fossil fuel extraction costs, renewable
370 energy costs, and carbon capture and sequestration costs. Within each category, discrete sampling
371 levels tied to the SSP quantification by^[13] were defined. Scenarios were generated through a full
372 factorial combination of all sampling levels across all uncertainty categories. Three long-term CO₂
373 price trajectories were used to simulate different levels of global emissions reductions: a no-tax
374 business as usual case, a low-tax case (\$10/tonne of CO₂ in 2020, increasing at 5% per year), and
375 a high-tax case (\$25/tonne of CO₂ in 2020, increasing at 5% per year). Policy implementation
376 uncertainty, as described in the Shared Policy Assumptions (SPAs,^[15]) was also sampled.
377 Specifically, whether a delay in the universal adoption of the CO₂ price would occur, and the extent
378 (geographic and level) to which LUC emissions would be priced. In total, 33,750 global change
379 scenarios were generated and simulated using the Global Change Assessment Model (GCAM).

380

381 GCAM is a global integrated assessment model that pairs a representation of various natural
382 systems (primarily the climate) with representations of various human systems, including the
383 agricultural, energy, transportation, and building sectors. GCAM was one of four models used to
384 develop the RCPs^[11], one of five models used to quantify the SSPs^[13], and was used in the IPCC's
385 fifth assessment report^[12]. GCAM divides the world into 32 energy-economic zones, which are
386 further sub-divided into 233 river basins, and 283 agro-ecological zones^[10]. The model is modular,
387 allowing sectors in different regions and basins to be represented with varying levels of detail. Sectors
388 and regions are linked by markets for energy and agricultural goods. This linkage allows for the
389 incorporation of economic teleconnections in regional resource analyses. For instance, the impact
390 of population growth or technological innovation in one region on agricultural water consumption in
391 another can be quantified. GCAM is a partial equilibrium model, in which prices are adjusted in each
392 simulation period such that supply equals demand for all goods in all markets in all regions. Each of
393 the 33,750 scenarios developed by^[16] reports the production across crops in each of the 32 GCAM
394 energy-economic zones. These data are spatio-temporally downscaled to monthly crop demands
395 (Supplementary Figure S5) on a 0.5-degree grid using the Tethys model^[17].

397 **Generation of interdependent scenarios**

398 We generated an ensemble of interdependent scenarios through an a posteriori coupling of the
399 irrigation demand scenarios with the climate projections on the basis of the 2100 radiative forcing
400 simulated by GCAM and used as starting point for the generation of the climate scenarios.
401 Specifically, we associated to the three RCP projections the scenarios of irrigation demands
402 generated by a simulation of GCAM returning a value of radiative forcing in 2100 within a window of
403 0.2 W/m² centered in 2.6, 4.5, and 8.5 W/m², respectively (Supplementary Figure S3). Notably, none
404 of GCAM simulations produces a forcing value compatible with the projections of RCP2.6. We
405 therefore associate this climate projection with the irrigation demand scenarios characterized by the
406 smallest forcing values simulated by GCAM. The coupling of climate and socio-economic projections
407 substantially reduced the number of the irrigation demand scenarios: starting from the 33,750-
408 member ensemble, the resulting ensemble of interdependent scenario includes 2,439 scenarios.

409

410 **Data and Code Availability**

411 Data about the socio-economic scenarios produced by GCAM simulations are available on Github
412 (https://github.com/JRLamontagne/Factorial_SSP-SPA_Exploration). All the data on the Zambezi
413 River basin are from the Zambezi River Authority (ZRA) and were collected during the DAFNE
414 project (<http://dafne-project.eu/>). They are protected by a nondisclosure agreement with ZRA.
415 Because the model contains such sensitive data on hydropower plant characteristics, water
416 demand, and streamflow, they cannot be made public. The code for generating the figures can be
417 found on Github (https://github.com/mxgiuliani00/ZRB_gcam).

418

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420

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426 **Competing Interests.**

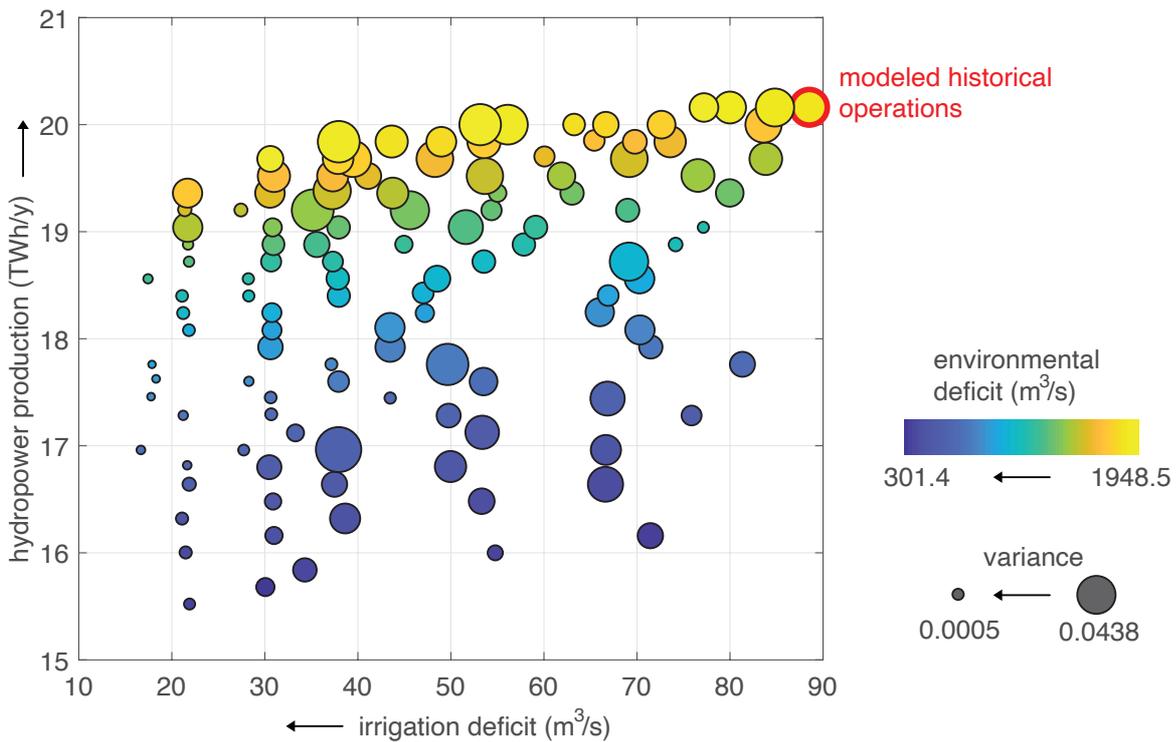
427 The authors declare that they have no competing financial interests.

428 **Author contributions**

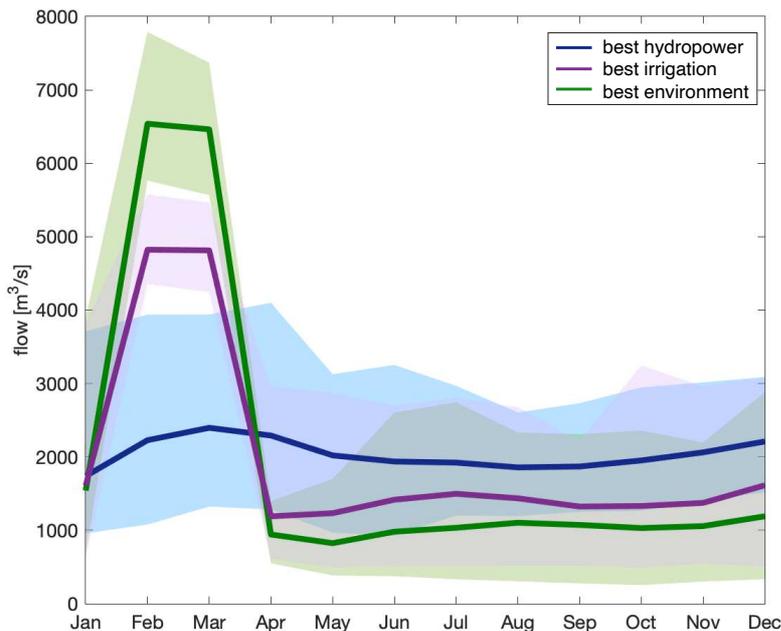
429 MG, JL, AC designed the research and writing of the paper. MG and JL conducted the numerical
430 experiments and lead the data analysis. MH and PR contributed in analysis of results and writing of
431 the paper.

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433 Correspondence and requests for materials should be addressed to Andrea Castelletti (email:
434 andrea.castelletti@polimi.it).

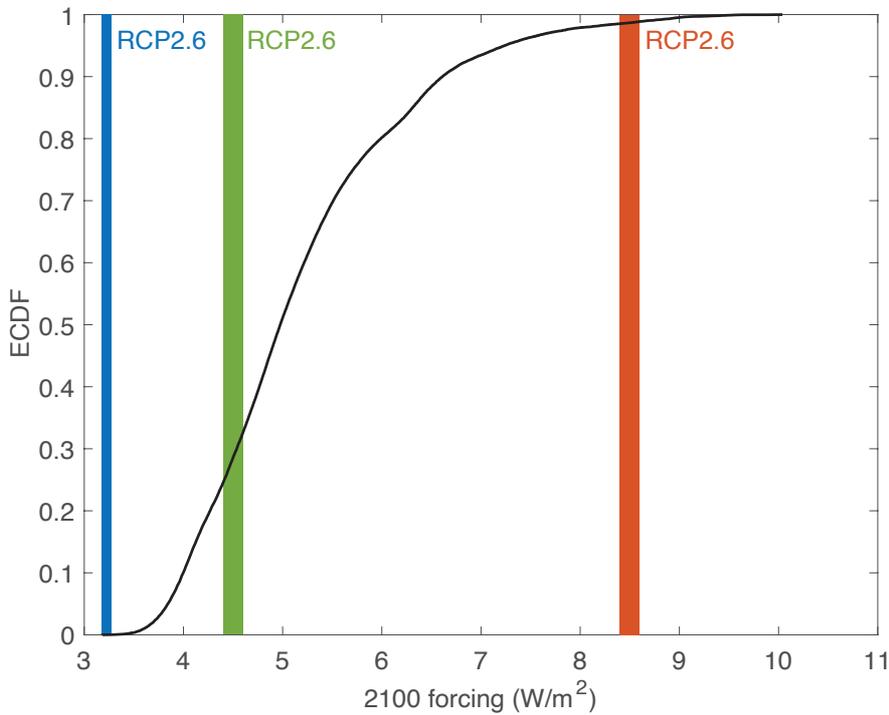


436
 437 **Figure S1:** Performance of 120 alternative policies for the operations of dams and irrigation
 438 diversions in terms of irrigation deficit (x axis) and hydropower production (y axis); the environmental
 439 deficit is represented by the color of the circles, where the best solution is a blue circle; the size of
 440 the circles is proportional to the variance of the irrigation deficit, with the best solution represented
 441 by a small circle. Black arrows indicate the direction of increasing preference, with the ideal solution
 442 represented by a small, blue circle in the top-left corner of the figure, while each circle represents a
 443 different tradeoff between the four objectives. The circle with the red edge represents the best
 444 solution in terms of hydropower production, with this policies assumed to model the historical
 445 operations of the system.
 446

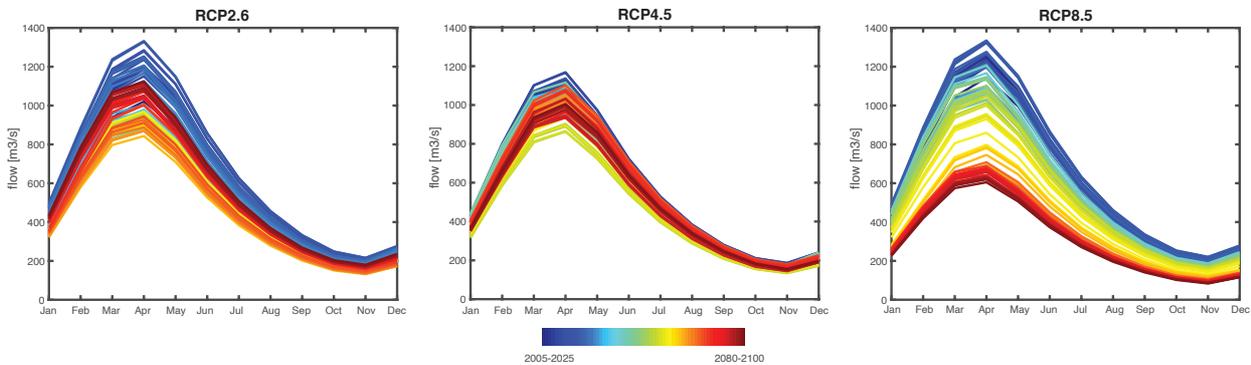


447
 448 **Figure S2:** Simulated trajectories of average flow in the Zambezi River Delta under three different
 449 operating policies, i.e. best hydropower solution (blue), best irrigation solution (purple), and best

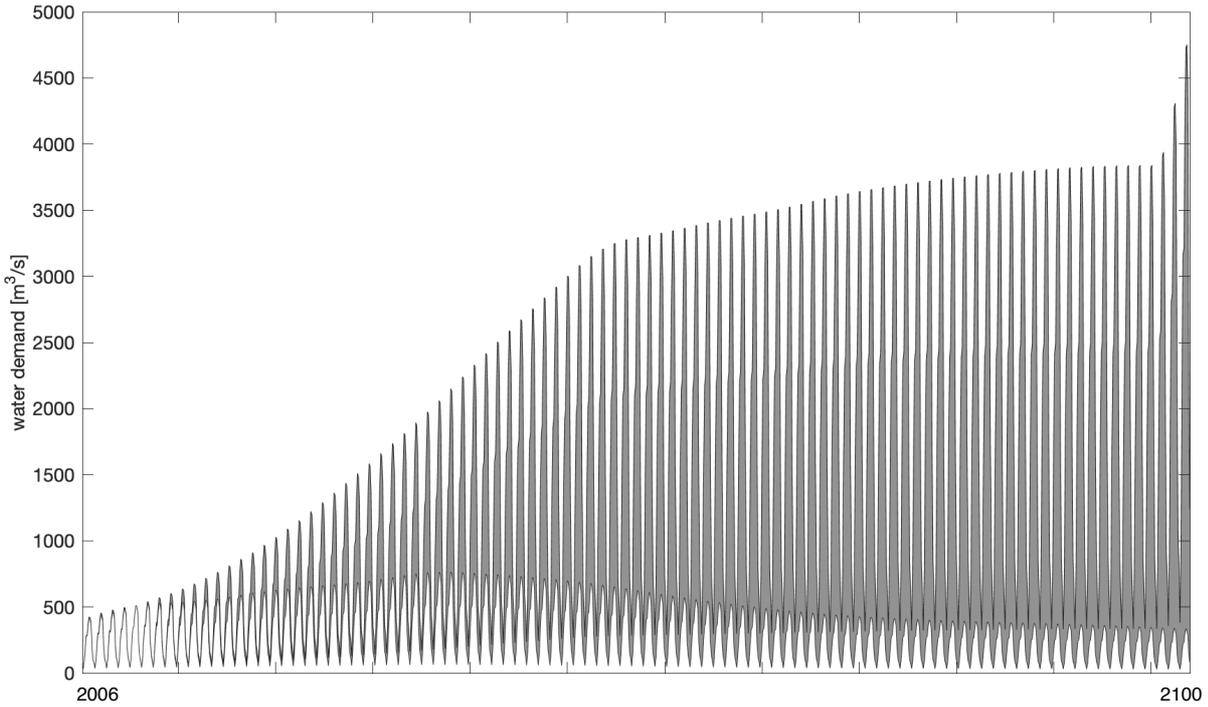
450 environment solution (green). The shaded areas refer to the variability over the 20 years of simulation
 451 horizon.
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 453



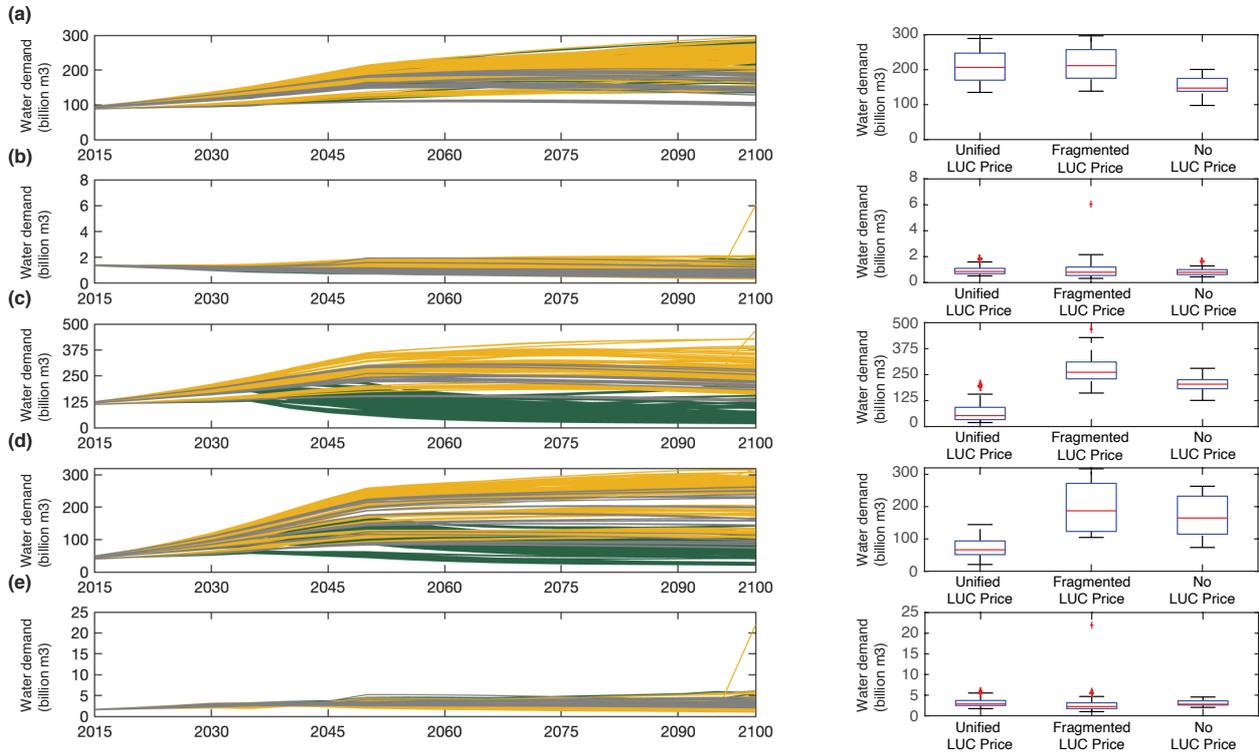
454
 455 **Figure S3:** Coupling of irrigation demand scenarios with the climate projections on the basis of the
 456 2100 radiative forcing simulated by GCAM. We used a window of 0.2 W/m² centered in the forcing
 457 values characterizing the RCP projections (i.e., 2.6, 4.5, and 8.5 W/m²).
 458



459
 460 **Figure S4:** Trend analysis of the projected Zambezi River monthly streamflow at Victoria Falls station
 461 over the time horizon 2005–2100: the average is computed by means of a moving window that
 462 includes data over consecutive years, with the window progressively shifted ahead to identify long-
 463 term trends. In the figure, each line represents a 20-years moving average, from the 2005-2025
 464 (blue) to the 2080-2100 (red) time horizons.
 465



466
 467 **Figure S5:** Projected irrigation demands aggregated for the seven districts of the Zambezi River
 468 Basin. The gray shaded area represents to the variability across the considered 2,439
 469 interdependent scenarios.
 470



471
 472 **Figure S6:** Projected irrigation demands in scenarios with universal (green), fragmented (yellow),
 473 and no (gray) LUC price for Northern Africa (a), Eastern Africa (b), Western Africa (c), Southern
 474 Africa (d), and South Africa (e). The box plots visualize the statistical distribution of 2100 water
 475 demands.

Figures



Figure 1

Locations of dams and irrigation districts in the Zambezi River basin. Four dams and six power plants are currently in operations for a total installed capacity of 5,500 MW, while existing irrigated areas cover about 182,000 ha. Planned hydropower reservoirs will provide 8,400 MW of additional power capacity.

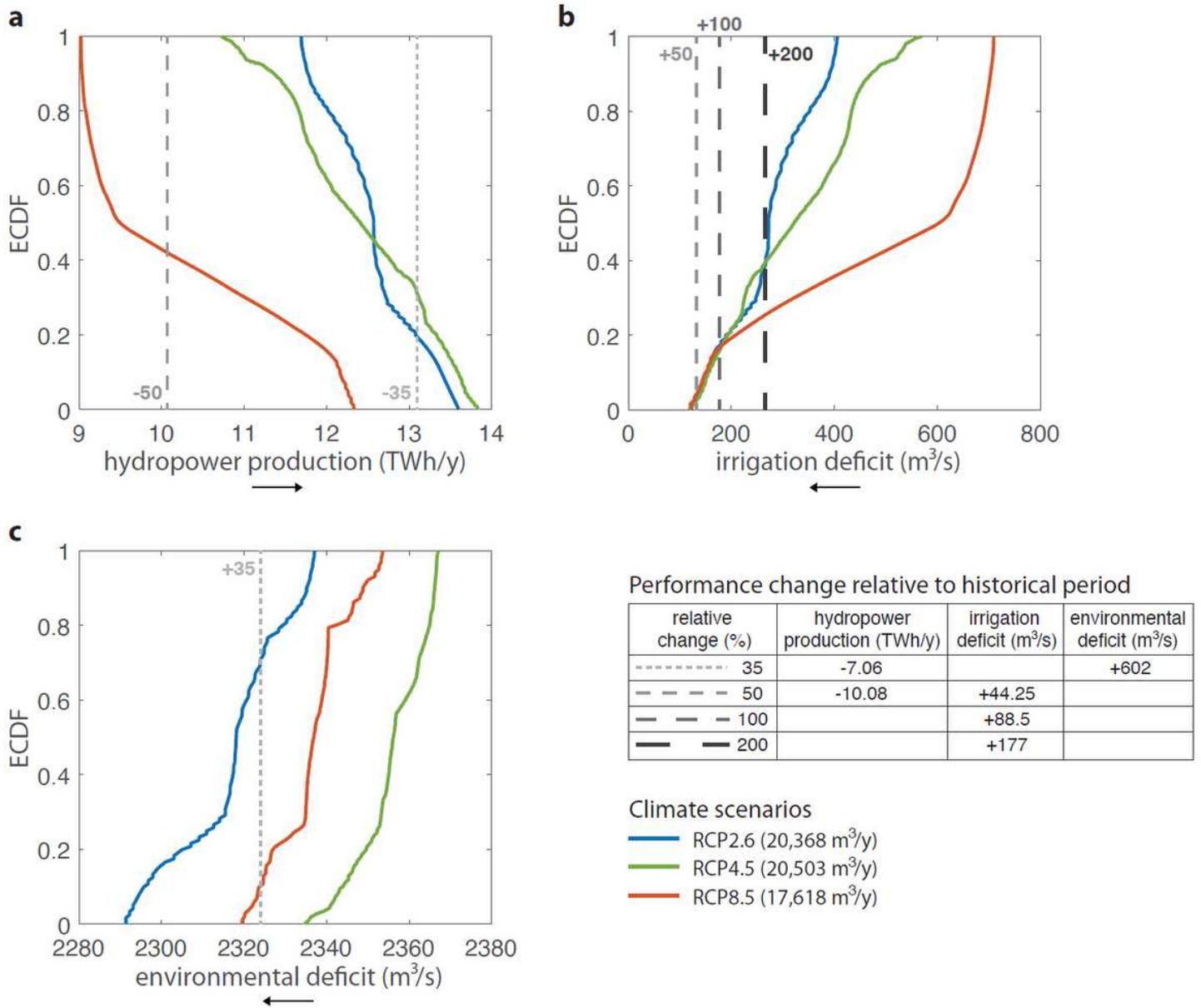


Figure 2

Future system vulnerabilities. Empirical Cumulative Distribution Functions of the uncertain attainment of the local ZRB objectives estimated via simulation of the modeled historical ZRB operations over the ensemble of interdependent climate and socio-economic scenarios (hydropower production (a), irrigation deficit (b), and environmental deficit (c), while the variance objective is not shown due to its limited sensitivity to the considered scenarios). Black arrows indicate the direction of increasing preference for each objective. The color of the ECDF lines marks the different climate scenarios; values in brackets report the projected average annual flow entering the river basin. The dashed vertical lines represent the degradation of performance relative to the historical one (see Supplementary Figure S1).

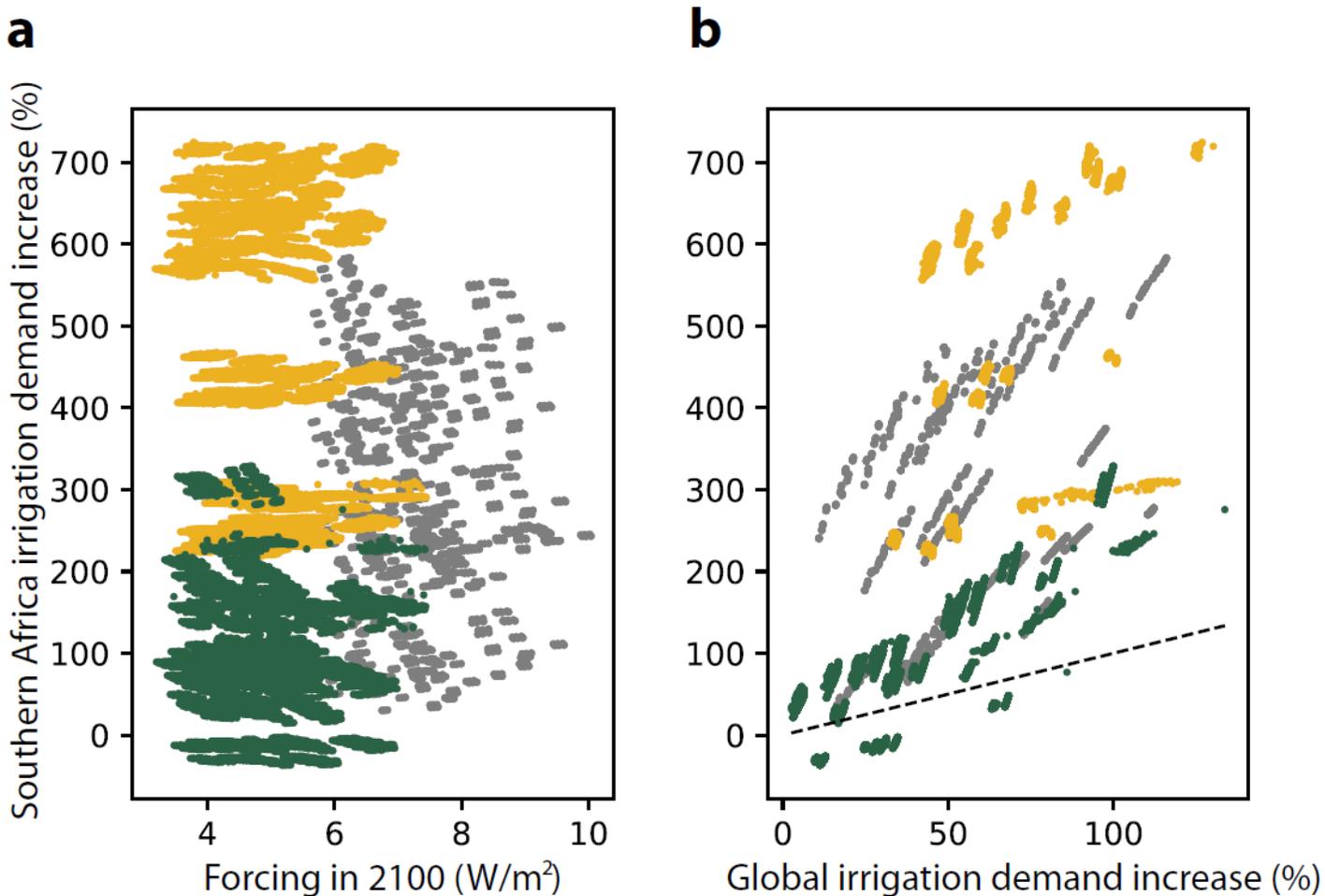


Figure 3

Analysis of socio-economic scenarios generated by GCAM. a, Scatterplot between end of century radiative forcing and irrigation demand growth relative to 2005 for the Southern Africa region. b, Scatterplot between global and Southern Africa irrigation demand growth relative to 2005 (the black dashed line is the 1:1 reference). Colors represent alternative policies of Land Use Change (LUC) emission price: gray points are scenarios with no emission price, green with universal LUC price, and yellow with fragmented LUC price (i.e., wealthy countries pay a higher LUC emission price than developing ones due to their strong attempts to curb LUC emission).

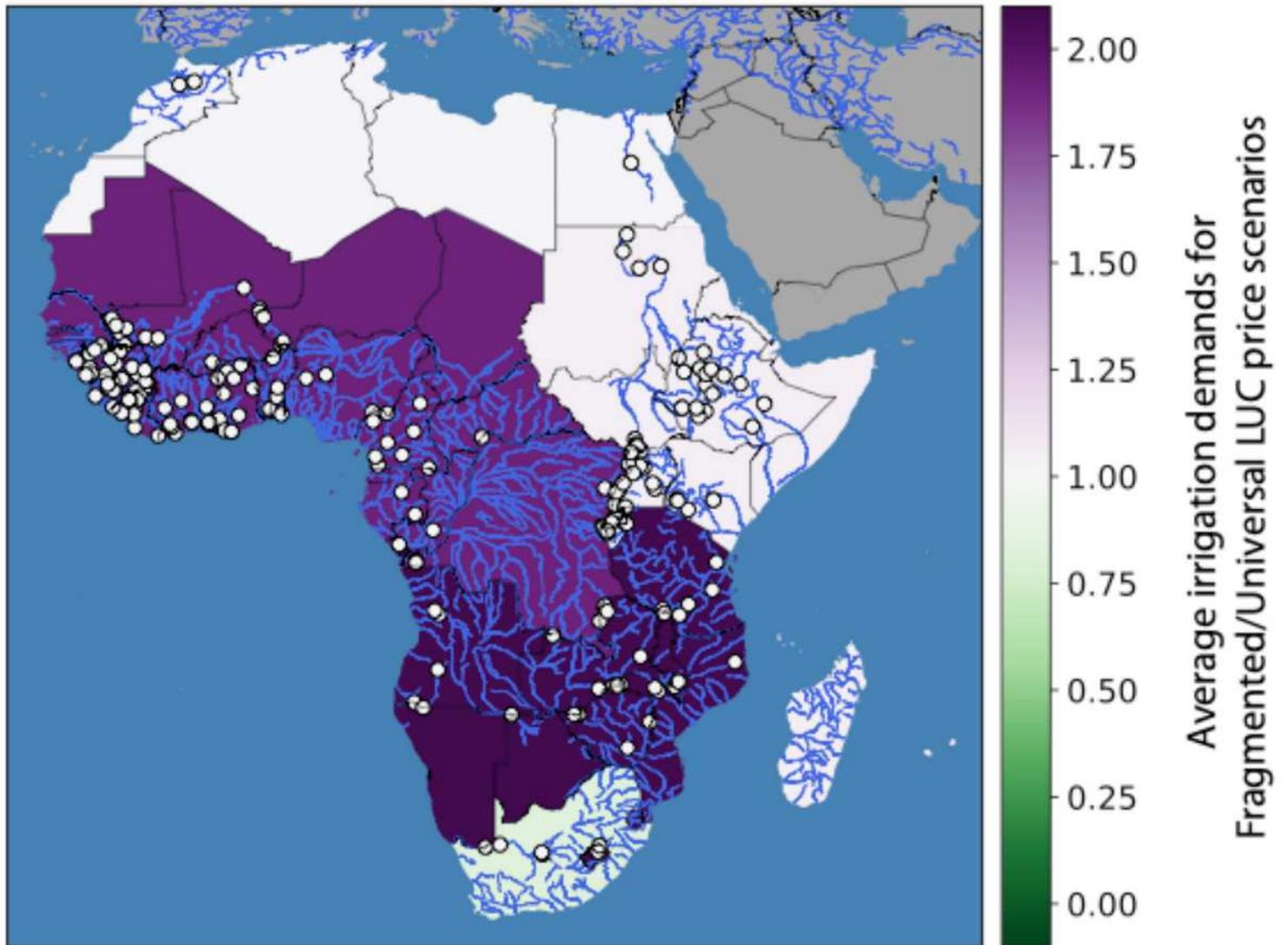


Figure 4

Projected vulnerabilities of African regions. The map shows African countries colored according to the ratio of average 2005-2100 irrigation demands projected by GCAM for scenarios with fragmented LUC price over the one of scenarios with universal LUC price. The white circles indicate the locations of future hydropower reservoirs and dams extracted from [35].

Supplementary Files

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