

Weather and Child Health in Rural Nigeria

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Introduction

In rural areas dependent on agricultural production, rainfall variability is critical for subsistence. This is especially true in West Africa, where agriculture is mainly rain-fed. A number of papers have already suggested the influence that geography and climate have on economic development (Bloom and Sachs, 1998; Masters and Sachs, 2001). Besides the common argument of inadequate institutional development to explain the poor performance of Africa relative to other developing regions, there is a growing agreement among scholars that other aspects of tropical geography, demography, and public health have strong influences on the continent's economic performance. For instance, long-term rainfall fluctuations correlate well with the economic cycles of many Sub-Saharan countries; and it has been shown that the economic slowdown that started in the late 1970s (and lasted for more than two decades), is partially explained by the rainfall deficiencies that the continent experienced relative to other parts of the globe (Barrios, Bertinelli, and Strobl, 2010).

The effect that climate has on the macroeconomic performance has its roots on the impact that climate and weather exert at the micro-level. For this reason, and in order to better understand the pathways by which climate affects well-being, it seems reasonable to look for its impacts at the finer possible resolution, i.e. the household. In this regard, there exists a vast literature on how income shocks affect household consumption, as well as the risk coping strategies that allow them to (imperfectly) smooth consumption over time. A relatively small portion of that work look at rainfall -mainly as an instrument

for an income shock- to assess the effect that shocks have on household consumption, labor outcomes, and children's health and education (Kochar, 1995; Jacoby and Skoufias, 1997).

There are many reasons why the relationship between weather and health in developing economies should be of special interest. First, in tropical countries there is a much higher prevalence of malnutrition and infectious diseases (many of which are preventable), mainly caused by weather variability and extreme weather events. Second, as described by Strauss and Thomas (1998) there is a close relationship between health and labor outcomes. Theoretical models hypothesize that, relative to poorly nourished workers, those who consume more calories are more productive, and that at very low levels of intake, better nutrition is associated with increasingly higher productivity. In addition, the structure of employment in lower income economies is such that work often relies more heavily on strength and endurance and, therefore, on good health.

In this study we focus on the effect that rainfall variability and weather shocks have on young children's health, and more importantly on quantifying the channels through which climate affects health. We focus on health outcomes, and particularly on children's health status, due to data constraints. Ideally, one would like to analyze income or consumption data, but unfortunately there is no nationally representative survey in Nigeria with such data that could be linked to climate data at a fine geographical scale. The 2003 Nigeria Living Standard Survey (NLSS) -the last available consumption survey- does not provide the precise location of the sampled households, or even the Local Government Area (district) in which they reside, forcing the assumption that the same weather shock affects every household living in the same state; a very restrictive assumption. In contrast, there exists an extremely reliable source of data with infant and child health status which, as opposed to the NLSS, has detailed locational coordinates. Besides the obvious merits of studying the determinants of children's health, adults in poorer economies are more likely to be afflicted with health problems, some of which stem from early childhood. Therefore, the consequences of ill health at early life are likely to be felt throughout the life cycle.

The link between weather shocks and child health has received less attention in the empirical literature, although in recent years there have been substantial advances in our understanding of the complex interrelationships involved. In essence, rainfall affects child health by two channels: First, it affects the incidence of diseases, directly impacting on children's health. Secondly, it has an indirect influence

through the effect that rainfall has on food production and agricultural prices, ultimately affecting food security and child nutritional status.

Most of the existing literature for developing countries has focused on a rather extreme health outcome, child mortality (for example Rose, 1999; Wang, Kanji and Bandyopadhyay, 2009; Pitt and Sigle, 1997; Burgess, Deschenes, Donaldson and Greenstone, 2010; Baird, Friedman and Smitz, 2010; Bhalotra, 2010; Jacoby, Safir and Skoufias, 2011; and Kudamatsu, Persson and Stromberg, 2011). However, little is known about the effect that weather variability has on those children that have survived (which are the majority). Fewer papers have analyzed the impact of weather variability on child morbidity (Wang, Kanji and Bandyopadhyay, 2009; and Jacoby, Safir and Skoufias 2011), or have used anthropometric measures to proxy children's health status (Hoddinott and Kinsey, 2001; Wang, Kanji and Bandyopadhyay 2009; Bengtsson 2010; Portner 2010; and Jacoby, Safir and Skoufias 2011). We follow this last set of papers by using two rounds of the Nigeria Demographic and Health Survey (DHS) to assess the effect of rainfall shocks on child anthropometrics.

Weather and Child Health in Africa

Not surprisingly, the existing literature suggests that weather variability has an impact on child health. Three recent papers have used the Demographic and Health Survey to analyze the effect of weather fluctuations on child mortality rates in Africa. Wang et al. (2009) show that excess rainfall and extreme temperature increase under-five child mortality rates in 19 Sub-Saharan countries, although the magnitude of the reported impacts are rather small. Baird et al. (2010) find that excessive heat around the month of birth is predictive of an increased likelihood of death, particularly for neonates. However, the effect of rainfall is, as expected, undetermined. While rainfall during the third trimester of pregnancy increases the likelihood of death for neonates, excess rainfall can also be protective in certain circumstances as a result of positive income shocks. Finally, Kudamatsu et al. (2011) using data from 28 African countries, show that infants who in utero experience worse malaria's conditions (based on a weather-prone-to-malaria index) than the site-specific seasonal means face a higher risk of death. In addition, infants born in arid-climate regions of Africa who in utero experience droughts face a much higher risk of death than other babies. The reported results are quantitatively important. For example, a six-month malaria epidemic in a place with little average exposure to malaria can raise infant mortality by more than 3.5. Interestingly, they report that rainfall during the growing season before birth has a

protective effect on child health. They interpret this finding as the result of a positive income shock due to higher agricultural production.

Rainfall and temperature also affect child morbidity. Hoddinott and Kinsey (2001) use panel data for rural Zimbabwe to examine growth rates of young children after a major drought. They find that children aged 12-24 months lose 1.5-2 centimeters of growth in the aftermath of a drought. Wang et al. (2009) find that extreme precipitation and temperatures have significant impacts on the incidence of diarrhea and weight-for-height malnutrition among children under the age of three. The reported impacts are of considerable magnitude. They estimate the health costs of more frequent events by 2020 to be in the order of 0.2 to 0.5 percent of Sub-Saharan GDP.

Do Weather Shocks Have Long-run Impacts on Child Health?

Weather shocks in early life may also have long-term implications. For example, a shock during infancy may deteriorate children's health in such a way that it would impact on their long-run health status. In this sense the shock itself persists over time reducing well-being in the long-run. Alternatively, a weather shock which affects a child's health only temporally may also have long-term impacts. In this case, the channel between the shock at early life and adulthood well-being is not through health, but through any other outcome that is affected by health status at any particular point in time; for instance, educational attainment.

In a recent and prominent paper, Maccini and Yang (2009) find that higher than normal precipitation during the first year of life leads to improved health, schooling, and socio-economic status of Indonesian women. Specifically, the authors claim that women that experienced above normal rains in their year and location of birth are less likely to self-report poor health status; they also attain greater height, have more completed grades of schooling, and accumulate more wealth. The results reported by Maccini and Yang suggest that neither the environmental conditions while in utero nor those after the first year of age significantly affect long-term well-being; only those in the early stages of life seem to be critical in the long-run.

Long-term sequels of shocks at early childhood have also been reported by van den Berg et al. (2007). They show that children that were exposed to the Dutch potato famine of 1846 at the time of birth had lower life expectancy at age 50 relative to similar children that were not affected by the famine. In a

similar approach, Dercon and Porter (2010) report that when compared to older cohorts, children who were under 36 months of age by the time of the infamous 1984 Ethiopian famine, were significantly shorter at adulthood, had lower educational achievement, and poorer health.

While it seems reasonable to claim that being exposed to extreme unfavorable situations earlier in life may have an impact on health and other outcomes at adulthood, it is less clear that small deviations from normal precipitation levels, as those reported by Manccini and Yang (2009), could have such long-lasting impacts. In contrast, a recent work by Jacoby et al. (2011) shows that any impact that a rainfall shock (including extreme events) has on child health is essentially short-lived. Looking at children under 3 years of age in rural India, they find that rainfall deviations from normals during the current and the last agricultural seasons are the only ones that matter in terms of health outcomes; with rainfall shocks in previous cropping seasons having no impact. This finding has two major implications. First, the fact that precipitation during the last completed agricultural season significantly affects health outcomes stresses the importance of the income channel. Second, it shows that children affected by a shock can catch-up with their peers in later periods. Indeed, their results suggest that this catch-up is very fast, leaving no trace of the shock after two agricultural seasons have passed.

This last finding relates to the existing epidemiologic literature on potential catch-up in child growth for stunted children. It is well known that there exists biological potential for catch-up growth for children in response to clinical interventions. However, the degree to which catch-up occurs in the absence of medical or nutritional interventions is less well documented. For example, Adair (1999) finds that Filipino children 2 to 12 years-old that were stunted in early childhood exhibited substantial catch-up. Other papers report limited potential for catch-up (Cameron et al., 2005; Martorell et al., 1994; Hoddinott and Kinsey, 2001).

Are Girls Less Protected from the Effects of Weather Shocks?

In this study we also analyze the issue of gender bias. There exists a vast literature on gender imbalances in developing countries which examines the differential allocation of resources that households make between girls and boys, especially in times of economic hardship. The evidence is far from being conclusive, but it suggests that girls are disproportionately affected by income shocks relative to boys. Part of this evidence is presented in Berhman (1988), Dreze and Sen (1989), and Berhman and Deolalikar (1990), which document studies in developing countries pointing out that girls are usually relegated in

terms of nutrient allocation and medical care during lean times. The discrimination against girls not only leads to a poorer health status but it may lead to larger mortality rates for girls relative to boys (Das Gupta 1987; Rose 1999).

Taking into account the fact that infant boys in developed countries have greater mortality rates and are also more susceptible to diseases than girls, the evidence that girls in developing countries have lower health status suggests a strong link between household income and the allocation of resources between girls and boys. In a recent paper Friedman and Schady (2009) provide further evidence on the importance of the income channel by analyzing infant survival rates in Sub-Saharan countries. They find that in times of economic distress female infant mortality rate rises disproportionately more than that for boys.

Not all the papers analyze the short-term effects of shocks on gender imbalances. As mention above, Manccini and Yang (2009) find a strong relationship between rainfall at birth and adults' health and socio-economic outcomes for women but not for men. They relate this finding with the parent's abilities to provide nutrition, medical inputs, and generally more nurturing environment for infant girls in time of distress. This finding is of particular relevance because it suggests that the impact of gender bias in early life has a very long temporal reach, and continues to be felt decades later.

The Importance of Future Weather Variability

Climate change adds another dimension to the already complex relationship between weather and health. Projected scenarios for future climate all agree that high rainfall and extreme drought will be both more frequent. While such extreme events are expected to affect child health little is known about the magnitude of their impact.

“Increase in rainfall variability leads to an increase in income variability. Rainfall deserves particular attention because it affects a whole community, decreasing the ability to use informal risk-sharing networks. With rainfall also affecting the disease environment, all the effects of weather shocks on health are likely to be harder felt in developing countries, where health endowment and infrastructure are low to begin with. Because of their physiology and because their immune systems are not yet fully developed, children are to be among the most affected by climate change (IPCC, 2007).”

The World Health Organization (2008) has identified four major health consequences of climate change in rural settings of developing countries. First, the agricultural sector is extremely sensitive to climate

variability. Rising temperatures and more frequent droughts and floods can compromise food security. Therefore, increases in malnutrition are expected to be especially severe in countries where large populations depend on rain-fed subsistence farming. Second, more frequent extreme weather events mean more potential deaths and injuries caused by storms and floods. In addition, flooding can be followed by outbreaks of diseases, such as cholera, especially when water and sanitation services are damaged or destroyed. Third, both scarcities of water and excess water due to more frequent and torrential rainfall will increase the burden of diarrheal disease, which is spread through contaminated food and water. Finally, changing temperatures and patterns of rainfall are expected to alter the geographical distribution of insect vectors that spread infectious diseases.

Still, despite the growing interest in the health impacts of climate change, studies of the impact of current rainfall variability and weather shocks on health are rare. One way in which our study contributes to the debate is by first looking at how past rainfall variability has affected children's health. We then discuss a way in which future weather variability may be introduced in our analytical framework, and later test it in the empirical implementation.

Objectives and Summary of Findings

To summarize, in this study we analyze the effect of weather shocks on children's anthropometrics using the two most recent rounds of the Nigeria Demographic and Health Survey (DHS). For this purpose we interpolate climate data for each DHS cluster using daily weather-station records from the national network of about 30 stations. Specifically, we analyze the impact of rainfall shocks on two anthropometric measures which capture two different dimensions of health status. We first look at weight-for-height, which is a good metric for severe malnutrition and is considered as a proxy for short-run nutritional deficiency. In addition, we use height-for-age which should better capture chronic malnutrition. In the case of short-run impacts we also analyze the effect that precipitation has on the incidence of child diarrhea. Diarrhea is a particularly important disease to study in this context because of its sensitivity to climatic conditions. As in previous papers, we focus on shocks that occur at the very beginning of life. We do not look at health status or any other outcome at adulthood since our data only comprise infants and young children. By focusing on the short and medium-term impacts of shocks our study closely follows the work by Jacoby et al. (2011).

One of the main objectives of the study is to uncover the channels through which precipitation affects child nutritional status: the disease environment and the income channels. The relative importance of them should advise the design of future policy interventions. We also analyze whether rainfall shocks have medium-run impacts on child health or if they are short-lived. We do this by looking at the effect of shocks during the last three completed rainy seasons experienced since a child's birth. Regarding the gender bias discussion, we analyze the differential effect of shocks on girls and boys. Finally, we try to quantify the influence that increased weather variability -that will result from climate change- might have on child health.

We find that rainfall shocks have a significant and robust impact on child health in the medium and the short-run for both weight-for-height and height-for-age.¹ In particular, in the case of weight-for-height we find that while above normal precipitation during the last completed rainy season has a positive impact on health, those corresponding to the rainy season in which a child was interviewed decreases weight-for-height. While the first result points to a stronger income effect; the negative impact of the contemporaneous shock reveals the importance of the disease environment in determining health status in the short-run. This finding is reinforced by the positive and significant effect that rainfall shocks have on the incidence of child diarrhea. However, the impacts that we find are almost linear -with a slightly concave relationship between the contemporaneous rainfall deviations and weight-for-height- showing that an increase in rainfall variability brought about by climate change may not lead to further reductions in weight-for-height. Rainfall shocks also affect height-for-age in an interesting way. Only the shock from the last completed rainfall season is significant across different ages, implying that children exhibit catch-up with their cohorts after the shock. Moreover, as in the case of weight-for-height, the effects of past shocks are positive on height-for-age suggesting an income channel stronger than the disease environment. We do not find evidence of nonlinear effect of shocks on height-for-age. The magnitudes of the impact of weather shocks on health are of considerable magnitudes for both height-for-age and weight-for-height. Finally, we do not observe discrimination against girls as a result of weather shocks.

¹ To clarify, we consider the short-run to be the period directly related to the agricultural season in which a child was interviewed. In contrast, we refer to the medium-run when we analyze the shocks corresponding to the last completed cropping season. Finally, the long-run refers to the effect of weather realizations in the previous to the last agricultural seasons.

The paper is structured as follows. In the next section we outline the conceptual framework that will guide the econometric models. In section 3 we describe the data. We then explain the reduced-form equations for weight-for-height and height-for-age in section 4, and present the results in section 5. The last section summarizes the main findings and discusses their policy implications.

Conceptual Framework: Health Production Function and Climate Variability

A Health Production Function Approach

As has been the usual practice in the literature we analyze children health status using the “health production function” framework introduced in the economic literature by Grossman (1972). In general terms, a health production function treats social, economic, and environmental factors as inputs of a production system. The vector of inputs usually includes nutrient intake, household income, consumption of public goods, education, and time devoted to health related procedures, the initial individual endowments like genetic makeup, and community endowments such as the ambient environment and sanitation systems.

In this study, we follow Jacoby et al. (2011) considering a child health status in a particular time period (H_{it}) to be a function of the health endowment at the beginning of the period (H_{it-1}), the investment in child-care inputs (I_{it}), and the exposure to the disease environment (E_t).² That is,

$$H_{it} = f(H_{it-1}, I_{it}, E_t)$$

Note that the health status at any point in time is a stock variable that captures the whole child’s health history through the lagged term H_{t-1} . In other words, the health endowment at the beginning of the period (H_{t-1}) is determined by genetic characteristics (H_{i0}), and the ambient environmental conditions in early life (i.e. the lagged E_s). In this simple framework parents can affect their children’s health only through investments.³

$$I_{it} = g(C_{it}, T_{it}, F_t, E_t)$$

The investment in child health (I_{it}) depends on nutritional intakes which in turns depend on household consumption (C_{it}), the time devoted to child care (T_{it}), community sanitation and other relevant

² For the estimation of a health production function it is critical to have a measure of health status that captures those aspects of health that are meaningful, and that can be measured with accuracy , i.e. those that are quantifiable. As we explain below, children anthropometric measures such as height-for-age or weight-for-length are good proxies for children’s health status.

³ Note that parents can also reduce the effect that the disease environment (E) has on their children by migrating to more favorable areas, or areas with better infrastructure (F). This type of migration is, however, limited in the context of this study.

infrastructure (F_t), and also on the disease environment (E_t) since the investment in health may have to increase in response to adverse environmental conditions: for instance, the use of oral rehydration therapy after diarrhea.

Understanding the Links between Weather Shocks and Child Health

Even though it has been well established that weather shocks have an important causal effect on child health outcomes, the channels behind the link are poorly understood. In principle, they might be related to income shocks and disease exposure. To conceptualize each channel we now turn to describe the interrelationship between weather variability and the arguments of the health production function.

Exposure to disease

To begin with, one can argue with confidence that weather affects the disease environment (E_t) since many diseases are influenced by weather conditions or display strong seasonality. For instance, excessive rainfall and flooding in developing countries are usually linked to higher incidence of water-borne diseases such, typhoid fever, leptospirosis, and cholera (Confalonieri et al., 2007; WHO, 2002).⁴ Also, excess rainfall may indirectly lead to an increase in vector-borne diseases like malaria, dengue and dengue hemorrhagic fever, yellow fever, onchocerciasis, and West Nile fever through the expansion in the number and range of vector habitats.

For example, onchocerciasis, or river blindness, which is most common along the main Nigerian river valleys, affects millions of people causing chronic eye and skin disorders. In turns, this disease has an enormous socioeconomic impact on rural communities (Wagbatsoma and Okojie, 2004). The vectors have a strong seasonal component. They breed during the wet season and the peak biting density occurs at the height of the rainy season, with more infective parasites at the beginning and end of rains (Nwoke, Onwuliri and Ufomadu, 1992). Meningococcal meningitis, also one major disease in the semi-arid sub-Saharan Africa, appears to be strongly linked to climatic and environmental factors, particularly drought (Confalonieri et al., 2007). Changes in climate, as well as in its variability, are thus likely to lengthen the transmission seasons and to alter the geographic range of diseases.

⁴ Extreme precipitation has significant impact on child health in developed countries as well. For example, Rose et al. (2000) report that in the United States, 20 to 40% of water-borne disease outbreaks can be related to extreme precipitation events.

Higher temperatures have also been linked to the expansion of vector-borne diseases. For example, Oluleye and Akinbobola (2010) provide evidence that malaria incidence correlates with periods of unusual high temperatures in southern Nigeria.⁵

Income effects

In developing countries credit constraints and other market imperfections prevent households to smooth their consumption over time, potentially making health more vulnerable to economic downturns (Behrman and Deolalikar, 1988 and 1990). Investments in child care are a function of income which, in rural settings with agricultural production, is affected by the realizations of climate. Caloric intake and dietary quality may deteriorate as a consequence, and the use of important health services may fall (Miller and Urdinola, 2010). Young children are the ones that suffer disproportionately from these shocks.

Given the seasonal nature of agricultural production, the effect from income to consumption is likely to have a lag: higher rainfall during the last cropping season will only increase consumption after harvesting. Nonetheless, higher than normal precipitation may also have a contemporaneous positive effect on household consumption if more agricultural labor is demanded during the cropping season, but this effect should be small in a country where rural wage labor markets are not the norm.⁶

Is it possible to isolate the income channel from the disease environment channel? In principle it is very difficult but at least we might be able to say something about the relative strength of both channels because, in general, weather shocks operate through them with opposite effects. For example, excess rainfall during the last rainy season had a negative impact on previous health through E_{t-1} , which is carry

⁵ Also, sustained daily low minimum temperatures have been associated with high prevalence of respiratory tract infections among young children in developing countries. However, given the nature of climate in Nigeria it is very unlikely that abnormal low temperatures could produce widespread respiratory problems. High temperatures also raise the levels of ozone and other pollutants in the air that exacerbate cardiovascular and respiratory disease among infants and young children, but it is usually less a concern in rural areas.

⁶ Rainfall variability might also affect child health by changing the opportunity cost of time for parents. Recent research in developing countries documents that the opportunity cost of parental time might play an important role in the initial formation of child health. For example, Miller and Urdinola (2010) found that parents in rural Colombia cut back time-related health input when the cost of time is high, leading to higher infant and child mortality. In a recent study for West Africa, Yeon Soo Kim (2010) shows that positive rainfall shocks have a negative impact on child mortality. The explanation is also related to the opportunity cost of parental time: higher than normal rains increase the opportunity cost of time for agricultural labor, particularly for females who have a prominent role in subsistence agriculture. In turn, mothers respond by reducing the time they spend breastfeeding.

on into the current period by H_{t-1} . However, higher than normal rains during the last agricultural season should have resulted in a better harvest, increasing both current consumption (either by selling the produce or by directly consuming it) and the current investment in child health, I_{it} .⁷ In the end, the net impact of a past rainfall shocks is an empirical question.⁸ One might expect, however, the income channel to dominate since any negative effect of rains on health during the last agricultural season should -to some extent- vanished with time.

In contrast, a rainfall shock should only affect the disease environment channel in the short-run. To see why, note that excessive rainfall during the current rainy season should negatively affect child health due to the expansion of diseases, E_t . However, any positive effect that rainfall has on crops will only have an impact on consumption after harvesting. Recall that the income channel operates with a lag, and hence any benefit that current precipitation might bring will only be realized in the future. Thus, the contemporaneous effect of a realization of rainfall on child health can be in principle determined.

Thinking about Climate Change

Determining how weather variability in rural settings contributes to a child's health status would greatly contribute not only to better understand the causes of child malnutrition, but it would also contribute to the ongoing debate about the potential impacts of climate change.

Higher temperatures, changes in precipitation, and climate variability would alter the geographical range and seasonality of transmission of many vector-borne diseases. Most likely, the range and seasonality would be extended. According to the IPCC's Fourth Assessment Report, climate change induced alterations in precipitation will significantly affect the burden of water-borne diseases. In particular, the Report states with "high confidence" that climate change will: increase malnutrition and consequent disorders, including those relating to child growth and development; increase the number of children suffering from death, disease and injury from heat waves, floods, storms, and droughts; change the range of some infectious disease vectors; and increase the burden of diarrhea disease. The

⁷ Note that it is not necessary to be a food producer in order to rip the benefits of higher yields. Inasmuch as higher yields translate into lower prices everyone, and not only households that cultivate land, should benefit from a better harvest.

⁸ In contrast, higher than normal temperature should always have a negative impact on child health through both a disadvantage disease environment and a lower agricultural output, especially in the case of extreme heat (see Lobell et al. 2011).

Report also identifies children, traditional societies, and subsistence farmers among the most vulnerable groups (Confalonieri et al., 2007).

In Figure 1 we show how rainfall variability can be introduced in the framework outlined in this section. The figure displays the relationship between a health outcome (H), say weight-for-height, and the level of rainfall (R). Abstracting from risk aversion, the shape of this relationship tell us how a change in rainfall variability, holding the average rainfall constant, impacts on child health status. Suppose that we start from a situation under which the current weather variability is given by $\underline{\sigma}_0$ and $\overline{\sigma}_0$ with mean R . Given this variability the expected health outcome will be H_0 . Then, suppose that weather variability increase, i.e. rainfall patterns get more erratic, but the average precipitation level does not change. The new variability given by $\underline{\sigma}_1$ and $\overline{\sigma}_1$ corresponds to a lower health outcome H_1 , on average.

Therefore, the concavity of the health outcome-rainfall relationship allows us to infer the magnitude of the change in a health outcome due to a change in rainfall variability. Note that under a liner relationship, a higher variance in weather will have no impact on the expected health outcome of children. This simple approach to measure the potential impact of future climate variability can be incorporated in the empirical estimation simple by allowing nonlinear effects of rainfall on child health.

Data and Descriptive Statistics

Demographic and Health Survey

The data on child health come from two rounds of the Demographic and Health Survey (DHS) conducted in 2003 and 2008. The DHS are nationally representative household surveys with large sample size that contains detailed information on demographic characteristics, fertility, contraceptive use, infant and child mortality, immunization levels, use of family planning, maternal and child health, breastfeeding practices, and nutritional status of mother and young children.⁹

Nutritional status, especially in children, has been widely and successfully assessed by anthropometric measures in both developing and developed countries (Mei and Grummer-Strawn, 2007). Therefore, following the norm in the literature we proxy children health statuses with anthropometric measures and direct information on recent symptoms of illness, specifically diarrhea.¹⁰ Children height and weight are converted into standardized Z-scores (height-for-age and weight-for-height), using the WHO Anthro programs (WHO, 2009). For each child, depending on their sex and age, the Z-score system expresses anthropometric values as several standard deviations below or above the median of an international reference group.¹¹ Height-for-age Z-score (HAZ) indicates chronic malnutrition and is considered a good measure of long-term health. In contrast, weight varies in the short run due to acute starvation or severe disease. Therefore, weight-for-height Z-score (WHZ) provides a more current indicator of health status.

The Nigeria DHS samples were selected using a stratified two-stage cluster design. The 2003 DHS consist of 7,864 households in 365 clusters or villages -with 54% of them being rural villages. In contrast, the 2008 DHS had a much larger sample size consisting of 36,800 household in 886 clusters (69% in rural areas).¹² We restrict the sample to those born outside of urban areas because our causal factor of

⁹ Standard core questionnaires are used for all DHS surveys making it an ideal survey for international comparative studies. The DHS has been widely used to perform indirect estimation of population dynamics, such as fertility and mortality, in those places where there is no reliable census data.

¹⁰ According to the protocols used by the DHS, for children younger than 60 months of age, height is measures to the nearest 0.1 centimeter. While the standing height is measured for children 24 month or older, a measuring board is used to measure child's length when children are younger than 24 month of age. Weight is measured to the nearest 0.1 kilogram.

¹¹ An international reference is useful since growth in height and weight of well fed, healthy children under 5 years of age from different ethnic backgrounds and different continents is reasonably similar (WHO, 1995).

¹² The 2003 DHS used the 1991 census frame while the 2008 DHS used the 2006 census frame. The definition of a rural area is the same in both frames.

interest, rainfall, should mainly have an effect in agricultural areas. The locations of rural clusters from each round are displayed in Figure 2. The surveys are based on interviews of women of childbearing age, i.e. between 15 and 49 years old, who were either permanent residents of the household or visitors present in the household on the night before the survey took place. We pool the two waves together to create a sample of 11,500 child-level records that includes birth dates, and detailed child health characteristics.

We have decided to focus on the younger children (i.e. those between 0 to 35 months of age) for several reasons. Firstly, young children are believed to be especially vulnerable to shocks that lead to growth faltering. Secondly, body size at adulthood is strongly correlated with stature at age three, and that after this age children from even very poor localities will grow as quickly as children in developed economies. In turns, adult height is correlated with earnings and productivity, poorer cognitive outcomes, and premature mortality due to increased risk of cardiovascular and obstructive lung disease (Hoddinott and Kinsey, 2001). In addition, children experiencing slow height growth usually perform less well in school, score poorly on test of cognitive function, have lower activity levels, and fail to acquire skills at normal rates. Finally, the evidence suggests that the period since birth to age three is the most critical period for the development of the immune system.

We removed biologically implausible values (most likely as the result of errors in measurement or data entry) using the cut-offs recommended by the WHO. Thus, data were excluded if a child's HAZ was below -6 or above +6 (1,569 observations), or WHZ was below -5 or above +5 standard deviations (1,321 observations). Our final sample has about 10,000 children age 0 to 35 months living in rural areas.

The summary statistics can be compared with the international reference group, which has an expected mean Z-score of 0 for all normalized growth indices. In general, Z-scores 2 standard deviations below the reference are associated with severe growth retardation in the case of HAZ, and acute malnutrition for WHZ. The distributions of HAZ and WHZ for children below 36 months of age of both rounds of the Nigeria DHS are displayed in Figure 3. The distribution of height-for-age Z-scores is highly skewed to the left implying that growth retardation is very prevalent among young children of rural areas. The average child is 1.5 standard deviations shorter than the international reference mean, with almost 45% of

children being stunted, i.e. their HAZ scores are under 2 standard deviations from the WHO median.¹³ Boys are more likely to suffer from growth retardation than girls. Regional differences are also significant. While more than half of the children in the northern part of the country are stunted; only 34% of children suffer from acute growth retardation in the southern regions (see Table 2 for more details).

Children also score below the international mean for WHZ, although the mode of the distribution is closer to the international standard. Acute malnutrition affects 17% of children, with no discernable difference between boys and girls. Differences in weight-for-height z-scores are also observed between the northern, central, and southern regions of Nigeria (see left panel of Table 1). While 11% of children are wasted in the relatively rich southern region, almost a quarter of them suffer acute malnutrition in the north.

Climate and Weather Data

In the most recent DHS surveys the location of sampled communities is geo-referenced using GPS technology.¹⁴ These data allows us to construct a precise history of climate for each DHS cluster. For this purpose, we combine the geographic location of clusters with detailed weather data from a large weather station network spanning from the mid 1980s to 2008, the year of the last DHS. The location of the weather station network is displayed in Figure 4. The geographic coverage of the network is fairly good except for the central east and western part of the country.

Rainfall is the most important dimension of weather variation in Nigeria. Because of its tropical location, temperature shows very little variation in Nigeria, either within years or across them. As noted by Nieuwolt (1982) (cited in Odekunle, 2004) temperatures are not a critical factor in tropical agriculture. Therefore, in this study we concentrate on the effects of precipitations shocks.

Perhaps one of the key aspects of this study is to give proper weight to spatial considerations. Although many studies have linked health outcomes with climate, the use of insufficiently matched climate and

¹³ To have a sense of the magnitude of these figures, for a three years old child a 1 standard deviation would be equal to approximately 3.75 centimeters difference in height.

¹⁴ In order to maintain confidentiality of respondents the DHS randomly displace the GPS coordinates of each cluster. Rural clusters contain a minimum of 0 and a maximum of 5 kilometers of positional error (ICF Macro, 2011). Thus, even if the same clusters are sampled in two different rounds it would be impossible to identified them because they would have different geo-coordinates.

disease data can lead to biased results. Thus, we carefully interpolate climate and weather data from the network of stations to the precise location of each DHS clusters. Relatively few studies have matched climate variables to outcomes at fine resolution. The usual practice in the economic literature is to match each locality –a cluster or the geographic center of an administrative unit– to the geographically closest weather station (for example Yang and Choi 2007, Maccini and Yang 2009). While simple, this interpolation method may yield poor results if missing records are prevalent in the weather data, stations have been affected by site relocation, or considerable differences exist in terms of topographic characteristics –for example altitude- between the location of the cluster and the location of the closest station. The replacement of missing data with data from the second closest weather station will introduce artificial variation in weather, whereas the differences in topography will introduce a bias for the interpolated values.

Another alternative is to predict climate using statistical methods, similar to those used in climate modeling (for an application in the economic literature see Nordhaus et al, 1994). This approach requires estimating climate (or weather) based on stations’ observable characteristics –latitude, longitude, altitude, distance to the sea, etc.– and then using the regression coefficients to predict the corresponding values to each DHS clusters. We have opted for this approach because it better fits the observed climate at the weather station site.¹⁵ The construction of the relevant weather variables is described in the Appendix.

In order to assess the effect of rainfall shocks on children health we examine the deviations with respect to the normal rainfall during the growing season. The growing season is usually defined as the period of the year during which rainfall distribution characteristics are suitable for crop germination, establishment, and full development. Such period would not exhibit significant variation from year to year. However, the empirical identification of the length of the growing season is in itself challenging because rainfall in Nigeria has considerable spatial variability; from a tropical climate in the south to a semi-arid climate of the Sahel.

¹⁵ Alternatively, one might use climate and weather data from General Circulation Models (GCM). These global climate models use much more complex methods to interpolate observed climate at weather stations into spatial grids, which in turn can be used to interpolate climate at the sampled cluster. While CGM might capture better complex atmospherically process their primarily objective is not to represent weather conditions at a fine spatial resolution. Therefore, the coarse spatial nature of these models would generate much less spatial variability in our main variables of interest.

This fact is explicit in Figures 5, which shows the seasonal distribution of rainfall for three weather stations located at different latitudes: Maiduguri (north), Abuja (central), and Port-Harcourt (south). Annual precipitation in Nigeria is highest in the coastal areas and decrease inland towards the north. The graph in panel (a) also reflects the typical double maxima and the little dry season (popularly known as August break) of the coastal part of the country, as well as the single maximum rainfall regime of northern Nigeria. It also confirms that the length of the growing season varies enormously at different parts of the country. Therefore, to account for this variability we divide the country in three distinct zones using the estimates of the length of the growing season presented in Odekunle (2004).¹⁶ The resulting mean lengths are approximately 6 months in the south (from early May to the end of October), 4 months in the central part of the country (from June to September), and only 2 months in the north (from July to August). The spatial distribution of DHS clusters into these regions is depicted in Figure 6 along with the interpolated normal level of rainfall during the growing season for each DHS cluster.

As opposed to rainfall patterns, normal temperatures are relatively uniform and the seasonal variation is small, thereby allowing a wide range of suitable crops in relation to temperature conditions. This happens especially in the central-south part of the country where the mean monthly long-term temperature fluctuates between 25 to 30 degrees Celsius. The period between February and April is the hottest during the year (this period corresponds to the dry season). Northern Nigeria presents more variability in terms of temperature that ranges between 22 and 33 degrees.

¹⁶ Specifically, Odekunle (2004) used 40 years of daily rainfall data from five weather stations (Ikeja, Kaduna, Illorin, Ondo, and Kano) representing different climates, to predict the date of onset and cessation of rains. The point of onset corresponds to the time when cumulative rainfall reaches 7-8% of the annual total rainfall, whereas that of rainfall cessation corresponds to 90%.

Econometric Specifications

In this section we present the reduced-form equations for analyzing the effects of rainfall shocks on child health status. For this purpose we rely on two anthropometric measures that capture two different dimensions of health.¹⁷

Weight-for-Height

As we mentioned before weight-for-height Z-scores are a good indicator of short-term health status for young children. We estimate the following reduced-form equation for children aged 0–35 months of age.

$$(1) \quad WHZ_{ijt} = \alpha + \beta(R_{jt-1} - \bar{R}_j) + \varphi(R_{jt} - \bar{R}_j) + \bar{R}_j + \gamma_d + \delta_t + \eta_{ij} + \varepsilon$$

Where WHZ_{ijt} is the weight-for-height Z-score for child i in cluster j at time period t . Note that each children in the sample is measured only once. Thus, the subscript t does not imply that we have repeated observations for the same child; it only indicates the survey round and season in which the child was measured. The variables of interest are the deviations of rainfall from the long-term average during the past completed rainy season, $R_{jt-1} - \bar{R}_j$, and the current season rainfall shock, $R_{jt} - \bar{R}_j$.¹⁸ Whereas the rest of the terms are controls for total normal rainfall ($\bar{R}_j$), dummies for month and year of interview (δ), fixed effect by state or district (γ), and children characteristics (η) such as gender and dummies for age and month of birth. We also include the square of the precipitation shocks to capture the potential effect of increased rainfall variability as explained in section 2.

The inclusion of both shocks should allow us to separate the channels through which weather affects child health (i.e. the income and disease environment channels). In rural setting rainfall realizations are critical for a successful crop production. A good harvest will increase incomes and the stocks of food for the year to come, positively impacting on children's nutritional intakes and their weight. It follows that it is the realization of rains during the last rainy season what should matters the most for current consumption (C_{it} in the health investment function). In addition, higher than normal rains during the last

¹⁷ Note that the anthropometric measures of these children might have either been measured or recorded with error. However, it is very unlikely that these measurement errors are related to the realization of weather in a particular place and time which would bias our estimates.

¹⁸ All rainfall values are in logs. Hence the variables on interest (which are differences of logs) should be interpreted as the percentage deviations from normal rainfall.

season might have been more conducive for the spread of disease (E_{t-1}) negatively affecting the child's current health status via H_{t-1} . Therefore, the term $R_{jt-1} - \bar{R}_j$ will capture both the income and the disease channels in a way that it is not possible to separate them. We expect, however, the positive income effect to dominate, since adverse health effects may be partly short-lived while the income generated through higher harvests is to be used by the household until the next cropping season. In addition, we include the square of past rainfall deviation to examine how rainfall variability may affect weight-for-height. While higher rainfall should have a positive effect on income, we expect that excessive rainfall may both be harmful to crops and increase diseases.

Lastly, in the case of children surveyed during the rainy season, we examine the impact of current rainfall deviation ($R_j - \bar{R}_j$) on weight-for-height Z-scores. This variable should capture the adverse effect of excessive rainfall on health, since higher than normal rainfall is likely to immediately increase the incidence of water-borne diseases while any benefit from higher rainfall on crop yields and income have not been reaped yet.

In Figure 7 we illustrate the way in which rainfall shocks are constructed. For the past season we compute the deviation of total rainfall from the normal. In the case of the contemporaneous shock, we define it based on the cumulative rainfall from the beginning of the growing season up to the month of interview (for both the realization in that particular year and the normal). However, for children interviewed during the dry season we set the normal rainfall and its deviation to 0. Recall from the previous section that the length of the growing season varies geographically, with a shorter season as we move northbound. Depending of the date a household was surveyed, this also affects which calendar year we used to compute the past and current shocks.

Height-for-Age

Finally, we use the pooled child-level DHS sample to examine the effect of weather shocks on height-for-age. As mentioned earlier, the length of a child relative to his age is a good measure of long-term health status. The analysis is again restricted to children aged 0–35 months of age. We estimate the following reduced-form,

$$(2) \quad HAZ_{ijt} = \alpha + \beta_1 (R_{j1} - \bar{R}_j) * 1_{c \geq 1} + \beta_2 (R_{j2} - \bar{R}_j) * 1_{c \geq 2} + \beta_3 (R_{j3} - \bar{R}_j) * 1_{c = 3} + \bar{R}_j + \gamma_d + \delta_t + \eta_{ij} + \varepsilon$$

Where HAZ_{ijt} is the height-for-age Z-score for child i in cluster j measure at time period t . As before, the subscript t only indicates the survey round in which the child was measured, i.e. either 2003 or 2008.

As in the case of WHZ the variables $R_j - \bar{R}_j$ represent the percentage deviation of rainfall with respect to the long-term average $\bar{R}_j$ for cluster j taking into account the length of the respective growing season (which as before varies according to the geographic location of the cluster). However, in this case the variables refer to the entire history of *completed* rainy seasons experience by a child since birth. Specifically, R_1 represents total rainfall during the first completed rainy season, while R_2 and R_3 are total rainfall during the second and third completed rainy seasons, respectively.

This classification requires to group children into cohorts accordingly. We numbered cohorts starting from the youngest to the oldest. The first cohort is composed by the younger children, that is, those that have experienced only one completed rainy season since birth. Children in the second and third cohorts have lived through two and three rainy seasons by the time they were interviewed. Note that this approach generates censoring in the relevant variables. This is due to the fact that children younger than 12 months of age have only live through one completed rainy season. In other words, R_2 and R_3 have not yet been realized for them by the time of the survey. The same happens with R_3 for children less than 24 months of age. We deal with the censoring by interacting the weather variables with dummies for each cohort.

Figure 8 presents an illustration of how the cohorts were constructed and the corresponding weather shocks. A couple of points are worth mentioning. First, two children born in the same day but in different parts of the country might belong to different cohorts because the length of the growing season differs across space. For example, a child born on September 15, 2006 in the central or south regions will have experienced one less completed rainy season than a child born in the same day in northern Nigeria (assuming both children were interview in the same day). Second, each measure of rainfall shock ($R_j - \bar{R}_j$) is actually composed by weather realizations in different calendar years. For example, in any given cluster $R_1 - \bar{R}_1$ will be formed by deviations of rainfall from normals for the years 2000, 2001, 2002, 2005, 2006, and 2007. The empty cells indicate the censoring.

As we mentioned earlier in the case of height-for-age the sign of the coefficients on the past weather shocks $(R_j - \bar{R}_j)$ cannot be determined a priori because the impact of past shocks on either consumption or health take time to materialize, making it impossible to isolate each channel.¹⁹ However, the effects should run in opposite directions. Thus, a positive coefficient would be indicative of an income channel stronger than the disease environment channel and vice versa.

Most importantly, this estimation strategy also allows us to test whether these shocks are short-lived or if they have long-lasting effects on child health. This can be achieved by relaxing the assumption that rainfall in any given year has the same impact for each cohort, i.e. β s are the same across cohort. We consider a shock to be transitory if only if the last completed rainy season matters for the HAZ score (i.e. β_1 for cohort 1, β_2 for cohort 2, or β_3 for cohort 3). On the contrary, a shock will have a long-lasting impact if rainfall shocks at an early age $R_1 - \bar{R}_1$ significantly affect the HAZ for the older kids that form the second and third cohorts, or if R_2 has an effect on the oldest cohort. The estimation equation then becomes

$$(3) \quad HAZ_{ijt} = \alpha + \sum_{c=1}^3 \beta_1 (R_{j1} - \bar{R}_j) * 1_{c \geq 1} + \sum_{c=2}^3 \beta_2 (R_{j2} - \bar{R}_j) * 1_{c \geq 2} + \beta_3 (R_{j3} - \bar{R}_j) * 1_{c = 3} + \bar{R}_j + \gamma_d + \delta_t + \eta_{ij} + \varepsilon$$

Both models include the same set of control as in the WHZ case: total normal rainfall ($\bar{R}_j$) in logs, dummies for month and year of interview (δ), fixed effect by state or district (γ), and children characteristics (η). We also include the square of the rainfall shocks to test for nonlinearities.

¹⁹ To reiterate on the difference with the case of WHZ, note that weight varies sizably in the short-run, making it possible to examine how it changes in response to current shocks. This implies that a current shock should not have an impact on income yet (and hence on food intake), and can only have a direct impact through the environment disease channel.

Results

Weight-for-Height

Least square results of estimating Equation 1 with robust standard errors in the presence of intra-cluster correlation are reported in Table 3. The sample consist of 10,651 children age 0 to 35 months, living and born in rural areas. The first specification includes the linear effects of current and past rainfall deviations from normals and two controls: the gender of the child and the long-term average level of rainfall in the DHS cluster. In columns (2) and (3) we include the full set of controls (age, month of birth, month*year of interview, and state fixed effects). The last column of Table 3 allows for nonlinear effects of current and past rainfall shocks.

The results show that current shocks have a negative effect on the weight-for-height Z-scores of young children, providing evidence of the importance of the disease environment channel in the short-run. The magnitude of the effect is also considerable. As columns (2) and (3) suggests, a 10 percent positive deviation of rainfall in the current season from the long-term average reduces the WHZ score by 0.034 to 0.036 standard deviations, on average, i.e. 17 percent of the median of weight-for-height Z-score in our sample. Moreover, the inclusion of the full set of controls implies that these results are robust to individual invariant effects and state fixed effects.

Rainfall in the last completed rainy season before the survey has a positive and significant impact on child health, but only in the last specification when the square terms are introduced. This suggests that the positive income effect of higher rains is larger than the negative effect through the expansion of water-born and other diseases. While the quadratic term on past rainfall suggests a linear relationship with child health, the square of current rainfall indicates the presence of nonlinearities. However, the magnitude of the coefficient is too small for it to have a noticeable impact.

Two remaining questions are whether these impacts differ across boys and girls, and across age groups. We first examine differences across ages in the impact of precipitation on weight-for-height in Table 4. It is interesting to note that the effect of past rainfall is significant across ages and it is of similar magnitude. In contrast the effect of current rainfall shocks is significant for one and two years old, but not for the oldest children. As previously mentioned, the income effect may be stronger for girls than for boys if girls are relegated and boys favored in times of economic hardship. However, our results do not support this claim. Boys seem to benefit to a greater extent by past rainfall shocks, and girls to do worst

than boys when diseases are more likely, i.e. when current rainfall is higher than normal. However, most of the coefficients across age groups are not significantly different from zero.

Incidence of Diarrhea

The adverse effect of current rainfall on weight-for-height seems to be caused by the disease environment. To further explore this issue we analyze the effect that current rainfall shocks have on the likelihood of reporting diarrhea in the last two weeks prior to the interview. Diarrhea is a particularly important disease to study in this context because of its sensitivity to climatic conditions. As can be seen in Table 5, higher-than-normal rains significantly affect the incidence of diarrhea. The magnitude of the effect is larger for two and three years-old, but the coefficient is significant only for the former (see column 2). This result is in line with Keusch et al. (2006) reporting that the prevalence of diarrhea peaks among infants and young children (those between 6-12 months of age).

We were expecting potentially larger effect on weight-for-height through the disease environment for children above 12 months of age since breastfeeding declines as children grow up, increasing the exposure to disease contracted through food intakes. However, our findings indicate that higher incidence of diarrhea only affects the middle cohorts, but it does not explain why the younger children, i.e. those between 0-12 months old, are also significantly affected by these shocks (from column 1 on Table 5). In other words, the disease environment affects infants but not through a higher incidence of diarrhea. Lastly, we also find, as expected, that rainfall shocks do not have a long-lasting impact on child health since the coefficient on last season rainfall does not affect the incidence of diarrhea at the time of survey.

Height-for-Age

The significant impact that rainfall during the last season has on weight-for-height indicates that shocks might have a medium-run effect on child health. For further evidence we now turn our attention to the effect that rainfall shocks during previous seasons have on the height-for-age Z-scores, which as opposed to weight-for-height should better capture chronic nutritional status.

Table 6 presents the results for different specifications of Equation 2 on a sample of 10,728 children in rural areas. As mentioned in the previous section, we focus on *completed* rainy seasons since a child was born. For instance, ΔR_1 is the deviation of rainfall during the first completed growing season experienced by a child, and ΔR_2 and ΔR_3 are the second and third seasons, respectively. In the first four columns we

include the deviation from normal rainfall, each with a different set of controls.²⁰ In general, the estimated regressions show that rainfall shocks at early life have a significant effect on the HAZ scores. Moreover, the positive coefficients suggest that the benefits to child health through the income channel more than compensate any negative impact that higher rainfall may have on child health due to the expansion of water-borne and other diseases.

As opposed to the weight-for-height case we are now able to control for the corresponding temperature shocks.²¹ Note that while rainfall shocks have an ambiguous effect on child health (depending on the relative strength of the income and disease environment channels), temperature shocks always have a negative impact on child health, especially in certain temperate locations. Higher temperatures increase the incidence of diseases and also reduce agricultural yields, lowering the subsequent nutritional intakes. We present the results in column (5). In line with our reasoning we find that temperature shocks at early life have a negative impact on height-for-age Z-scores. In addition, the coefficients on rainfall deviations are still negative and significant, and the inclusion of temperature shocks has not affected their magnitudes.

Lastly, we test for nonlinearities by including the square of weather shocks. As we already mentioned, if rainfall shocks affect child health linearly, then any increase in the variance of rainfall (for example, induced by climate change) should not have any additional impact on the expected health outcome. In contrast, if a quadratic relationship exists between shocks and health then, any change in its variance will also affect the mean health outcome. Results presented in column (6) show that all the square coefficients are not statistically significant implying that rainfall affects health linearly. Further, their inclusion does not change the significance and magnitude of either the rainfall or the temperature shocks.

So far we have shown that past weather shocks impact child health, but we have not been able to say anything about whether these shocks have a permanent effect or not. In other words, saying that

²⁰ Controls include fixed effects by age, month of birth, month*year of interview, season*year of interview, and state.

²¹ Unfortunately, the quality of the temperature records for 2008, the year of the last and larger DHS survey, are not reliable enough, and hence we decided to exclude temperature in the weight-for-height regressions. In the case of height-for-age, the last completed growing season for the vast majority of the sample is 2007.

shocks in the first and second seasons of life have an impact on child health is not enough to say that they have a long-lasting effect, because they might affect the younger children but not the oldest.

To analyze this issue we group children into cohorts according to the number of completed rainy season that they have experienced since birth, and then we interact each cohort with rainfall deviations in different time periods as explained in Equation 3. Examining exogenous shocks in several periods at early life for each cohort, allow us to identify the most critical periods, and ultimately to understand the persistency of their impacts. Results presented in columns 1 and 2 of Table 7 suggest that weather shocks (both rainfall and temperature) are transitory, since it is only the last season shock the one that matters for HAZ scores (ΔR_1 and ΔT_1 for the first cohort and ΔR_2 and ΔT_2 for the second cohort). In the last two columns we split the sample between boys and girls to see if there is any difference across sex groups. Again, results are indicative of similar (in magnitude) transitory impacts of weather shocks for both groups.

The short-lived nature of past weather shocks seem to indicate that children who have experienced a shock can rapidly catch-up with their cohort. Similar results using the same methodology are reported by Jacoby et al. (2011). Our findings are also in line with some results reported in the epidemiologic literature, but seems inconsistent with shocks during the first 12 months since birth having an effect on adult women socioeconomic outcomes, as reported by Maccini and Yang (2009).

Summary of Findings and Final Remarks

We undertook this study with the aim of understanding the socio-economic consequences of current weather variability and the potential impacts that future climate change will bring to rural Nigeria. For practical reasons, we limit the analysis to the impacts that weather shocks have on child health using the 2003 and 2008 rounds of the Demographic and Health Survey.²² Focusing on children's health status has merits on itself; but it is also important for the future since it has been extensively proved that poor child nutrition is detrimental for cognitive development, and ultimately for human capital accumulation.

To summarize, we follow the recent literature by analyzing the effect that weather shocks at early life have on children's anthropometrics and the incidence of water-borne diseases. We started by looking at weight-for-height; a good metric for short-run child malnutrition. In addition, we complemented the short-run evidence by studying the extent by which the incidence of child diarrhea is affected by precipitation. For the medium-run impacts we looked at height-for-age which should capture chronic malnutrition problems.

Our main objective was to study the mechanisms through which precipitations affects child nutritional status. In essence rainfall affects health through the disease environment and consumption channels. While above normal precipitation may be beneficial for staple crops –and hence to rural household incomes- it is also detrimental to child well-being due to the expansion of diseases. Our hypothesis was that contemporaneous rains only affect health through the disease channel. Any positive effect that above normal precipitation may have on consumption would not be ripped until the end of the agricultural season –i.e. once the harvest has been realized. Therefore the impact of excessive current rainfall should have only a detrimental impact on child health. In contrast, the effect of past rains on health should capture both the income effect (through its effect on agricultural yields during the last cropping season) and the last season disease environment. Therefore its net effect on child health is in principle undetermined, and the empirical estimate should reflect the relative strength of each channel. As previously mentioned, we expected the income effect to dominate.

²² Unfortunately, we were not able to analyze the effect of weather variability on household consumption due to the lack of nationally representative consumption data. The 2003 Nigeria Living Standard Survey did not have any administrative unit identifiers lower than the state level (in which case we would have to assign the same weather shock to every household in the same state), and the 2009 NLSS was still under process by the time we started this project.

The results of our reduced-form regressions, which match at fine resolution weather data and disease incidence data, are clear. We find that weather shocks are salient in determining health outcomes both in the medium and short-run for children under the age of three in rural Nigeria. Controlling for other factors, deviations from normal precipitation -measured at the village level- have a significant and robust impact on all three proxies for health status: weight-for-height, height-for-age, and the incidence of diarrhea. In the case of weight-for-height, we find that rainfall shocks corresponding to the rainy season in which a child was interviewed decreases weight-for-height. This result corroborates our hypothesis about the detrimental effect of the disease environment on short-run health status, that is, before any positive effect of rains on crops has been realized into higher incomes. However, rainfall shocks during the last completed rainfall season have a positive effect on weight-for-height, implying that the income effect dominates over any negative influence from last season's disease environment.

The short-run negative health impacts are reinforced by the positive and significant effect that rainfall shocks have on the incidence of child diarrhea. This is of particular relevance since as the World Health Organization indicates, in developing countries children under three years old experience on average three episodes of diarrhea every year. Each episode deprives the child of the nutrition necessary for growth, making diarrheal disease the leading cause of child malnutrition, and the second leading cause of death for young children. Since it is a disease that is both preventable and treatable, low cost public health interventions –like oral rehydration therapy- will certainly reduce the negative impacts that weather shocks have on short-term child malnutrition.

Rainfall shocks also affect height-for-age, but in a very peculiar manner. Only the rainfall deviations during the last completed rainfall season are significant across different ages, suggesting that there exist potential for children to catch-up with the rest of the cohort after experiencing a shock. Moreover, the effects of past shocks are positive on height-for-age pointing to a stronger income channel. As in the case of weight-for-height, the magnitude of the coefficients suggests that the impact of weather shocks on health are not negligible.

The importance of the income channel –mainly through agricultural production- suggests that advances in weather prediction and monitoring techniques can be employed to develop early warning systems to alert rural communities in order to reduce the risks of crop failure. In this sense, the work that the Nigerian Meteorological Agency has been doing in providing reliable planting dates forecast seems to be

a step in the right direction (Nnoli et al. 2006). As suggested in Bandyopadhyay et al (2011), the results of our analysis can also be used to develop spatial maps of vulnerable localities, which will serve to identify those areas with higher health risks. In turn, these maps can be used for better targeting of agricultural extension and public health interventions, such as weather-related crop insurance and the distribution of oral rehydration salts. Further, information can be combined with scenarios of future weather variability to develop maps of future health risks.

An important result from this study was to show that all the impacts are almost linear -with a slightly concave relationship between the contemporaneous rainfall deviations and weight-for-height- suggesting that any future increase in rainfall variability, brought about by climate change, may not lead to additional reductions in children's health outcomes. We would emphasize that this result does not imply that climate change would be neutral or beneficial to child health. To begin with, we have only look at the effect of weather variability, i.e. deviations from normal, and not the effect of climate (the long-term averages of weather realizations). Climate change will likely increase mean temperatures, and may increase or decrease the level of total rainfall affecting children's health status, without affecting their variance. Also, rainfall variability might operate on health in a different form from that analyzed in this study. For instance, it might be that precipitation in certain parts of the rainy season matters for crop production more than cumulative precipitation during the growing season. Future research is warranted to determine how alternative definitions of weather shocks affect the health of young children.

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Tables

TABLE 1. DESCRIPTIVE STATISTICS FOR WEIGHT-FOR-HEIGHT Z-SCORES

		All children	Gender		Age in months		
			Boys	Girls	0-11	12-23	24-35
All regions	mean	-0.235	-0.256	-0.214	-0.232	-0.324	-0.141
	std. dev.	(1.950)	(1.967)	(1.934)	(2.101)	(1.908)	(1.796)
	≤ -2 (%)	17.31	17.77	16.85	19.88	17.53	13.91
	obs.	10,689	5,266	5,423	3,934	3,542	3,213
North	mean	-0.557	-0.643	-0.474	-0.487	-0.647	-0.546
	std. dev.	(2.122)	(2.151)	(2.093)	(2.215)	(2.119)	(1.997)
	≤ -2 (%)	25.14	26.61	23.71	26.10	26.10	22.81
	obs.	4,749	2,345	2,404	1,793	1,575	1,381
Central	mean	0.051	0.072	0.031	0.050	-0.056	0.169
	std. dev.	(1.806)	(1.809)	(1.804)	(2.0251)	(1.690)	(1.651)
	≤ -2 (%)	11.28	11.59	10.99	14.09	10.60	8.81
	obs.	2,907	1,415	1,492	1,029	981	897
South	mean	-0.004	0.037	-0.045	-0.082	-0.073	0.160
	std. dev.	(1.715)	(1.682)	(1.745)	(1.927)	(1.666)	(1.469)
	≤ -2 (%)	10.81	9.83	11.79	15.20	10.75	5.67
	obs.	3,033	1,506	1,527	1,112	986	935

Note: based on children 0-35 months of age. States are grouped into regions as follow:

North: Kebbi, Sokoto, Zamfara, Katsina, Kano, Jigawa, Bauchi, Yobe, Gombe, Borno, and Adamawa.

Central: Kwara, Niger, Kogi, FCT Abuja, Kaduna, Nassarawa, Plateau, Benue, and Taraba.

South: Lagos, Ogun, Oyo, Osun, Ondo, Ekiti, Edo, Delta, Anambra, Imo, Enugu, Ebonyi, Cross River, Abia, Bayesla, Rivers, and Akwa Ibom.

TABLE 2. DESCRIPTIVE STATISTICS FOR HEIGHT-FOR-AGE Z-SCORES

		All children	Gender		Age in months		
			Boys	Girls	0-11	12-23	24-35
All regions	mean	-1.50	-1.63	-1.39	-0.78	-1.90	-2.00
	std. dev.	(2.350)	(2.370)	(2.323)	(2.342)	(2.280)	(2.198)
	≤ -2 (%)	44.20	47.08	41.40	29.64	52.74	53.38
	obs.	10,789	5,323	5,466	4,076	3,470	3,243
North	mean	-1.73	-1.82	-1.63	-0.81	-2.27	-2.34
	std. dev.	(2.543)	(2.564)	(2.519)	(2.503)	(2.410)	(2.376)
	≤ -2 (%)	51.07	52.75	49.44	32.90	62.45	62.55
	obs.	4,756	2,343	2,413	1,836	1,518	1,402
Central	mean	-1.57	-1.74	-1.40	-0.88	-1.94	-1.99
	std. dev.	(2.210)	(2.229)	(2.180)	(2.263)	(2.088)	(2.071)
	≤ -2 (%)	43.89	49.02	39.04	29.84	51.45	52.60
	obs.	2,948	1,434	1,514	1,079	964	905
South	mean	-1.10	-1.22	-0.98	-0.63	-1.28	-1.51
	std. dev.	(2.104)	(2.130)	(2.071)	(2.138)	(2.119)	(1.926)
	≤ -2 (%)	33.91	36.68	31.12	24.29	39.07	40.38
	obs.	3,085	1,546	1,539	1,161	988	936

Note: based on children 0-35 months of age. States are grouped into regions as follow:

North: Kebbi, Sokoto, Zamfara, Katsina, Kano, Jigawa, Bauchi, Yobe, Gombe, Borno, and Adamawa.

Central: Kwara, Niger, Kogi, FCT Abuja, Kaduna, Nassarawa, Plateau, Benue, and Taraba.

South: Lagos, Ogun, Oyo, Osun, Ondo, Ekiti, Edo, Delta, Anambra, Imo, Enugu, Ebonyi, Cross River, Abia, Bayesla, Rivers, and Akwa Ibom.

TABLE 3. IMPACT OF RAINFALL SHOCKS ON WEIGHT-FOR-HEIGHT

	(1)	(2)	(3)	(4)
ΔR_{t-1}	0.00159 (0.00227)	0.00259 (0.00261)	0.00457 (0.00291)	0.00873*** (0.00283)
ΔR_t	-0.00489*** (0.00155)	-0.00360** (0.00142)	-0.00339** (0.00148)	-0.00256** (0.00123)
$(\Delta R_{t-1})^2$				9.96e-05 (6.07e-05)
$(\Delta R_t)^2$				8.84e-05*** (2.04e-05)
$\bar{R}$	0.440*** (0.0542)	0.508 (0.325)	0.622* (0.327)	0.686** (0.286)
female	0.0402 (0.0382)	0.0361 (0.0374)	0.0351 (0.0374)	0.0390 (0.0372)
R-squared	0.021	0.076	0.072	0.079
Age FE	NO	YES	YES	YES
Month of birth FE	NO	YES	YES	YES
Interview Month*Year FE	NO	YES	NO	YES
Season Interview*Year FE	NO	NO	YES	NO
State FE	NO	YES	YES	YES

Note: the dependent variable is the weight-for-height Z-score.

The sample has 10,651 children aged 0-35 months in rural areas.

Standard errors clustered by village.

*** p<0.01, ** p<0.05, * p<0.1

TABLE 4. IMPACT OF RAINFALL SHOCKS ON WEIGHT-FOR-HEIGHT BY AGE AND GENDER

	(1)	(2)	(3)
<i>age 0-1 X ΔR_{t-1}</i>	0.00787** (0.00359)	0.0150*** (0.00479)	0.00866 (0.00543)
<i>age 1-2 X ΔR_{t-1}</i>	0.00957*** (0.00333)	0.0113** (0.00502)	0.00651 (0.00455)
<i>age 1-3 X ΔR_{t-1}</i>	0.00880** (0.00359)	0.00810 (0.00500)	0.00395 (0.00571)
<i>age 0-1 X ΔR_t</i>	-0.00316* (0.00188)	-0.00162 (0.00249)	-0.00419 (0.00310)
<i>age 1-2 X ΔR_t</i>	-0.00317* (0.00166)	-0.00108 (0.00234)	-0.00645** (0.00267)
<i>age 1-3 X ΔR_t</i>	-0.00113 (0.00204)	-0.00111 (0.00250)	0.000175 (0.00325)
<i>age 0-1 X $(\Delta R_{t-1})^2$</i>		0.000170 (0.000119)	0.000282* (0.000148)
<i>age 1-2 X $(\Delta R_{t-1})^2$</i>		0.000157 (0.000115)	-3.37e-05 (0.000126)
<i>age 1-3 X $(\Delta R_{t-1})^2$</i>		-0.000118 (0.000123)	8.06e-05 (0.000140)
<i>age 0-1 X $(\Delta R_t)^2$</i>		0.000206*** (4.28e-05)	4.00e-05 (6.29e-05)
<i>age 1-2 X $(\Delta R_t)^2$</i>		6.87e-05* (3.80e-05)	6.16e-05 (4.09e-05)
<i>age 1-3 X $(\Delta R_t)^2$</i>		6.12e-05 (4.38e-05)	8.78e-05* (5.32e-05)
Observations	10651	5242	5409
R-squared	0.079	0.099	0.076
Age FE	YES	YES	YES
Month of birth FE	YES	YES	YES
Interview Month*Year FE	YES	YES	YES
State FE	YES	YES	YES

Note: the dependent variable is the weight-for-height Z-score. (2) only boys, (3) only girls.

The sample has 10,651 children aged 0-35 months in rural areas.

Standard errors clustered by village.

*** p<0.01, ** p<0.05, * p<0.1

TABLE 5. IMPACT OF RAINFALL SHOCKS ON DIARRHEA (LOGIT)

	(1)	(2)
ΔR_{t-1}	-0.00252 (0.00258)	-0.00250 (0.00260)
ΔR_t	0.00379** (0.00178)	
<i>age 0-1 X ΔR_t</i>		0.00238 (0.00273)
<i>age 1-2 X ΔR_t</i>		0.00471* (0.00262)
<i>age 1-3 X ΔR_t</i>		0.00394 (0.00333)
$\bar{R}$	-0.108 (0.301)	-0.104 (0.302)
female	-0.105* (0.0560)	-0.104* (0.0560)
Age FE	YES	YES
Month of birth FE	YES	YES
Interview Month*Year FE	YES	YES
State FE	YES	YES

Note: the dependent variable is 1 if child had diarrhea previous week.

The sample has 10,608 children aged 0-35 months in rural areas.

Standard errors clustered by village.

*** p<0.01, ** p<0.05, * p<0.1

TABLE 6. IMPACT OF RAINFALL SHOCKS ON HEIGHT-FOR-AGE

	(1)	(2)	(3)	(4)	(5)	(6)
ΔR_1	0.00403 (0.00306)	0.00330 (0.00300)	0.00560** (0.00277)	0.00601** (0.00279)	0.00672** (0.00305)	0.00707** (0.00301)
ΔR_2	0.0114*** (0.00401)	0.0119*** (0.00402)	0.0119*** (0.00395)	0.0122*** (0.00398)	0.0126*** (0.00433)	0.0123*** (0.00440)
ΔR_3	-0.00727 (0.0126)	0.00329 (0.0131)	0.00500 (0.0134)	0.00541 (0.0133)	0.00528 (0.0149)	0.00362 (0.0148)
$(\Delta R_1)^2$						-2.24e-05 (0.000184)
$(\Delta R_2)^2$						-0.000105 (0.000235)
$(\Delta R_3)^2$						0.000454 (0.000773)
ΔT_1					-0.0663** (0.0308)	-0.0675** (0.0308)
ΔT_2					-0.0829* (0.0453)	-0.0816* (0.0481)
ΔT_3					-0.111 (0.132)	-0.0908 (0.142)
$\bar{R}$	0.525*** (0.0612)	0.471*** (0.0607)	-0.457 (0.415)	-0.526 (0.408)	-0.637 (0.416)	-0.665 (0.414)
female	0.245*** (0.0428)	0.252*** (0.0428)	0.264*** (0.0425)	0.264*** (0.0425)	0.267*** (0.0425)	0.267*** (0.0424)
R-squared	0.07	0.09	0.11	0.11	0.11	0.11
Age FE	NO	YES	YES	YES	YES	YES
Month of birth FE	NO	YES	YES	YES	YES	YES
Interview Month*Year FE	NO	YES	YES	NO	YES	YES
Season Interview*Year FE	NO	NO	NO	YES	NO	NO
State FE	NO	NO	YES	YES	YES	YES

Note: the dependent variable is the height-for-age Z-score.

The sample has 10,728 children aged 0-35 months in rural areas.

Standard errors clustered by village.

*** p<0.01, ** p<0.05, * p<0.1

TABLE 7. IMPACT OF RAINFALL SHOCKS ON HEIGHT-FOR-AGE BY COHORT

	(1)	(2)	(3)	(4)
<i>1 past season X ΔR_1</i>	0.0157*** (0.00385)	0.0198*** (0.00467)	0.0208*** (0.00552)	0.0187*** (0.00655)
<i>2 past seasons X ΔR_1</i>	-0.00490 (0.00443)	-0.00222 (0.00452)	-0.00333 (0.00601)	-0.00122 (0.00584)
<i>2 past seasons X ΔR_2</i>	0.0163*** (0.00459)	0.0221*** (0.00529)	0.0189** (0.00742)	0.0254*** (0.00680)
<i>3 past seasons X ΔR_1</i>	-0.0176 (0.0123)	-0.0108 (0.0142)	-0.0166 (0.0166)	-0.0113 (0.0226)
<i>3 past seasons X ΔR_2</i>	0.00582 (0.00810)	0.0138 (0.00979)	-0.00117 (0.0118)	0.0242 (0.0151)
<i>3 past seasons X ΔR_3</i>	0.00774 (0.0139)	0.00662 (0.0181)	0.0400 (0.0250)	-0.0197 (0.0264)
<i>1 past season X ΔT_1</i>		-0.208*** (0.0459)	-0.192*** (0.0610)	-0.231*** (0.0632)
<i>2 past seasons X ΔT_1</i>		0.0168 (0.0409)	0.0297 (0.0570)	0.0111 (0.0540)
<i>2 past seasons X ΔT_2</i>		-0.148*** (0.0512)	-0.147** (0.0681)	-0.159** (0.0692)
<i>3 past seasons X ΔT_1</i>		0.393 (0.410)	0.0163 (0.504)	0.674 (0.683)
<i>3 past seasons X ΔT_2</i>		0.0719 (0.123)	0.177 (0.155)	0.0500 (0.217)
<i>3 past seasons X ΔT_3</i>		0.0484 (0.204)	-0.220 (0.259)	0.310 (0.329)
$\bar{R}$	-0.392 (0.410)	-0.676 (0.418)	-0.961** (0.486)	-0.374 (0.491)
female	0.263*** (0.0424)	0.265*** (0.0426)		
R-squared	0.112	0.113	0.125	0.108
Age FE	YES	YES	YES	YES
Month of birth FE	YES	YES	YES	YES
Interview Month*Year FE	YES	YES	YES	YES
State FE	YES	YES	YES	YES

Note: the dependent variable is the height-for-age Z-score. (3) only boys, and (4) only girls.

The sample has 10,728 children aged 0-35 months in rural areas.

Standard errors clustered by village. *** p<0.01, ** p<0.05, * p<0.1

Figures

FIGURE 1. NONLINEARITIES AND CLIMATE VARIABILITY

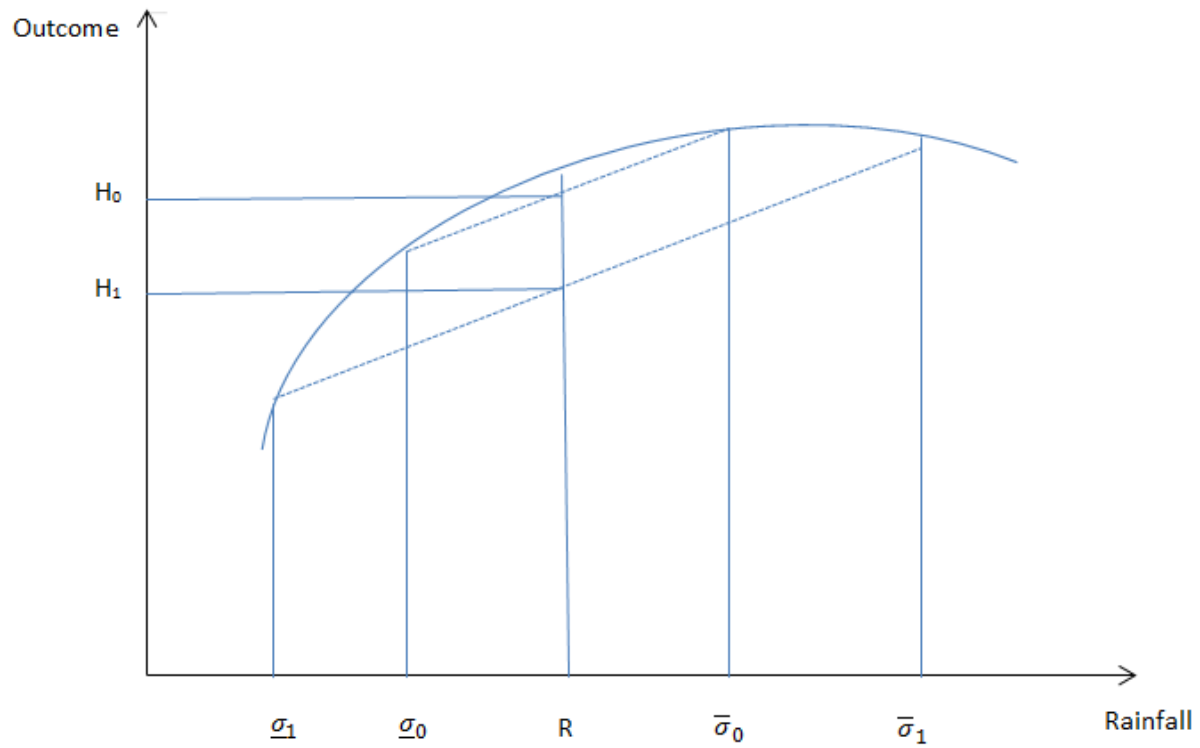


FIGURE 2. LOCATION OF DHS RURAL CLUSTERS

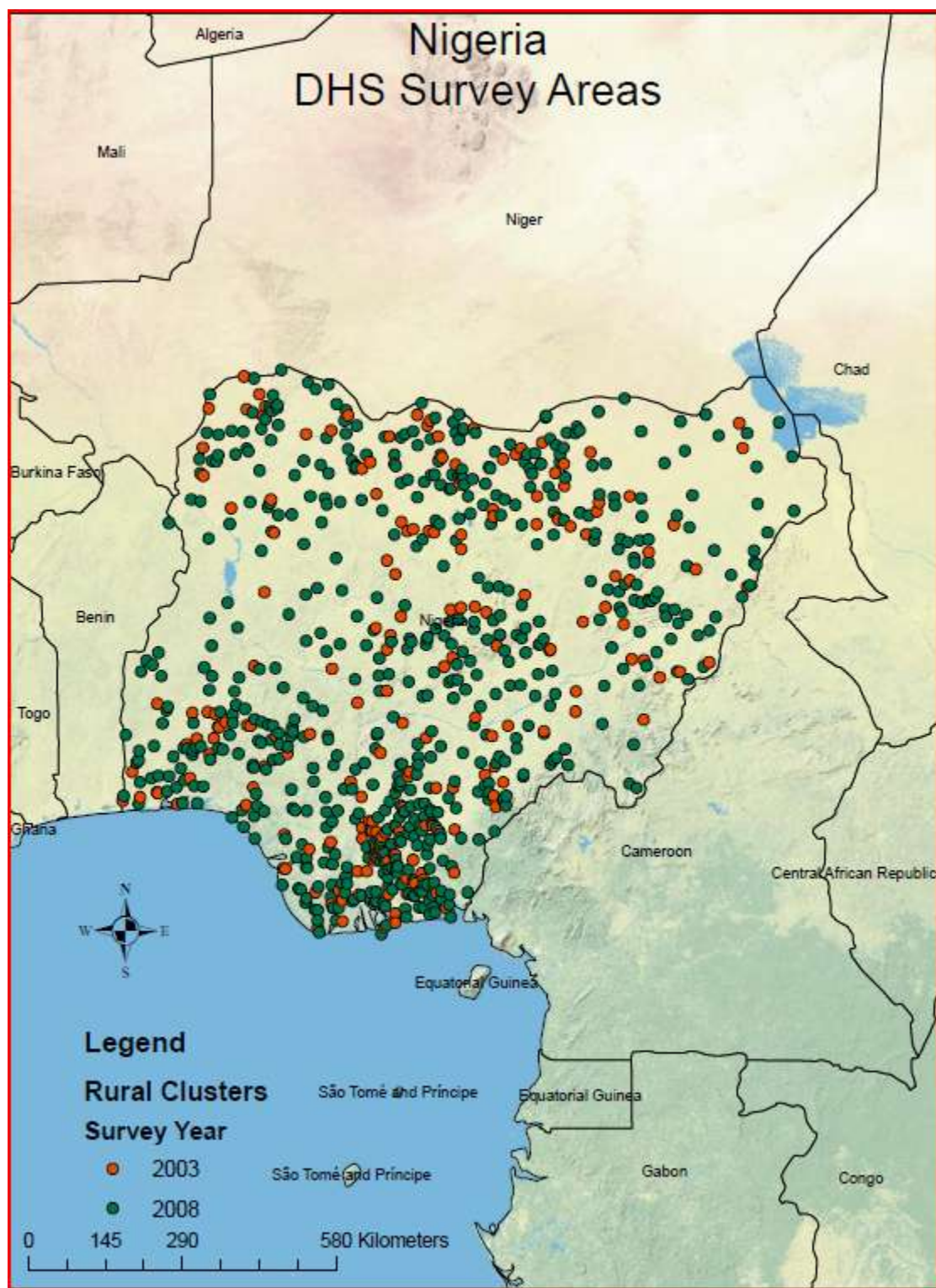
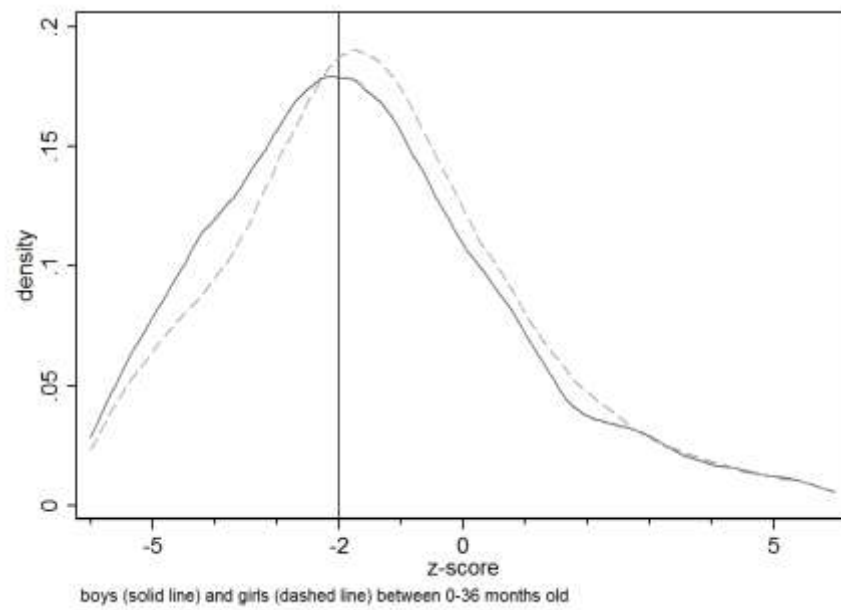


FIGURE 3. Z-SCORES (RURAL AREAS)

(a) height-for-age



(b) weight-for-height

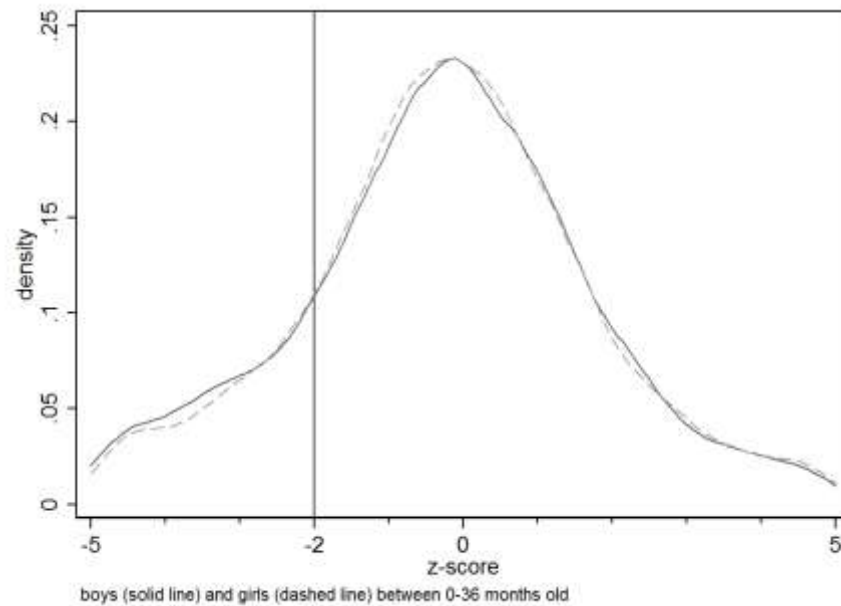
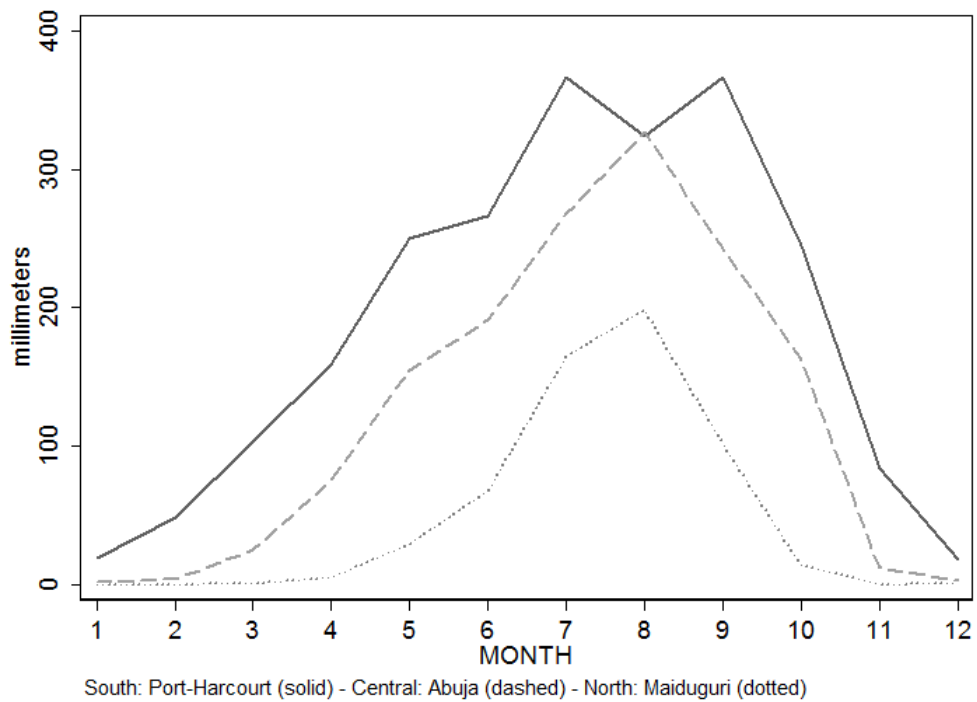


FIGURE 4. LOCATION OF RAINFALL AND TEMPERATURE STATIONS



FIGURE 5. CLIMATE NORMALS FOR SELECTED WEATHER STATIONS

(a) Normal Monthly Rainfall (1986-2004)



(b) Normal Monthly Temperature (1990-2004)

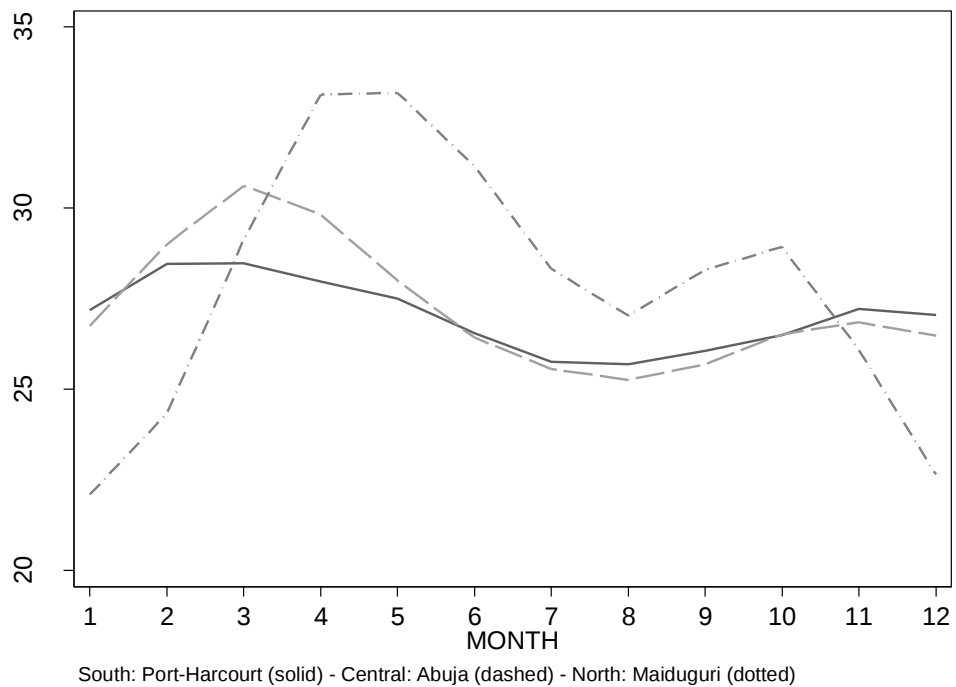


FIGURE 6. NORMAL RAINFALL FOR DHS CLUSTERS BY REGION

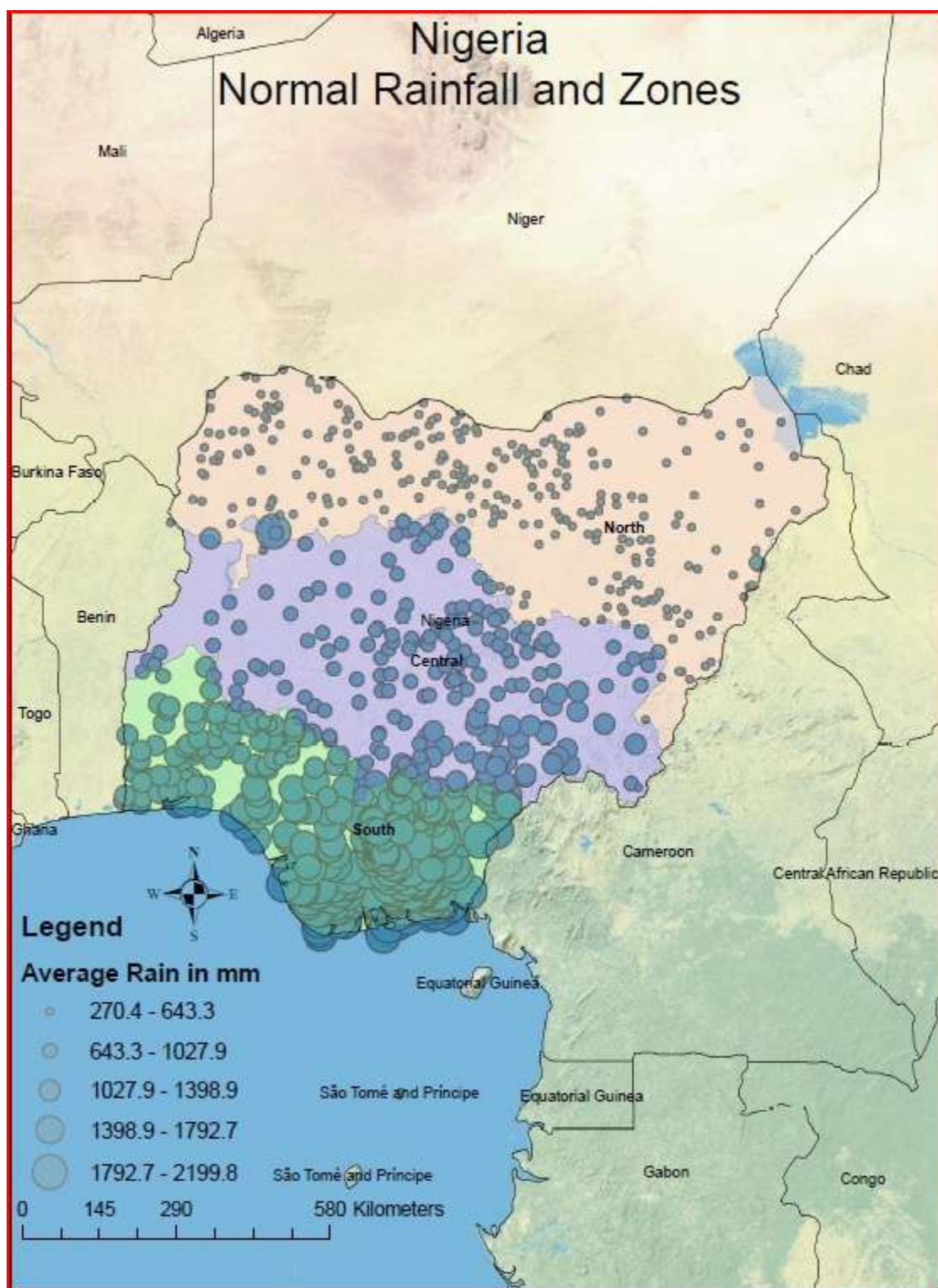


FIGURE 7. CONSTRUCTION OF RAINFALL SHOCKS FOR WHZ REGRESSIONS

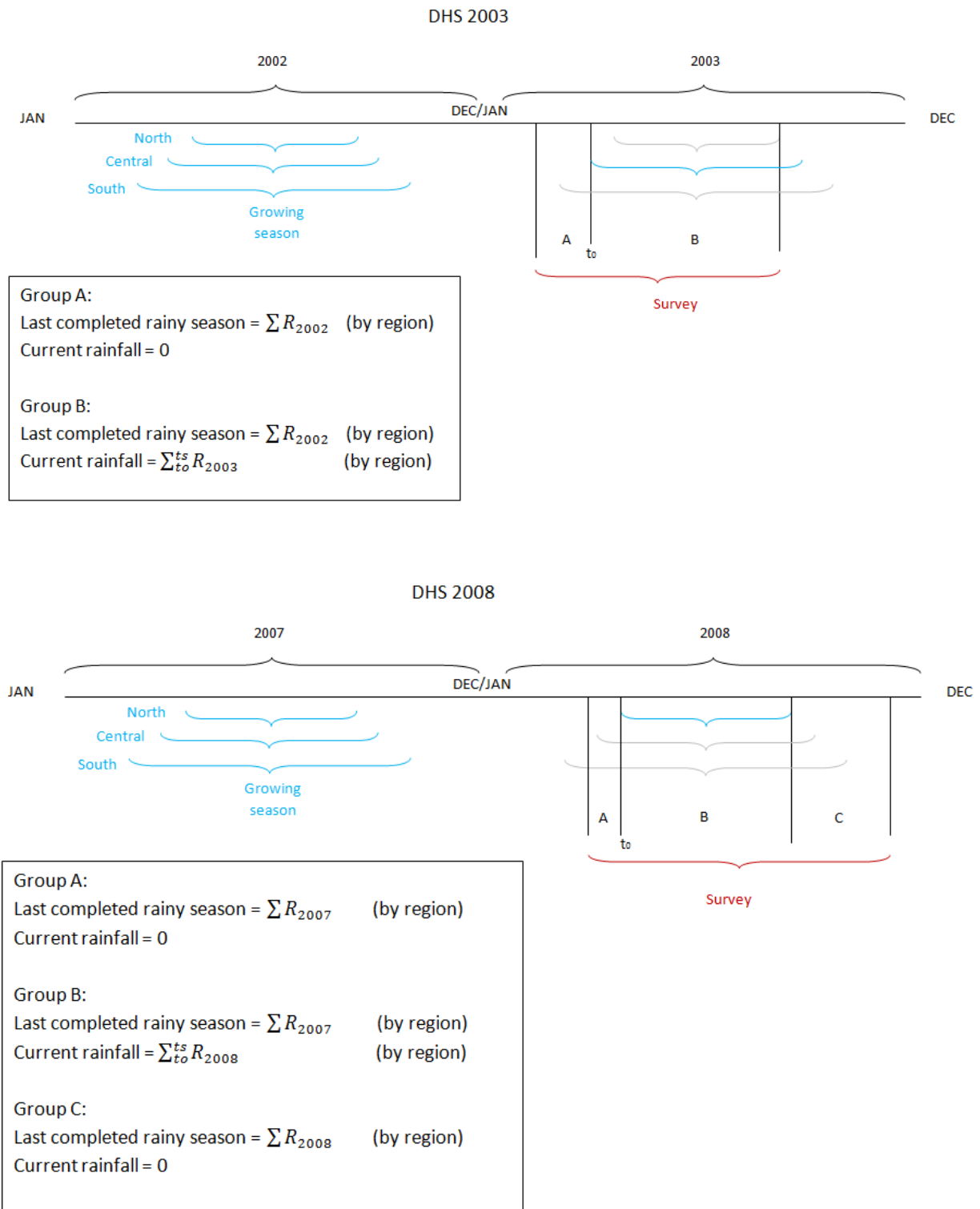
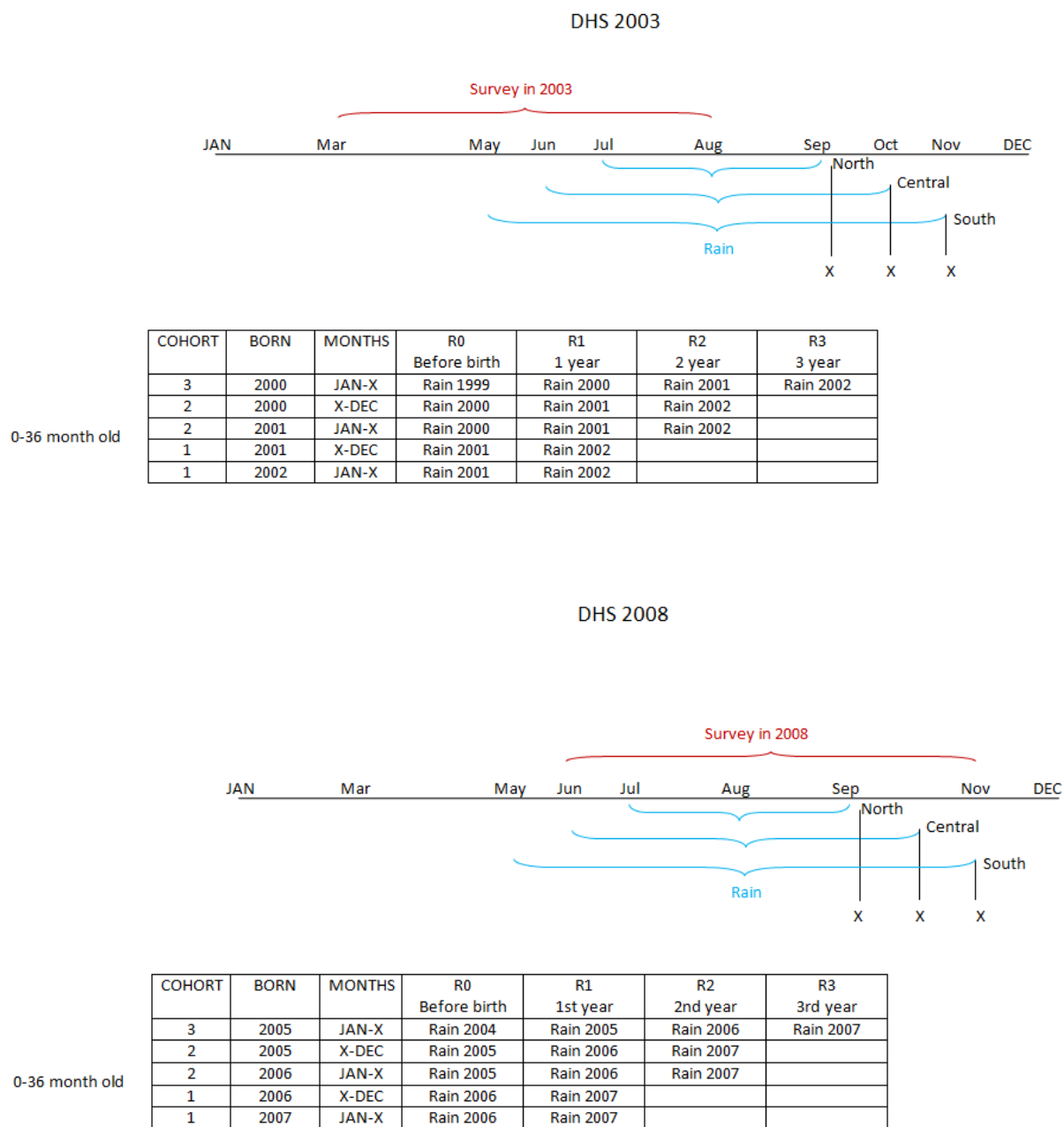


FIGURE 8. CONSTRUCTION OF RAINFALL SHOCKS FOR HAZ REGRESSIONS



Appendix

Construction of Weather Shocks Variables at the Village-Level

We interpolate climate and weather from the national network of weather stations to the precise location of the DHS clusters (villages). To a great extent we follow the approach in Nordhaus et al. (1994). As opposed to that paper that interpolated only long-term climate to the geographic centroid of administrative units (counties in the United States), in this study we interpolate climate and annual weather to the exact location at which the health outcome variables were measures (villages in rural Nigeria).

We use regression analysis to estimate long-term weather (either rainfall or temperature) and their annual realizations during a particular rainy season based on (observable) locational characteristics such latitude, longitude, altitude, and interactions among this variables.²³ We first estimate monthly long-term weather by ordinary least squares based on the following equation,

(A1)

$$\bar{W}_{sm} = \alpha + \beta_1 Lat_{sm} + \beta_2 Long_{sm} + \beta_3 Lat_{sm} * Long_{sm} + \beta_4 Alt_{sm} + \beta_5 Lat_{sm} * Alt_{sm} + \beta_6 Long_{sm} * Alt_{sm} + \mu$$

Where $\bar{W}_{sm}$ is the long-term weather (total rainfall or average temperature) in logs for station s during month m (with $m = 1$ to 12). With the coefficients in hand we then predict long-term weather for each DHS cluster based on the same observable characteristics. That is,

(A2)

$$\hat{W}_{cm} = \hat{\alpha} + \hat{\beta}_1 Lat_{cm} + \hat{\beta}_2 Long_{cm} + \hat{\beta}_3 Lat_{cm} * Long_{cm} + \hat{\beta}_4 Alt_{cm} + \hat{\beta}_5 Lat_{cm} * Alt_{cm} + \hat{\beta}_6 Long_{cm} * Alt_{cm}$$

Where $\hat{W}_{cm}$ is the predicted long-term monthly weather (also in logs) for cluster c . This is not the end of the story though. We then use the similar approach to interpolate monthly weather for all the years for which we need to calculate rainfall deviations (see Figures 7 and 8). For that we estimate the following regressions,

²³ Nordhaus et al. (1994) also include the linear distance to nearest ocean cost. However, in the case of Nigeria, distance to the ocean is highly correlated with latitude.

(A3)

$$W_{smt} = \alpha + \beta_1 Lat_{smt} + \beta_2 Long_{smt} + \beta_3 Lat_{smt} * Long_{smt} + \beta_4 Alt_{smt} + \beta_5 Lat_{smt} * Alt_{smt} + \beta_6 Long_{smt} * Alt_{smt} + \mu$$

Where W_{smt} is the monthly weather (total rainfall or average temperature) in logs for station s during month m in year t (with $t = 2000, 2001, 2002, 2005, 2006, 2007$, and 2008). We then predict monthly weather for each DHS cluster.

(A4)

$$\hat{W}_{cmt} = \hat{\alpha} + \hat{\beta}_1 Lat_{cmt} + \hat{\beta}_2 Long_{cmt} + \hat{\beta}_3 Lat_{cmt} * Long_{cmt} + \hat{\beta}_4 Alt_{cmt} + \hat{\beta}_5 Lat_{cmt} * Alt_{cmt} + \hat{\beta}_6 Long_{cmt} * Alt_{cmt}$$

Where $\hat{W}_{cmt}$ is the predicted monthly weather (total rainfall or average temperature) in logs for cluster c during month m in year t .

Finally, we calculate the rainfall deviation from the long-term rainfall ($\sum_m \hat{W}_{cmt} - \sum_m \hat{W}_{cm}$) considering the lengths of the rainy season for each one of the three regions in which we have divided the country. That is, for the north we sum total precipitation during July and August ($m = 7, 8$), for the central region we took June to September ($m = 6, 7, 8$, and 9), and lastly, for the southern part of the country we consider the growing season to last from May until the end of October ($m = 5, 6, 7, 8, 9$, and 10). For the case of temperature shocks, we follow a similar procedure but we took the average temperature during the relevant periods.