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Investigating Lagged Cross-correlation between Wind Erosion and Drought in Southern Iran's arid regions

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Abstract

This study sought to detect the highest temporal correlation between wind erosion and drought in southern Iran's arid lands based on the Standardized Precipitation Index (SPI) and Standardized Dust Storm Index (SDSI) over a 50-year period (1965-2014). Using the Mann- Kendall test, changes in SPI (as a proxy of meteorological drought) and SDSI (as a proxy of wind erosion) trends were analyzed in temporal resolution (3, 6, 9, 12, 18, and 24 monthly time series). The wind erosion's response time to drought was estimated by Lagged cross-correlation. The results revealed a decreasing trend in the SPI time series, particularly in the long-term series (12, 18, and 24-month), and an increasing trend in the SDSI series in different time scales, from short-term to long-term series. These findings indicate the exacerbation of drought and wind erosion in the study region. Moreover, the cross-correlation analysis showed that the relationships between SPI and SDSI were negative at the level of 5% in all the time series. The maximum correlation was obtained from the cross-correlation between the 12-month SPI and 18-month SDSI without time lag (R= -0.22; $\alpha < 0.05$). These results indicated that in southern Iran's arid regions, changes in dust events had been affected by long-term drought. Therefore, it is expected that after long-term droughts, which considerably affect the soil moisture contents, the dust storms are intensified. The Finding of this research can help planners take necessary measures against sand and dust storm hazards.

Keywords: SDSI, Drought, Wind Erosion, Cross-Correlation, Soil Erosion.

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1. Introduction

Defined as a prolonged period of low precipitation, drought leads to a severe reduction in water resources. In recent years, the severity and frequency of droughts have significantly increased in arid regions as a result of climate change (Chen et al., 2019), leading to a rapid reduction of surface flow (Martin et al., 2020), the drainage of groundwater reservoirs (Levy et al., 2020), exacerbated wind and water erosions, and changes in the land subsidence (Jeanne et al., 2019). Among these, wind erosion is a more serious environmental problem that has increased dust emissions and air pollution in most areas of the world (Duniway et al., 2019).

Strong winds can deflate the fertile topsoils and cause severe damage to biodiversity and various industries. In recent decades, soil erosion and drought have exerted adverse effects on the quality of humans lives and their health, crop yields, and the environment (Faraji et al., 2019, Cao et al., 2015, Atafar et al., 2019, Naderizadeh et al., 2016, Segovia et al., 2017, Gabbasova et al., 2016, Shen et al., 2020).

Wind erosion is considered one of the most important factors in land degradation in drylands (Duniway et al., 2019). Therefore, it is essential to evaluate the drought's impacts on wind erosion and manage their hazards over the arid regions worldwide.

Understanding how wind erosion events are influenced by droughts requires collecting long-term data and analyzing variations of different trends (Tegen & Schepanski, 2018). To this end, meteorological data can provide long-term information about wind erosion and droughts.

The dependence of wind erosion and dust events on climatic factors and droughts has been shown in numerous studies (Middleton, 2019, Achakulwisut et al., 2018, Bolles et al., 2019, Yarmoradi et al., 2020, Wang et al., 2020). According to Pu et al. (2019), increased sand-dust activities in the U.S were mainly due to the decreased rainfall, increased surface winds velocity, and soil bareness. Sofue et al. (2018) reported the considerable effect of precipitation variations on dust storm events in the Gobi desert.

In this regard, increasing and decreasing trends of changes in the number of dusty days have been reported for Iran's eastern and northern regions, respectively, by Modarres & Sadeghi (2018). According to the Granger-Ramanathan averaging (GRA) method, the reason behind 65% of the seasonal changes occurred in the wind erosion events of the eastern half of Iran from 2000 to 2018 was the changes made in wind speed and vegetation (Ebrahimi-Khusfi et al., 2020). Taking the soil texture, topography map, and vegetation index (NDVI) into consideration, Nodej & Rezazadeh (2018) concluded that Hormozgan province could be a dust source., emphasizing that sensitivity to dust harvesting increases in warm seasons.

Numerous indices have been developed to evaluate droughts, enabling scientists to qualify the severity, frequency, and duration of the climatic anomalies. In this regard, the most common indicators include Palmer Drought Severity Index (PDSI), Effective Drought Index (EDI), Reconnaissance Drought Index (RDI), Standardized Precipitation-Evapotranspiration Index (SPEI). and Precipitation Standardized Index (SPI). However, precipitation is the only factor in all of these indicators, and SPI is known as a common drought index that is widely used for drought assessment (Wang et al., 2019, Paredes, 2016, Jasim & Awchi, 2020, Uddin et al., 2020).

Moreover, the activity level of wind erosion events can be evaluated via various indices, including the Aerosol Optical Index (Voss & Evan, 2019, Xian et al., 2020), remote sensing data, and meteorological data

concerning the frequency of dusty days (Yarmoradi et al., 2018). Nonetheless, as meteorological common data provide information about the frequency of dust events without analyzing their intensity, it is impossible to estimate wind erosion and its intensity through such data. By the way, considering the fact that the Dust Storm Index (DSI) can solve this problem by considering all dust events according to their potential in dust excavation, this index appears to be the most appropriate index for monitoring wind erosion and presenting the long-term intensity of dust events at moderate temporal resolution and at the regional spatial resolution based on meteorological observations (O'Loingsigh et al., 2015). Therefore, this study used DSI to analyze the trend of dust events.

Iran's water resources, especially the desert wetlands, have been severely damaged by droughts (Middleton, 2019). In general, Iran's arid/desert regions need to be investigated in terms of the droughts' effects on wind erosion, as important sources of dust emission, including the dried beds of Huorl-Azim, Bakhtegan, and Hamoun wetlands, the Lut and Kavir deserts, are located in these parts of Iran (Sardar Shahraki et al., 2020, Karimzadeh & Taghizadeh, 2019).

In recent years, dust storms have exacerbated living conditions in Iran's southern regions (Gerivani et al., 2011). According to Jalali & Davoudi (2008), factors such as little precipitation in south and southwest regions, drought, decreasing water levels in lagoons and ponds, the withering of desert plants, and subsequently rising winds since February and March 2007 onwards have led to 20 to 30 percent increase in the regions' dust storms. However, while changes in wind erosion phenomena across Iran's arid regions have been previously studied (EbrahimiKhusfi et al., 2020, Ebrahimi Khusfi et al., 2020), its temporal response to meteorological drought in southern Iran's arid regions has not been investigated. To this end, this study used the standardized dust storm index (SDSI) for the first time to analyze the trend of changes in dust storms. Moreover, the time lag between drought and wind erosion was investigated via cross-correlation analysis in various time series (from three to twenty-four months) of SPI and SDSI over a long-term period (1965-2014).

In total, this study was conducted with the following objectives:

(I) To investigate the trend of temporal changes in the SPI (as a proxy of meteorological drought) and SDSI (as a proxy of wind erosion activities or dust storms) over the south of Iran.

(II) To determine the relationship between SPI and SDSI in different time series.

(III) To analyze the temporal response of wind erosion to drought in different time lags.

2. Materials and Methods

2.1. The Study area

The study area includes southern Iran's arid region, which is about 936980 km² and, located at the latitude of 26°00'N to 31°39N and the longitude of 44°00E to 63°00E (Fig. 1). The average elevation of the region and the mean annual precipitation is 857.3 m and 137 mm, respectively. As the area is prone to wind erosion, its sand dunes and dried salt lakes are mainly distributed in its southeast and southwest parts (Rashki et al., 2017, Abbasi et al., 2019). Furthermore, different soil types, including salt-marsh soil, Gypsum soils, saline-alluvial soils, Sierozem, and regosols, could be observed in this area (Roozitalab et al., 2018).



Figure (1): Geographical distribution map of synoptic stations in southern Iran

The total number of synoptic stations with relatively good distribution and long-term data

(1965-2014) in this area is 11 stations, the characteristics of which are presented in table 1.

Table (1): Geographical coordinates and elevation of the selected stations in this study							
Synoptic station	Longitude	Latitude	Elevation (m)				
Yazd	31.9	54.2	1230.2				
Ahvaz	31.3	48.7	22.5				
Bam	29.1	58.3	1066.9				
Chabahar	25.2	60.6	8				
Dezful	32.4	48.3	143				
Fasa	28.8	53.7	1268				
Iranshahr	27.2	60.7	591.1				
Kerman	30.2	56.9	1754				
Shiraz	29.5	52.6	1488				
Zabol	31.1	61.5	489.2				
Zahedan	29.4	60.9	1370				

2.2. Methodology

Figure 2 shows the main steps followed in this study. In short, after obtaining the precipitation and wind speed data, SPI and SDSI indices were calculated. Then, trend changes in drought and wind erosion indices were determined via the Mann-Kendall test. Finally, the relationship between SDSI and SPI time series was examined through the crosscorrelation test. Further details of the research methodology are presented in the following sub-sections.



Figure (2): Flowchart of this study's methodology

2.2.1. Data sets

The required data regarding precipitation, dust codes, wind speed, and horizontal visibility were obtained on a 3-hourly time scale for the 1965-2014 period from the Iranian Meteorological Organization (IRIMO). Also, the rainfall data was used to calculate the SPI index, and other data were used to calculate the SDSI, as described in the following sections.

2.2.2. Meteorological drought estimation

The Standardized Precipitation Index (SPI) was first proposed by McKee et al. (1993) as a meteorological drought index. Explaining the drought on various time scales, this index is based on the rainfall data, and its value is not affected by the regional geography. These features distinguish the SPI from the other indices (Belayneh & Adamowski, 2012).

SPI is calculated by performing a gamma distribution via the following equation:

$$\Gamma(\alpha) = \int_0^\infty y^{\alpha - 1} e^{-y} dy \tag{1}$$

where Γ (α) is the gamma function, and α stands for the shape factor that is calculated using equation (2).

There are different techniques for estimating these two parameters. For instance, Edwards & McKee (1997) proposed a method for calculating the maximum likelihood-based on equations (2):

$$\alpha = 0.25B(\sqrt{1+1.33B}+1)$$
(2)

where

$$B = \ln(\overline{P}) - \frac{\sum \ln(P)}{n}$$
(3)

where n refers to the total number of observations, and P indicates the precipitation amounts.

The cumulative probability of P values and Gamma function can be calculated through equations (4) and (5), respectively:

$$K(p) = \int_0^x k(P) dx = \frac{1}{\beta^{\alpha} \Gamma(c)}$$

=
$$\int_0^x P^{(c-1)} e^{(-P/\beta)}$$
 (4)

$$M(p) = a + (1 - a)K(p)$$
 (5)

where "a" is the probability of zero precipitation, and M(p) refers to the cumulative probability. The SPI index is then computed as the following:

$$Z = SPI = \begin{cases} -\left(t - \frac{c_0 + c_1 t + c_2 t^2}{1 + d_1 t + d_2 t_1^2 + d_3 t^3}\right) & \text{for } 0 < M(p) \le 0.5 \\ +\left(t - \frac{c_0 + c_1 t + c_2 t^2}{1 + d_1 t + d_2 t_1^2 + d_3 t^3}\right) & \text{for } 0.5 < M(p) < 1 \end{cases}$$
(6)

where "t" factor is defined as follows:

+ _

$$\begin{cases} \sqrt{\ln\left[\frac{1}{(M(p))^{2}}\right]} & \text{for } 0 < M(p) \le 0.5 \\ \sqrt{\ln\left[\frac{1}{(1-M(p))^{2}}\right]} & \text{for } 0.5 < M(p) < 1 \end{cases}$$
(7)

where "x" refers to the cumulative probability of recorded rainfall, and c0, c1, c2, d0, d1, d2 indicate constants values (Mishra & Desai, 2005).

Positive and negative values of this index indicate dry and wet years with different intensities, respectively. Moreover, the monthly SPI values were calculated for various time scales (3, 6, 9, 12, 18, 24 and, 48 months) based on what was described above.

3.3 SDSI calculation

Dust Storm Index (DSI) is a useful index for long-term monitoring of wind erosion events (O'Loingsigh et al., 2014), which is calculated by Leys et al. (2011) based on dust concentration during local dust events (LDE), moderate dust storm (MDS), severe dust storms (SDS), and field observations. DSI is computed using equation (8), and its value is greater than or equal to zero. Higher values of this index suggest more soil losses and intensification of wind erosion events.

$$DSI_m = \sum_{i=1}^n \left[(5 \times SDS) + MDS + (\frac{LDE}{20}) \right] \quad (8)$$

In the above equation, "n" shows the number of stations, and "i" is the value of "n" stations for i=1-n. Also, LDE, MDS, and SDS are local, moderate, and severe dust storms, respectively.

Table 2 describes the definitions of weather codes offered by the World Meteorological Organization (WMO). Codes (07-08), (09, 30 to 32), and (33 to 35) demonstrate LDE, MDS, and SDS, respectively.

Finally, the DSI- related values were standardized using the method described for the drought index, and the standardized dust storm index (SDSI) values were calculated for different time series.

Dust storm type	code	definition				
I a cal duct accords	07	Deflated sand and dust				
Local dust events	08	Dust devils				
	09	dust incidents occurred near the station in the past hours				
	30	Declined slight and moderate DE with 0.2m <hv <1km<="" td=""></hv>				
Moderate dust storm	31	Constant slight and moderate DE with 0.2m <hv <1km<="" td=""></hv>				
	32	Rising slight and moderate DE with 0.2m <hv <1km<="" td=""></hv>				
	33	Declined SDS with H.V. <200 m				
Severe dust storm	34	Stable SDS with H.V. <200 m				
	35	Rising SDS with H.V. <200 m				
Table (2): WMO ⁵ codes relating to wind erosion						

&World Meteorological Organization

2.2.3. Mann-Kendall test

The Mann-Kendall is a non-parametric test widely utilized to detect the trend of changes in various variables. The zero hypothesis (H0) belongs to independent data with a definite distribution. An alternative hypothesis (H.A.) indicates that the data follows a uniform trend. The Mann-Kendall statistic Z_m is given in terms of equations (9) to (12):

$$S = \sum_{i=1}^{n-1} \sum_{j=i+1}^{n} sgn(x_j - x_i)$$
(9)

$$sgn(x_{j} - x_{i}) = \begin{cases} +1 & if (x_{j} - x_{i}) > 0 \\ 0 & if (x_{j} - x_{i}) = 0 \\ -1 & if (x_{j} - x_{i}) < 0 \end{cases}$$
(10)

$$VAR(S) = \frac{1}{18} \left[n(n-1)(2n+5) - \sum_{p=1}^{q} t_p(t_p-1)(2t_p+5) \right]$$
(11)
$$Z_m \left(\frac{S-1}{2} - \frac{1}{2} \int_{0}^{q} t_p(t_p-1)(2t_p+5) \right]$$
(11)

$$=\begin{cases} \frac{S-1}{\sqrt{VAR(S)}} & \text{if } S > 0\\ 0 & \text{if } S = 0\\ \frac{S+1}{\sqrt{VAR(S)}} & \text{if } S < 0 \end{cases}$$
(12)

where "n" and "m" are the number of observations and interconnected groups, respectively. "xi" and "xj" indicate the values of the study variables in years "i" and "j" (j>i), and "sgn" refers to sing (+ or -) of $(x_i - x_i)$. Moreover, "Z" refers to the standard test statistic. The positive values of "Z" suggest upward trends, whereas negative "Z" values demonstrate downward trends. A significance level " α " is also applied to assessing either an upward or downward trend. to this end, this study applied a 5% significance level (alpha=5%). The Durbin–Watson test was also administered as a usual method for autocorrelation testing. For more details, see Ahani et al. (2012). Backward correlation refers to the correlation between two time series transmitted in relation to each other.

2.2.4. Cross-Correlation analysis

Lagged correlation shows the dependence of two time series on each other by considering different delay times. For different input data, the cross-correlation function relates to the thump reaction. In the asymmetrical crosscorrelation function, the output signal is affected by the output signal. Response time is defined as the delay associated with the maximum correlation function (Lee et al., 2006). At a given delay time, the crosscorrelation is obtained from equation (13) (McCoy & Blanchard, 2008):

r_t

$$= \frac{n^* \sum p_1 p_2 - \sum p_1 \sum p_2}{\sqrt{n^* \sum p_1^2 - (\sum p_1)[n * \sum p_2^2 - (\sum p_2)]}}$$
(13)

where " r_t " is the cross-correlation coefficient at lag time t; "t" refers to the time lag between study time series; " n^* " shows the number of overlapping data; " p_1 " is the SPI series, and " p_2 " shows the dust storm series. It should be noted that if "rt" values are larger than the standard error, the correlation value with a specified lag time is significant at the 5% confidence level (Lee et al., 2006).

3. Results and Discussion

Figures 3 and 4 show the SPI and SDSI time series at different time scales (3, 6, 9, 12, 18, and 24 monthly) for southern Iran's region (1965-2014), the study period over respectively. In these Figures, the first-order linear trends for each time series are displayed with red lines. According to this study's results, the trend of SPI changes has been decreasing in all the time series mentioned (Fig. 3). The results obtained from the M.K. test indicate that the SPI's downward trend was significant at time scales of 9, 12, 18, and 24month (Table 3). The Z values for these time scales were estimated as -2.20, -2.80, -3.68, and -4.55, respectively. These findings suggest that more severe droughts have dominated the arid lands of southern Iran in recent years, particularly in the mentioned time scales. In contrast, the SDSI variations had an increasing trend in all time scales (Fig. 4). The estimated Z values were more than + 10 over the whole study period (from 3 to 24-month) (Table 3), showing that dust storms have been intensified in the study region throughout the study period.

The study's results also revealed that there was a negative correlation between the absolute value of the Z and SPI and SDSI values. In other words, with the decrease of drought trend (an increase of SPI values) in Iran's southern regions, the rate of dust storms had decreased and vice versa.



Figure (4): SDSI variations in different time series for Iran's Southern regions during 1965-2014

	Time Series	3 Monthly	6 Monthly	9 Monthly	12 Monthly	18 Monthly	24 Monthly
Z parameter	SPI	-1.2665	-1.67	-2.20*	-2.80*	-3.68*	-4.55*
	SDSI	11.85*	12.77*	13.40*	13.78*	13.94*	14.39*
Table (3):	Mann- Kenda	ll statistic va	lues in differ	ent time seri	es of SDSI (Z-	- value > +1.9	6 and <-1.96

represent upward and downward trends, respectively. * indicates a significant level at $\alpha < 0.05$)

Moreover, the effects of different time-lags on SPI and SDSI time series were investigated using Lagged cross-correlation analysis. Table 4 shows the estimates made in this regard. In this table, the row "a" is the first time-lag when there was a significant correlation between SPI and SDSI time series; the row "b" is the time-lag when the highest correlation was observed, and the row "c" indicates the maximum correlation coefficients between SPI and SDSI time series in the time-lag with coefficients. maximum correlation For instance, the results obtained from the crosscorrelation between the 3-month SPI and 18-

month SDSI show that from the fifths time-lag on, the relationship between these time series has become significant and that in the thirteenth time-lag, the correlation coefficient has been maximized. Accordingly, the respective plot can be seen in figure 5(a), as shown in Table IV and figure 5(b). Furthermore, the maximum correlation was found between 18-month SPI and 12-month SDSI without any time lag (R=-0.22; p <0.05). The study's results also revealed that the correlation coefficients between long-term series are often higher than the short-term ones.

Standardized Dust Storm Index (SDSI)									
		3	6	9	12	18	24		
x (SPI)	3	1	1	3	5	5	0	The first lag with significant r	a
		3	5	8	8	13	14	The lag with maximum r	b
		-0.12	-0.13	-0.14	-0.14	-0.15	-0.15	The maximum r	с
		0	1	0	0	1	0	The first lag with significant r	a
	6	2	5	6	7	10	12	The lag with maximum r	b
Inde		-0.16	-0.16	-0.16	-0.17	-0.18	-0.17	The maximum r	c
ion		0	0	1	0	0	0	The first lag with significant r	a
ed Precipitat	9	0	2	4	6	7	9	The lag with maximum r	b
		-0.19	-0.18	-0.16	-0.17	-0.18	-0.17	The maximum r	с
		0	0	0	0	0	0	The first lag with significant r	a
	12	0	0	2	5	7	7	The lag with maximum r	b
zib		-0.19	-0.20	-0.19	-0.18	-0.19	-0.20	The maximum r	с
dar		0	0	0	0	0	0	The first lag with significant r	a
tan	18	0	1	0	0	5	7	The lag with maximum r	b
S		-0.19	-0.20	-0.21	-0.22	-0.19	-0.20	The maximum r	с
	24	0	0	0	0	0	0	The first lag with significant r	a
		0	0	0	1	1	3	The lag with maximum r	b
		-0.19	-0.21	-0.22	-0.22	-0.22	-0.20	The maximum r	с
	Table (4): Lag cross-correlation matrix of SPI and SDSI over the Southern regions of Iran								

(significant level is α<0.05)



In total, the study's findings indicated that the study region experienced a significant downward trend in SPI and a significant upward trend in SDSI over the monitoring period (1965-2014). The exacerbation of meteorological droughts has been reported in many previous studies (Moradi Dashtpagerdi et al., 2014), which is consistent with the present study's findings. The intensification of dust storms in Iran has also been approved by Ebrahimi Khusfi et al., 2020a, and Vali & Roustaei, 2018. The results of this study also suggested that while the significant increasing trend in SDSI had occurred over the whole time series of the study period, the significant decreasing trend in SPI had mainly occurred in the long-term series. Considering the fact that low precipitation rate is one of the special features of the drylands, especially at shortterm scales (e.g., one-to-three-month time scales), it can be concluded that with an increase in time series, precipitation variations become more significant and meaningful (Kangas & Brown, 2007). In other words, the existence of so many zeros in the precipitation time series causes the data not to follow the normal distribution, and the accuracy of SPI values decreases in the short-term series compared to what occurs in the long-term

series (Ahani et al., 2012).

Although there was a significant negative correlation between SPI and SDSI values in southern Iran's arid regions at different time series, the highest correlation coefficients were found between the 18-month SPI and the 12month SDSI series (-0.22) with zero time- lag (Table 4). The significant negative correlation between precipitation and dust storms has been reported in some previous studies (Zender & 2005, McTainsh et al., Kwon. 1989. Mahowald et al., 2003, Guan et al., 2015), which confirm this study's results. Therefore, it is expected that after long-term droughts that considerably affect the soil moisture contents, the dust storms are intensified. On the other hand, rainfall has a critical role in controlling wind erosion events in arid and semi-arid regions because it is one of the major sources of ground moisture increase (Chen et al., 2020).

Moreover, as rainfall and soil moisture decrease, the dryness of the earth's surface increases, and the resistance of soil to wind shear decreases. Therefore, the soil is easily removed from the bed, leading to the formation of sand and dust storms (Ebrahimi Khusfi et al., 2020). In arid regions, sparse vegetation may be another factor in reducing the time lag between drought and wind erosion events since vegetation is an important factor in maintaining the soil's moisture and protecting the soil against wind erosion. In other words, vegetation helps increase the wind erosion response time to droughts (Wang et al., 2003, Capodici et al., 2008). Therefore, it appears that the simultaneous occurrence of wind erosion and drought in the study area is due to the large amounts of wind erosionsensitive lands (e.g., the Lut and Kavir deserts and the wetland dried beds, Sistan Hamouns, Jazmurian dried lake) compared to the vegetated lands.

4. Conclusion

This study sought to investigate the relationship between drought and dust storms at various time series based on meteorological data obtained from several stations across Iran's southern regions. To this end, SPI and SDSI trends were investigated using the nonparametric M.K. test at different time scales (3, 6, 9, 12, 18, 24 monthly time series) over a 50-year period (1965-2014). The study's findings showed that the study region experienced significant downward trends in SPI, which indicates an increase in drought, and significant upward trends in SDSI, which demonstrates a decrease in wind erosion.

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As expected, according to the crosscorrelation analysis, the increase in drought intensity has exacerbated soil erosion in southern Iran. Given that the leading cause of the decrease in rainfall, as the most important factor affecting meteorological drought, is an increase in greenhouse gases derived from increasing human activities (Şahin et al., 2019), taking appropriate measures can mitigate the negative effects of drought on other phenomena, particularly dust storms. The development of plants that are resistant to climate stress, especially drought stress, may minimize the risks of wind erosion and dust storms in arid areas. Thus, such measures can reduce greenhouse gas emissions, increase the soil's moisture-holding capacity and decrease the number of dust storms.

Moreover, investigating and discovering the temporal response of dust storms to other climatic and terrestrial factors in different regions can provide a broader insight into wind erosion and identify the impact time of the factors affecting it, which is recommended for future studies. Also, predicting the temporal trends of these factors using new models and techniques of machine-learning can be another suitable approach to find out their future changes and take measures in line with desertification combat to goals.

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