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*Supplement of*

## **A skewed perspective of the Indian rainfall–El Niño–Southern Oscillation (ENSO) relationship**

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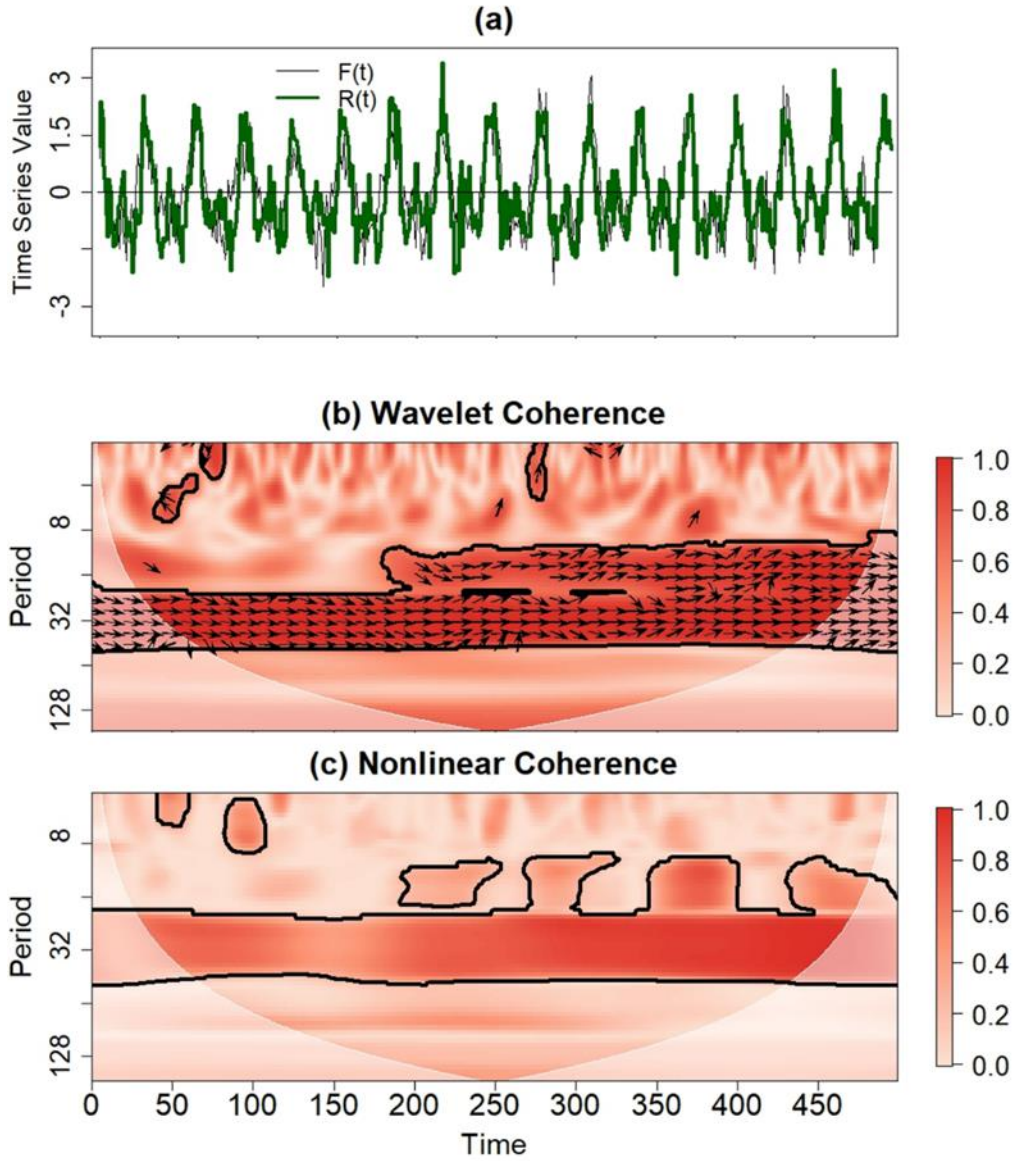


Figure S1. The forcing times series,  $F(t)$ , from the main text and the response  $R(t) = \cos(\frac{2\pi}{p_1} t + \varphi) + \cos(\frac{2\pi}{p_3} t) + W_R(t)$  where  $p_1 = 32$ ,  $p_3 = p_1/2 = 16$ . (b) Linear coherence and (c) nonlinear coherence between  $F(t)$  and  $R(t)$ . Contours enclose regions of 5% cumulative area-wise significance and the light-shaded region represents the cone of influence. Although linear coherence suggests that  $F(t)$  and  $R(t)$  are not related at the period  $p_3 = 16$  from  $t = 0$  to almost  $t = 200$ , nonlinear coherence shows that they are related, which should be the case by construction because both  $R(t)$  and  $F(t)$  have cosine functions with period of 16. The time series  $F(t)$  and  $R(t)$  must be related at  $p_3 = 16$  otherwise the relative bi-phase would fluctuate randomly according to Eq. (14), resulting in statistically insignificant nonlinear wavelet coherence at  $p_3 = 32$ . In other words,  $\phi_n^X(32) - \phi_n^Y(32)$  and  $\phi_n^X(16) - \phi_n^Y(16)$  do not fluctuate randomly so that  $K$  is not a random function of time.

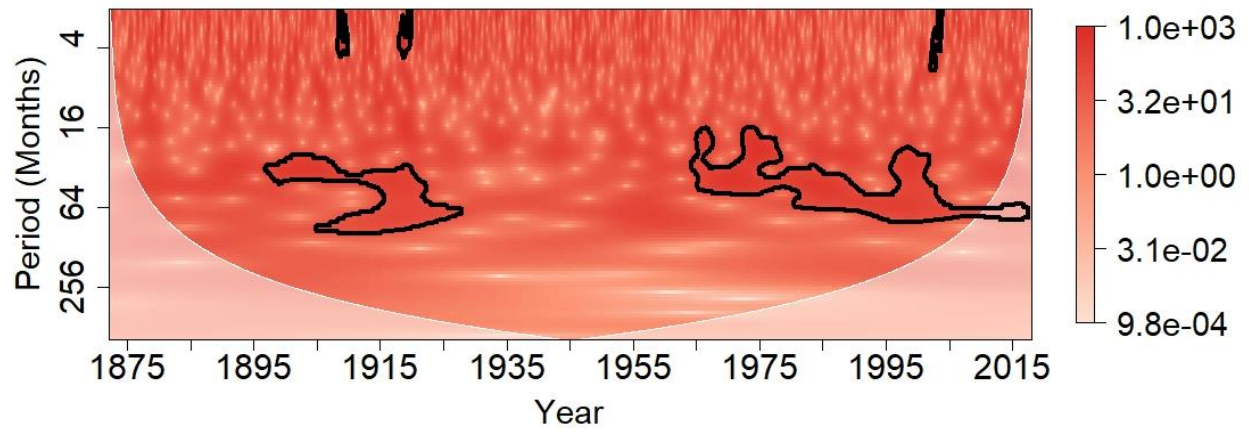


Figure S2. Wavelet power spectrum of Niño 1+2 – AIR. Contours enclose regions of 5% cumulative area-wise significance and the light-shaded region represents the cone of influence.