Model Performance Statistics in AMET

Common Variables:

N,n sample size (paired model-observation data)

i index for individual observation or model estimate

 e_i model estimated or simulated value of a variable at time/location i

ē mean of the model estimated values of a variable over time/space

e' the deviation of the model estimated value of a variable from the mean

O_i observed or true value of a variable at location/time i.

ō mean of the observed or true values of a variable over time/space

o' the deviation of the observed value of a variable from the mean

Standard Error and Bias Metrics (units of variable)

The bias (BIAS) in predicting a variable can be given as:

$$BIAS = \frac{1}{N} \sum_{i=1}^{n} (e_i - o_i)$$

Other names & Abbrev: Mean Error (ME), Mean Bias (MB)

The mean absolute error (MAE) in predicting a variable can be given as:

$$MAE = \frac{1}{N} \sum_{i=1}^{n} |e_i - o_i|$$

Other names & Abbrev: MAE, mean absolute gross error

The root mean square error (RMSE) in predicting a variable can be given as:

$$RMSE = \sqrt{\frac{1}{N} \sum_{i=1}^{n} (e_i - o_i)^2}$$

Systematic vs Unsystematic Error (units of variable)

Systematic RMSE (RMSE_s) in predicting a variable can be given as:

$$RMSE_S = \sqrt{\frac{1}{N} \sum_{i=1}^{n} (C - o_i)^2}$$

Unsystematic RMSE (RMSE_u) in predicting a variable can be given as:

$$RMSE_{u} = \sqrt{\frac{1}{N} \sum_{i=1}^{n} (C - e_{i})^{2}}$$

$$C = a + b e_i$$

Where: \mathbf{a} and \mathbf{b} are the least squares regression coefficients of $\mathbf{O_i}$ (observed) and $\mathbf{e_i}$ (model estimated) value.

Normalization Metrics (unitless)

Normalized Mean Bias:

$$NMB = \frac{\sum_{i=1}^{n} (e_i - o_i)}{\sum_{i=1}^{n} o_i}$$

Other names & Abbrev: Normalized bias

Normalized Mean Error:

$$NME = \frac{\sum_{i=1}^{n} |e_i - o_i|}{\sum_{i=1}^{n} o_i}$$

Other names & Abbrev: Normalized error

Fractional Metrics (unitless)

Fractional Bias:

$$FB = \frac{1}{n} \left[\frac{\sum_{i=1}^{n} (e_i - o_i)}{\sum_{i=1}^{n} \frac{(e_i + o_i)}{2}} \right]$$

Other names & Abbrev: Mean Fractional Bias (MFB)

Fractional Error:

$$FE = \frac{1}{n} \left[\frac{\sum_{i=1}^{n} |e_i - o_i|}{\sum_{i=1}^{n} \frac{(e_i + o_i)}{2}} \right]$$

Other names & Abbrev: Mean Fractional Error (MFE)

Correlation Metrics (unitless)

The anomaly correlation (AC) coefficient used in AMET in predicting a variable is based on uncentered approach and can be given as:

$$AC = \frac{1/N \sum_{i=1}^{n} e'o'}{\sqrt{1/N(\sum_{i=1}^{n} (e')^{2} * 1/N \sum_{i=1}^{n} (o')^{2})}}$$

where:

$$e' = e_i - \bar{e}$$

$$o' = o_i - \bar{o}$$
.

The index of agreement (IOA) between the predictions and the observations of a variable can be given as:

$$IOA = 1 - \frac{\sum_{i=1}^{n} (e_i - o_i)^2}{\sum_{i=1}^{n} (|e_i - \bar{o}| + |o_i - \bar{o}|)^2}$$

The Pearson correlation coefficient (r) between the predictions and the observations of a variable can be given as:

$$r = \frac{\sum_{i=1}^{n} (e_i - \overline{e}) (o_i - \overline{o})}{\sqrt{\sum_{i=1}^{n} (e_i - \overline{e})^2 \sum_{i=1}^{n} (o_i - \overline{o})^2}}$$

Other names & Abbrev: COR, CORR, R

Variability Measures (units of variable or unitless)

The standard deviation (SDEV) of a variable predicted by a model (or observation or other like model-obs difference) can be given as:

$$SDEV = \sqrt{1/N \sum_{i=1}^{n} (e_i - \bar{e})^2}$$

Other names & Abbrev: SD, StDev, sigma, σ

Coefficient of Variation (standard deviation normalized by the average of the data):

$$COV = \frac{SDEV}{\overline{e}}$$