

DETERMINISTIC EVALUATIONS

Spearman's Rank Correlation

$$r_s = \frac{\text{cov}(R[H], R[O])}{\sigma_{R[H]} \cdot \sigma_{R[O]}}$$

where:

- ▶ r_s : Spearman's rank correlation coefficient.
- ▶ H : Hindcast.
- ▶ O : Observation.
- ▶ $R[x]$: Rank of the variable x .
- ▶ σ_x : Standard deviation of the variable x .

DETERMINISTIC EVALUATIONS

Spearman's Rank Correlation

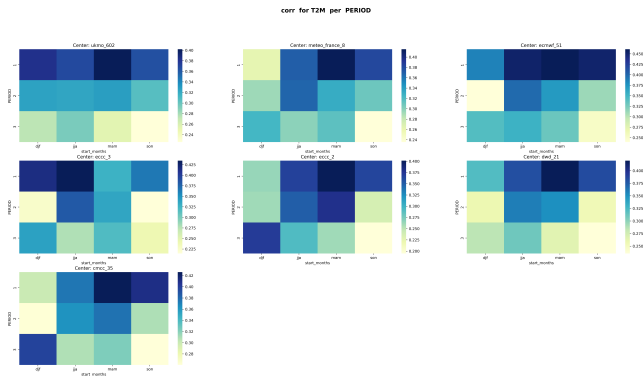


Figure: Heatmap for Spearman's Rank Correlation (2M Temperature)

DETERMINISTIC EVALUATIONS

RMSE: Root Mean Square Error

$$\text{RMSE} = \sqrt{\frac{1}{n} \sum_{i=1}^n (H_i - O_i)^2}$$

where:

- ▶ H : Hindcast.
- ▶ O : Observation.
- ▶ i : Index of valid time.
- ▶ n : Total number of observations.

DETERMINISTIC EVALUATIONS

RMSE: Root Mean Square Error

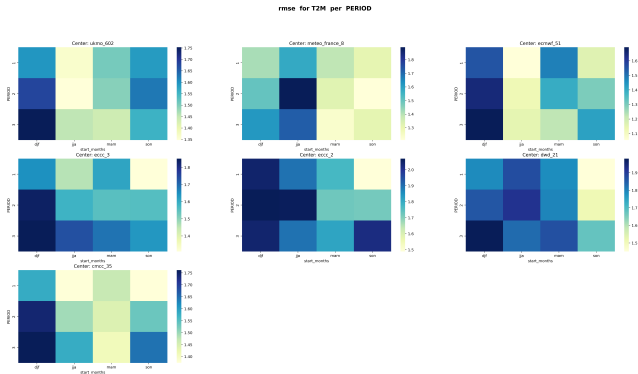


Figure: Heatmap for RMSE (2M Temperature)

DETERMINISTIC EVALUATIONS

R-squared (R^2)

$$R^2 = 1 - \frac{\sum_{i=1}^n (O_i - H_i)^2}{\sum_{i=1}^n (O_i - \bar{O})^2}$$

where:

- ▶ R^2 : Coefficient of determination.
- ▶ H_i : Predicted value (Hindcast).
- ▶ O_i : Observed value (Observation).
- ▶ \bar{O} : Mean of observed values.
- ▶ $\sum_{i=1}^n (O_i - H_i)^2$: Residual sum of squares (unexplained variance).
- ▶ $\sum_{i=1}^n (O_i - \bar{O})^2$: Total sum of squares (total variance).

DETERMINISTIC EVALUATIONS

R-squared (R^2)

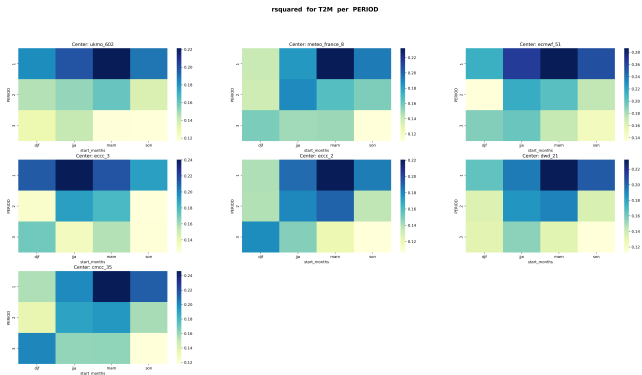


Figure: Heatmap for R^2 (2M Temperature)

Probabilistic Evaluation Metrics

The Brier Score (BS)

$$BS_j = \frac{1}{N} \sum_i^N (y_{j,i} - p_{j,i})^2$$

where:

- ▶ n is the number of forecasts
- ▶ $y_{j,i}$ is 1 if the i^{th} observation was in category j , and is 0 otherwise.
- ▶ $p_{j,i}$ is the i^{th} forecast probability for category j .

Probabilistic Evaluation Metrics

The Brier Score (BS)

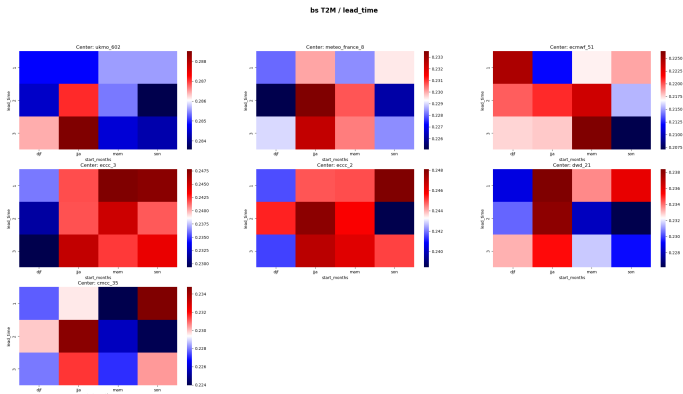


Figure: The Brier Score for each category . (0 represents perfect BS)

Probabilistic Evaluation Metrics

RELIABILITY

$$Reliability = \frac{1}{n} \sum_{k=1}^d n_k (\bar{p}_k - \bar{y}_k)^2$$

where:

- ▶ n_k is the number of forecasts for the k_{th} probability value (\bar{p}_k)
- ▶ (\bar{y}_k) is the observed relative frequency for that value.

Probabilistic Evaluation Metrics

ranked probability score (RPS)

$$RPS = \frac{1}{n(m-1)} \sum_{i=1}^n \sum_{k=1}^{m-1} \left(\sum_{j=1}^k (y_{j,i} - p_{j,i}) \right)^2$$

where :

- ▶ n is the number of forecasts.
- ▶ m is the number of categories.
- ▶ $y_{j,i}$ is 1 if the i^{th} observation was in category j , and is 0 otherwise.
- ▶ $p_{j,i}$ is the i^{th} forecast probability for category j

Probabilistic Evaluation Metrics

ranked probability score (RPS)

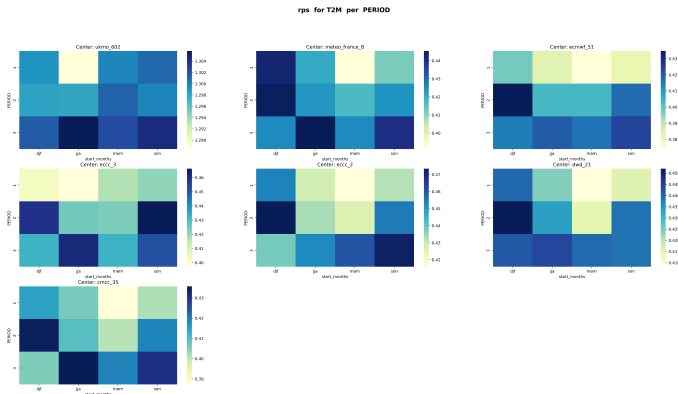


Figure: The average of RPS Score on all categories . **(0 means perfect RPS)**

Probabilistic Evaluation Metrics

Relative operating characteristics(ROC)

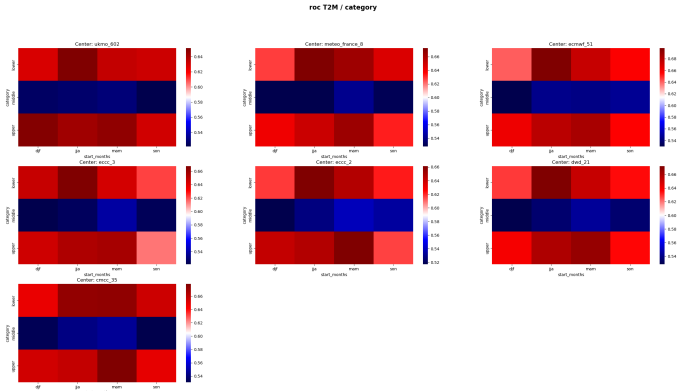


Figure: The ROC Score for each category . (1 means perfect ROC)

Probabilistic Evaluation Metrics

Relative operating characteristics(ROC)

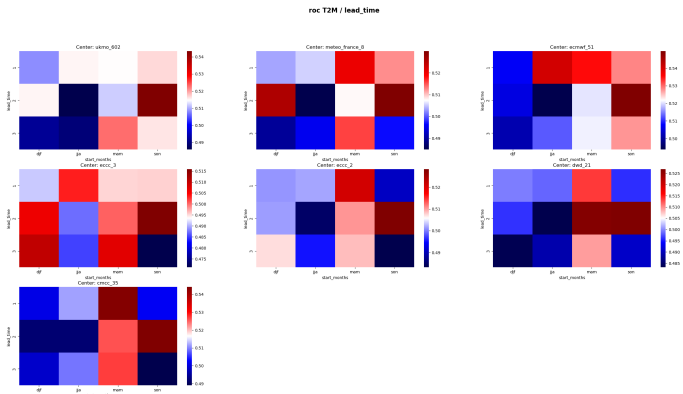


Figure: The ROC Score for each category . (1 means perfect ROC)

Probabilistic Evaluation Metrics

Relative operating characteristics Skill Score(ROCSS)

$$ROCSS = \frac{AUC - AUC_{no-skill}}{1 - AUC_{no-skill}}$$

where:

- ▶ AUC : Area Under the ROC Curve for the forecast being evaluated.
- ▶ $AUC_{no-skill}$: Area Under the Curve for a no-skill forecast 0.5 for our case.

Interpretation of ROCSS:

- ▶ 1: Perfect discrimination ability.
- ▶ 0: No skill (forecast performs no better than random guessing).
- ▶ Negative values: Forecast performs worse than random guessing.

Probabilistic Evaluation Metrics

Relative operating characteristics Skill Score(ROCSS)

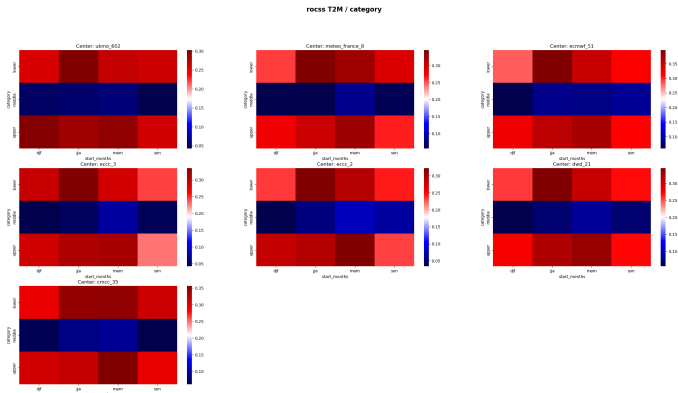


Figure: The ROC Score for each category . (1 means perfect ROCSS)

Probabilistic Evaluation Metrics Skill Score

Relative operating characteristics(ROCSS)

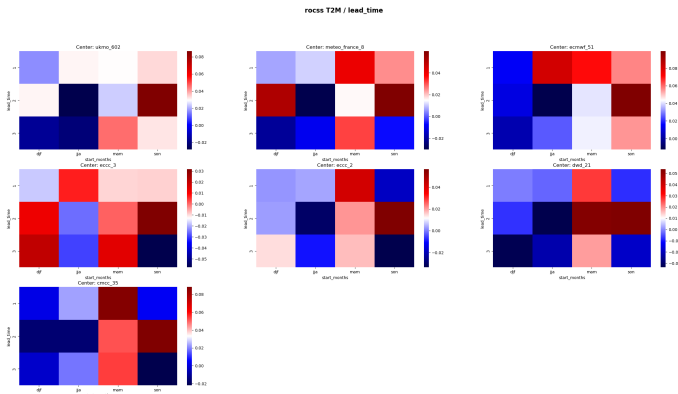


Figure: The ROC Score for each $lead_{time}$. (1 means perfect ROCSS)