

Error quantifiers

name	formula
relative	$RE_i = \sum_{j=1}^{n_i} \frac{w_{ij}}{w_{i+}} \frac{ d_{ij} - p_{ij} }{ d_i }$
mean relative	$MRE = \sum_{i=1}^n \frac{w_{i+}}{w_{++}} RE_i$
symm squared	$SSE_i = 2 \sum_{j=1}^{n_i} \frac{w_{ij}}{w_{i+}} \frac{(d_{ij} - p_{ij})^2}{d_i^2 + p_i^2}$
symm mean squared	$SMSE = \sum_{i=1}^n \frac{w_{i+}}{w_{++}} SSE_i$
symm absolute	$SAE_i = 2 \sum_{j=1}^{n_i} \frac{w_{ij}}{w_{i+}} \frac{ d_{ij} - p_{ij} }{ d_{ij} + p_{ij} }$
symm mean absolute	$SMAE = \sum_{i=1}^n \frac{w_{i+}}{w_{++}} SAE_i$

mean data $d_i = \frac{1}{n_i} \sum_{j=1}^{n_i} d_{ij}$; mean prediction $p_i = \frac{1}{n_i} \sum_{j=1}^{n_i} p_{ij}$

$w_{i+} = \sum_{j=1}^{n_i} w_{ij}$; $w_{++} = \sum_{i=1}^n w_{i+}$ with $w_{ij} \geq 0$ for all i, j

If $n_i = 1$ and $w_{i+} = 0$, then $w_{ij}/w_{i+} = 1$; Default: $w_{ij} = 1$