Examples of eval_methods() and plot_eval() Functions

Joel Beck

```
devtools::load_all()
library(patchwork)

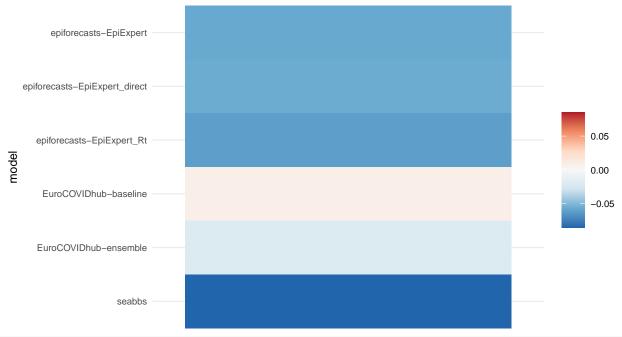
uk_cqr <- readr::read_rds(here::here("data_results", "uk_cqr.rds"))
uk_cqr_qsa <- readr::read_rds(here::here("data_results", "uk_cqr_qsa_uniform.rds"))
uk_cqr_qsa_ensemble <- readr::read_rds(here::here("data_results", "uk_cqr_qsa_uniform_ensemble.rds"))
hub_1 <- readr::read_rds(here::here("data_results", "hub_cqr_1.rds"))
hub_2 <- readr::read_rds(here::here("data_results", "hub_cqr_2.rds"))
hub_combined <- dplyr::bind_rows(hub_1, hub_2)</pre>
```

UK Data

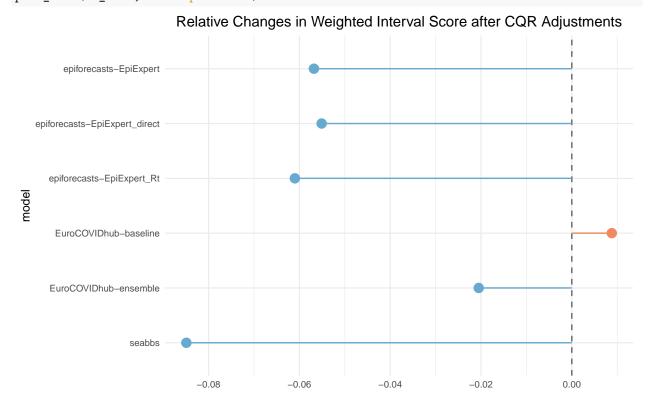
CQR + Single Category

```
df_eval <- eval_methods(uk_cqr, summarise_by = "model")</pre>
eval_methods(uk_cqr, summarise_by = "target_type")
## # A tibble: 2 x 2
    target_type relative_change
    <chr>
## 1 Cases
                       -0.054
## 2 Deaths
                      -0.0721
eval_methods(uk_cqr, summarise_by = "horizon")
## # A tibble: 4 x 2
## horizon relative_change
     <db1>
##
                   <db1>
## 1 1
                   0.0006
## 2
                  -0.0042
## 3
                   -0.0623
## 4
         4
                   -0.0782
eval_methods(uk_cqr, summarise_by = "quantile")
## # A tibble: 23 x 2
##
     quantile relative_change
##
       <dbl>
                      <dbl>
## 1 0.01
                    -0.401
## 2
      0.025
                   -0.311
## 3
      0.05
                     -0.207
## 4 0.1
                    -0.148
## 5 0.15
                    -0.0661
## 6
      0.2
                     -0.0195
                     -0.0034
## 7
        0.25
## 8
                     -0.0025
        0.3
        0.35
                     -0.0026
```





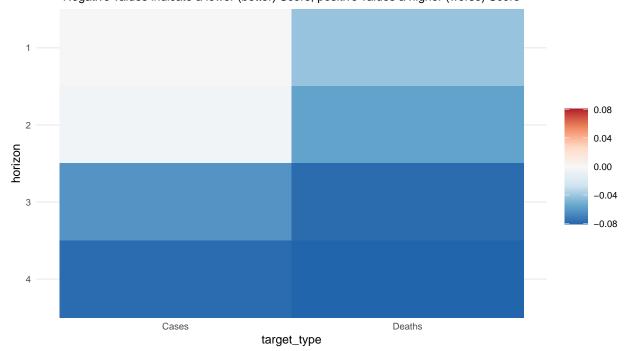




CQR + 2 Categories

```
eval_methods(uk_cqr, summarise_by = c("model", "target_type"))
## # A tibble: 6 x 3
##
    model
                                    Cases Deaths
##
    <chr>>
                                    <dbl>
                                           <dbl>
## 1 epiforecasts-EpiExpert
                                  -0.0568 -0.0106
## 2 epiforecasts-EpiExpert_direct -0.0551 -0.0131
## 3 epiforecasts-EpiExpert_Rt
                                  -0.0609 -0.0976
## 4 EuroCOVIDhub-baseline
                                   0.0094 -0.129
## 5 EuroCOVIDhub-ensemble
                                  -0.0205 -0.014
## 6 seabbs
                                  -0.0849 -0.0893
eval_methods(uk_cqr, summarise_by = c("model", "horizon"))
## # A tibble: 6 x 5
                                      `4`
                                              `3`
##
   model
                                                      `2`
                                                              11
##
    <chr>
                                    <dbl>
                                            <dbl>
                                                    <dbl>
                                                            <db1>
## 1 epiforecasts-EpiExpert
                                  -0.0883 -0.0634 0.0109 0.0039
## 2 epiforecasts-EpiExpert_direct -0.0795 -0.0584 -0.0026 -0.0038
## 3 epiforecasts-EpiExpert_Rt -0.109 -0.0596 0.0153 0.0153
## 4 EuroCOVIDhub-baseline
                                  0.0647 0.0019 -0.0731 0.024
## 5 EuroCOVIDhub-ensemble
                                  -0.0301 -0.0289 0.0049 0.0002
## 6 seabbs
                                  -0.109 -0.102 -0.0093 -0.0294
df_eval <- eval_methods(uk_cqr, summarise_by = c("horizon", "target_type"))</pre>
plot_eval(df_eval)
```

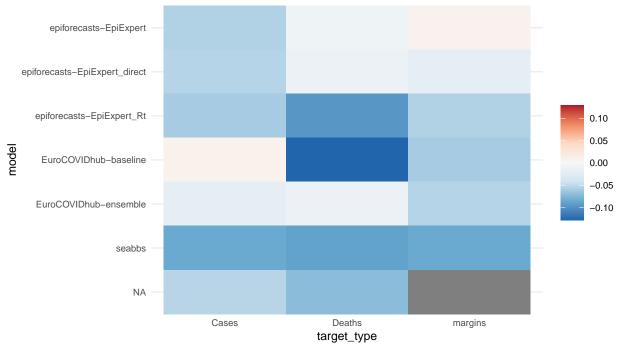
Relative Changes in Weighted Interval Score after CQR Adjustments



Add marginal relative changes

```
# not really informative, since margins are dominated by category with largest
# values, here "Cases"
# => these margins are almost identical to one row / column of table
# sorted by increasing relative changes
eval_methods(uk_cqr, summarise_by = "model")
## # A tibble: 6 x 2
##
    model
                                   relative_change
##
     <chr>
                                             <db1>
## 1 epiforecasts-EpiExpert
                                           -0.0568
## 2 epiforecasts-EpiExpert_direct
                                           -0.0551
## 3 epiforecasts-EpiExpert_Rt
                                           -0.061
## 4 EuroCOVIDhub-baseline
                                            0.0088
## 5 EuroCOVIDhub-ensemble
                                           -0.0205
## 6 seabbs
                                            -0.0849
eval_methods(uk_cqr, summarise_by = "target_type")
## # A tibble: 2 x 2
    target_type relative_change
##
     <chr>
                          <db1>
## 1 Cases
                         -0.054
## 2 Deaths
                         -0.0721
# not sorted by relative changes
df_eval <- eval_methods(</pre>
  uk_cqr,
  summarise_by = c("model", "target_type"), margins = TRUE
plot_eval(df_eval)
```

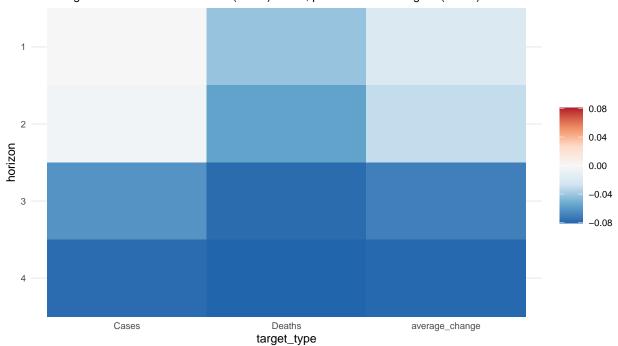
Relative Changes in Weighted Interval Score after CQR Adjustments



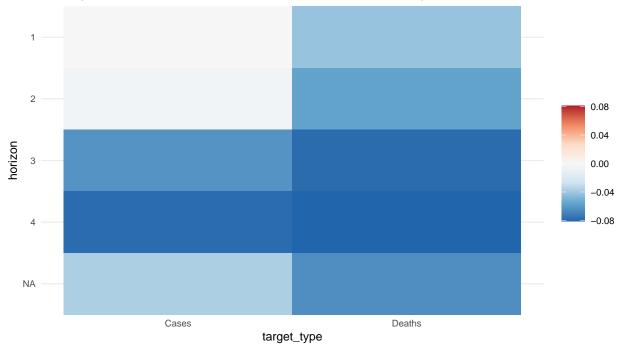
Add 'average' (geometric mean) relative changes of rows and columns

```
df_eval <- eval_methods(
   uk_cqr,
   summarise_by = c("horizon", "target_type"), row_averages = TRUE
)
plot_eval(df_eval)</pre>
```

Relative Changes in Weighted Interval Score after CQR Adjustments

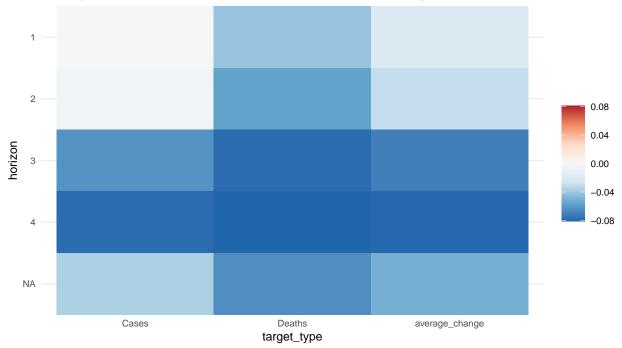


```
df_eval <- eval_methods(
  uk_cqr,
  summarise_by = c("horizon", "target_type"), col_averages = TRUE
)
plot_eval(df_eval)</pre>
```



```
df_eval <- eval_methods(
  uk_cqr,
  summarise_by = c("horizon", "target_type"), row_averages = TRUE,
  col_averages = TRUE
)
plot_eval(df_eval)</pre>
```

- Negative values indicate a lower (better) Score, positive values a higher (worse) Score -



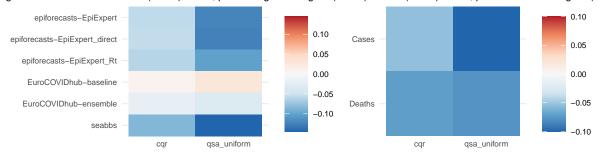
Multiple Methods

CQR + QSA Uniform

```
eval_methods(uk_cqr_qsa, summarise_by = "model")
## # A tibble: 6 x 3
##
   model
                                     cqr qsa_uniform
##
    <chr>>
                                             <db1>
                                   <dbl>
## 1 epiforecasts-EpiExpert
                                 -0.0568
                                             -0.122
## 2 epiforecasts-EpiExpert_direct -0.0551
                                             -0.124
## 3 epiforecasts-EpiExpert Rt
                                 -0.061
                                             -0.102
## 4 EuroCOVIDhub-baseline
                                 0.0088
                                             0.0286
## 5 EuroCOVIDhub-ensemble
                                 -0.0205
                                             -0.0343
## 6 seabbs
                                 -0.0849
                                             -0.144
eval_methods(uk_cqr_qsa, summarise_by = "target_type")
## # A tibble: 2 x 3
   target_type
                  cqr qsa_uniform
                           <dbl>
##
    <chr> <dbl>
## 1 Cases
                -0.054
                           -0.1
## 2 Deaths
               -0.0721
                           -0.0775
eval_methods(uk_cqr_qsa, summarise_by = "horizon")
## # A tibble: 4 x 3
   horizon cqr qsa_uniform
##
      <db1> <db1>
                        <dbl>
## 1
        1 0.0006
                        0.0312
## 2
          2 -0.0042
                       -0.0472
## 3
          3 -0.0623
                       -0.128
## 4
          4 -0.0782
                       -0.123
eval_methods(uk_cqr_qsa, summarise_by = "quantile")
```

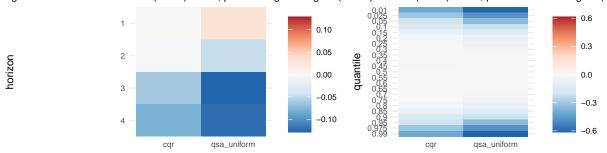
```
# A tibble: 23 x 3
##
      quantile
                    cqr qsa_uniform
         <dbl>
                               <db1>
##
                  <db1>
         0.01 -0.401
                            -0.612
##
    1
         0.025 - 0.311
                            -0.469
##
    2
##
    3
         0.05 -0.207
                            -0.345
##
    4
         0.1
                -0.148
                            -0.216
    5
         0.15 -0.0661
##
                            -0.133
##
    6
         0.2
                -0.0195
                            -0.0784
         0.25 -0.0034
##
                            -0.0422
##
    8
         0.3
                -0.0025
                            -0.0226
##
    9
         0.35 -0.0026
                            -0.0131
## 10
         0.4
                0.0038
                            -0.006
## # ... with 13 more rows
df_eval <- eval_methods(uk_cqr_qsa, summarise_by = "model")</pre>
p1 <- plot_eval(df_eval, base_size = 8) + ggplot2::labs(y = NULL)
df_eval <- eval_methods(uk_cqr_qsa, summarise_by = "target_type")</pre>
p2 <- plot_eval(df_eval, base_size = 8) + ggplot2::labs(y = NULL)
df_eval <- eval_methods(uk_cqr_qsa, summarise_by = "horizon")</pre>
p3 <- plot_eval(df_eval, base_size = 8)
df_eval <- eval_methods(uk_cqr_qsa, summarise_by = "quantile")</pre>
p4 <- plot_eval(df_eval, base_size = 8)
(p1 + p2) / (p3 + p4)
```

Relative Changes in Weighted Interval Score after CQR AdjussimeWeighted Interval Score after CQR Adjuse - Negative values indicate a lower (better) Score, positiveNeglativeavalgberin(wireater) & Score, positive values a higher (wor



Relative Changes in Weighted Interval Score Reflective OFFn abritiges time Missighted Interval Score after CQR Adju.

Negative values indicate a lower (better) Score, positive Negative haddes (noticed) Score, positive values a higher (wo

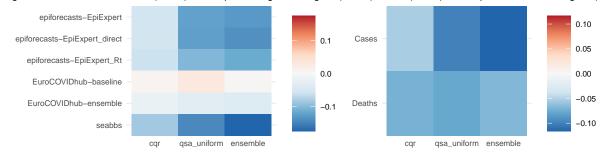


CQR + QSA Uniform + Ensemble

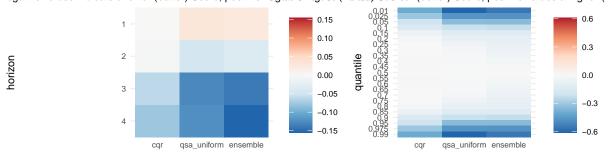
```
eval_methods(uk_cqr_qsa_ensemble, summarise_by = "model")
## # A tibble: 6 x 4
##
   model
                                     cqr qsa_uniform ensemble
##
    <chr>>
                                             <db1> <db1>
                                   <db1>
## 1 epiforecasts-EpiExpert
                                 -0.0568
                                            -0.122 -0.130
## 2 epiforecasts-EpiExpert_direct -0.0551
                                            -0.124 -0.137
## 3 epiforecasts-EpiExpert_Rt
                                 -0.061
                                             -0.102 -0.114
## 4 EuroCOVIDhub-baseline
                                  0.0088
                                             0.0286
                                                     0.0031
## 5 EuroCOVIDhub-ensemble
                                 -0.0205
                                             -0.0343 -0.0393
                                 -0.0849
## 6 seabbs
                                             -0.144
                                                    -0.174
eval_methods(uk_cqr_qsa_ensemble, summarise_by = "target_type")
## # A tibble: 2 x 4
## target_type
                   cqr qsa_uniform ensemble
##
    <chr>
                  <dbl>
                           <db1> <db1>
## 1 Cases
                -0.054
                           -0.1
                                    -0.116
## 2 Deaths
                -0.0721
                           -0.0775 -0.0679
eval_methods(uk_cqr_qsa_ensemble, summarise_by = "horizon")
## # A tibble: 4 x 4
   horizon
              cgr qsa uniform ensemble
                        <db1>
##
      <dbl>
             <dbl>
                                 <dbl>
## 1
        1 0.0006
                       0.0312 0.0262
                       -0.0472 -0.0371
## 2
         2 -0.0042
## 3
          3 -0.0623
                        -0.128 -0.139
          4 -0.0782
## 4
                       -0.123 -0.155
eval_methods(uk_cqr_qsa_ensemble, summarise_by = "quantile")
## # A tibble: 23 x 4
     quantile
                cqr qsa_uniform ensemble
##
        <dbl> <dbl> <dbl> <dbl> <dbl>
                         -0.612 -0.556
## 1
        0.01 - 0.401
## 2
        0.025 -0.311
                                 -0.476
                         -0.469
        0.05 -0.207
                         -0.345
## 3
                                  -0.348
## 4
       0.1 -0.148
                         -0.216 -0.227
## 5
      0.15 -0.0661
                         -0.133
                                  -0.132
## 6
                         -0.0784 -0.0889
       0.2
             -0.0195
## 7
       0.25 -0.0034
                         -0.0422 -0.0806
## 8
      0.3 - 0.0025
                         -0.0226 -0.0649
## 9
        0.35 -0.0026
                         -0.0131 -0.049
## 10
        0.4
              0.0038
                          -0.006
                                  -0.0256
## # ... with 13 more rows
df_eval <- eval_methods(uk_cqr_qsa_ensemble, summarise_by = "model")</pre>
p1 <- plot_eval(df_eval, base_size = 8) + ggplot2::labs(y = NULL)
df_eval <- eval_methods(uk_cqr_qsa_ensemble, summarise_by = "target_type")</pre>
p2 <- plot_eval(df_eval, base_size = 8) + ggplot2::labs(y = NULL)
df_eval <- eval_methods(uk_cqr_qsa_ensemble, summarise_by = "horizon")</pre>
p3 <- plot_eval(df_eval, base_size = 8)
df_eval <- eval_methods(uk_cqr_qsa_ensemble, summarise_by = "quantile")</pre>
p4 <- plot_eval(df_eval, base_size = 8)
```

```
(p1 + p2) / (p3 + p4)
```

Relative Changes in Weighted Interval Score after CQR Adjusted Interval Score after CQR Adjusted Interval Score, positive values indicate a lower (better) Score, positive relatives and lighted interval Score, positive values a higher (wor



Relative Changes in Weighted Interval Score Reflective OFA Adjustime National Score after CQR Adjustive values indicate a lower (better) Score, positive National National Residence (notice) Score, positive values a higher (wo



European Forecast Hub Data

```
# data set very large, choose e.g. one model to avoid time limit error
hub_combined <- hub_combined |>
dplyr::filter(model == "EuroCOVIDhub-ensemble")
```

CQR + Single Category

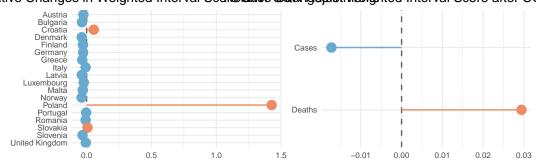
```
df_eval <- eval_methods(hub_combined, summarise_by = "location_name")
p1 <- plot_eval(df_eval, heatmap = FALSE, base_size = 8) + ggplot2::labs(y = NULL)

df_eval <- eval_methods(hub_combined, summarise_by = "target_type")
p2 <- plot_eval(df_eval, heatmap = FALSE, base_size = 8) + ggplot2::labs(y = NULL)

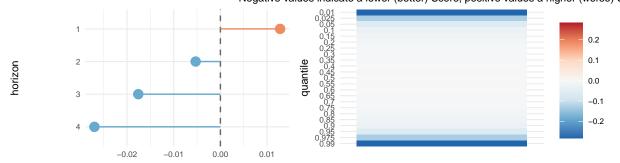
df_eval <- eval_methods(hub_combined, summarise_by = "horizon")
p3 <- plot_eval(df_eval, heatmap = FALSE, base_size = 8)

df_eval <- eval_methods(hub_combined, summarise_by = "quantile")
p4 <- plot_eval(df_eval, base_size = 8)

(p1 + p2) / (p3 + p4)</pre>
```



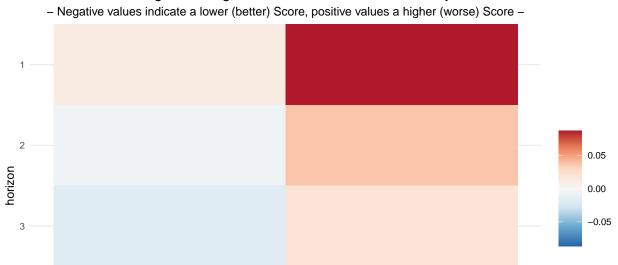
elative Changes in Weighted Interval Score after CQR Adjustment - Negative values indicate a lower (better) Score, positive values a higher (worse) S



CQR + 2 Categories

```
df_eval <- eval_methods(
  hub_combined,
  summarise_by = c("horizon", "target_type")
)
plot_eval(df_eval) + ggplot2::labs(x = NULL)</pre>
```

Cases



Deaths