

Locality A score is ‘**Local**’ if it depends only on the forecast density of the observation¹ ($p(v)$). This concept was mentioned by McCarthy in 1956 [2] when he commented that I J Good’s Ignorance skill score depends only ‘on the probability assigned’. Winkler and Murphy [3] also distinguish scores which take account of all the forecasted probabilities (i.e. including $p(x)$ for $x \neq v$ and those which are concerned only with the outcome that occurred $p(v)$). The latter are Local, the former are not Local. Winkler and Murphy call these ‘partial’ and ‘total measures’ (respectively). The first paper in the reviewed literature that gives a formal definition of Local is that of Bernardo [1] where he defines a Local score as one where,

$$S(p, v) = S(p(v), v) \tag{1}$$

¹‘Observation’ is used here in a broad sense which includes estimates of outcomes, for example during data assimilation.

Bibliography

- [1] J. M. Bernardo. Expected information as expected utility. The Annals of Statistics, 7(3):686–690, 1979.
- [2] J. McCarthy. Measures of the value of information. Proceedings of the National Academy of Science, 42:654 – 655, September 1956.
- [3] R. Winkler and A. Murphy. Good probability assessors. Journal of applied meteorology, 7:751 – 758, October 1968.