Package 'hydroGOF'

January 21, 2024

| Type Package |
|--|
| Title Goodness-of-Fit Functions for Comparison of Simulated and Observed Hydrological Time Series |
| Version 0.5-4 |
| Maintainer Mauricio Zambrano-Bigiarini <mzb.devel@gmail.com></mzb.devel@gmail.com> |
| Description S3 functions implementing both statistical and graphical goodness-of-fit measures between observed and simulated values, mainly oriented to be used during the calibration, validation, and application of hydrological models. Missing values in observed and/or simulated values can be removed before computations. Comments / questions / collaboration of any kind are very welcomed |
| License GPL (>= 2) |
| Depends R (>= 2.10.0), zoo (>= 1.7-2) |
| Imports hydroTSM ($>= 0.5-0$), xts ($>= 0.8-2$), methods, stats |
| Suggests knitr, rmarkdown |
| VignetteBuilder knitr |
| <pre>URL https://github.com/hzambran/hydroGOF</pre> |
| MailingList https://stat.ethz.ch/mailman/listinfo/r-sig-ecology |
| BugReports https://github.com/hzambran/hydroGOF/issues |
| LazyLoad yes |
| NeedsCompilation no |
| Repository CRAN |
| Author Mauricio Zambrano-Bigiarini [aut, cre, cph] (https://orcid.org/0000-0002-9536-643X) |
| Date/Publication 2024-01-21 22:10:05 UTC |
| R topics documented: |
| hydroGOF-package |

| vdro | oGOF-package | Goodne | ess-of | fit (Go | oF) fu | nction | ns fo | r nu | meri | cal d | ınd | gra | phi | cal | co | mn | ar- | |
|------|-------------------|--------|--------|---------|--------|--------|-------|------|------|-------|-----|-----|-----|-----|----|--------|-------|---|
| ex | | | | | | | | | | | | | | | | | 164 | |
| | wNSE | | | | | | | | • • | • • | | | • | | | • | . 158 | |
| | ve | | | | | | | | | | | | ٠ | | | - | . 154 | ì |
| | valindex | | | | | | | | | | | | | | | | | |
| | ubRMSE | | | | | | | | | | | | | | | | | |
| | ssq | | | | | | | | | | | | | | | | | |
| | sKGE | | | | | | | | | | | | | | | | | |
| | rsr | | | | | | | | | | | | | | | | | |
| | rSpearman | | | | | | | | | | | | | | | | | |
| | rSD | | | | | | | | | | | | | | | | | |
| | rPearson | | | | | | | | | | | | | | | | | |
| | rNSE | | | | | | | | | | | | | | | | . 119 |) |
| | rmse | | | | | | | | | | | | | | | | . 115 | 5 |
| | rfactor | | | | | | | | | | | | | | | | . 113 | 3 |
| | rd | | | | | | | | | | | | | | | | . 108 | 3 |
| | R2 | | | | | | | | | | | | | | | | | |
| | plotbandsonly | | | | | | | | | | | | | | | | | 2 |
| | plotbands | | | | | | | | | | | | | | | | . 99 |) |
| | plot2 | | | | | | | | | | | | | | | | | 5 |
| | pfactor | | | | | | | | | | | | | | | | | 1 |
| | pbiasfdc | | | | | | | | | | | | | | | | | |
| | pbias | | | | | | | | | | | | | | | | | |
| | NSE | | | | | | | | | | | | | | | | | |
| | nrmse | | | | | | | | | | | | | | | | | |
| | mse | | | | | | | | | | | | | | | | | |
| | mNSE | | | | | | | | | | | | | | | | | |
| | me | | | | | | | | | | | | | | | | | |
| | mae | | | | | | | | | | | | | | | | | |
| | KGEnp | | | | | | | | | | | | | | | | | |
| | KGElf | | | | | | | | | | | | | | | | | |
| | KGE | | | | | | | | | | | | | | | | | |
| | gof | | | | | | | | | | | | | | | | | |
| | ggof | | | | | | | | | | | | | | | | | |
| | EgaEnEstellaQts . | | | | | | | | | | | | | | | | | |
| | dr | | | | | | | | | | | | | | | | | |
| | d | | | | | | | | | | | | | | | | . 17 | 7 |
| | cp | | | | | | | | | | | | | | | | . 12 | 4 |

logical modelling.

Description

S3 functions implementing both statistical and graphical goodness-of-fit measures between observed and simulated values, to be used during the calibration, validation, and application of hydrological models.

Missing values in observed and/or simulated values can be removed before computations.

Details

Package: hydroGOF
Type: Package
Version: 0.5-3
Date: 2024-01-21
License: GPL >= 2

LazyLoad: yes

sKGE Split Kling-Gupta Efficiency

Packaged: Sun Jan 21 17:34:26 -03 2024; MZB

BuiltUnder: R version 4.3.2 (2023-10-31) ;x86_64-pc-linux-gnu (64-bit)

Quantitative statistics included in this package are:

```
me Mean Error
mae Mean Absolute Error
mse Mean Squared Error
rmse Root Mean Square Error
ubRMSE Unbiased Root Mean Square Error
nrmse Normalized Root Mean Square Error
pbias Percent Bias
rsr Ratio of RMSE to the Standard Deviation of the Observations
rSD Ratio of Standard Deviations
NSE Nash-Sutcliffe Efficiency
mNSE Modified Nash-Sutcliffe Efficiency
rNSE Relative Nash-Sutcliffe Efficiency
wNSE Weighted Nash-Sutcliffe Efficiency
d Index of Agreement
dr Refined Index of Agreement
md Modified Index of Agreement
rd Relative Index of Agreement
cp Persistence Index
rPearson Pearson correlation coefficient
R2 Coefficient of determination
br2 R2 multiplied by the coefficient of the regression line between sim and obs
KGE Kling-Gupta efficiency
KGE1f Kling-Gupta Efficiency for low values
KGEnp Non-parametric version of the Kling-Gupta Efficiency
```

VE Volumetric efficiency
rSpearman Spearman's rank correlation coefficient
pbiasfdc PBIAS in the slope of the midsegment of the flow duration curve

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

Maintainer: Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Box, G. E. (1966). Use and abuse of regression. Technometrics, 8(4), 625-629. doi:10.1080/00401706.1966.10490407.

Bennett, N.D.; Croke, B.F.; Guariso, G.; Guillaume, J.H.; Hamilton, S.H.; Jakeman, A.J.; Marsili-Libelli, S.; Newham, L.T.; Norton, J.P.; Perrin, C.; Pierce, S.A. (2013). Characterising performance of environmental models. Environmental Modelling and Software, 40, 1-20. doi:10.1016/j.envsoft.2012.09.011

Boyle, D. P., H. V. Gupta, and S. Sorooshian (2000), Toward Improved Calibration of Hydrologic Models: Combining the Strengths of Manual and Automatic Methods, Water Resources Research, 36(12), 3663-3674. doi:10.1029/2000WR900207

Criss, R. E. and Winston, W. E. (2008), Do Nash values have value? Discussion and alternate proposals. Hydrological Processes, 22: 2723-2725. doi:10.1002/hyp.7072

Entekhabi, D., Reichle, R. H., Koster, R. D., Crow, W. T. (2010). Performance metrics for soil moisture retrievals and application requirements. Journal of Hydrometeorology, 11(3), 832-840. doi: 10.1175/2010JHM1223.1

Fenicia, F., D. P. Solomatine, H. H. G. Savenije, and P. Matgen. (2007) Soft combination of local models in a multi-objective framework. Hydrological and Earth Systems Science, Vol. 4, pp. 91-123. doi:10.5194/hessd-4-91-2007

Garcia, F.; Folton, N.; Oudin, L. (2017). Which objective function to calibrate rainfall-runoff models for low-flow index simulations?. Hydrological sciences journal, 62(7), 1149-1166. doi:10.1080/02626667.2017.1308511

Gupta, Hoshin V., Harald Kling, Koray K. Yilmaz, Guillermo F. Martinez. Decomposition of the mean squared error and NSE performance criteria: Implications for improving hydrological modelling. (2009). Journal of Hydrology, Volume 377, Issues 1-2, 20, Pages 80-91. doi:10.1016/j.jhydrol.2009.08.003

Harmel, R.D.; Smith, P.K.; Migliaccio, K.W.; Chaubey, I.; Douglas-Mankin, K.R.; Benham, B.; Shukla, S.; Munoz-Carpena, R.; Robson, B.J., 2014. Evaluating, interpreting, and communicating performance of hydrologic/water quality models considering intended use: A review and recommendations. Environmental modelling and software, 57, 40-51. doi:10.1016/j.envsoft.2014.02.013

Krstic, G., Krstic, N.S., Zambrano-Bigiarini, M. (2016). The br2-weighting Method for Estimating the Effects of Air Pollution on Population Health. Journal of Modern Applied Statistical Methods, 15(2), 42. doi:10.22237/jmasm/1478004000

- Kitanidis, P. K., and R. L. Bras (1980), Real-Time Forecasting With a Conceptual Hydrologic Model 2. Applications and Results, Water Resour. Res., 16(6), 1034-1044
- Kling, H., M. Fuchs, and M. Paulin (2012), Runoff conditions in the upper Danube basin under an ensemble of climate change scenarios. Journal of Hydrology, Volumes 424-425, 6 March 2012, Pages 264-277, doi:10.1016/j.jhydrol.2012.01.011
- Knoben, W. J.; Freer, J. E.; Woods, R. A. (2019). Inherent benchmark or not? Comparing Nash-Sutcliffe and Kling-Gupta efficiency scores. Hydrology and Earth System Sciences, 23(10), 4323-4331. doi:10.5194/hess-23-4323-2019
- Krause, P., Boyle, D. P., and Base, F.: Comparison of different efficiency criteria for hydrological model assessment, Adv. Geosci., 5, 89-97, 2005. doi:10.5194/adgeo-5-89-2005
- Legates, D. R., and G. J. McCabe Jr. (1999), Evaluating the Use of "Goodness-of-Fit" Measures in Hydrologic and Hydroclimatic Model Validation, Water Resour. Res., 35(1), 233-241. doi:10.1029/1998WR900018
- Mizukami, N.; Rakovec, O.; Newman, A. J.; Clark, M. P.; Wood, A. W.; Gupta, H. V.; Kumar, R. (2019). On the choice of calibration metrics for "high-flow" estimation using hydrologic models. doi:10.5194/hess-23-2601-2019
- Moriasi, D.N.; Arnold, J.G.; Van Liew, M.W.; Bingner, R.L.; Harmel, R.D.; Veith, T.L. (2007). Model evaluation guidelines for systematic quantification of accuracy in watershed simulations Transactions of the ASABE. 50(3):885-900
- Nash, J.E. and J.V. Sutcliffe, River flow forecasting through conceptual models. Part 1: a discussion of principles, J. Hydrol. 10 (1970), pp. 282-290. doi:10.1016/0022-1694(70)90255-6
- Pearson, K. (1920). Notes on the history of correlation. Biometrika, 13(1), 25-45. doi:10.2307/2331722.
- Pfannerstill, M.; Guse, B.; Fohrer, N. (2014). Smart low flow signature metrics for an improved overall performance evaluation of hydrological models. Journal of Hydrology, 510, 447-458. doi:10.1016/j.jhydrol.2013.12.0
- Pool, S., Vis, M. and Seibert, J. (2018). Evaluating model performance: towards a non-parametric variant of the Kling-Gupta efficiency. Hydrological Sciences Journal, 63(13-14), pp.1941-1953. doi:/10.1080/02626667.2018.1552002
- Pushpalatha, R., Perrin, C., Le Moine, N. and Andreassian, V. (2012). A review of efficiency criteria suitable for evaluating low-flow simulations. Journal of Hydrology, 420, 171-182. doi:10.1016/j.jhydrol.2011.11.055

Santos, L.; Thirel, G.; Perrin, C. (2018). Pitfalls in using log-transformed flows within the KGElf criterion. doi:10.5194/hess-22-4583-2018

Spearman, C. (1961). The Proof and Measurement of Association Between Two Things. In J. J. Jenkins and D. G. Paterson (Eds.), Studies in individual differences: The search for intelligence (pp. 45-58). Appleton-Century-Crofts. doi:10.1037/11491-005

Willmott, C.J., Robeson, S.M. and Matsuura, K. (2012). A refined index of model performance. International Journal of climatology, 32(13), pp.2088-2094. doi:10.1002/joc.2419

Willmott, C.J., Robeson, S.M., Matsuura, K. and Ficklin, D.L. (2015). Assessment of three dimensionless measures of model performance. Environmental Modelling and Software, 73, pp.167-174. doi:10.1016/j.envsoft.2015.08.012

Willmott, C. J. (1981). On the validation of models. Physical Geography, 2, 184-194

Willmott, C. J. (1984). On the evaluation of model performance in physical geography. Spatial Statistics and Models, G. L. Gaile and C. J. Willmott, eds., 443-460

Willmott, C. J., S. G. Ackleson, R. E. Davis, J. J. Feddema, K. M. Klink, D. R. Legates, J. O'Donnell, and C. M. Rowe (1985), Statistics for the Evaluation and Comparison of Models, J. Geophys. Res., 90(C5), 8995-9005

Yapo, P. O.; Gupta, H. V.; Sorooshian S. (1996). Automatic calibration of conceptual rainfall-runoff models: sensitivity to calibration data. Journal of Hydrology. v181 i1-4. 23-48. doi:10.1016/0022-1694(95)02918-4

Yilmaz, K. K., H. V. Gupta, and T. Wagener (2008), A process-based diagnostic approach to model evaluation: Application to the NWS distributed hydrologic model, Water Resources Research, 44, W09417, doi:10.1029/2007WR006716

See Also

```
https://CRAN.R-project.org/package=hydroPSOhttps://CRAN.R-project.org/package=hydroTSM
```

Examples

```
obs <- 1:100
sim <- obs

# Numerical goodness of fit
gof(sim,obs)

# Reverting the order of simulated values
sim <- 100:1</pre>
```

br2 7

```
gof(sim,obs)
## Not run:
ggof(sim, obs)
## End(Not run)
#####################
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
require(zoo)
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to observations
sim <- obs
# Getting the numeric goodness-of-fit measures for the "best" (unattainable) case
gof(sim=sim, obs=obs)
# Randomly changing the first 2000 elements of 'sim', by using a normal
# distribution with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:2000] <- obs[1:2000] + rnorm(2000, mean=10)</pre>
# Getting the new numeric goodness of fit
gof(sim=sim, obs=obs)
# Graphical representation of 'obs' vs 'sim', along with the numeric
# goodness-of-fit measures
## Not run:
ggof(sim=sim, obs=obs)
## End(Not run)
```

br2

br2

Description

Coefficient of determination (r2) multiplied by the slope of the regression line between sim and obs, with treatment of missing values.

Usage

8 br2

Arguments

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm logical value indicating whether 'NA' should be stripped before the computation

proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

use.abs logical value indicating whether the condition to select the formula used to compute br2 should be 'b<=1' or 'abs(b) <=1'.

Krausse et al. (2005) uses 'b<=1' as condition, but strictly speaking this condition should be 'abs(b)<=1'. However, if your model simulations are somewhat "close" to the observations, this condition should not have much impact on the

computation of 'br2'.

This argument was introduced in hydroGOF 0.4-0, following a comment by E. White. Its default value is FALSE to ensure compatibility with previous versions of hydroGOE

of hydroGOF.

function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).

fun

epsilon.type

3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.

4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon. type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$br2 = |b|R2, b \le 1; br2 = \frac{R2}{|b|}, b > 1$$

A model that systematically over or under-predicts all the time will still result in "good" R2 (close to 1), even if all predictions were wrong (Krause et al., 2005). The br2 coefficient allows accounting for the discrepancy in the magnitude of two signals (depicted by 'b') as well as their dynamics (depicted by R2)

Value

br2 between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the br2 between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

The slope b is computed as the coefficient of the linear regression between sim and obs, forcing the intercept be equal to zero.

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

10 br2

References

Krause, P., Boyle, D. P., and Base, F.: Comparison of different efficiency criteria for hydrological model assessment, Adv. Geosci., 5, 89-97, 2005

Krstic, G., Krstic, N.S., Zambrano-Bigiarini, M. (2016). The br2-weighting Method for Estimating the Effects of Air Pollution on Population Health. Journal of Modern Applied Statistical Methods, 15(2), 42. doi:10.22237/jmasm/1478004000

See Also

```
R2, rPearson, rSpearman, cor, 1m, gof, ggof
```

Examples

```
####################
# Example 1:
# Looking at the difference between r2 and br2 for a case with systematic
# over-prediction of observed values
obs <- 1:10
sim1 < - 2*obs + 5
sim2 <- 2*obs + 25
# The coefficient of determination is equal to 1 even if there is no one single
# simulated value equal to its corresponding observed counterpart
r2 <- (cor(sim1, obs, method="pearson"))^2 # r2=1
# 'br2' effectively penalises the systematic over-estimation
br2(sim1, obs) # br2 = 0.3684211
br2(sim2, obs) # br2 = 0.1794872
ggof(sim1, obs)
ggof(sim2, obs)
# Computing 'br2' without forcing the intercept be equal to zero
br2.2 < - r2/2 \# br2 = 0.5
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'br2' for the "best" (unattainable) case
br2(sim=sim, obs=obs)
####################
# Example 3: br2 for simulated values equal to observations plus random noise
             on the first half of the observed values.
#
             This random noise has more relative importance for ow flows than
```

br2 11

```
for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
br2(sim=sim, obs=obs)
######################
# Example 4: br2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' during computations.
br2(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
br2(sim=lsim, obs=lobs)
# Example 5: br2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
             during computations
br2(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
br2(sim=lsim, obs=lobs)
######################
# Example 6: br2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding a user-defined constant
             during computations
eps <- 0.01
br2(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
br2(sim=lsim, obs=lobs)
# Example 7: br2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
```

```
to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
br2(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
br2(sim=lsim, obs=lobs)
# Example 8: br2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
br2(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
br2(sim=sim1, obs=obs1)
```

Coefficient of persistence

Description

ср

Coefficient of persistence between sim and obs, with treatment of missing values.

Usage

Arguments

fun

. . .

sim numeric, zoo, matrix or data.frame with simulated values

obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation

of obs **AND** sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$cp = 1 - \frac{\sum_{i=2}^{N} (S_i - O_i)^2}{\sum_{i=1}^{N-1} (O_{i+1} - O_i)^2}$$

Coefficient of persistence (Kitadinis and Bras, 1980; Corradini et al., 1986) is used to compare the model performance against a simple model using the observed value of the previous day as the prediction for the current day.

The coefficient of persistence compare the predictions of the model with the predictions obtained by assuming that the process is a Wiener process (variance increasing linearly with time), in which case, the best estimate for the future is given by the latest measurement (Kitadinis and Bras, 1980).

Persistence model efficiency is a normalized model evaluation statistic that quantifies the relative magnitude of the residual variance (noise) to the variance of the errors obtained by the use of a simple persistence model (Moriasi et al., 2007).

CP ranges from 0 to 1, with CP = 1 being the optimal value and it should be larger than 0.0 to indicate a minimally acceptable model performance.

Value

Coefficient of persistence between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the coefficient of persistence between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation.

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Kitanidis, P.K., and Bras, R.L. 1980. Real-time forecasting with a conceptual hydrologic model. 2. Applications and results. Water Resources Research, Vol. 16, No. 6, pp. 1034:1044

Moriasi, D. N. et al. (2007). Model Evaluation Guidelines for Systematic Quantification of Accuracy in Watershed Simulations. Transactions of the ASABE, 50:(3), 885-900

See Also

gof

Examples

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
cp(sim, obs)
obs <- 1:10
sim <- 2:11
cp(sim, obs)
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaOts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'cp' for the "best" (unattainable) case
cp(sim=sim, obs=obs)
# Example 3: cp for simulated values equal to observations plus random noise
            on the first half of the observed values.
#
             This random noise has more relative importance for ow flows than
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
cp(sim=sim, obs=obs)
###################
# Example 4: cp for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
cp(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)
cp(sim=lsim, obs=lobs)
####################
# Example 5: cp for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
```

```
during computations
cp(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
cp(sim=lsim, obs=lobs)
# Example 6: cp for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding a user-defined constant
             during computations
eps <- 0.01
cp(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
cp(sim=lsim, obs=lobs)
\# Example 7: cp for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
#
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
cp(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
cp(sim=lsim, obs=lobs)
# Example 8: cp for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying a
#
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
cp(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)</pre>
cp(sim=sim1, obs=obs1)
```

Index of Agreement

Description

Index of Agreement between sim and obs, with treatment of missing values.

Usage

d

```
d(sim, obs, ...)
## Default S3 method:
d(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
           epsilon.value=NA)
## S3 method for class 'data.frame'
d(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
           epsilon.value=NA)
## S3 method for class 'matrix'
d(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
           epsilon.value=NA)
## S3 method for class 'zoo'
d(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
           epsilon.value=NA)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|-------|---|
| obs | numeric, zoo, matrix or data.frame with observed values |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs \mathbf{OR} sim, the i-th value of obs \mathbf{AND} sim are removed before the computation. |
| fun | function to be applied to sim and obs in order to obtain transformed values thereof before computing the Nash-Sutcliffe efficiency. The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using |
| | arguments passed to fun, in addition to the mandatory first numeric vector. |

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying FUN.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon.type are:

- 1) "none": sim and obs are used by FUN without the addition of any nummeric value.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying FUN, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying FUN.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying FUN.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon. type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$d = 1 - \frac{\sum_{i=1}^{N} (O_i - S_i)^2}{\sum_{i=1}^{N} (|S_i - \bar{O}| + |O_i - \bar{O}|)^2}$$

The Index of Agreement (d) developed by Willmott (1981) as a standardized measure of the degree of model prediction error.

It is is dimensionless and varies between 0 and 1. A value of 1 indicates a perfect match, and 0 indicates no agreement at all (Willmott, 1981).

The index of agreement can detect additive and proportional differences in the observed and simulated means and variances; however, it is overly sensitive to extreme values due to the squared differences (Legates and McCabe, 1999).

Value

Index of agreement between sim and obs.

If sim and obs are matrixes or data.frames, the returned value is a vector, with the index of agreement between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Willmott, C. J. 1981. On the validation of models. Physical Geography, 2, 184–194

Willmott, C. J. (1984). On the evaluation of model performance in physical geography. Spatial Statistics and Models, G. L. Gaile and C. J. Willmott, eds., 443-460

Willmott, C. J., S. G. Ackleson, R. E. Davis, J. J. Feddema, K. M. Klink, D. R. Legates, J. O'Donnell, and C. M. Rowe (1985), Statistics for the Evaluation and Comparison of Models, J. Geophys. Res., 90(C5), 8995-9005

Legates, D. R. and G. J. McCabe Jr. (1999), Evaluating the Use of "Goodness-of-Fit" Measures in Hydrologic and Hydroclimatic Model Validation, Water Resources Research, 35(1), 233-241. doi:10.1029/1998WR900018

See Also

```
md, rd, dr, gof, ggof
```

Examples

```
# Computing the 'd' for the "best" (unattainable) case
d(sim=sim, obs=obs)
# Example 3: d for simulated values equal to observations plus random noise
            on the first half of the observed values.
            This random noise has more relative importance for ow flows than
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
d(sim=sim, obs=obs)
# Example 4: d for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' during computations.
d(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)
d(sim=lsim, obs=lobs)
# Example 5: d for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
            during computations
d(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
d(sim=lsim, obs=lobs)
# Example 6: d for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding a user-defined constant
#
            during computations
eps <- 0.01
d(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
```

dr 21

```
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
d(sim=lsim, obs=lobs)
# Example 7: d for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
d(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
d(sim=lsim, obs=lobs)
#####################
# Example 8: d for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
d(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)</pre>
d(sim=sim1, obs=obs1)
```

dr

Refined Index of Agreement

Description

Refined Index of Agreement (dr) between sim and obs, with treatment of missing values.

Usage

22 dr

```
## S3 method for class 'data.frame'
dr(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'matrix'
dr(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'zoo'
dr(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue").
            epsilon.value=NA)
```

Arguments

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values thereof before computing the Nash-Sutcliffe efficiency.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type argument used to define a numeric value to be added to both sim and obs before applying FUN.

> It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by FUN without the addition of any nummeric value.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying FUN, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying FUN.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying FUN.

epsilon.value -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.

fun

-) when epsilon. type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$c = 2$$

$$A = \sum_{i=1}^{N} |S_i - O_i|$$

$$B = c \sum_{i=1}^{N} |O_i - \bar{O}|$$

$$dr = 1 - \frac{A}{B}; A \le B$$

$$dr = 1 - \frac{B}{A}; A > B$$

The Refined Index of Agreement (dr, Willmott et al., 2012) is a reformulation of the original Willmott's index of agreement developed in the 1980s (Willmott, 1981; Willmott, 1984; Willmott et al., 1985)

The Refined Index of Agreement (dr) is dimensionless, and it varies between -1 to 1 (in contrast to the original d, which varies in [0, 1]).

The Refined Index of Agreement (dr) is monotonically related with the modified Nash-Sutcliffe (E1) desribed in Legates and McCabe (1999).

In general, dr is more rationally related to model accuracy than are other existing indices (Willmott et al., 2012; Willmott et al., 2015). It also is quite flexible, making it applicable to a wide range of model-performance problems (Willmott et al., 2012)

Value

Refined Index of Agreement (dr) between sim and obs.

If sim and obs are matrixes or data.frames, the returned value is a vector, with the Refined Index of Agreement (dr) between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

24 dr

References

Willmott, C.J., Robeson, S.M. and Matsuura, K. (2012). A refined index of model performance. International Journal of climatology, 32(13), pp.2088-2094. doi:10.1002/joc.2419.

Willmott, C.J., Robeson, S.M., Matsuura, K. and Ficklin, D.L. (2015). Assessment of three dimensionless measures of model performance. Environmental Modelling & Software, 73, pp.167-174. doi:10.1016/j.envsoft.2015.08.012

Willmott, C. J. (1981). On the validation of models. Physical Geography, 2, 184–194

Willmott, C. J. (1984). On the evaluation of model performance in physical geography. Spatial Statistics and Models, G. L. Gaile and C. J. Willmott, eds., 443-460

Willmott, C. J., S. G. Ackleson, R. E. Davis, J. J. Feddema, K. M. Klink, D. R. Legates, J. O'Donnell, and C. M. Rowe (1985), Statistics for the Evaluation and Comparison of Models, J. Geophys. Res., 90(C5), 8995-9005

See Also

```
d, md, rd, gof, ggof
```

Examples

```
####################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
dr(sim, obs)
obs <- 1:10
sim <- 2:11
dr(sim, obs)
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'dr' for the "best" (unattainable) case
dr(sim=sim, obs=obs)
# Example 3: dr for simulated values equal to observations plus random noise
            on the first half of the observed values.
#
            This random noise has more relative importance for ow flows than
```

dr 25

```
for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
dr(sim=sim, obs=obs)
######################
# Example 4: dr for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' during computations.
dr(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
dr(sim=lsim, obs=lobs)
# Example 5: dr for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
             during computations
dr(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
dr(sim=lsim, obs=lobs)
######################
# Example 6: dr for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding a user-defined constant
             during computations
eps <- 0.01
dr(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
dr(sim=lsim, obs=lobs)
# Example 7: dr for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
```

26 EgaEnEstellaQts

```
to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
dr(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
dr(sim=lsim, obs=lobs)
#####################
# Example 8: dr for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
dr(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
dr(sim=sim1, obs=obs1)
```

EgaEnEstellaQts

Ega in "Estella" (Q071), ts with daily streamflows.

Description

Time series with daily streamflows of the Ega River (subcatchment of the Ebro River basin, Spain) measured at the gauging station "Estella" (Q071), for the period 01/Jan/1961 to 31/Dec/1970

Usage

```
data(EgaEnEstellaQts)
```

Format

zoo object.

Source

Downloaded from: https://www.chebro.es. Last accessed [March 2010].

These data are intended to be used for research purposes only, being distributed in the hope that it will be useful, but WITHOUT ANY WARRANTY.

ggof

Graphical Goodness of Fit

Description

Graphical comparison between two vectors (numeric, ts or zoo), with several numerical goodness of fit printed as a legend.

Missing values in observed and/or simulated values can removed before the computations.

Usage

Arguments

| numeric or zoo object with observed values |
|--|
| a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs OR sim, the i-th value of obs AND sim are removed before the computation. |
| character, factor, Date or POSIXct object indicating how to obtain the dates for the corresponding values in the sim and obs time series If dates is a character or factor, it is converted into Date/POSIXct class, using the date format specified by date.fmt |
| OPTIONAL. character indicating the format in which the dates are stored in dates, cal.ini and val.ini. See format in as.Date. Default value is %Y-%m-%d ONLY required when class(dates)=="character" or class(dates)=="factor" or when cal.ini and/or val.ini is provided. |
| Character indicating if the 2 ts have to be plotted as lines or bars. When ftype is NOT o, it only applies to the annual values. Valid values are: -) ts: (default) each ts is plotted as a lines along the 'x' axis -) bar: both series are plotted as barplots. |
| |

ftype Character indicating how many plots are desired by the user. Valid values are: -) o : only the original sim and obs time series are plotted -) dm: it assumes that sim and obs are daily time series and Daily and Monthly values are plotted -) ma: it assumes that sim and obs are daily or monthly time series and Monthly and Annual values are plotted -) dma: it assumes that sim and obs are daily time series and Daily, Monthly and Annual values are plotted -) seasonal: seasonal values are plotted. See stype and season. names **FUN** OPTIONAL, ONLY required when ftype is in c('dm', 'ma', 'dma', 'seasonal'). Function that have to be applied for transforming teh original ts into monthly, annual or seasonal time step (e.g., for precipitation FUN MUST be sum, for temperature and flow time series, FUN MUST be mean) OPTIONAL, only used when ftype=seasonal. stype character, indicating whath weather seasons will be used for computing the output. Possible values are: -) default => "winter"= DJF = Dec, Jan, Feb; "spring"= MAM = Mar, Apr, May; "summer"= JJA = Jun, Jul, Aug; "autumn"= SON = Sep, Oct, Nov -) FrenchPolynesia => "winter" = DJFM = Dec, Jan, Feb, Mar; "spring" = AM = Apr, May; "summer"= JJAS = Jun, Jul, Aug, Sep; "autumn"= ON = Oct, Nov OPTIONAL, only used when ftype=seasonal. season names character of length 4 indicating the names of each one of the weather seasons defined by stype. These names are only used for plotting purposes gof.leg logical, indicating if several numerical goodness of fit have to be computed between sim and obs, and plotted as a legend on the graph. If leg.gof=TRUE, then x is considered as observed and y as simulated values (for some gof functions this is important). OPTIONAL, only used when leg.gof=TRUE. Numeric, representing the decidigits mal places used for rounding the goodness-of-fit indexes. gofs character, with one or more strings indicating the goodness-of-fit measures to be shown in the legend of the plot when gof.leg=TRUE. Possible values when ftype!='seasonal' are in c("ME", "MAE", "MSE", "RMSE", "NRMSE", "PBIAS", "RSR", "rSD", "NSE", "mNSE", "rNSE", "d", "md", "rd", "cp", "r", "R2", "bR2", "KGE", "VE") Possible values when ftype='seasonal' are in c("ME", "RMSE", "PBIAS", "RSR", "NSE", "d", "R2", "KGE", "VE") legend character of length 2 to appear in the legend. leg.cex OPTIONAL. ONLY used when leg.gof=TRUE. Character expansion factor for drawing the legend, *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex'. Default value = 1 tick.tstep character, indicating the time step that have to be used for putting the ticks on the time axis. Valid values are: auto, years, months, weeks, days, hours, minutes, seconds. lab.tstep character, indicating the time step that have to be used for putting the labels on the time axis. Valid values are: auto, years, months, weeks, days, hours, minutes, seconds.

| lab.fmt | Character indicating the format to be used for the label of the axis. See lab.fmt in $\mbox{drawTimeAxis}$. |
|----------|--|
| cal.ini | OPTIONAL. Character, indicating the date in which the calibration period started. When cal.ini is provided, all the values in obs and sim with dates previous to cal.ini are SKIPPED from the computation of the goodness-of-fit measures (when gof.leg=TRUE), but their values are still plotted, in order to examine if the warming up period was too short, acceptable or too long for the chosen calibration period. In addition, a vertical red line in drawn at this date. |
| val.ini | OPTIONAL. Character, the date in which the validation period started. ONLY used for drawing a vertical red line at this date. |
| main | character representing the main title of the plot. |
| xlab | label for the 'x' axis. |
| ylab | label for the 'y' axis. |
| col | character, representing the colors of sim and obs |
| cex | numeric, representing the values controlling the size of text and symbols of \dot{x} and \dot{y} with respect to the default |
| cex.axis | numeric, representing the magnification to be used for the axis annotation relative to 'cex'. See par. |
| cex.lab | numeric, representing the magnification to be used for x and y labels relative to the current setting of 'cex'. See par. |
| lwd | vector with the line width of sim and obs |
| lty | numeric with the line type of sim and obs |
| pch | numeric with the type of symbol for x and y. (e.g., 1: white circle; 9: white rhombus with a cross inside) |
| | further arguments passed to or from other methods. |
| | |

Details

Plots observed and simulated values in the same graph.

Mean Error

```
If gof.leg=TRUE, it computes the numerical values of: 'me', 'mae', 'rmse', 'nrmse', 'PBIAS', 'RSR, 'rSD', 'NSE', 'mNSE', 'rNSE', 'd', 'md, 'rd', 'cp', 'r', 'r.Spearman', 'R2', 'bR2', 'KGE', 'VE'
```

Value

me

| mae | Mean Absolute Error |
|----------|---|
| rmse | Root Mean Square Error |
| nrmse | Normalized Root Mean Square Error |
| PBIAS | Percent Bias |
| pbiasfdc | PBIAS in the slope of the midsegment of the Flow Duration Curve |
| RSR | Ratio of RMSE to the Standard Deviation of the Observations, RSR = rms / $sd(obs)$. ($0 \le RSR \le +Inf$) |

| rSD | Ratio of Standard Deviations, $rSD = sd(sim) / sd(obs)$ |
|------------|--|
| NSE | Nash-Sutcliffe Efficiency (-Inf <= NSE <= 1) |
| mNSE | Modified Nash-Sutcliffe Efficiency |
| rNSE | Relative Nash-Sutcliffe Efficiency |
| d | Index of Agreement ($0 \le d \le 1$) |
| md | Modified Index of Agreement |
| rd | Relative Index of Agreement |
| ср | Persistence Index ($0 \le PI \le 1$) |
| r | Pearson product-moment correlation coefficient ($-1 \le r \le 1$) |
| r.Spearman | Spearman Correlation coefficient (-1 <= r.Spearman <= 1) |
| 1.5pcarman | Spearman Correlation Coefficient (-1 <- 1.5pearman <- 1) |
| R2 | Coefficient of Determination ($0 \le R2 \le 1$). Gives the proportion of the variance of one variable that is predictable from the other variable |
| • | Coefficient of Determination ($0 \le R2 \le 1$). Gives the proportion of the variance of one variable that is predictable from the |
| R2 | Coefficient of Determination (0 <= R2 <= 1). Gives the proportion of the variance of one variable that is predictable from the other variable R2 multiplied by the coefficient of the regression line between sim and obs |
| R2 bR2 | Coefficient of Determination ($0 \le R2 \le 1$). Gives the proportion of the variance of one variable that is predictable from the other variable R2 multiplied by the coefficient of the regression line between sim and obs ($0 \le bR2 \le 1$) Kling-Gupta efficiency between sim and obs |

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Legates, D. R., and G. J. McCabe Jr. (1999), Evaluating the Use of "Goodness-of-Fit" Measures in Hydrologic and Hydroclimatic Model Validation, Water Resour. Res., 35(1), 233-241

Krause P., Boyle D.P., and Base F., Comparison of different efficiency criteria for hydrological model assessment, Advances in Geosciences 5 (2005), pp. 89-97

Moriasi, D.N., Arnold, J.G., Van Liew, M.W., Bingner, R.L., Harmel, R.D., Veith, T.L. 2007. Model evaluation guidelines for systematic quantification of accuracy in watershed simulations Transactions of the ASABE. 50(3):885-900

Boyle, D. P., H. V. Gupta, and S. Sorooshian (2000), Toward Improved Calibration of Hydrologic Models: Combining the Strengths of Manual and Automatic Methods, Water Resour. Res., 36(12), 3663-3674

Kitanidis, P. K., and R. L. Bras (1980), Real-Time Forecasting With a Conceptual Hydrologic Model 2. Applications and Results, Water Resour. Res., 16(6), 1034-1044

J.E. Nash and J.V. Sutcliffe, River flow forecasting through conceptual models. Part 1: a discussion of principles, J. Hydrol. 10 (1970), pp. 282-290

Yapo P. O., Gupta H. V., Sorooshian S., 1996. Automatic calibration of conceptual rainfall-runoff models: sensitivity to calibration data. Journal of Hydrology. v181 i1-4. 23-48. doi:10.1016/0022-1694(95)02918-4

Yilmaz, K. K., H. V. Gupta, and T. Wagener (2008), A process-based diagnostic approach to model evaluation: Application to the NWS distributed hydrologic model, Water Resour. Res., 44, W09417, doi:10.1029/2007WR006716

Hoshin V. Gupta, Harald Kling, Koray K. Yilmaz, Guillermo F. Martinez. Decomposition of the mean squared error and NSE performance criteria: Implications for improving hydrological modelling. Journal of Hydrology, Volume 377, Issues 1-2, 20 October 2009, Pages 80-91. DOI: 10.1016/j.jhydrol.2009.08.003. ISSN 0022-1694

Criss, R. E. and Winston, W. E. (2008), Do Nash values have value? Discussion and alternate proposals. Hydrological Processes, 22: 2723-2725. doi: 10.1002/hyp.7072

See Also

```
gof, plot2, ggof, me, mae, mse, rmse, ubRMSE, nrmse, pbias, rsr, rSD, NSE, mNSE, rNSE, wNSE, d, dr, md, rd, cp, rPearson, R2, br2, KGE, KGElf, KGEnp, sKGE, VE, rSpearman, pbiasfdc
```

Examples

```
obs <- 1:10
sim <- 2:11
## Not run:
ggof(sim, obs)
## End(Not run)
######################
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Getting the numeric goodness of fit for the "best" (unattainable) case
gof(sim=sim, obs=obs)
# Randomly changing the first 2000 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:2000] <- obs[1:2000] + rnorm(2000, mean=10)
# Getting the new numeric goodness-of-fit measures
```

```
gof(sim=sim, obs=obs)
# Getting the graphical representation of 'obs' and 'sim' along with the numeric
# goodness-of-fit measures for the daily and monthly time series
## Not run:
ggof(sim=sim, obs=obs, ftype="dm", FUN=mean)
## End(Not run)
# Getting the graphical representation of 'obs' and 'sim' along with some numeric
# goodness-of-fit measures for the seasonal time series
ggof(sim=sim, obs=obs, ftype="seasonal", FUN=mean)
## End(Not run)
# Computing the daily residuals
# even if this is a dummy example, it is enough for illustrating the capability
r <- sim-obs
# Summarizing and plotting the residuals
## Not run:
library(hydroTSM)
# summary
smry(r)
# daily, monthly and annual plots, boxplots and histograms
hydroplot(r, FUN=mean)
# seasonal plots and boxplots
hydroplot(r, FUN=mean, pfreq="seasonal")
## End(Not run)
```

gof

Numerical Goodness-of-fit measures

Description

Numerical goodness-of-fit measures between sim and obs, with treatment of missing values. Several performance indices for comparing two vectors, matrices or data.frames

Usage

```
gof(sim, obs, ...)
## Default S3 method:
gof(sim, obs, na.rm=TRUE, do.spearman=FALSE, do.pbfdc=FALSE,
```

```
j=1, norm="sd", s=c(1,1,1), method=c("2009", "2012"), lQ.thr=0.7,
       hQ.thr=0.2, start.month=1, digits=2, fun=NULL, ...,
       epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
       epsilon.value=NA)
## S3 method for class 'matrix'
gof(sim, obs, na.rm=TRUE, do.spearman=FALSE, do.pbfdc=FALSE,
        j=1, norm="sd", s=c(1,1,1), method=c("2009", "2012"), lQ.thr=0.7,
       hQ.thr=0.2, start.month=1, digits=2, fun=NULL, ...,
       epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
       epsilon.value=NA)
## S3 method for class 'data.frame'
gof(sim, obs, na.rm=TRUE, do.spearman=FALSE, do.pbfdc=FALSE,
        j=1, norm="sd", s=c(1,1,1), method=c("2009", "2012"), lQ.thr=0.7,
       hQ.thr=0.2, start.month=1, digits=2, fun=NULL, ...,
       epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
       epsilon.value=NA)
## S3 method for class 'zoo'
gof(sim, obs, na.rm=TRUE, do.spearman=FALSE, do.pbfdc=FALSE,
        j=1, norm="sd", s=c(1,1,1), method=c("2009", "2012"), lQ.thr=0.7,
       hQ.thr=0.2, start.month=1, digits=2, fun=NULL, ...,
       epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
       epsilon.value=NA)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|-------------|--|
| obs | numeric, zoo, matrix or data.frame with observed values |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs OR sim, the i-th value of obs AND sim are removed before the computation. |
| do.spearman | logical. Indicates if the Spearman correlation has to be computed. The default is FALSE. |
| do.pbfdc | logical. Indicates if the Percent Bias in the Slope of the midsegment of the Flow Duration Curve (pbiasfdc) has to be computed. The default is FALSE. |
| j | argument passed to the mNSE function |
| norm | argument passed to the nrmse function |
| S | argument passed to the KGE function |
| method | argument passed to the KGE function |
| 1Q.thr | argument passed to the (optional) pbiasfdc function |
| hQ.thr | argument passed to the (optional) pbiasfdc function |
| start.month | [OPTIONAL]. Only used for the computation of the split KGE (sKGE) when the (hydrological) year of interest is different from the calendar year. numeric in [1:12] indicating the starting month of the (hydrological) year. Numeric values in [1, 12] represent months in [January, December]. By default start.month=1. |

digits decimal places used for rounding the goodness-of-fit indexes.

fun function to be applied to sim and obs in order to obtain transformed values

thereof before computing the all the goodness-of-fit functions.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type argument used to define a numeric value to be added to both sim and obs before

applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

1) "none": sim and obs are used by FUN without the addition of any nummeric value

- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying FUN, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying FUN.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying FUN.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Value

The output of the gof function is a matrix with one column only, and the following rows:

ME Mean Error

MAE Mean Absolute Error

MSE Mean Squared Error

RMSE Root Mean Square Error

ubRMSE Unbiased Root Mean Square Error

NRMSE Normalized Root Mean Square Error (-100% <= nrms <= 100%)

PBIAS Percent Bias

RSR Ratio of RMSE to the Standard Deviation of the Observations, RSR = rms /

sd(obs). ($0 \le RSR \le +Inf$)

rSD Ratio of Standard Deviations, rSD = sd(sim) / sd(obs)

| mNSEModified Nash-Sutcliffe EfficiencyrNSERelative Nash-Sutcliffe EfficiencydIndex of Agreement ($0 <= d <= 1$)drRefined Index of Agreement ($-1 <= dr <= 1$)mdModified Index of Agreement ($0 <= md <= 1$)rdRelative Index of Agreement ($0 <= rd <= 1$)cpPersistence Index ($0 <= PI <= 1$)rPearson Correlation coefficient ($-1 <= r <= 1$)R2Coefficient of Determination ($0 <= R2 <= 1$)bR2R2 multiplied by the coefficient of the regression line between sim and obs ($0 <= bR2 <= 1$)KGEKling-Gupta efficiency between sim and obs ($-1rf <= KGE <= 1$)KGE1fKling-Gupta Efficiency for low values between sim and obs ($-1rf <= KGE <= 1$)KGEnpNon-parametric version of the Kling-Gupta Efficiency between sim and obs ($-1rf <= KGE <= 1$). Only computed when both sim and obs are zoo objectsVEVolumetric efficiency between sim and obs ($-1rf <= kGE <= 1$). Only computed when both sim and obs are zoo objectsVEVolumetric efficiency between sim and obs ($-1rf <= vE <= 1$)r. SpearmanSpearman Correlation coefficient ($-1 <= r.$ Spearman $<= 1$). Only computed when do. spearman=TRUEpbiasfdcPBIAS in the slope of the midsegment of the Flow Duration Curve | NSE | Nash-Sutcliffe Efficiency (-Inf <= NSE <= 1) |
|---|------------|---|
| $ \begin{array}{lll} d & & & & \\ & & & \\ & & & \\ & & & \\ & $ | mNSE | Modified Nash-Sutcliffe Efficiency |
| $ \begin{tabular}{ll} dr & Refined Index of Agreement (-1 <= dr <= 1) \\ md & Modified Index of Agreement (0 <= md <= 1) \\ rd & Relative Index of Agreement (0 <= rd <= 1) \\ rd & Relative Index of Agreement (0 <= rd <= 1) \\ rd & Persistence Index (0 <= PI <= 1) \\ rd & Pearson Correlation coefficient (-1 <= r <= 1) \\ rd & R2 & Coefficient of Determination (0 <= $R2$ <= 1) \\ rd & R2 & multiplied by the coefficient of the regression line between sim and obs (0 <= $bR2$ <= 1) \\ rd & R2 & Kling-Gupta efficiency between sim and obs ($-Inf$ <= KGE <= 1) \\ rd & RGE1f & Kling-Gupta Efficiency for low values between sim and obs ($-Inf$ <= $KGEIf$ <= 1) \\ rd & RGEnp & Non-parametric version of the Kling-Gupta Efficiency between sim and obs ($-Inf$ <= $KGEnp$ <= 1). Only computed when both sim and obs are zoo objects \\ rd & Volumetric efficiency between sim and obs ($-Inf$ <= rd <= rd). Only computed when both sim and obs are zoo objects \\ rd & Volumetric efficiency between sim and obs ($-Inf$ <= rd <= rd). Only computed when both sim and rd <= rd. Only computed when rd <= rd <=$ | rNSE | Relative Nash-Sutcliffe Efficiency |
| $ \begin{tabular}{ll} md & Modified Index of Agreement (0 <= md <= 1) \\ rd & Relative Index of Agreement (0 <= rd <= 1) \\ cp & Persistence Index (0 <= PI <= 1) \\ r & Pearson Correlation coefficient (-1 <= r <= 1) \\ R2 & Coefficient of Determination (0 <= R2 <= 1) \\ bR2 & R2 multiplied by the coefficient of the regression line between sim and obs (0 <= bR2 <= 1) \\ KGE & Kling-Gupta efficiency between sim and obs (-Inf <= KGE <= 1) \\ KGE1f & Kling-Gupta Efficiency for low values between sim and obs (-Inf <= KGElf <= 1) \\ KGEnp & Non-parametric version of the Kling-Gupta Efficiency between sim and obs (-Inf <= KGEnp <= 1) \\ sKGE & Split Kling-Gupta Efficiency between sim and obs (-Inf <= sKGE <= 1). Only computed when both sim and obs are zoo objects \\ VE & Volumetric efficiency between sim and obs (-Inf <= VE <= 1) \\ F. Spearman & Spearman Correlation coefficient (-1 <= r. Spearman <= 1). Only computed when do . spearman=TRUE \\ \end{tabular}$ | d | Index of Agreement ($0 \le d \le 1$) |
| rd Relative Index of Agreement ($0 <= rd <= 1$) cp Persistence Index ($0 <= PI <= 1$) r Pearson Correlation coefficient ($-1 <= r <= 1$) R2 Coefficient of Determination ($0 <= R2 <= 1$) bR2 R2 multiplied by the coefficient of the regression line between sim and obs ($0 <= bR2 <= 1$) KGE Kling-Gupta efficiency between sim and obs ($-\ln f <= KGE <= 1$) KGE1f Kling-Gupta Efficiency for low values between sim and obs ($-\ln f <= KGElf <= 1$) KGEnp Non-parametric version of the Kling-Gupta Efficiency between sim and obs ($-\ln f <= KGEnp <= 1$) sKGE Split Kling-Gupta Efficiency between sim and obs ($-\ln f <= KGEnp <= 1$) Only computed when both sim and obs are zoo objects VE Volumetric efficiency between sim and obs ($-\ln f <= vE <= 1$) r. Spearman Spearman Correlation coefficient ($-1 <= r$. Spearman $<= 1$). Only computed when do. spearman=TRUE | dr | Refined Index of Agreement ($-1 \le dr \le 1$) |
| cp Persistence Index ($0 \le PI \le 1$) r Pearson Correlation coefficient ($-1 \le r \le 1$) R2 Coefficient of Determination ($0 \le R2 \le 1$) bR2 R2 multiplied by the coefficient of the regression line between sim and obs ($0 \le BR2 \le 1$) KGE Kling-Gupta efficiency between sim and obs ($-Inf \le KGE \le 1$) KGElf Kling-Gupta Efficiency for low values between sim and obs ($-Inf \le KGEIf \le 1$) KGEnp Non-parametric version of the Kling-Gupta Efficiency between sim and obs ($-Inf \le KGEnp \le 1$) sKGE Split Kling-Gupta Efficiency between sim and obs ($-Inf \le KGEnp \le 1$). Only computed when both sim and obs are zoo objects VE Volumetric efficiency between sim and obs ($-Inf \le VE \le 1$) r. Spearman Spearman Correlation coefficient ($-1 \le r$. Spearman ≤ 1). Only computed when do. spearman=TRUE | md | Modified Index of Agreement ($0 \le md \le 1$) |
| $ \begin{array}{lll} r & \text{Pearson Correlation coefficient ($-1 <= r <= 1$)} \\ R2 & \text{Coefficient of Determination ($0 <= R2 <= 1$)} \\ bR2 & R2 & \text{multiplied by the coefficient of the regression line between sim and obs $(0 <= bR2 <= 1$)} \\ KGE & Kling-Gupta & efficiency between sim and obs $(-Inf <= KGE <= 1$)} \\ KGE1f & Kling-Gupta & Efficiency for low values between sim and obs $(-Inf <= KGElf <= 1$)} \\ KGEnp & Non-parametric version of the Kling-Gupta & Efficiency between sim and obs $(-Inf <= KGEnp <= 1$)} \\ sKGE & Split & Kling-Gupta & Efficiency between sim and obs $(-Inf <= sKGE <= 1$). Only computed when both sim and obs are zoo objects} \\ VE & Volumetric & efficiency between sim and obs $(-Inf <= VE <= 1$)} \\ r. Spearman & Spearman & Correlation coefficient ($-1 <= r. Spearman <= 1$). Only computed when do. spearman=TRUE} \\ \end{array}$ | rd | Relative Index of Agreement ($0 \le rd \le 1$) |
| R2 Coefficient of Determination ($0 \le R2 \le 1$) bR2 R2 multiplied by the coefficient of the regression line between sim and obs ($0 \le bR2 \le 1$) KGE Kling-Gupta efficiency between sim and obs ($-Inf \le KGE \le 1$) KGE1f Kling-Gupta Efficiency for low values between sim and obs ($-Inf \le KGEIf \le 1$) KGEnp Non-parametric version of the Kling-Gupta Efficiency between sim and obs ($-Inf \le KGEnp \le 1$) sKGE Split Kling-Gupta Efficiency between sim and obs ($-Inf \le KGE \le 1$). Only computed when both sim and obs are zoo objects VE Volumetric efficiency between sim and obs ($-Inf \le KGE \le 1$). Spearman Correlation coefficient ($-1 \le KSPEIF \le 1$). Only computed when do. spearman=TRUE | ср | Persistence Index ($0 \le PI \le 1$) |
| R2 multiplied by the coefficient of the regression line between sim and obs $(0 <= bR2 <= 1)$ KGE Kling-Gupta efficiency between sim and obs $(-Inf <= KGE <= 1)$ KGE1f Kling-Gupta Efficiency for low values between sim and obs $(-Inf <= KGEIf <= 1)$ KGEnp Non-parametric version of the Kling-Gupta Efficiency between sim and obs $(-Inf <= KGEnp <= 1)$ sKGE Split Kling-Gupta Efficiency between sim and obs $(-Inf <= sKGE <= 1)$. Only computed when both sim and obs are zoo objects VE Volumetric efficiency between sim and obs $(-Inf <= VE <= 1)$ r. Spearman Spearman Correlation coefficient $(-1 <= r.Spearman <= 1)$. Only computed when do. spearman=TRUE | r | Pearson Correlation coefficient ($-1 \le r \le 1$) |
| KGE Kling-Gupta efficiency between sim and obs (-Inf <= KGE <= 1) KGE1f Kling-Gupta Efficiency for low values between sim and obs (-Inf <= KGElf <= 1) KGEnp Non-parametric version of the Kling-Gupta Efficiency between sim and obs (-Inf <= KGEnp <= 1) SKGE Split Kling-Gupta Efficiency between sim and obs (-Inf <= sKGE <= 1). Only computed when both sim and obs are zoo objects VE Volumetric efficiency between sim and obs (-Inf <= VE <= 1) r. Spearman Spearman Correlation coefficient (-1 <= r.Spearman <= 1). Only computed when do. spearman=TRUE | R2 | Coefficient of Determination ($0 \le R2 \le 1$) |
| (-Inf <= KGE <= 1) KGElf Kling-Gupta Efficiency for low values between sim and obs (-Inf <= KGElf <= 1) KGEnp Non-parametric version of the Kling-Gupta Efficiency between sim and obs (-Inf <= KGEnp <= 1) SKGE Split Kling-Gupta Efficiency between sim and obs (-Inf <= sKGE <= 1). Only computed when both sim and obs are zoo objects VE Volumetric efficiency between sim and obs (-Inf <= VE <= 1) r. Spearman Spearman Correlation coefficient (-1 <= r.Spearman <= 1). Only computed when do. spearman=TRUE | bR2 | |
| (-Inf <= KGElf <= 1) KGEnp Non-parametric version of the Kling-Gupta Efficiency between sim and obs (-Inf <= KGEnp <= 1) sKGE Split Kling-Gupta Efficiency between sim and obs (-Inf <= sKGE <= 1). Only computed when both sim and obs are zoo objects VE Volumetric efficiency between sim and obs (-Inf <= VE <= 1) r.Spearman Spearman Correlation coefficient (-1 <= r.Spearman <= 1). Only computed when do.spearman=TRUE | KGE | |
| (-Inf <= KGEnp <= 1) SKGE Split Kling-Gupta Efficiency between sim and obs (-Inf <= sKGE <= 1). Only computed when both sim and obs are zoo objects VE Volumetric efficiency between sim and obs (-Inf <= VE <= 1) r.Spearman Spearman Correlation coefficient (-1 <= r.Spearman <= 1). Only computed when do.spearman=TRUE | KGElf | · · · |
| $ (\ -Inf <= sKGE <= 1\). \ Only \ computed \ when both \ sim \ and \ obs \ are \ zoo \ objects $ $ VE \qquad Volumetric \ efficiency \ between \ sim \ and \ obs $ $ (\ -Inf <= VE <= 1) $ $ r. \ Spearman \ Correlation \ coefficient \ (\ -1 <= r. Spearman <= 1\). \ Only \ computed \ when \ do. \ spearman=TRUE $ | KGEnp | * * * |
| $ (\ -Inf <= VE <= 1) $ r. Spearman | sKGE | |
| when do.spearman=TRUE | VE | · |
| pbiasfdc PBIAS in the slope of the midsegment of the Flow Duration Curve | r.Spearman | |
| | pbiasfdc | PBIAS in the slope of the midsegment of the Flow Duration Curve |

Note

obs and sim has to have the same length/dimension.

Missing values in obs and/or sim can be removed before the computations, depending on the value of na.rm.

Although r and r2 have been widely used for model evaluation, these statistics are over-sensitive to outliers and insensitive to additive and proportional differences between model predictions and measured data (Legates and McCabe, 1999)

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Legates, D. R., and G. J. McCabe Jr. (1999), Evaluating the Use of "Goodness-of-Fit" Measures in Hydrologic and Hydroclimatic Model Validation, Water Resour. Res., 35(1), 233-241

Krause P., Boyle D.P., and Base F., Comparison of different efficiency criteria for hydrological model assessment, Advances in Geosciences 5 (2005), pp. 89-97

Moriasi, D.N., Arnold, J.G., Van Liew, M.W., Bingner, R.L., Harmel, R.D., Veith, T.L. 2007. Model evaluation guidelines for systematic quantification of accuracy in watershed simulations Transactions of the ASABE. 50(3):885-900

Boyle, D. P., H. V. Gupta, and S. Sorooshian (2000), Toward Improved Calibration of Hydrologic Models: Combining the Strengths of Manual and Automatic Methods, Water Resour. Res., 36(12), 3663-3674

Kitanidis, P. K., and R. L. Bras (1980), Real-Time Forecasting With a Conceptual Hydrologic Model 2. Applications and Results, Water Resour. Res., 16(6), 1034-1044

Nash, J.E. and Sutcliffe, J.V. (1970). River flow forecasting through conceptual models. Part 1: a discussion of principles, J. Hydrol. 10, pp. 282-290

Yapo P. O., Gupta H. V., Sorooshian S., 1996. Automatic calibration of conceptual rainfall-runoff models: sensitivity to calibration data. Journal of Hydrology. v181 i1-4. 23-48

Yilmaz, K. K., H. V. Gupta, and T. Wagener (2008), A process-based diagnostic approach to model evaluation: Application to the NWS distributed hydrologic model, Water Resour. Res., 44, W09417, doi:10.1029/2007WR006716

Hoshin V. Gupta, Harald Kling, Koray K. Yilmaz, Guillermo F. Martinez. Decomposition of the mean squared error and NSE performance criteria: Implications for improving hydrological modelling. Journal of Hydrology, Volume 377, Issues 1-2, 20 October 2009, Pages 80-91. DOI: 10.1016/j.jhydrol.2009.08.003. ISSN 0022-1694

Criss, R. E. and Winston, W. E. (2008), Do Nash values have value? Discussion and alternate proposals. Hydrological Processes, 22: 2723-2725. doi: 10.1002/hyp.7072

See Also

ggof, me, mae, mse, rmse, ubRMSE, nrmse, pbias, rsr, rSD, NSE, mNSE, rNSE, wNSE, d, dr, md, rd, cp, rPearson, R2, br2, KGE, KGElf, KGEnp, sKGE, VE, rSpearman, pbiasfdc

Examples

###################

Example 1: basic ideal case
obs <- 1:10</pre>

gof 37

```
sim <- 1:10
gof(sim, obs)
obs <- 1:10
sim <- 2:11
gof(sim, obs)
#####################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'gof' for the "best" (unattainable) case
gof(sim=sim, obs=obs)
######################
# Example 3: gof for simulated values equal to observations plus random noise
             on the first half of the observed values.
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
gof(sim=sim, obs=obs)
#####################
# Example 4: gof for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
gof(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)
gof(sim=lsim, obs=lobs)
###################
# Example 5: gof for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
             during computations
gof(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
```

38 gof

```
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
gof(sim=lsim, obs=lobs)
#####################
# Example 6: gof for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding a user-defined constant
             during computations
eps <- 0.01
gof(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
gof(sim=lsim, obs=lobs)
###################
# Example 7: gof for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
#
             to be added to 'sim' and 'obs' during computations
#
fact <- 1/50
gof(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
gof(sim=lsim, obs=lobs)
# Example 8: gof for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
#
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
gof(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)</pre>
gof(sim=sim1, obs=obs1)
# Storing a matrix object with all the GoFs:
g <- gof(sim, obs)</pre>
# Getting only the RMSE
```

```
g[4,1]
g["RMSE",]

## Not run:
# Writing all the GoFs into a TXT file
write.table(g, "GoFs.txt", col.names=FALSE, quote=FALSE)

# Getting the graphical representation of 'obs' and 'sim' along with the
# numeric goodness of fit
ggof(sim=sim, obs=obs)

## End(Not run)
```

KGE

Kling-Gupta Efficiency

Description

Kling-Gupta efficiency between sim and obs, with treatment of missing values.

This goodness-of-fit measure was developed by Gupta et al. (2009) to provide a diagnostically interesting decomposition of the Nash-Sutcliffe efficiency (and hence MSE), which facilitates the analysis of the relative importance of its different components (correlation, bias and variability) in the context of hydrological modelling. Kling et al. (2012), proposed a revised version of this index, to ensure that the bias and variability ratios are not cross-correlated.

Kling-Gupta efficiencies range from -Inf to 1. Essentially, the closer to 1, the more similar sim and obs are.

Knoben et al. (2019) showed that KGE values greater than -0.41 indicate that a model improves upon the mean flow benchmark, even if the model's KGE value is negative.

In the computation of this index, there are three main components involved:

- 1) r: the Pearson product-moment correlation coefficient. Ideal value is r=1.
- 2) Beta: the ratio between the mean of the simulated values and the mean of the observed ones. Ideal value is Beta=1.
- 3) vr: variability ratio, which could be computed using the standard deviation (Alpha) or the coefficient of variation (Gamma) of sim and obs, depending on the value of method:
- 3.1) Alpha: the ratio between the standard deviation of the simulated values and the standard deviation of the observed ones. Its ideal value is Alpha=1.
- 3.2) Gamma: the ratio between the coefficient of variation (CV) of the simulated values to the coefficient of variation of the observed ones. Its ideal value is Gamma=1.

For a full discussion pf the Kling-Gupta index, and its advantages over the Nash-Sutcliffe efficiency (NSE) see Gupta et al. (2009).

Usage

```
KGE(sim, obs, ...)
## Default S3 method:
KGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012", "2021"),
             out.type=c("single", "full"), fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'data.frame'
KGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012", "2021"),
             out.type=c("single", "full"), fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
KGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012", "2021"),
             out.type=c("single", "full"), fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'zoo'
KGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012", "2021"),
            out.type=c("single", "full"), fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|--------|---|
| obs | numeric, zoo, matrix or data.frame with observed values |
| S | numeric of length 3, representing the scaling factors to be used for re-scaling the criteria space before computing the Euclidean distance from the ideal point $c(1,1,1)$, i.e., s elements are used for adjusting the emphasis on different components. The first elements is used for rescaling the Pearson product-moment correlation coefficient (r) , the second element is used for rescaling Alpha and the third element is used for re-scaling Beta |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs OR sim, the i-th value of obs AND sim are removed before the computation. |
| method | character, indicating the formula used to compute the variability ratio in the Kling-Gupta efficiency. Valid values are: -) 2009: the variability is defined as 'Alpha', the ratio of the standard deviation of sim values to the standard deviation of obs. This is the default option. See Gupta et al. (2009). |

-) 2012: the variability is defined as 'Gamma', the ratio of the coefficient of variation of sim values to the coefficient of variation of obs. See Kling et al. (2012).

-) 2021: the bias is defined as 'Beta', the ratio of mean(sim) minus mean(obs) to the standard deviation of obs. The variability is defined as 'Alpha', the ratio of the standard deviation of sim values to the standard deviation of obs. See Tang et al. (2021).

out.type

character, indicating the whether the output of the function has to include each one of the three terms used in the computation of the Kling-Gupta efficiency or not. Valid values are:

- -) single: the output is a numeric with the Kling-Gupta efficiency only.
- -) full: the output is a list of two elements: the first one with the Kling-Gupta efficiency, and the second is a numeric with 3 elements: the Pearson product-moment correlation coefficient ('r'), the ratio between the mean of the simulated values to the mean of observations ('Beta'), and the variability measure ('Gamma' or 'Alpha', depending on the value of method).

fun

function to be applied to sim and obs in order to obtain transformed values thereof before computing the Kling-Gupta efficiency.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

. . .

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any nummeric value.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$KGE = 1 - ED$$

$$ED = \sqrt{(s[1]*(r-1))^2 + (s[2]*(vr-1))^2 + (s[3]*(\beta-1))^2}$$

$$r = Pearson product - moment correlation coefficient$$

$$vr = \left\{ \begin{array}{l} \alpha & , \ method = 2009 \\ \gamma & , \ method = 2012 \end{array} \right.$$

$$\beta = \mu_s/\mu_o$$

$$\alpha = \sigma_s/\sigma_o$$

$$\gamma = \frac{CV_s}{CV_o} = \frac{\sigma_s/\mu_s}{\sigma_o/\mu_o}$$

Value

If out.type=single: numeric with the Kling-Gupta efficiency between sim and obs. If sim and obs are matrices, the output value is a vector, with the Kling-Gupta efficiency between each column of sim and obs

If out.type=full: a list of two elements:

KGE.value numeric with the Kling-Gupta efficiency. If sim and obs are matrices, the output

value is a vector, with the Kling-Gupta efficiency between each column of sim

and obs

KGE.elements numeric with 3 elements: the Pearson product-moment correlation coefficient

('r'), the ratio between the mean of the simulated values to the mean of observations ('Beta'), and the variability measure ('Gamma' or 'Alpha', depending on the value of method). If sim and obs are matrices, the output value is a matrix,

with the previous three elements computed for each column of sim and obs

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano-Bigiarini <mzb.devel@gmail.com>

References

Gupta, H. V.; Kling, H.; Yilmaz, K. K.; Martinez, G. F. (2009). Decomposition of the mean squared error and NSE performance criteria: Implications for improving hydrological modelling. Journal of hydrology, 377(1-2), 80-91. doi:10.1016/j.jhydrol.2009.08.003. ISSN 0022-1694

Kling, H.; Fuchs, M.; Paulin, M. (2012). Runoff conditions in the upper Danube basin under an ensemble of climate change scenarios. Journal of Hydrology, 424, 264-277, doi:10.1016/j.jhydrol.2012.01.011

Santos, L.; Thirel, G.; Perrin, C. (2018). Pitfalls in using log-transformed flows within the KGE criterion. doi:10.5194/hess-22-4583-2018

Knoben, W. J.; Freer, J. E.; Woods, R. A. (2019). Inherent benchmark or not? Comparing Nash-Sutcliffe and Kling-Gupta efficiency scores. Hydrology and Earth System Sciences, 23(10), 4323-4331. doi:10.5194/hess-23-4323-2019

Mizukami, N.; Rakovec, O.; Newman, A. J.; Clark, M. P.; Wood, A. W.; Gupta, H. V.; Kumar, R. (2019). On the choice of calibration metrics for "high-flow" estimation using hydrologic models. doi:10.5194/hess-23-2601-2019

Tang, G., Clark, M. P., & Papalexiou, S. M. (2021). SC-earth: a station-based serially complete earth dataset from 1950 to 2019. Journal of Climate, 34(16), 6493-6511. doi:10.1175/JCLI-D-21-0067.1

Cinkus, G., Mazzilli, N., Jourde, H., Wunsch, A., Liesch, T., Ravbar, N., Chen, Z., and Goldscheider, N. (2023). When best is the enemy of good - critical evaluation of performance criteria in hydrological models. Hydrology and Earth System Sciences 27, 2397-2411, doi:10.5194/hess-27-2397-2023

See Also

```
KGElf, sKGE, KGEnp, gof, ggof
```

Examples

```
# Simulated daily time series, initially equal to twice the observed values
sim <- 2*obs
# KGE 2009
KGE(sim=sim, obs=obs, method="2009", out.type="full")
# KGE 2012
KGE(sim=sim, obs=obs, method="2012", out.type="full")
# Example3: KGE for simulated values equal to observations plus random noise
           on the first half of the observed values
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
# Computing the new 'KGE'
KGE(sim=sim, obs=obs)
# Randomly changing the first 2000 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:2000] \leftarrow obs[1:2000] + rnorm(2000, mean=10)
# Computing the new 'KGE'
KGE(sim=sim, obs=obs)
# Example 4: KGE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' during computations.
KGE(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
KGE(sim=lsim, obs=lobs)
# Example 5: KGE for simulated values equal to observations plus random noise
#
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
            during computations
KGE(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGE(sim=lsim, obs=lobs)
```

KGElf 45

```
######################
# Example 6: KGE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
KGE(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGE(sim=lsim, obs=lobs)
# Example 7: KGE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and using a user-defined factor
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
KGE(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGE(sim=lsim, obs=lobs)
# Example 8: KGE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
KGE(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
KGE(sim=sim1, obs=obs1)
```

Description

Kling-Gupta efficiency between sim and obs, with focus on low (streamflow) values and treatment of missing values.

This goodness-of-fit measure was developed by Garcia et al. (2017), as a modification to the original Kling-Gupta efficiency (KGE) proposed by Gupta et al. (2009). See Details.

Usage

```
KGElf(sim, obs, ...)
## Default S3 method:
KGElf(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
          epsilon.type=c("Pushpalatha2012", "otherFactor", "otherValue", "none"),
               epsilon.value=NA, ...)
## S3 method for class 'data.frame'
KGElf(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
          epsilon.type=c("Pushpalatha2012", "otherFactor", "otherValue", "none"),
               epsilon.value=NA, ...)
## S3 method for class 'matrix'
KGElf(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
          epsilon.type=c("Pushpalatha2012", "otherFactor", "otherValue", "none"),
               epsilon.value=NA, ...)
## S3 method for class 'zoo'
KGElf(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
          epsilon.type=c("Pushpalatha2012", "otherFactor", "otherValue", "none"),
               epsilon.value=NA, ...)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|--------|---|
| obs | numeric, zoo, matrix or data.frame with observed values |
| S | numeric of length 3, representing the scaling factors to be used for re-scaling the criteria space before computing the Euclidean distance from the ideal point $c(1,1,1)$, i.e., s elements are used for adjusting the emphasis on different components. The first elements is used for rescaling the Pearson product-moment correlation coefficient (r) , the second element is used for rescaling Alpha and the third element is used for re-scaling Beta |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs OR sim, the i-th value of obs AND sim are removed before the computation. |
| method | character, indicating the formula used to compute the variability ratio in the Kling-Gupta efficiency. Valid values are: |

- -) 2009: the variability is defined as 'Alpha', the ratio of the standard deviation of sim values to the standard deviation of obs. This is the default option. See Gupta et al. (2009).
- -) 2012: the variability is defined as 'Gamma', the ratio of the coefficient of variation of sim values to the coefficient of variation of obs. See Kling et al. (2012).

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012). This is the default option.
- 2) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying FUN.
- 3) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.
- 4) "none": sim and obs are used by fun without the addition of any numeric value

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

... further arguments passed to or from other methods.

Details

Garcia et al. (2017) tested different objective functions and found that the mean value of the KGE applied to the streamflows (i.e., KGE(Q)) and the KGE applied to the inverse of the streamflows (i.e., KGE(1/Q) is able to provide a an aceptable representation of low-flow indices important for water management. They also found that KGE applied to a transformation of streamflow values (e.g., log) is inadequate to capture low-flow indices important for water management.

The robustness of their findings depends more on the climate variability rather than the objective function, and they are insensitive to the hydrological model used in the evaluation.

$$KGE_{lf} = \frac{KGE(Q) + KGE(1/Q)}{2}$$

Traditional Kling-Gupta efficiencies (Gupta et al., 2009; Kling et al., 2012) range from -Inf to 1 and, therefore, KGElf should also range from -Inf to 1. Essentially, the closer to 1, the more similar

sim and obs are.

Knoben et al. (2019) showed that traditional Kling-Gupta (Gupta et al., 2009; Kling et al., 2012) values greater than -0.41 indicate that a model improves upon the mean flow benchmark, even if the model's KGE value is negative.

Value

numeric with the Kling-Gupta efficiency for low flows between sim and obs.

If sim and obs are matrices, the output value is a vector, with the Kling-Gupta efficiency between each column of sim and obs

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano-Bigiarini <mzb.devel@gmail.com>

References

Garcia, F.; Folton, N.; Oudin, L. (2017). Which objective function to calibrate rainfall-runoff models for low-flow index simulations?. Hydrological sciences journal, 62(7), 1149-1166. doi:10.1080/02626667.2017.1308511

Pushpalatha, R., Perrin, C., Le Moine, N. and Andreassian, V. (2012). A review of efficiency criteria suitable for evaluating low-flow simulations. Journal of Hydrology, 420, 171-182. doi:10.1016/j.jhydrol.2011.11.055

Pfannerstill, M.; Guse, B.; Fohrer, N. (2014). Smart low flow signature metrics for an improved overall performance evaluation of hydrological models. Journal of Hydrology, 510, 447-458. doi:10.1016/j.jhydrol.2013.12.0

Gupta, H. V.; Kling, H.; Yilmaz, K. K.; Martinez, G. F. (2009). Decomposition of the mean squared error and NSE performance criteria: Implications for improving hydrological modelling. Journal of hydrology, 377(1-2), 80-91. doi:10.1016/j.jhydrol.2009.08.003. ISSN 0022-1694

Kling, H.; Fuchs, M.; Paulin, M. (2012). Runoff conditions in the upper Danube basin under an ensemble of climate change scenarios. Journal of Hydrology, 424, 264-277, doi:10.1016/j.jhydrol.2012.01.011

Santos, L.; Thirel, G.; Perrin, C. (2018). Pitfalls in using log-transformed flows within the KGE criterion. doi:10.5194/hess-22-4583-2018

Knoben, W. J.; Freer, J. E.; Woods, R. A. (2019). Inherent benchmark or not? Comparing Nash-Sutcliffe and Kling-Gupta efficiency scores. Hydrology and Earth System Sciences, 23(10), 4323-4331. doi:10.5194/hess-23-4323-2019

See Also

```
KGE, KGEnp, sKGE, gof, ggof
```

Examples

```
####################
# Example1: basic ideal case
obs <- 1:10
sim <- 1:10
KGElf(sim, obs)
obs <- 1:10
sim <- 2:11
KGElf(sim, obs)
# Example2: Looking at the difference between 'method=2009' and 'method=2012'
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Simulated daily time series, initially equal to twice the observed values
sim <- 2*obs
# KGE 2009
KGE(sim=sim, obs=obs, method="2009", out.type="full")
# KGE 2012
KGE(sim=sim, obs=obs, method="2012", out.type="full")
# KGElf (Garcia et al., 2017):
KGElf(sim=sim, obs=obs, method="2012")
######################
# Example3: KGElf for simulated values equal to observations plus random noise
            on the first half of the observed values.
            This random noise has more relative importance for ow flows than
#
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim <- obs
sim[1:1826] <- obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
# Computing 'KGElf'
KGElf(sim=sim, obs=obs)
```

```
#####################
# Example 4: KGElf for simulated values equal to observations plus random noise
                                              on the first half of the observed values and applying (natural)
                                              logarithm to 'sim' and 'obs' during computations.
KGElf(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
KGElf(sim=lsim, obs=lobs)
#####################
# Example 5: KGElf for simulated values equal to observations plus random noise
#
                                              on the first half of the observed values and applying (natural)
#
                                              logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
                                              during computations
KGElf(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGElf(sim=lsim, obs=lobs)
# Example 6: KGElf for simulated values equal to observations plus random noise
#
                                              on the first half of the observed values and applying (natural)
#
                                              logarithm to 'sim' and 'obs' and adding a user-defined constant % \left( 1\right) =\left( 1\right) \left( 
                                              during computations
eps <- 0.01
KGElf(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGElf(sim=lsim, obs=lobs)
# Example 7: KGElf for simulated values equal to observations plus random noise
                                              on the first half of the observed values and applying (natural)
                                              logarithm to 'sim' and 'obs' and using a user-defined factor
                                              to multiply the mean of the observed values to obtain the constant
                                              to be added to 'sim' and 'obs' during computations
fact <- 1/50
KGElf(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
```

KGEnp 51

KGEnp

Non-parametric version of the Kling-Gupta Efficiency

Description

Non-parametric Kling-Gupta efficiency between sim and obs, with treatment of missing values.

This goodness-of-fit measure was developed by Pool et al. (2018), as a non-parametric alternative to the original Kling-Gupta efficiency (KGE) proposed by Gupta et al. (2009). See Details.

Usage

52 **KGEnp**

KGEnp(sim, obs, na.rm=TRUE, out.type=c("single", "full"), fun=NULL, ..., epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"), epsilon.value=NA)

Arguments

numeric, zoo, matrix or data.frame with simulated values sim

obs numeric, zoo, matrix or data.frame with observed values

a logical value indicating whether 'NA' should be stripped before the computana.rm

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

character, indicating the whether the output of the function has to include each out.type one of the three terms used in the computation of the Kling-Gupta efficiency or

not. Valid values are:

-) single: the output is a numeric with the Kling-Gupta efficiency only.

-) full: the output is a list of two elements: the first one with the Kling-Gupta efficiency, and the second is a numeric with 3 elements: the Spearman rank correlation coefficient ('rSpearman'), the ratio between the mean of the simulated values to the mean of observations ('Beta'), and the variability measure

('Alpha').

function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to

fun

epsilon.type

multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

This non-parametric verison of the Kling-Gupta efficiency keeps the bias term Alpha (mean(sim) / mean(obs)), but for correlation uses the Spearman rank coefficient instead of the Pearson product-moment coefficient; and for variability it uses the normalized flow-duration curve instead of the standard deviation (or coefficient of variation).

The proposed non-parametric based multi-objective function can be seen as a useful alternative to existing performance measures when aiming at acceptable simulations of multiple hydrograph aspects (Pool et al., 2018).

$$KGE_{np} = 1 - ED$$

$$ED = \sqrt{((\rho - 1)^2 + (\alpha - 1)^2 + (\beta - 1)^2}$$

$$\rho = \text{Spearman rank correlation coefficient}$$

$$\alpha = 1 - 0.5 * sum(sim(I(k))/(n * \mu_s) - obs(J(k))/(n * \mu_o))$$

$$\beta = \mu_s/\mu_o$$

Traditional Kling-Gupta efficiencies (Gupta et al., 2009; Kling et al., 2012) range from -Inf to 1, and therefore KGEnp should do so. Essentially, the closer to 1, the more similar sim and obs are.

Knoben et al. (2019) showed that traditional Kling-Gupta (Gupta et al., 2009; Kling et al., 2012) values greater than -0.41 indicate that a model improves upon the mean flow benchmark, even if the model's KGE value is negative.

Value

numeric with the non-parametric Kling-Gupta efficiency between sim and obs. If sim and obs are matrices, the output value is a vector, with the non-parametric Kling-Gupta efficiency between each column of sim and obs

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano-Bigiarini <mzb.devel@gmail.com>

54 KGEnp

References

Pool, S., Vis, M. and Seibert, J. (2018). Evaluating model performance: towards a non-parametric variant of the Kling-Gupta efficiency. Hydrological Sciences Journal, 63(13-14), pp.1941-1953. doi:/10.1080/02626667.2018.1552002.

Garcia, F.; Folton, N.; Oudin, L. (2017). Which objective function to calibrate rainfall-runoff models for low-flow index simulations?. Hydrological sciences journal, 62(7), 1149-1166. doi:10.1080/02626667.2017.1308511

Gupta, H. V.; Kling, H.; Yilmaz, K. K.; Martinez, G. F. (2009). Decomposition of the mean squared error and NSE performance criteria: Implications for improving hydrological modelling. Journal of hydrology, 377(1-2), 80-91. doi:10.1016/j.jhydrol.2009.08.003. ISSN 0022-1694

Kling, H.; Fuchs, M.; Paulin, M. (2012). Runoff conditions in the upper Danube basin under an ensemble of climate change scenarios. Journal of Hydrology, 424, 264-277, doi:10.1016/j.jhydrol.2012.01.011

Santos, L.; Thirel, G.; Perrin, C. (2018). Pitfalls in using log-transformed flows within the KGE criterion. doi:10.5194/hess-22-4583-2018

Knoben, W. J.; Freer, J. E.; Woods, R. A. (2019). Inherent benchmark or not? Comparing Nash-Sutcliffe and Kling-Gupta efficiency scores. Hydrology and Earth System Sciences, 23(10), 4323-4331. doi:10.5194/hess-23-4323-2019

See Also

```
KGE, KGElf, sKGE, gof, ggof
```

Examples

KGEnp 55

```
KGE(sim=sim, obs=obs, method="2009", out.type="full")
KGE(sim=sim, obs=obs, method="2012", out.type="full")
# KGEnp (Pool et al., 2018):
KGEnp(sim=sim, obs=obs)
# Example3: KGEnp for simulated values equal to observations plus random noise
            on the first half of the observed values
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] <- obs[1:1826] + rnorm(1826, mean=10)
# Computing the new 'KGEnp'
KGEnp(sim=sim, obs=obs)
# Randomly changing the first 2000 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:2000] \leftarrow obs[1:2000] + rnorm(2000, mean=10)
# Computing the new 'KGEnp'
KGEnp(sim=sim, obs=obs)
#####################
# Example 4: KGEnp for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
KGEnp(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
KGEnp(sim=lsim, obs=lobs)
#####################
# Example 5: KGEnp for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
#
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
             during computations
KGEnp(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGEnp(sim=lsim, obs=lobs)
```

```
# Example 6: KGEnp for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
KGEnp(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGEnp(sim=lsim, obs=lobs)
#####################
# Example 7: KGEnp for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
#
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
KGEnp(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGEnp(sim=lsim, obs=lobs)
# Example 8: KGEnp for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
KGEnp(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
KGEnp(sim=sim1, obs=obs1)
```

mae

Mean Absolute Error

Description

Mean absolute error between sim and obs, in the same units of them, with treatment of missing values.

Usage

```
mae(sim, obs, ...)
## Default S3 method:
mae(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'data.frame'
mae(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
mae(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'zoo'
mae(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
```

Arguments

numeric, zoo, matrix or data.frame with simulated values
obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value

of obs **AND** sim are removed before the computation.

fun function to be applied to sim and obs in order to obtain transformed values

thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

... arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type argument used to define a numeric value to be added to both sim and obs before

applying fun. It is was designed to allow the use of logarithm and other similar functions that

Valid values of epsilon. type are:

do not work with zero values.

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).

3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.

4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$mae = \frac{1}{N} \sum_{i=1}^{N} |S_i - O_i|$$

Value

Mean absolute error between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the mean absolute error between each column of sim and obs.

Note

obs and sim have to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

https://en.wikipedia.org/wiki/Mean_absolute_error

See Also

pbias, pbiasfdc, mse, rmse, ubRMSE, nrmse, ssq, gof, ggof

Examples

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
mae(sim, obs)
obs <- 1:10
sim <- 2:11
mae(sim, obs)
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaOts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'mae' for the "best" (unattainable) case
mae(sim=sim, obs=obs)
# Example 3: mae for simulated values equal to observations plus random noise
            on the first half of the observed values.
#
            This random noise has more relative importance for ow flows than
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
mae(sim=sim, obs=obs)
# Example 4: mae for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' during computations.
mae(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)
mae(sim=lsim, obs=lobs)
# Example 5: mae for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
```

```
during computations
mae(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mae(sim=lsim, obs=lobs)
#####################
# Example 6: mae for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding a user-defined constant
             during computations
eps <- 0.01
mae(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mae(sim=lsim, obs=lobs)
#####################
# Example 7: mae for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
#
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
mae(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mae(sim=lsim, obs=lobs)
# Example 8: mae for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying a
#
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
mae(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)</pre>
mae(sim=sim1, obs=obs1)
```

md 61

md

Modified index of agreement

Description

This function computes the modified Index of Agreement between sim and obs, with treatment of missing values.

If 'x' is a matrix or a data frame, a vector of the modified index of agreement among the columns is returned.

Usage

```
md(sim, obs, ...)
## Default S3 method:
md(sim, obs, j=1, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'data.frame'
md(sim, obs, j=1, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'matrix'
md(sim, obs, j=1, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'zoo'
md(sim, obs, j=1, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|-------|---|
| obs | numeric, zoo, matrix or data.frame with observed values |
| j | numeric, with the exponent to be used in the computation of the modified index of agreement. The default value is $j=1$. |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs \mathbf{OR} sim, the i-th value of obs \mathbf{AND} sim are removed before the computation. |

62 md

fun

function to be applied to sim and obs in order to obtain transformed values thereof before computing the modified index of agreement.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

. . .

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any nummeric value.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value numeric value to be added to both sim and obs when epsilon.type="otherValue".

Details

$$md = 1 - \frac{\sum_{i=1}^{N} |O_i - S_i|^j}{\sum_{i=1}^{N} |S_i - \bar{O}| + |O_i - \bar{O}|^j}$$

The Index of Agreement (d) developed by Willmott (1981) as a standardized measure of the degree of model prediction error and varies between 0 and 1.

A value of 1 indicates a perfect match, and 0 indicates no agreement at all (Willmott, 1981).

The index of agreement can detect additive and proportional differences in the observed and simulated means and variances; however, it is overly sensitive to extreme values due to the squared differences (Legates and McCabe, 1999).

Value

Modified index of agreement between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the modified index of agreement between each column of sim and obs.

md 63

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Krause, P., Boyle, D. P., and Base, F.: Comparison of different efficiency criteria for hydrological model assessment, Adv. Geosci., 5, 89-97, 2005

Willmott, C. J. 1981. On the validation of models. Physical Geography, 2, 184–194

Willmott, C. J. (1984). On the evaluation of model performance in physical geography. Spatial Statistics and Models, G. L. Gaile and C. J. Willmott, eds., 443-460

Willmott, C. J., S. G. Ackleson, R. E. Davis, J. J. Feddema, K. M. Klink, D. R. Legates, J. O'Donnell, and C. M. Rowe (1985), Statistics for the Evaluation and Comparison of Models, J. Geophys. Res., 90(C5), 8995-9005

Legates, D. R., and G. J. McCabe Jr. (1999), Evaluating the Use of "Goodness-of-Fit" Measures in Hydrologic and Hydroclimatic Model Validation, Water Resour. Res., 35(1), 233–241

See Also

```
d, dr, rd, gof, ggof
```

Examples

sim <- obs

```
# Computing the modified index of agreement for the "best" (unattainable) case
md(sim=sim, obs=obs)

# Randomly changing the first 2000 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:2000] <- obs[1:2000] + rnorm(2000, mean=10)

# Computing the new 'd1'
md(sim=sim, obs=obs)</pre>
```

me

Mean Error

Description

Mean error between sim and obs, in the same units of them, with treatment of missing values.

Usage

```
me(sim, obs, ...)
## Default S3 method:
me(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'data.frame'
me(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'matrix'
me(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'zoo'
me(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
```

Arguments

numeric, zoo, matrix or data.frame with simulated values
na.rm
a logical value indicating whether 'NA' should be stripped before the computation proceeds.
When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

fun

function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

. . .

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$me = \frac{1}{N} \sum_{i=1}^{N} (S_i - O_i)$$

Value

Mean error between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the mean error between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Hill, T., Lewicki, P., & Lewicki, P. (2006). Statistics: methods and applications: a comprehensive reference for science, industry, and data mining. StatSoft, Inc.

See Also

```
mae, gof, ggof
```

Examples

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
me(sim, obs)
obs <- 1:10
sim <- 2:11
me(sim, obs)
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'me' for the "best" (unattainable) case
me(sim=sim, obs=obs)
# Example 3: me for simulated values equal to observations plus random noise
            on the first half of the observed values.
            This random noise has more relative importance for ow flows than
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
me(sim=sim, obs=obs)
# Example 4: me for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
```

```
logarithm to 'sim' and 'obs' during computations.
me(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
me(sim=lsim, obs=lobs)
# Example 5: me for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
             during computations
me(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
me(sim=lsim, obs=lobs)
# Example 6: me for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
me(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
me(sim=lsim, obs=lobs)
#####################
# Example 7: me for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
me(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
me(sim=lsim, obs=lobs)
```

mNSE

Modified Nash-Sutcliffe efficiency

Description

Modified Nash-Sutcliffe efficiency between sim and obs, with treatment of missing values.

Usage

```
mNSE(sim, obs, ...)
## Default S3 method:
mNSE(sim, obs, j=1, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'data.frame'
mNSE(sim, obs, j=1, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'matrix'
mNSE(sim, obs, j=1, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'zoo'
mNSE(sim, obs, j=1, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
```

Arguments

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values i numeric, with the exponent to be used in the computation of the modified Nash-Sutcliffe efficiency. The default value is j=1. a logical value indicating whether 'NA' should be stripped before the computana.rm tion proceeds. When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation. fun function to be applied to sim and obs in order to obtain transformed values thereof before computing the Nash-Sutcliffe efficiency. The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using arguments passed to fun, in addition to the mandatory first numeric vector. argument used to define a numeric value to be added to both sim and obs before epsilon.type applying FUN. It is was designed to allow the use of logarithm and other similar functions that do not work with zero values. Valid values of epsilon. type are: 1) "none": sim and obs are used by FUN without the addition of any nummeric value. 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying FUN, as described in Pushpalatha et al. (2012). 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying FUN. 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying FUN.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$mNSE = 1 - \frac{\sum_{i=1}^{N} |S_i - O_i|^j}{\sum_{i=1}^{N} |O_i - \bar{O}|^j}$$

When j=1, the modified NSeff is not inflated by the squared values of the differences, because the squares are replaced by absolute values.

Value

Modified Nash-Sutcliffe efficiency between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the modified Nash-Sutcliffe efficiency between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Krause, P., Boyle, D. P., and Base, F.: Comparison of different efficiency criteria for hydrological model assessment, Adv. Geosci., 5, 89-97, 2005

Legates, D. R., and G. J. McCabe Jr. (1999), Evaluating the Use of "Goodness-of-Fit" Measures in Hydrologic and Hydroclimatic Model Validation, Water Resour. Res., 35(1), 233-241

See Also

```
NSE, rNSE, wNSE, KGE, gof, ggof
```

Examples

```
# Computing the 'mNSE' for the "best" (unattainable) case
mNSE(sim=sim, obs=obs)
# Example 3: mNSE for simulated values equal to observations plus random noise
            on the first half of the observed values.
            This random noise has more relative importance for ow flows than
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
mNSE(sim=sim, obs=obs)
# Example 4: mNSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' during computations.
mNSE(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)
mNSE(sim=lsim, obs=lobs)
# Example 5: mNSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
            during computations
mNSE(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mNSE(sim=lsim, obs=lobs)
#####################
# Example 6: mNSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding a user-defined constant
#
            during computations
eps <- 0.01
mNSE(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
```

72 mse

```
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mNSE(sim=lsim, obs=lobs)
######################
# Example 7: mNSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
mNSE(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mNSE(sim=lsim, obs=lobs)
#####################
# Example 8: mNSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
mNSE(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)</pre>
mNSE(sim=sim1, obs=obs1)
```

mse

Mean Squared Error

Description

Mean squared error between sim and obs, in the squared units of sim and obs, with treatment of missing values.

Usage

mse 73

Arguments

fun

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value

of obs **AND** sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values

thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

74 mse

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon. type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$mse = \frac{1}{N} \sum_{i=1}^{N} (S_i - O_i)^2$$

Value

Mean squared error between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the mean squared error between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Yapo P. O., Gupta H. V., Sorooshian S., 1996. Automatic calibration of conceptual rainfall-runoff models: sensitivity to calibration data. Journal of Hydrology. v181 i1-4. 23-48

See Also

```
pbias, pbiasfdc, mae, rmse, ubRMSE, nrmse, ssq, gof, ggof
```

mse 75

```
sim <- 2:11
mse(sim, obs)
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'mse' for the "best" (unattainable) case
mse(sim=sim, obs=obs)
# Example 3: mse for simulated values equal to observations plus random noise
#
            on the first half of the observed values.
#
            This random noise has more relative importance for ow flows than
#
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
mse(sim=sim, obs=obs)
# Example 4: mse for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' during computations.
mse(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
mse(sim=lsim, obs=lobs)
# Example 5: mse for simulated values equal to observations plus random noise
#
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
            during computations
mse(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mse(sim=lsim, obs=lobs)
```

```
#####################
# Example 6: mse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
mse(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mse(sim=lsim, obs=lobs)
# Example 7: mse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
mse(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mse(sim=lsim, obs=lobs)
# Example 8: mse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
mse(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
mse(sim=sim1, obs=obs1)
```

Description

Normalized root mean square error (NRMSE) between sim and obs, with treatment of missing values

Usage

```
nrmse(sim, obs, ...)
## Default S3 method:
nrmse(sim, obs, na.rm=TRUE, norm="sd", fun=NULL, ...,
          epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
               epsilon.value=NA)
## S3 method for class 'data.frame'
nrmse(sim, obs, na.rm=TRUE, norm="sd", fun=NULL, ...,
          epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
               epsilon.value=NA)
## S3 method for class 'matrix'
nrmse(sim, obs, na.rm=TRUE, norm="sd", fun=NULL, ...,
          epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
               epsilon.value=NA)
## S3 method for class 'zoo'
nrmse(sim, obs, na.rm=TRUE, norm="sd", fun=NULL, ...,
          epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
               epsilon.value=NA)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|-------|--|
| obs | numeric, zoo, matrix or data.frame with observed values |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs OR sim, the i-th value of obs AND sim are removed before the computation. |
| norm | character, indicating the value to be used for normalising the root mean square error (RMSE). Valid values are: -) sd: standard deviation of observations (default)) maxmin: difference between the maximum and minimum observed values |
| fun | function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index. The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using |
| | arguments passed to fun, in addition to the mandatory first numeric vector. |

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$\begin{split} nrmse &= 100 \frac{\sqrt{\frac{1}{N} \sum_{i=1}^{N} \left(S_i - O_i\right)^2}}{nval} \\ nval &= \left\{ \begin{array}{c} sd(O_i) & \text{, norm="sd"} \\ O_{max} - O_{min} & \text{, norm="maxmin"} \end{array} \right. \end{split}$$

Value

Normalized root mean square error (nrmse) between sim and obs. The result is given in percentage (%)

If sim and obs are matrixes, the returned value is a vector, with the normalized root mean square error between each column of sim and obs.

Note

obs and sim have to have the same length/dimension

Missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

See Also

```
pbias, pbiasfdc, mae, mse, rmse, ubRMSE, ssq, gof, ggof
```

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim < -1:10
nrmse(sim, obs)
obs <- 1:10
sim <- 2:11
nrmse(sim, obs)
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'nrmse' for the "best" (unattainable) case
nrmse(sim=sim, obs=obs)
#####################
# Example 3: nrmse for simulated values equal to observations plus random noise
#
             on the first half of the observed values.
#
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
nrmse(sim=sim, obs=obs)
#####################
# Example 4: nrmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
nrmse(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
```

```
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
nrmse(sim=lsim, obs=lobs)
# Example 5: nrmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
             during computations
nrmse(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
nrmse(sim=lsim, obs=lobs)
#####################
# Example 6: nrmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
nrmse(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
nrmse(sim=lsim, obs=lobs)
#####################
# Example 7: nrmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
#
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
nrmse(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
nrmse(sim=lsim, obs=lobs)
###################
# Example 8: nrmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
#
             user-defined function to 'sim' and 'obs' during computations
#
```

NSE 81

```
fun1 <- function(x) {sqrt(x+1)}

nrmse(sim=sim, obs=obs, fun=fun1)

# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)
obs1 <- sqrt(obs+1)
nrmse(sim=sim1, obs=obs1)</pre>
```

NSE

Nash-Sutcliffe Efficiency

Description

Nash-Sutcliffe efficiency between sim and obs, with treatment of missing values.

Usage

```
NSE(sim, obs, ...)
## Default S3 method:
NSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'data.frame'
NSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
NSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'zoo'
NSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
```

Arguments

numeric, zoo, matrix or data.frame with simulated values
na.rm
a logical value indicating whether 'NA' should be stripped before the computation proceeds.
When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

NSE NSE

fun

function to be applied to sim and obs in order to obtain transformed values thereof before computing the Nash-Sutcliffe efficiency.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying FUN.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$NSE = 1 - \frac{\sum_{i=1}^{N} (S_i - O_i)^2}{\sum_{i=1}^{N} (O_i - \bar{O})^2}$$

The Nash-Sutcliffe efficiency (NSE) is a normalized statistic that determines the relative magnitude of the residual variance ("noise") compared to the measured data variance ("information") (Nash and Sutcliffe, 1970).

NSE indicates how well the plot of observed versus simulated data fits the 1:1 line.

Nash-Sutcliffe efficiencies range from -Inf to 1. Essentially, the closer to 1, the more accurate the model is.

- -) NSE = 1, corresponds to a perfect match of modelled to the observed data.
- -) NSE = 0, indicates that the model predictions are as accurate as the mean of the observed data,
- -) -Inf < NSE < 0, indicates that the observed mean is better predictor than the model.

NSE 83

Value

Nash-Sutcliffe efficiency between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the Nash-Sutcliffe efficiency between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

```
https://en.wikipedia.org/wiki/Nash%E2%80%93Sutcliffe_model_efficiency_coefficient
```

Nash, J.E. and J.V. Sutcliffe, River flow forecasting through conceptual models. Part 1: a discussion of principles, J. Hydrol. 10 (1970), pp. 282-290. doi:10.1016/0022-1694(70)90255-6

Criss, R. E. and Winston, W. E. (2008), Do Nash values have value? Discussion and alternate proposals. Hydrological Processes, 22: 2723-2725. doi:10.1002/hyp.7072

Knoben, W. J.; Freer, J. E.; Woods, R. A. (2019). Inherent benchmark or not? Comparing Nash-Sutcliffe and Kling-Gupta efficiency scores. Hydrology and Earth System Sciences, 23(10), 4323-4331. doi:10.5194/hess-23-4323-2019

Pushpalatha, R., Perrin, C., Le Moine, N. and Andreassian, V. (2012). A review of efficiency criteria suitable for evaluating low-flow simulations. Journal of Hydrology, 420, 171-182. doi:10.1016/j.jhydrol.2011.11.055

See Also

```
mNSE, rNSE, wNSE, KGE, gof, ggof
```

84 NSE

```
#####################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'NSE' for the "best" (unattainable) case
NSE(sim=sim, obs=obs)
# Example 3: NSE for simulated values equal to observations plus random noise
             on the first half of the observed values.
#
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
NSE(sim=sim, obs=obs)
# Example 4: NSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
NSE(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
NSE(sim=lsim, obs=lobs)
# Example 5: NSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
#
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
             during computations
NSE(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
NSE(sim=lsim, obs=lobs)
######################
```

pbias 85

```
# Example 6: NSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
NSE(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
NSE(sim=lsim, obs=lobs)
#####################
# Example 7: NSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
#
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
NSE(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
NSE(sim=lsim, obs=lobs)
# Example 8: NSE for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
NSE(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)</pre>
NSE(sim=sim1, obs=obs1)
```

pbias

Percent Bias

Description

Percent Bias between sim and obs, with treatment of missing values.

86 pbias

Usage

```
pbias(sim, obs, ...)
## Default S3 method:
pbias(sim, obs, na.rm=TRUE, dec=1, fun=NULL, ...,
          epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
               epsilon.value=NA)
## S3 method for class 'data.frame'
pbias(sim, obs, na.rm=TRUE, dec=1, fun=NULL, ...,
          epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
               epsilon.value=NA)
## S3 method for class 'matrix'
pbias(sim, obs, na.rm=TRUE, dec=1, fun=NULL, ...,
          epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
               epsilon.value=NA)
## S3 method for class 'zoo'
pbias(sim, obs, na.rm=TRUE, dec=1, fun=NULL, ...,
          epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
               epsilon.value=NA)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|--------------|---|
| obs | numeric, zoo, matrix or data.frame with observed values |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs \mathbf{OR} sim, the i-th value of obs \mathbf{AND} sim are removed before the computation. |
| dec | numeric, specifying the number of decimal places used to rounf the output object. Default value is 1 . |
| fun | function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index. |
| | The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using |
| | arguments passed to fun, in addition to the mandatory first numeric vector. |
| epsilon.type | argument used to define a numeric value to be added to both sim and obs before applying fun. |
| | It is was designed to allow the use of logarithm and other similar functions that do not work with zero values. |
| | Valid values of epsilon.type are: |
| | 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option. |

2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).

3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.

4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$PBIAS = 100 \frac{\sum_{i=1}^{N} (S_i - O_i)}{\sum_{i=1}^{N} O_i}$$

Percent bias (PBIAS) measures the average tendency of the simulated values to be larger or smaller than their observed ones.

The optimal value of PBIAS is 0.0, with low-magnitude values indicating accurate model simulation. Positive values indicate overestimation bias, whereas negative values indicate model underestimation bias

Value

Percent bias between sim and obs. The result is given in percentage (%)

If sim and obs are matrixes, the returned value is a vector, with the percent bias between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

88 pbias

References

Yapo, P. O.; Gupta, H. V.; Sorooshian S. (1996). Automatic calibration of conceptual rainfall-runoff models: sensitivity to calibration data. Journal of Hydrology. v181 i1-4. 23–48. doi:10.1016/0022-1694(95)02918-4

Sorooshian, S., Q. Duan, and V. K. Gupta. 1993. Calibration of rainfall-runoff models: Application of global optimization to the Sacramento Soil Moisture Accounting Model, Water Resources Research, 29 (4), 1185-1194, doi:10.1029/92WR02617.

See Also

```
pbias, pbiasfdc, mae, mse, rmse, ubRMSE, nrmse, ssq, gof, ggof
```

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
pbias(sim, obs)
obs <- 1:10
sim <- 2:11
pbias(sim, obs)
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'pbias' for the "best" (unattainable) case
pbias(sim=sim, obs=obs)
#####################
# Example 3: pbias for simulated values equal to observations plus random noise
             on the first half of the observed values.
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
pbias(sim=sim, obs=obs)
####################
```

pbias 89

```
# Example 4: pbias for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
pbias(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
pbias(sim=lsim, obs=lobs)
###################
# Example 5: pbias for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
#
             during computations
pbias(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
pbias(sim=lsim, obs=lobs)
####################
# Example 6: pbias for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
pbias(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
pbias(sim=lsim, obs=lobs)
#####################
# Example 7: pbias for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
pbias(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
```

pbiasfdc

Percent Bias in the Slope of the Midsegment of the Flow Duration Curve

Description

Percent Bias in the slope of the midsegment of the flow duration curve (FDC) [%]. It is related to the vertical soil moisture redistribution.

Usage

```
pbiasfdc(sim, obs, ...)
## Default S3 method:
pbiasfdc(sim, obs, 1Q.thr=0.7, hQ.thr=0.2, na.rm=TRUE,
       plot=TRUE, verbose=FALSE, fun=NULL, ...,
       epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
       epsilon.value=NA)
## S3 method for class 'data.frame'
pbiasfdc(sim, obs, 1Q.thr=0.7, hQ.thr=0.2, na.rm=TRUE,
        plot=TRUE, verbose=FALSE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
        epsilon.value=NA)
## S3 method for class 'matrix'
pbiasfdc(sim, obs, 1Q.thr=0.7, hQ.thr=0.2, na.rm=TRUE,
        plot=TRUE, verbose=FALSE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
        epsilon.value=NA)
```

```
## S3 method for class 'zoo'
pbiasfdc(sim, obs, 1Q.thr=0.7, hQ.thr=0.2, na.rm=TRUE,
       plot=TRUE, verbose=FALSE, fun=NULL, ...,
       epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
       epsilon.value=NA)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|--------------|--|
| obs | numeric, zoo, matrix or data.frame with observed values |
| 1Q.thr | numeric, used to classify low flows. All the streamflows with a probability of exceedence larger or equal to 1Q. thr are classified as low flows |
| hQ.thr | numeric, used to classify high flows. All the streamflows with a probability of exceedence larger or equal to hQ. thr are classified as high flows |
| na.rm | a logical value indicating whether 'NA' values should be stripped before the computation proceeds. |
| plot | a logical value indicating if the flow duration curves corresponding to obs and sim have to be plotted or not. |
| verbose | logical; if TRUE, progress messages are printed |
| fun | function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index. |
| | The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using |
| | arguments passed to fun, in addition to the mandatory first numeric vector. |
| epsilon.type | argument used to define a numeric value to be added to both sim and obs before |

applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon. value argument is used to multiply the the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Value

Percent Bias in the slope of the midsegment of the flow duration curve, between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the Percent Bias in the slope of the midsegment of the flow duration curve, between each column of sim and obs.

Note

The result is given in percentage (%).

It requires the hydroTSM package.

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Yilmaz, K. K., H. V. Gupta, and T. Wagener (2008), A process-based diagnostic approach to model evaluation: Application to the NWS distributed hydrologic model, Water Resour. Res., 44, W09417, doi:10.1029/2007WR006716

Yilmaz, K. K., H. V. Gupta, and T. Wagener (2008), A process-based diagnostic approach to model evaluation: Application to the NWS distributed hydrologic model, Water Resour. Res., 44, W09417, doi:10.1029/2007WR006716

See Also

```
fdc, pbias, mae, mse, rmse, ubRMSE, nrmse, ssq, gof, ggof
```

```
## Not run:
#####################
# Example 1: basic ideal case
obs <- 1:10
sim < -1:10
pbiasfdc(sim, obs)
obs <- 1:10
sim <- 2:11
pbiasfdc(sim, obs)
#####################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
```

```
# Computing the 'pbiasfdc' for the "best" (unattainable) case
pbiasfdc(sim=sim, obs=obs)
# Example 3: pbiasfdc for simulated values equal to observations plus random noise
            on the first half of the observed values.
            This random noise has more relative importance for ow flows than
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
pbiasfdc(sim=sim, obs=obs)
# Example 4: pbiasfdc for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' during computations.
pbiasfdc(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
pbiasfdc(sim=lsim, obs=lobs)
# Example 5: pbiasfdc for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
            during computations
pbiasfdc(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
pbiasfdc(sim=lsim, obs=lobs)
# Example 6: pbiasfdc for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding a user-defined constant
#
            during computations
eps <- 0.01
pbiasfdc(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
```

94 pfactor

```
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
pbiasfdc(sim=lsim, obs=lobs)
######################
# Example 7: pbiasfdc for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
pbiasfdc(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
pbiasfdc(sim=lsim, obs=lobs)
#####################
# Example 8: pbiasfdc for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
pbiasfdc(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)</pre>
pbiasfdc(sim=sim1, obs=obs1)
## End(Not run)
```

pfactor

P-factor

Description

P-factor is the percent of observations that are within the given uncertainty bounds.

Ideally, i.e., with a combination of model structure and parameter values that perfectly represents the catchment under study, and in absence of measurement errors and other additional sources of uncertainty, all the simulated values should be in a perfect match with the observations, leading to a *P-factor* equal to 1, and an *R-factor* equal to zero. However, in real-world applications we aim at encompassing as much observations as possible within the given uncertainty bounds (*P-factor* close to 1) while keeping the width of the uncertainty bounds as small as possible (*R-factor* close to 0),

pfactor 95

in order to avoid obtaining a good bracketing of observations at expense of uncertainty bounds too wide to be informative for the decision-making process.

Usage

```
pfactor(x, ...)
## Default S3 method:
pfactor(x, lband, uband, na.rm=TRUE, ...)
## S3 method for class 'data.frame'
pfactor(x, lband, uband, na.rm=TRUE, ...)
## S3 method for class 'matrix'
pfactor(x, lband, uband, na.rm=TRUE, ...)
```

Arguments

| X | ts or zoo object with the observed values. |
|-------|--|
| lband | numeric, ts or zoo object with the values of the lower uncertainty bound |
| uband | numeric, ts or zoo object with the values of the upper uncertainty bound |
| na.rm | a logical value indicating whether 'NA' values should be stripped before the computation proceeds. |
| | further arguments passed to or from other methods. |

Value

Percent of the x observations that are within the given uncertainty bounds given by 1band and uband.

If sim and obs are matrixes, the returned value is a vector, with the *P-factor* between each column of sim and obs.

Note

So far, the argument na.rm is not being taken into account.

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Abbaspour, K. C., M. Faramarzi, S. S. Ghasemi, and H. Yang (2009), Assessing the impact of climate change on water resources in Iran, Water Resour. Res., 45(10), W10,434, doi:10.1029/2008WR007615

Abbaspour, K. C., J. Yang, I. Maximov, R. Siber, K. Bogner, J. Mieleitner, J. Zobrist, and R. Srinivasan (2007), Modelling hydrology and water quality in the pre-alpine/alpine Thur watershed using

96 plot2

SWAT, Journal of Hydrology, 333(2-4), 413-430, doi:10.1016/j.jhydrol.2006.09.014

Schuol, J., K. Abbaspour, R. Srinivasan, and H. Yang (2008b), Estimation of freshwater availability in the West African sub-continent using the SWAT hydrologic model, Journal of Hydrology, 352(1-2), 30, doi:10.1016/j.jhydrol.2007.12.025

Abbaspour, C., Karim (2007), User manual for SWAT-CUP, SWAT calibration and uncertainty analysis programs, 93pp, Eawag: Swiss Fed. Inst. of Aquat. Sci. and Technol. Dubendorf, Switzerland

See Also

rfactor, plotbands

```
x <- 1:10
1band <- x - 0.1
uband \leftarrow x + 0.1
pfactor(x, lband, uband)
lband <- x - rnorm(10)
uband <- x + rnorm(10)
pfactor(x, lband, uband)
############
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Selecting only the daily values belonging to the year 1961
obs <- window(obs, end=as.Date("1961-12-31"))
# Generating the lower and upper uncertainty bounds, centred at the observations
lband <- obs - 5
uband <- obs + 5
pfactor(obs, lband, uband)
# Randomly generating the lower and upper uncertainty bounds
uband <- obs + rnorm(length(obs))</pre>
lband <- obs - rnorm(length(obs))</pre>
pfactor(obs, lband, uband)
```

plot2

Description

Plotting of 2 time series, in two different vertical windows or overlapped in the same window. It requires the **hydroTSM** package.

Usage

Arguments

| х | time series that will be plotted. $class(x)$ must be ts or zoo. If $leg.gof=TRUE$, then x is considered as simulated (for some goodness-of-fit functions this is important) |
|------------|---|
| у | time series that will be plotted. $class(x)$ must be ts or zoo. If $leg.gof=TRUE$, then y is considered as observed values (for some goodness-of-fit functions this is important) |
| plot.type | character, indicating if the 2 ts have to be plotted in the same window or in two different vertical ones. Valid values are: -) single: (default) superimposes the 2 ts on a single plot -) multiple: plots the 2 series on 2 multiple vertical plots |
| tick.tstep | character, indicating the time step that have to be used for putting the ticks on the time axis. Valid values are: auto, years, months, weeks, days, hours, minutes, seconds. |
| lab.tstep | character, indicating the time step that have to be used for putting the labels on the time axis. Valid values are: auto, years, months, weeks, days, hours, minutes, seconds. |
| lab.fmt | Character indicating the format to be used for the label of the axis. See lab.fmt in drawTimeAxis. |
| main | an overall title for the plot: see title |
| xlab | label for the 'x' axis |
| ylab | label for the 'y' axis |
| cal.ini | OPTIONAL. Character, indicating the date in which the calibration period started. When cal.ini is provided, all the values in obs and sim with dates previous to cal.ini are SKIPPED from the computation of the goodness-of-fit measures |

98 plot2

| | (when gof.leg=TRUE), but their values are still plotted, in order to examine if the warming up period was too short, acceptable or too long for the chosen calibration period. In addition, a vertical red line in drawn at this date. |
|------------|--|
| val.ini | OPTIONAL. Character with the date in which the validation period started. ONLY used for drawing a vertical red line at this date. |
| date.fmt | OPTIONAL. Character indicating the format in which the dates entered are stored in cal.ini and val.ini. Default value is %Y-%m-%d. ONLY required when cal.ini or val.ini is provided. |
| gof.leg | logical, indicating if several numerical goodness-of-fit values have to be computed between sim and obs, and plotted as a legend on the graph. If gof.leg=TRUE (default value), then x is considered as observed and y as simulated values (for some gof functions this is important). This legend is ONLY plotted when plot.type="single" |
| gof.digits | OPTIONAL, only used when gof.leg=TRUE. Decimal places used for rounding the goodness-of-fit indexes. |
| gofs | character, with one or more strings indicating the goodness-of-fit measures to be shown in the legend of the plot when gof.leg=TRUE. Possible values are in c("ME", "MAE", "MSE", "RMSE", "NRMSE", "PBIAS", "RSR", "rSD", "NSE", "mNSE", "rNSE", "d", "md", "rd", "cp", "r", "R2", "bR2", "KGE", "VE"). |
| legend | vector of length 2 to appear in the legend. |
| leg.cex | numeric, indicating the character expansion factor *relative* to current 'par("cex")'. Used for text, and provides the default for 'pt.cex' and 'title.cex'. Default value = 1 |
| | So far, it controls the expansion factor of the 'GoF' legend and the legend referring to x and y |
| col | character, with the colors of x and y |
| cex | numeric, with the values controlling the size of text and symbols of x and y with respect to the default |
| cex.axis | numeric, with the magnification of axis annotation relative to 'cex'. See par. |
| cex.lab | numeric, with the magnification to be used for x and y labels relative to the current setting of 'cex'. See par. |
| lwd | vector with the line width of x and y |
| lty | vector with the line type of x and y |
| pch | vector with the type of symbol for x and y. (e.g.: 1: white circle; 9: white rhombus with a cross inside) |
| pt.style | Character, indicating if the 2 ts have to be plotted as lines or bars. Valid values are: |
| | -) ts: (default) each ts is plotted as a lines along the x axis-) bar: the 2 series are plotted as a barplot. |
| add | logical indicating if other plots will be added in further calls to this function. -) FALSE => the plot and the legend are plotted on the same graph -) TRUE => the legend is plotted in a new graph, usually when called from another function (e.g.: ggof) |
| ••• | further arguments passed to $plot.zoo$ function for plotting x , or from other methods |

plotbands 99

Note

It requires the package hydroTSM.

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

See Also

```
ggof, plot_pq
```

Examples

```
sim <- 2:11
obs <- 1:10
## Not run:
plot2(sim, obs)
## End(Not run)
####################
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Randomly changing the first 2000 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:2000] \leftarrow obs[1:2000] + rnorm(2000, mean=10)
# Plotting 'sim' and 'obs' in 2 separate panels
plot2(x=obs, y=sim)
# Plotting 'sim' and 'obs' in the same window
plot2(x=obs, y=sim, plot.type="single")
```

plotbands

Plot a ts with observed values and two confidence bounds

Description

It plots a ts with observed values and two confidence bounds. Optionally can also add a simulated time series, in order to be compared with 'x'.

100 plotbands

Usage

Arguments

x zoo or xts object with the observed values.

1band zoo or xts object with the values of the lower band.

uband zoo or xts object with the values of the upper band.

OPTIONAL zoo or xts object with the simulated value.

sim OPTIONAL. zoo or xts object with the simulated values.

dates OPTIONAL. Date, factor, or character object indicating the dates that will be

assigned to x, 1band, uband, and sim (when provided).

If dates is a factor or character vector, its values are converted to dates using the date format specified by date.fmt.

When x, 1band, uband, and sim are already of zoo class, the values provided by dates over-write the original dates of the objects.

date.fmt OPTIONAL. Character indicating the format in which the dates entered are

stored in cal.ini and val.ini. See format in as.Date.

Default value is %Y-%m-%d

ONLY required when cal.ini, val.ini or dates is provided.

gof.leg logical indicating if the p-factor and r-factor have to be computed and plotted as

legends on the graph.

gof.digits OPTIONAL, numeric. Only used when gof.leg=TRUE. Decimal places used

for rounding the goodness-of-fit indexes

legend OPTIONAL. logical or character vector of length 3 with the strings that will be

used for the legend of the plot.

-) When legend is a character vector, the first element is used for labelling the observed series, the second for labelling the simulated series and the third one for the predictive uncertainty bounds. Default value is c("obs", "sim",

"95PPU")

-) When legend=FALSE, the legend is not drawn.

leg.cex OPTIONAL. numeric. Used for the GoF legend. Character expansion factor

relative to current 'par("cex")'. Used for text, and provides the default for

'pt.cex' and 'title.cex'. Default value is 1.

bands.col See polygon. Color to be used for filling the area between the lower and upper

uncertainty bound.

plotbands 101

| border | See polygon. The color to draw the border. The default, 'NULL', means to use 'par("fg")'. Use 'border = NA' to omit borders. |
|------------|--|
| tick.tstep | character, indicating the time step that have to be used for putting the ticks on the time axis. Valid values are: auto, years, months, weeks, days, hours, minutes, seconds. |
| lab.tstep | character, indicating the time step that have to be used for putting the labels on the time axis. Valid values are: auto, years, months, weeks, days, hours, minutes, seconds. |
| lab.fmt | Character indicating the format to be used for the label of the axis. See lab.fmt in drawTimeAxis. |
| cal.ini | OPTIONAL. Character with the date in which the calibration period started. ONLY used for drawing a vertical red line at this date. |
| val.ini | OPTIONAL. Character with the date in which the validation period started. ONLY used for drawing a vertical red line at this date. |
| main | an overall title for the plot: see 'title' |
| xlab | a title for the x axis: see 'title' |
| ylab | a title for the y axis: see 'title' |
| ylim | the y limits of the plot. See plot.default. |
| col | colors to be used for plotting the x and sim ts. |
| type | character. Indicates if the observed and simulated series have to be plotted as lines or points. Possible values are: -) lines: the observed/simulated series are plotted as lines -) points: the observed/simulated series are plotted as points |
| cex | See code plot.default. A numerical vector giving the amount by which plotting characters and symbols should be scaled relative to the default. This works as a multiple of 'par("cex")'. 'NULL' and 'NA' are equivalent to '1.0'. Note that this does not affect annotation. |
| cex.axis | magnification of axis annotation relative to 'cex'. |
| cex.lab | Magnification to be used for x and y labels relative to the current setting of 'cex'. See '?par'. |
| lwd | See plot. default. The line width, see 'par'. |
| lty | See plot.default. The line type, see 'par'. |
| pch | numeric, with the type of symbol for x and y. (e.g.: 1: white circle; 9: white rhombus with a cross inside) |
| | further arguments passed to the $points$ function for plotting x , or from other methods |

Note

It requires the hydroTSM package

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

102 plotbandsonly

See Also

```
pfactor, rfactor
```

Examples

```
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Selecting only the daily values belonging to the year 1961
obs <- window(obs, end=as.Date("1961-12-31"))
# Generating the lower and upper uncertainty bounds
lband <- obs - 5
uband <- obs + 5
## Not run:
plotbands(obs, lband, uband)
## End(Not run)
# Randomly generating a simulated time series
sim <- obs + rnorm(length(obs), mean=3)</pre>
## Not run:
plotbands(obs, lband, uband, sim)
## End(Not run)
```

plotbandsonly

Adds uncertainty bounds to an existing plot.

Description

Adds a polygon representing uncertainty bounds to an existing plot.

Usage

Arguments

lband zoo or xts object with the values of the lower band.

uband zoo or xts object with the values of the upper band.

plotbandsonly 103

| dates | OPTIONAL. Date, factor, or character object indicating the dates that will be assigned to 1band and uband. If dates is a factor or character vector, its values are converted to dates using the date format specified by date.fmt. When 1band and uband are already of zoo class, the values provided by dates over-write the original dates of the objects. |
|-----------|---|
| date.fmt | OPTIONAL. Character indicating the format of dates. See format in as.Date. |
| bands.col | See polygon. Color to be used for filling the area between the lower and upper uncertainty bound. |
| border | See polygon. The color to draw the border. The default, 'NULL', means to use 'par("fg")'. Use 'border = NA' to omit borders. |
| | further arguments passed to the polygon function for plotting the bands, or from other methods |

Note

It requires the hydroTSM package

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

See Also

```
pfactor, rfactor
```

```
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts

# Selecting only the daily values belonging to the year 1961
obs <- window(obs, end=as.Date("1961-12-31"))

# Generating the lower and upper uncertainty bounds
lband <- obs - 5
uband <- obs + 5

## Not run:
plot(obs, type="n")
plotbandsonly(lband, uband)
points(obs, col="blue", cex=0.6, type="o")

## End(Not run)</pre>
```

R2

Coefficient of determination

Description

coefficient of determination between sim and obs, with treatment of missing values.

Usage

```
R2(sim, obs, ...)
## Default S3 method:
R2(sim, obs, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'matrix'
R2(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'data.frame'
R2(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'zoo'
R2(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
           epsilon.value=NA)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|-------|--|
| obs | numeric, zoo, matrix or data.frame with observed values |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs OR sim, the i-th value of obs AND sim are removed before the computation. |
| fun | function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index. |
| | The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using |
| | arguments passed to fun, in addition to the mandatory first numeric vector. |

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

105

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value numeric value to be added to both sim and obs when epsilon.type="otherValue".

Details

The coefficient of determination (R2) is the proportion of the variation in the dependent variable that is predictable from the independent variable(s).

It is a statistic used in the context of statistical models whose main purpose is either the prediction of future outcomes or the testing of hypotheses, on the basis of other related information. It provides a measure of how well observed outcomes are replicated by the model, based on the proportion of total variation of outcomes explained by the model.

The coefficient of determination is a statistical measure of how well the regression predictions approximate the real data points. An R2 of 1 indicates that the regression predictions perfectly fit the data.

Values of R2 outside the range 0 to 1 occur when the model fits the data worse than the worst possible least-squares predictor (equivalent to a horizontal hyperplane at a height equal to the mean of the observed data). This occurs when a wrong model was chosen, or nonsensical constraints were applied by mistake.

Value

Coefficient of determination between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the coefficient of determination between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

```
https://en.wikipedia.org/wiki/Coefficient_of_determination

Box, G. E. (1966). Use and abuse of regression. Technometrics, 8(4), 625-629. doi:10.1080/00401706.1966.10490407

Hahn, G. J. (1973). The coefficient of determination exposed. Chemtech, 3(10), 609-612. Aailable
```

online at: https://www2.hawaii.edu/~cbaajwe/Ph.D.Seminar/Hahn1973.pdf.

Barrett, J. P. (1974). The coefficient of determination-some limitations. The American Statistician, 28(1), 19-20. doi:10.1080/00031305.1974.10479056.

See Also

cor

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
R2(sim, obs)
obs <- 1:10
sim <- 2:11
R2(sim, obs)
#####################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'R2' for the "best" (unattainable) case
R2(sim=sim, obs=obs)
#####################
# Example 3: R2 for simulated values equal to observations plus random noise
             on the first half of the observed values.
#
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
```

```
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
R2(sim=sim, obs=obs)
# Example 4: R2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
R2(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
R2(sim=lsim, obs=lobs)
#####################
# Example 5: R2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
             during computations
R2(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
R2(sim=lsim, obs=lobs)
# Example 6: R2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
#
             during computations
eps <- 0.01
R2(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
R2(sim=lsim, obs=lobs)
###################
# Example 7: R2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
             to multiply the mean of the observed values to obtain the constant
#
             to be added to 'sim' and 'obs' during computations
```

108 rd

```
fact <- 1/50
R2(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
R2(sim=lsim, obs=lobs)
# Example 8: R2 for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
R2(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
R2(sim=sim1, obs=obs1)
```

rd

Relative Index of Agreement

Description

This function computes the Relative Index of Agreement (d) between sim and obs, with treatment of missing values.

If x is a matrix or a data frame, a vector of the relative index of agreement among the columns is returned.

Usage

Arguments

fun

. . .

sim numeric, zoo, matrix or data.frame with simulated values

obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value

of obs **AND** sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values

thereof before computing the Nash-Sutcliffe efficiency.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying FUN.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by FUN without the addition of any nummeric value.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying FUN, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying FUN.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying FUN.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$rd = 1 - \frac{\sum_{i=1}^{N} \left(\frac{O_i - S_i}{O_i}\right)^2}{\sum_{i=1}^{N} \left(\frac{\left|S_i - \bar{O}\right| + \left|O_i - \bar{O}\right|}{\bar{O}}\right)^2}$$

It varies between 0 and 1. A value of 1 indicates a perfect match, and 0 indicates no agreement at all.

Value

Relative index of agreement between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the relative index of agreement between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation.

If some of the observed values are equal to zero (at least one of them), this index can not be computed.

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Krause, P., Boyle, D. P., and Base, F.: Comparison of different efficiency criteria for hydrological model assessment, Adv. Geosci., 5, 89-97, 2005

Willmott, C. J. (1981). On the validation of models. Physical Geography, 2, 184–194

Willmott, C. J. (1984). On the evaluation of model performance in physical geography. Spatial Statistics and Models, G. L. Gaile and C. J. Willmott, eds., 443-460

Willmott, C. J., S. G. Ackleson, R. E. Davis, J. J. Feddema, K. M. Klink, D. R. Legates, J. O'Donnell, and C. M. Rowe (1985), Statistics for the Evaluation and Comparison of Models, J. Geophys. Res., 90(C5), 8995-9005

Legates, D. R., and G. J. McCabe Jr. (1999), Evaluating the Use of "Goodness-of-Fit" Measures in Hydrologic and Hydroclimatic Model Validation, Water Resour. Res., 35(1), 233–241

See Also

```
d, md, dr, gof, ggof
```

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
rd(sim, obs)
obs <- 1:10
sim <- 2:11
rd(sim, obs)
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'rd' for the "best" (unattainable) case
rd(sim=sim, obs=obs)
# Example 3: rd for simulated values equal to observations plus random noise
            on the first half of the observed values.
#
            This random noise has more relative importance for ow flows than
#
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] <- obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
rd(sim=sim, obs=obs)
# Example 4: rd for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' during computations.
rd(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)
rd(sim=lsim, obs=lobs)
```

```
# Example 5: rd for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
            during computations
rd(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rd(sim=lsim, obs=lobs)
# Example 6: rd for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding a user-defined constant
#
            during computations
eps <- 0.01
rd(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rd(sim=lsim, obs=lobs)
# Example 7: rd for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and using a user-defined factor
            to multiply the mean of the observed values to obtain the constant
            to be added to 'sim' and 'obs' during computations
fact <- 1/50
rd(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rd(sim=lsim, obs=lobs)
###################
# Example 8: rd for simulated values equal to observations plus random noise
#
            on the first half of the observed values and applying a
            user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
rd(sim=sim, obs=obs, fun=fun1)
```

rfactor 113

```
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)
obs1 <- sqrt(obs+1)
rd(sim=sim1, obs=obs1)</pre>
```

rfactor

R-factor

Description

R-factor represents the average width of the given uncertainty bounds divided by the standard deviation of the observations.

Ideally, i.e., with a combination of model structure and parameter values that perfectly represents the catchment under study, and in absence of measurement errors and other additional sources of uncertainty, all the simulated values should be in a perfect match with the observations, leading to a *P-factor* equal to 1, and an *R-factor* equal to zero. However, in real-world applications we aim at encompassing as much observations as possible within the given uncertainty bounds (*P-factor* close to 1) while keeping the width of the uncertainty bounds as small as possible (*R-factor* close to 0), in order to avoid obtaining a good bracketing of observations at expense of uncertainty bounds too wide to be informative for the decision-making process.

Usage

```
rfactor(x, ...)
## Default S3 method:
rfactor(x, lband, uband, na.rm=TRUE, ...)
## S3 method for class 'data.frame'
rfactor(x, lband, uband, na.rm=TRUE, ...)
## S3 method for class 'matrix'
rfactor(x, lband, uband, na.rm=TRUE, ...)
```

Arguments

| X | ts or zoo object with the observed values. |
|-------|--|
| lband | numeric, ts or zoo object with the values of the lower uncertainty bound |
| uband | numeric, ts or zoo object with the values of the upper uncertainty bound |
| na.rm | logical value indicating whether 'NA' values should be stripped before the computation proceeds. |
| | further arguments passed to or from other methods. |

114 rfactor

Value

Average width of the given uncertainty bounds, given by 1band and uband, divided by the standard deviation of the observations x

If sim and obs are matrixes, the returned value is a vector, with the R-factor between each column of sim and obs.

Note

So far, the argument na.rm is not being taken into account.

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Abbaspour, K. C., M. Faramarzi, S. S. Ghasemi, and H. Yang (2009), Assessing the impact of climate change on water resources in Iran, Water Resour. Res., 45(10), W10,434, doi:10.1029/2008WR007615

Abbaspour, K. C., J. Yang, I. Maximov, R. Siber, K. Bogner, J. Mieleitner, J. Zobrist, and R. Srinivasan (2007), Modelling hydrology and water quality in the pre-alpine/alpine Thur watershed using SWAT, Journal of Hydrology, 333(2-4), 413-430, doi:10.1016/j.jhydrol.2006.09.014

Schuol, J., K. Abbaspour, R. Srinivasan, and H. Yang (2008b), Estimation of freshwater availability in the West African sub-continent using the SWAT hydrologic model, Journal of Hydrology, 352(1-2), 30, doi:10.1016/j.jhydrol.2007.12.025

Abbaspour, C., Karim (2007), User manual for SWAT-CUP, SWAT calibration and uncertainty analysis programs, 93pp, Eawag: Swiss Fed. Inst. of Aquat. Sci. and Technol. Dubendorf, Switzerland.

See Also

```
pfactor, plotbands
```

```
obs <- EgaEnEstellaQts

# Selecting only the daily values belonging to the year 1961
obs <- window(obs, end=as.Date("1961-12-31"))

# Generating the lower and upper uncertainty bounds, centred at the observations
lband <- obs - 5
uband <- obs + 5

rfactor(obs, lband, uband)

# Randomly generating the lower and upper uncertainty bounds
uband <- obs + rnorm(length(obs))
lband <- obs - rnorm(length(obs))</pre>
rfactor(obs, lband, uband)
```

rmse

Root Mean Square Error

Description

Root Mean Square Error (RMSE) between sim and obs, in the same units of sim and obs, with treatment of missing values.

RMSE gives the standard deviation of the model prediction error. A smaller value indicates better model performance.

Usage

Arguments

fun

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

thereof before computing the Root Mean Square Error.

epsilon.type argument used to define a numeric value to be added to both sim and obs before applying FUN.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$rmse = \sqrt{\frac{1}{N} \sum_{i=1}^{N} (S_i - O_i)^2}$$

Value

Root mean square error (rmse) between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the RMSE between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

```
https://en.wikipedia.org/wiki/Root_mean_square_deviation
```

See Also

```
pbias, pbiasfdc, mae, mse, ubRMSE, nrmse, ssq, gof, ggof
```

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
rmse(sim, obs)
obs <- 1:10
sim <- 2:11
rmse(sim, obs)
####################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
# Computing the 'rmse' for the "best" (unattainable) case
rmse(sim=sim, obs=obs)
####################
```

```
# Example 3: rmse for simulated values equal to observations plus random noise
             on the first half of the observed values.
#
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
rmse(sim=sim, obs=obs)
#####################
# Example 4: rmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
rmse(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
rmse(sim=lsim, obs=lobs)
# Example 5: rmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
#
             during computations
rmse(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rmse(sim=lsim, obs=lobs)
####################
# Example 6: rmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
#
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
rmse(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rmse(sim=lsim, obs=lobs)
######################
```

```
# Example 7: rmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
rmse(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rmse(sim=lsim, obs=lobs)
# Example 8: rmse for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
#
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
rmse(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
rmse(sim=sim1, obs=obs1)
```

rNSE

Relative Nash-Sutcliffe efficiency

Description

Relative Nash-Sutcliffe efficiency between sim and obs, with treatment of missing values.

Usage

Arguments

fun

numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation

of obs \boldsymbol{AND} sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values thereof before computing the relative Nash-Sutcliffe efficiency.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon.type are:

- 1) "none": sim and obs are used by fun without the addition of any nummeric value.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$rNSE = 1 - \frac{\sum_{i=1}^{N} \left(\frac{S_{i} - O_{i}}{O_{i}}\right)^{2}}{\sum_{i=1}^{N} \left(\frac{O_{i} - \bar{O}}{\bar{O}}\right)^{2}}$$

Value

Relative Nash-Sutcliffe efficiency between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the relative Nash-Sutcliffe efficiency between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

If some of the observed values are equal to zero (at least one of them), this index can not be computed.

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Krause, P., Boyle, D. P., and Base, F.: Comparison of different efficiency criteria for hydrological model assessment, Adv. Geosci., 5, 89-97, 2005

Legates, D. R., and G. J. McCabe Jr. (1999), Evaluating the Use of "Goodness-of-Fit" Measures in Hydrologic and Hydroclimatic Model Validation, Water Resour. Res., 35(1), 233-241.

See Also

```
NSE, mNSE, wNSE, KGE, gof, ggof
```

```
rNSE(sim, obs)
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'rNSE' for the "best" (unattainable) case
rNSE(sim=sim, obs=obs)
# Example 3: rNSE for simulated values equal to observations plus random noise
             on the first half of the observed values.
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
rNSE(sim=sim, obs=obs)
######################
# Example 4: rNSE for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
rNSE(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
rNSE(sim=lsim, obs=lobs)
#####################
# Example 5: rNSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
             during computations
rNSE(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rNSE(sim=lsim, obs=lobs)
```

```
#####################
# Example 6: rNSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
rNSE(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rNSE(sim=lsim, obs=lobs)
#####################
# Example 7: rNSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
rNSE(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rNSE(sim=lsim, obs=lobs)
# Example 8: rNSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
rNSE(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
rNSE(sim=sim1, obs=obs1)
```

rPearson

Pearson correlation coefficient

Description

Pearson correlation coefficient between sim and obs, with treatment of missing values.

Usage

```
rPearson(sim, obs, ...)
## Default S3 method:
rPearson(sim, obs, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
rPearson(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'data.frame'
rPearson(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'zoo'
rPearson(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
```

Arguments

numeric, zoo, matrix or data.frame with simulated values
numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value

of obs **AND** sim are removed before the computation.

fun function to be applied to sim and obs in order to obtain transformed values

thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

... arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).

3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.

4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value numeric value to be added to both sim and obs when epsilon.type="otherValue".

Details

It is a wrapper to the cor function.

The Pearson correlation coefficient (PCC) is a correlation coefficient that measures linear correlation between two sets of data.

It is the ratio between the covariance of two variables and the product of their standard deviations; thus, it is essentially a normalized measurement of the covariance, such that the result always has a value between -1 and 1. As with covariance itself, the measure can only reflect a linear correlation of variables, and ignores many other types of relationships or correlations.

The correlation coefficient ranges from -1 to 1. An absolute value of exactly 1 implies that a linear equation describes the relationship between sim and obs perfectly, with all data points lying on a line. The correlation sign is determined by the regression slope: a value of +1 implies that all data points lie on a line for which sim increases as obs increases, and vice versa for -1. A value of 0 implies that there is no linear dependency between the variables.

Value

Pearson correlation coefficient between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the Pearson correlation coefficient between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

```
https://en.wikipedia.org/wiki/Pearson_correlation_coefficient
```

Pearson, K. (1920). Notes on the history of correlation. Biometrika, 13(1), 25-45. doi:10.2307/2331722 Schober, P., Boer, C., Schwarte, L. A. (2018). Correlation coefficients: appropriate use and interpretation. Anesthesia and Analgesia, 126(5), 1763-1768. doi:10.1213/ANE.0000000000002864

See Also

cor

```
####################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
rPearson(sim, obs)
obs <- 1:10
sim <- 2:11
rPearson(sim, obs)
######################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'rPearson' for the "best" (unattainable) case
rPearson(sim=sim, obs=obs)
###################
# Example 3: rPearson for simulated values equal to observations plus random noise
#
             on the first half of the observed values.
#
             This random noise has more relative importance for ow flows than
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
rPearson(sim=sim, obs=obs)
# Example 4: rPearson for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' during computations.
```

```
rPearson(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
rPearson(sim=lsim, obs=lobs)
#####################
# Example 5: rPearson for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
             during computations
rPearson(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rPearson(sim=lsim, obs=lobs)
# Example 6: rPearson for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
#
             during computations
eps <- 0.01
rPearson(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rPearson(sim=lsim, obs=lobs)
# Example 7: rPearson for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and using a user-defined factor
             to multiply the mean of the observed values to obtain the constant
#
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
rPearson(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rPearson(sim=lsim, obs=lobs)
```

```
# Example 8: rPearson for simulated values equal to observations plus random noise
# on the first half of the observed values and applying a
# user-defined function to 'sim' and 'obs' during computations

fun1 <- function(x) {sqrt(x+1)}

rPearson(sim=sim, obs=obs, fun=fun1)

# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)
obs1 <- sqrt(obs+1)
rPearson(sim=sim1, obs=obs1)</pre>
```

rSD

Ratio of Standard Deviations

Description

Ratio of standard deviations between sim and obs, with treatment of missing values.

Usage

```
rSD(sim, obs, ...)
## Default S3 method:
rSD(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'data.frame'
rSD(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
rSD(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'zoo'
rSD(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
```

Arguments

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computation proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

. arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon.type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.
- epsilon.value -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
 - -) when epsilon. type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

fun

$$r_{SD} = \frac{sd_{sim}}{sd_{obs}}$$

Value

Ratio of standard deviations between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the ratio of standard deviations between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

See Also

```
sd, rsr, gof, ggof
```

```
####################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
rSD(sim, obs)
obs <- 1:10
sim <- 2:11
rSD(sim, obs)
##################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'rSD' for the "best" (unattainable) case
rSD(sim=sim, obs=obs)
#####################
# Example 3: rSD for simulated values equal to observations plus random noise
             on the first half of the observed values.
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
rSD(sim=sim, obs=obs)
```

```
# Example 4: rSD for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' during computations.
rSD(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
rSD(sim=lsim, obs=lobs)
# Example 5: rSD for simulated values equal to observations plus random noise
#
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
            during computations
rSD(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rSD(sim=lsim, obs=lobs)
# Example 6: rSD for simulated values equal to observations plus random noise
#
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding a user-defined constant
            during computations
eps <- 0.01
rSD(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rSD(sim=lsim, obs=lobs)
# Example 7: rSD for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and using a user-defined factor
            to multiply the mean of the observed values to obtain the constant
            to be added to 'sim' and 'obs' during computations
fact <- 1/50
rSD(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
```

rSpearman

rSpearman

Spearman's rank correlation coefficient

Description

Spearman's rank correlation coefficient between sim and obs, with treatment of missing values.

Usage

```
rSpearman(sim, obs, ...)
## Default S3 method:
rSpearman(sim, obs, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
rSpearman(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'data.frame'
rSpearman(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'zoo'
rSpearman(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
```

rSpearman 133

Arguments

fun

sim numeric, zoo, matrix or data.frame with simulated values
obs numeric, zoo, matrix or data.frame with observed values
na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

.. arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon.type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value numeric value to be added to both sim and obs when epsilon.type="otherValue".

Details

It is a wrapper to the cor function.

The Spearman's rank correlation coefficient is a nonparametric measure of rank correlation (statistical dependence between the rankings of two variables).

It assesses how well the relationship between two variables can be described using a monotonic function.

The Spearman correlation between two variables is equal to the Pearson correlation between the rank values of those two variables. However, while Pearson's correlation assesses linear relationships, Spearman's correlation assesses monotonic relationships (whether linear or not).

If there are no repeated data values, a perfect Spearman correlation of +1 or -1 occurs when each of the variables is a perfect monotone function of the other.

rSpearman rSpearman

Value

Spearman's rank correlation coefficient between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the Spearman's rank correlation coefficient between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

```
https://en.wikipedia.org/wiki/Spearman%27s_rank_correlation_coefficient
```

Spearman, C. (1961). The Proof and Measurement of Association Between Two Things. In J. J. Jenkins and D. G. Paterson (Eds.), Studies in individual differences: The search for intelligence (pp. 45-58). Appleton-Century-Crofts. doi:10.1037/11491-005

See Also

cor

rSpearman 135

```
# Computing the 'rSpearman' for the "best" (unattainable) case
rSpearman(sim=sim, obs=obs)
#####################
# Example 3: rSpearman for simulated values equal to observations plus random noise
            on the first half of the observed values.
            This random noise has more relative importance for ow flows than
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
rSpearman(sim=sim, obs=obs)
# Example 4: rSpearman for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' during computations.
rSpearman(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)
rSpearman(sim=lsim, obs=lobs)
# Example 5: rSpearman for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
            during computations
rSpearman(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rSpearman(sim=lsim, obs=lobs)
# Example 6: rSpearman for simulated values equal to observations plus random noise
#
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding a user-defined constant
            during computations
ens <- 0.01
rSpearman(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
```

```
lobs <- log(obs+eps)</pre>
rSpearman(sim=lsim, obs=lobs)
####################
# Example 7: rSpearman for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
rSpearman(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rSpearman(sim=lsim, obs=lobs)
# Example 8: rSpearman for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
rSpearman(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)</pre>
rSpearman(sim=sim1, obs=obs1)
```

Ratio of RMSE to the standard deviation of the observations

Description

rsr

Ratio of the RMSE between simulated and observed values to the standard deviation of the observations.

Usage

```
## S3 method for class 'data.frame'
rsr(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
rsr(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'zoo'
rsr(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
```

Arguments

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

fun function to be applied to sim and obs in order to obtain transformed values

thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type argument used to define a numeric value to be added to both sim and obs before applying fun.

> It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.

-) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Value

Ratio of RMSE to the standard deviation of the observations.

If sim and obs are matrixes, the returned value is a vector, with the RSR between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Moriasi, D.N., Arnold, J.G., Van Liew, M.W., Bingner, R.L., Harmel, R.D., Veith, T.L. 2007. Model evaluation guidelines for systematic quantification of accuracy in watershed simulations. Transactions of the ASABE. 50(3):885-900

See Also

```
sd, rSD, gof, ggof
```

```
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'rsr' for the "best" (unattainable) case
rsr(sim=sim, obs=obs)
#####################
# Example 3: rsr for simulated values equal to observations plus random noise
             on the first half of the observed values.
             This random noise has more relative importance for ow flows than
#
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
rsr(sim=sim, obs=obs)
#####################
# Example 4: rsr for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
rsr(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
rsr(sim=lsim, obs=lobs)
#####################
# Example 5: rsr for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
             during computations
rsr(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rsr(sim=lsim, obs=lobs)
###################
# Example 6: rsr for simulated values equal to observations plus random noise
#
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and adding a user-defined constant
             during computations
eps <- 0.01
```

```
rsr(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rsr(sim=lsim, obs=lobs)
#####################
# Example 7: rsr for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
#
             to multiply the mean of the observed values to obtain the constant
#
#
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
rsr(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rsr(sim=lsim, obs=lobs)
####################
# Example 8: rsr for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
#
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
rsr(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
rsr(sim=sim1, obs=obs1)
```

sKGE

Split Kling-Gupta Efficiency

Description

Split Kling-Gupta efficiency between sim and obs.

This goodness-of-fit measure was developed by Fowler et al. (2018), as a modification to the original Kling-Gupta efficiency (KGE) proposed by Gupta et al. (2009). See Details.

Usage

```
sKGE(sim, obs, ...)
```

```
## Default S3 method:
sKGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
              start.month=1, out.PerYear=FALSE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'data.frame'
sKGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
              start.month=1, out.PerYear=FALSE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'matrix'
sKGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
              start.month=1, out.PerYear=FALSE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'zoo'
sKGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012").
              start.month=1, out.PerYear=FALSE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
```

Arguments

numeric, zoo, matrix or data.frame with simulated values
numeric, zoo, matrix or data.frame with observed values

S

numeric of length 3, representing the scaling factors to be used for re-scaling the criteria space before computing the Euclidean distance from the ideal point c(1,1,1), i.e., s elements are used for adjusting the emphasis on different components. The first elements is used for rescaling the Pearson product-moment correlation coefficient (r), the second element is used for rescaling Alpha and the third element is used for re-scaling Beta

na.rm

a logical value indicating whether 'NA' should be stripped before the computation proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

method

character, indicating the formula used to compute the variability ratio in the Kling-Gupta efficiency. Valid values are:

- -) 2009: the variability is defined as 'Alpha', the ratio of the standard deviation of sim values to the standard deviation of obs. This is the default option. See Gupta et al. (2009).
- -) 2012: the variability is defined as 'Gamma', the ratio of the coefficient of variation of sim values to the coefficient of variation of obs. See Kling et al. (2012).

start.month

[OPTIONAL]. Only used when the (hydrological) year of interest is different from the calendar year.

numeric in [1:12] indicating the starting month of the (hydrological) year. Numeric values in [1, 12] represent months in [January, December]. By default start.month=1.

out.PerYear

logical, indicating the whether the output of the function has to include the Kling-Gupta efficiencies obtained for the individual years in sim and obs or not.

fun

function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

- -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.
- -) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

Garcia et al. (2017) tested different objective functions and found that the mean value of the KGE applied to the streamflows (i.e., KGE(Q)) and the KGE applied to the inverse of the streamflows (i.e., KGE(1/Q) is able to provide a an aceptable representation of low-flow indices important for water management. They also found that KGE applied to a transformation of streamflow values (e.g., log) is inadequate to capture low-flow indices important for water management.

The robustness of their findings depends more on the climate variability rather than the objective function, and they are insensitive to the hydrological model used in the evaluation.

Traditional Kling-Gupta efficiencies (Gupta et al., 2009; Kling et al., 2012) range from -Inf to 1 and, therefore, KGElf should also range from -Inf to 1. Essentially, the closer to 1, the more similar sim and obs are.

Knoben et al. (2019) showed that traditional Kling-Gupta (Gupta et al., 2009; Kling et al., 2012) values greater than -0.41 indicate that a model improves upon the mean flow benchmark, even if the model's KGE value is negative.

Value

If out.PerYear=FALSE: numeric with the Split Kling-Gupta efficiency between sim and obs. If sim and obs are matrices, the output value is a vector, with the Split Kling-Gupta efficiency between each column of sim and obs

If out.PerYear=FALSE: a list of two elements:

sKGE.value numeric with the Split Kling-Gupta efficiency. If sim and obs are matrices,

the output value is a vector, with the Split Kling-Gupta efficiency between each

column of sim and obs

KGE.PerYear numeric with the Kling-Gupta efficincies obtained for the individual years in

sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano-Bigiarini <mzb.devel@gmail.com>

References

Fowler, K.; Coxon, G.; Freer, J.; Peel, M.; Wagener, T.; Western, A.; Woods, R.; Zhang, L. (2018). Simulating runoff under changing climatic conditions: A framework for model improvement. Water Resources Research, 54(12), 812-9832. doi:10.1029/2018WR023989.

Gupta, H. V.; Kling, H.; Yilmaz, K. K.; Martinez, G. F. (2009). Decomposition of the mean squared error and NSE performance criteria: Implications for improving hydrological modelling. Journal of hydrology, 377(1-2), 80-91. doi:10.1016/j.jhydrol.2009.08.003.

Kling, H.; Fuchs, M.; Paulin, M. (2012). Runoff conditions in the upper Danube basin under an ensemble of climate change scenarios. Journal of Hydrology, 424, 264-277, doi:10.1016/j.jhydrol.2012.01.011.

Pushpalatha, R., Perrin, C., Le Moine, N. and Andreassian, V. (2012). A review of efficiency criteria suitable for evaluating low-flow simulations. Journal of Hydrology, 420, 171-182. doi:10.1016/j.jhydrol.2011.11.055.

Pfannerstill, M.; Guse, B.; Fohrer, N. (2014). Smart low flow signature metrics for an improved overall performance evaluation of hydrological models. Journal of Hydrology, 510, 447-458. doi:10.1016/j.jhydrol.2013.12.0

Santos, L.; Thirel, G.; Perrin, C. (2018). Pitfalls in using log-transformed flows within the sKGE criterion. doi:10.5194/hess-22-4583-2018

Knoben, W. J.; Freer, J. E.; Woods, R. A. (2019). Inherent benchmark or not? Comparing Nash-Sutcliffe and Kling-Gupta efficiency scores. Hydrology and Earth System Sciences, 23(10), 4323-4331. doi:10.5194/hess-23-4323-2019.

See Also

```
KGE, KGElf, KGEnp, gof, ggof
```

```
###################
# Example 1: Looking at the difference between 'method=2009' and 'method=2012'
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Simulated daily time series, initially equal to twice the observed values
sim <- 2*obs
# KGE 2009
KGE(sim=sim, obs=obs, method="2009", out.type="full")
# KGE 2012
KGE(sim=sim, obs=obs, method="2012", out.type="full")
# sKGE (Garcia et al., 2017):
sKGE(sim=sim, obs=obs, method="2012")
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaOts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'sKGE' for the "best" (unattainable) case
sKGE(sim=sim, obs=obs)
# Example 3: sKGE for simulated values equal to observations plus random noise
            on the first half of the observed values.
#
            This random noise has more relative importance for ow flows than
            for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
```

sKGE

```
sKGE(sim=sim, obs=obs)
# Example 4: sKGE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' during computations.
sKGE(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
sKGE(sim=lsim, obs=lobs)
# Example 5: sKGE for simulated values equal to observations plus random noise
#
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
            during computations
sKGE(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
sKGE(sim=lsim, obs=lobs)
# Example 6: sKGE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding a user-defined constant
            during computations
eps <- 0.01
sKGE(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
sKGE(sim=lsim, obs=lobs)
#####################
# Example 7: sKGE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and using a user-defined factor
            to multiply the mean of the observed values to obtain the constant
            to be added to 'sim' and 'obs' during computations
fact <- 1/50
sKGE(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
```

146 ssq

ssq

Sum of the Squared Residuals

Description

Sum of the Squared Residuals between sim and obs, with treatment of missing values. Its units are the squared measurement units of sim and obs.

Usage

ssq 147

epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
 epsilon.value=NA)

Arguments

fun

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value

of obs AND sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values

thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon.type are:

1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.

2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).

3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.

4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

-) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.

-) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$ssr = \sum_{i=1}^{N} (S_i - O_i)^2$$

148 ssq

Value

Sum of the squared residuals between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the SSR between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

See Also

```
pbias, pbiasfdc, mae, mse, rmse, ubRMSE, nrmse, gof, ggof
```

Examples

```
obs <- 1:10
sim <- 1:10
ssq(sim, obs)
obs <- 1:10
sim <- 2:11
ssq(sim, obs)
###################
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'rNSeff' for the "best" (unattainable) case
ssq(sim=sim, obs=obs)
# Randomly changing the first 2000 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:2000] \leftarrow obs[1:2000] + rnorm(2000, mean=10)
# Computing the new 'rNSeff'
ssq(sim=sim, obs=obs)
```

ubRMSE

Unbiased Root Mean Square Error

Description

unbiased Root Mean Square Error (ubRMSE) between sim and obs, in the same units of sim and obs, with treatment of missing values.

ubRMSE was introduced by Entekhabi et al. (2010) to improve the evaluation of the temporal dynamic of volumentric soil moisture, by removing from the traditional RMSE the mean bias error caused by the mistmatch between the spatial representativeness of in situ soil moisture and the corresponding gridded values.

A smaller value indicates better model performance.

Usage

```
ubRMSE(sim, obs, ...)
## Default S3 method:
ubRMSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'data.frame'
ubRMSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'matrix'
ubRMSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'zoo'
ubRMSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
```

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|-------|---|
| obs | numeric, zoo, matrix or data.frame with observed values |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computation proceeds. |

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

fun

function to be applied to sim and obs in order to obtain transformed values thereof before computing the Root Mean Square Error.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

• • •

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type

argument used to define a numeric value to be added to both sim and obs before applying FUN.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value numeric value to be added to both sim and obs when epsilon.type="otherValue".

Details

The traditional root mean square error (RMSE) is severely compromised if there are biases in either the mean or the amplitude of fluctuations of the simulated values. If it can be estimated reliably, the mean-bias (BIAS) can easily be removed from RMSE, leading to the unbiased RMSE:

$$ubRMSE = \sqrt{RMSE^2 - BIAS^2}$$

Value

Unbiased Root mean square error (ubRMSE) between sim and obs.

If sim and obs are matrixes or data frames, the returned value is a vector, with the ubRMSE between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

ncilon tun

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Entekhabi, D., Reichle, R. H., Koster, R. D., & Crow, W. T. (2010). Performance metrics for soil moisture retrievals and application requirements. Journal of Hydrometeorology, 11(3), 832-840. doi: 10.1175/2010JHM1223.1

Ling, X., Huang, Y., Guo, W., Wang, Y., Chen, C., Qiu, B., Ge, J., Qin, K., Xue, Y., Peng, J. (2021). Comprehensive evaluation of satellite-based and reanalysis soil moisture products using in situ observations over China. Hydrology and Earth System Sciences, 25(7), 4209-4229. doi:10.5194/hess-25-4209-2021

See Also

```
pbias, pbiasfdc, mae, mse, rmse, nrmse, ssq, gof, ggof
```

Examples

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim < -1:10
ubRMSE(sim, obs)
obs <- 1:10
sim <- 2:11
ubRMSE(sim, obs)
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'ubRMSE' for the "best" (unattainable) case
ubRMSE(sim=sim, obs=obs)
#####################
# Example 3: ubRMSE for simulated values equal to observations plus random noise
             on the first half of the observed values.
#
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
```

```
sim[1:1826] <- obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
ubRMSE(sim=sim, obs=obs)
# Example 4: ubRMSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' during computations.
ubRMSE(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)
ubRMSE(sim=lsim, obs=lobs)
# Example 5: ubRMSE for simulated values equal to observations plus random noise
#
            on the first half of the observed values and applying (natural)
#
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
            during computations
ubRMSE(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
ubRMSE(sim=lsim, obs=lobs)
####################
# Example 6: ubRMSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding a user-defined constant
            during computations
eps <- 0.01
ubRMSE(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
ubRMSE(sim=lsim, obs=lobs)
# Example 7: ubRMSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and using a user-defined factor
            to multiply the mean of the observed values to obtain the constant
            to be added to 'sim' and 'obs' during computations
fact <- 1/50
```

valindex 153

```
ubRMSE(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
ubRMSE(sim=lsim, obs=lobs)
# Example 8: ubRMSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
ubRMSE(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)</pre>
ubRMSE(sim=sim1, obs=obs1)
```

valindex

Valid Indexes

Description

Identify the indexes that are simultaneously valid (not missing) in sim and obs.

Usage

```
valindex(sim, obs, ...)
## Default S3 method:
valindex(sim, obs, ...)
## S3 method for class 'matrix'
valindex(sim, obs, ...)
```

Arguments

sim zoo, xts, numeric, matrix or data.frame with simulated values obs zoo, xts, numeric, matrix or data.frame with observed values . . . further arguments passed to or from other methods.

Value

A vector with the indexes that are simultaneously valid (not missing) in obs and sim.

Note

This function is used in the functions of this package for removing missing values from the observed and simulated time series.

Author(s)

Mauricio Zambrano Bigiarini <mauricio.zambrano@ing.unitn.it>

See Also

```
is.na, which
```

Examples

```
sim <- 1:5
obs <- c(1, NA, 3, NA, 5)
valindex(sim, obs)</pre>
```

ve

Volumetric Efficiency

Description

Volumetric efficiency between sim and obs, with treatment of missing values.

Usage

```
VE(sim, obs, ...)
## Default S3 method:
VE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'data.frame'
VE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'matrix'
VE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'zoo'
VE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
```

Arguments

fun

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

function to be applied to sim and obs in order to obtain transformed values thereof before computing this goodness-of-fit index.

The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

epsilon.type argument used to define a numeric value to be added to both sim and obs before applying fun.

It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.

2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).

3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.

4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value

-) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.

-) when epsilon.type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$VE = 1 - \frac{\sum_{i=1}^{N} |S_i - O_i|}{\sum_{i=1}^{N} (O_i)}$$

Volumetric efficiency was proposed in order to circumvent some problems associated to the Nash-Sutcliffe efficiency. It ranges from 0 to 1 and represents the fraction of water delivered at the proper time; its compliment represents the fractional volumetric mistmach (Criss and Winston, 2008).

Value

Volumetric efficiency between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the Volumetric efficiency between each column of sim and obs.

Note

obs and sim have to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

Author(s)

Mauricio Zambrano Bigiarini <mzb.devel@gmail.com>

References

Criss, R. E. and Winston, W. E. (2008), Do Nash values have value? Discussion and alternate proposals. Hydrological Processes, 22: 2723-2725. doi: 10.1002/hyp.7072

See Also

```
gof, ggof, NSE
```

Examples

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
VE(sim, obs)
obs <- 1:10
sim <- 2:11
VE(sim, obs)
####################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'VE' for the "best" (unattainable) case
VE(sim=sim, obs=obs)
```

```
# Example 3: VE for simulated values equal to observations plus random noise
             on the first half of the observed values.
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] \leftarrow obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
VE(sim=sim, obs=obs)
#####################
# Example 4: VE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' during computations.
VE(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
VE(sim=lsim, obs=lobs)
# Example 5: VE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
             during computations
VE(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
VE(sim=lsim, obs=lobs)
# Example 6: VE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' and adding a user-defined constant
#
             during computations
eps <- 0.01
VE(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
VE(sim=lsim, obs=lobs)
```

```
#####################
# Example 7: VE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' and using a user-defined factor
             to multiply the mean of the observed values to obtain the constant
             to be added to 'sim' and 'obs' during computations
fact <- 1/50
VE(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
VE(sim=lsim, obs=lobs)
#####################
# Example 8: VE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying a
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
VE(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)</pre>
obs1 <- sqrt(obs+1)
VE(sim=sim1, obs=obs1)
```

wNSE

Weighted Nash-Sutcliffe efficiency

Description

Weighted Nash-Sutcliffe efficiency between sim and obs, with treatment of missing values.

This goodness-of-fit measure was proposed by Hundecha and Bardossy (2004) to put special focus on high values.

Usage

```
## S3 method for class 'data.frame'
wNSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
wNSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'zoo'
wNSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
```

Arguments

sim numeric, zoo, matrix or data.frame with simulated values obs numeric, zoo, matrix or data.frame with observed values

na.rm a logical value indicating whether 'NA' should be stripped before the computa-

tion proceeds.

When an 'NA' value is found at the i-th position in obs **OR** sim, the i-th value of obs **AND** sim are removed before the computation.

fun function to be applied to sim and obs in order to obtain transformed values

thereof before computing the weighted Nash-Sutcliffe efficiency.

The first argument MUST BE a numeric vector with any name (e.g., x), and

additional arguments are passed using

arguments passed to fun, in addition to the mandatory first numeric vector.

argument used to define a numeric value to be added to both sim and obs before applying FUN.

> It is was designed to allow the use of logarithm and other similar functions that do not work with zero values.

Valid values of epsilon. type are:

- 1) "none": sim and obs are used by fun without the addition of any numeric value. This is the default option.
- 2) "Pushpalatha2012": one hundredth (1/100) of the mean observed values is added to both sim and obs before applying fun, as described in Pushpalatha et al. (2012).
- 3) "otherFactor": the numeric value defined in the epsilon.value argument is used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs, before applying fun.
- 4) "otherValue": the numeric value defined in the epsilon.value argument is directly added to both sim and obs, before applying fun.

epsilon.value -) when epsilon.type="otherValue" it represents the numeric value to be added to both sim and obs before applying fun.

epsilon.type

-) when epsilon. type="otherFactor" it represents the numeric factor used to multiply the mean of the observed values, instead of the one hundredth (1/100) described in Pushpalatha et al. (2012). The resulting value is then added to both sim and obs before applying fun.

Details

$$wNSE = 1 - \frac{\sum_{i=1}^{N} O_i * (S_i - O_i)^2}{\sum_{i=1}^{N} O_i * (O_i - \bar{O})^2}$$

Value

Weighted Nash-Sutcliffe efficiency between sim and obs.

If sim and obs are matrixes, the returned value is a vector, with the relative Nash-Sutcliffe efficiency between each column of sim and obs.

Note

obs and sim has to have the same length/dimension

The missing values in obs and sim are removed before the computation proceeds, and only those positions with non-missing values in obs and sim are considered in the computation

If some of the observed values are equal to zero (at least one of them), this index can not be computed.

Author(s)

sluedtke (github user)

References

Nash, J.E. and J.V. Sutcliffe, River flow forecasting through conceptual models. Part 1: A discussion of principles, J. Hydrol. 10 (1970), pp. 282-290. doi:10.1016/0022-1694(70)90255-6

Hundecha, Y., Bardossy, A. (2004). Modeling of the effect of land use changes on the runoff generation of a river basin through parameter regionalization of a watershed model. Journal of hydrology, 292(1-4), 281-295. doi:10.1016/j.jhydrol.2004.01.002

Hundecha, Y., Ouarda, T. B., Bardossy, A. (2008). Regional estimation of parameters of a rainfall-runoff model at ungauged watersheds using the 'spatial' structures of the parameters within a canonical physiographic-climatic space. Water Resources Research, 44(1). doi:10.1029/2006WR005439

Hundecha, Y. and Merz, B. (2012), Exploring the Relationship between Changes in Climate and Floods Using a Model-Based Analysis, Water Resour. Res., 48(4), 1-21, doi:10.1029/2011WR010527.

See Also

```
NSE, rNSE, mNSE, KGE, gof, ggof
```

Examples

```
###################
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
wNSE(sim, obs)
obs <- 1:10
sim <- 2:11
wNSE(sim, obs)
###################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'wNSE' for the "best" (unattainable) case
wNSE(sim=sim, obs=obs)
#####################
# Example 3: wNSE for simulated values equal to observations plus random noise
             on the first half of the observed values.
             This random noise has more relative importance for ow flows than
#
             for medium and high flows.
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim[1:1826] <- obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
wNSE(sim=sim, obs=obs)
#####################
# Example 4: wNSE for simulated values equal to observations plus random noise
             on the first half of the observed values and applying (natural)
             logarithm to 'sim' and 'obs' during computations.
wNSE(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
wNSE(sim=lsim, obs=lobs)
```

WNSE

```
# Example 5: wNSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding the Pushpalatha2012 constant
#
            during computations
wNSE(sim=sim, obs=obs, fun=log, epsilon.type="Pushpalatha2012")
# Verifying the previous value, with the epsilon value following Pushpalatha2012
eps <- mean(obs, na.rm=TRUE)/100
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
wNSE(sim=lsim, obs=lobs)
# Example 6: wNSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and adding a user-defined constant
#
            during computations
eps <- 0.01
wNSE(sim=sim, obs=obs, fun=log, epsilon.type="otherValue", epsilon.value=eps)
# Verifying the previous value:
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
wNSE(sim=lsim, obs=lobs)
# Example 7: wNSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying (natural)
            logarithm to 'sim' and 'obs' and using a user-defined factor
            to multiply the mean of the observed values to obtain the constant
            to be added to 'sim' and 'obs' during computations
fact <- 1/50
wNSE(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
wNSE(sim=lsim, obs=lobs)
###################
# Example 8: wNSE for simulated values equal to observations plus random noise
            on the first half of the observed values and applying a
            user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
wNSE(sim=sim, obs=obs, fun=fun1)
```

```
# Verifying the previous value, with the epsilon value following Pushpalatha2012 sim1 \leftarrow sqrt(sim+1)  
sqrt(sim+1)  
sqrt(obs+1)  
wNSE(sim=sim1, obs=obs1)
```

Index

| * datasets | valindex, 153 |
|---------------------|---|
| EgaEnEstellaQts, 26 | ve, 154 |
| * dplot | wNSE, 158 |
| ggof, 27 | * package |
| plot2, 96 | hydroGOF-package, 2 |
| plotbands, 99 | |
| plotbandsonly, 102 | as.Date, 27, 100, 103 |
| * math | 1 2 2 7 21 26 |
| br2, 7 | br2, 3, 7, 31, 36 |
| cp, 12 | 20m 10 106 125 126 122 124 |
| d, 17 | cor, 10, 106, 125, 126, 133, 134 |
| dr, 21 | cp, 3, 12, 31, 36 |
| ggof, 27 | d, 3, 17, 24, 31, 36, 63, 111 |
| gof, 32 | dr, 3, 19, 21, 31, 36, 63, 111 |
| KGE, 39 | drawTimeAxis, 29, 97, 101 |
| KGE1f, 45 | di ani imerotio, 25, 57, 101 |
| KGEnp, 51 | EgaEnEstellaQts, 26 |
| mae, 56 | |
| md, 61 | fdc, 92 |
| me, 64 | |
| mNSE, 68 | ggof, 10, 19, 24, 27, 31, 36, 43, 49, 54, 58, 63, |
| mse, 72 | 66, 70, 74, 79, 83, 88, 92, 98, 99, |
| nrmse, 76 | 111, 117, 121, 130, 138, 144, 148, |
| NSE, 81 | 151, 156, 161 |
| pbias, 85 | gof, 10, 14, 19, 24, 31, 32, 43, 49, 54, 58, 63, |
| pbiasfdc, 90 | 66, 70, 74, 79, 83, 88, 92, 111, 117, |
| pfactor, 94 | 121, 130, 138, 144, 148, 151, 156, |
| R2, 104 | 161 |
| rd, 108 | hudraCOE (hudraCOE nagleaga) 3 |
| rfactor, 113 | hydroGOF (hydroGOF-package), 2 |
| rmse, 115 | hydroGOF-package, 2 |
| rNSE, 119 | is.na, <i>154</i> |
| rPearson, 123 | 13.114, 134 |
| rSD, 128 | KGE, 3, 31, 33, 36, 39, 49, 54, 70, 83, 121, 144, |
| rSpearman, 132 | 161 |
| rsr, 136 | KGElf, 3, 31, 36, 43, 45, 54, 144 |
| sKGE, 140 | KGEnp, 3, 31, 36, 43, 49, 51, 144 |
| ssq, 146 | • / / / / / / / / / / |
| ubRMSE, 149 | lm, <i>10</i> |

INDEX 165

```
mae, 3, 31, 36, 56, 66, 74, 79, 88, 92, 117, 148,
                                                        VE, 4, 31, 36
                                                        VE (ve), 154
          151
md, 3, 19, 24, 31, 36, 61, 111
                                                        ve, 154
me, 3, 31, 36, 64
                                                        which, 154
mNSE, 3, 31, 33, 36, 68, 83, 121, 161
                                                        wNSE, 3, 31, 36, 70, 83, 121, 158
mNSeff (mNSE), 68
mse, 3, 31, 36, 58, 72, 79, 88, 92, 117, 148, 151
nrmse, 3, 31, 33, 36, 58, 74, 76, 88, 92, 117,
          148, 151
NSE, 3, 31, 36, 39, 70, 81, 121, 156, 161
NSeff (NSE), 81
par, 29, 98
pbias, 3, 31, 36, 58, 74, 79, 85, 88, 92, 117,
          148, 151
pbiasfdc, 4, 31, 33, 36, 58, 74, 79, 88, 90,
         117, 148, 151
pfactor, 94, 102, 103, 114
plot.default, 101
plot.zoo, 98
plot2, 31, 96
plot_pq, 99
plotbands, 96, 99, 114
plotbandsonly, 102
points, 101
polygon, 100, 101, 103
R2, 3, 10, 31, 36, 104
rd, 3, 19, 24, 31, 36, 63, 108
rfactor, 96, 102, 103, 113
rmse, 3, 31, 36, 58, 74, 79, 88, 92, 115, 148,
          151
rNSE, 3, 31, 36, 70, 83, 119, 161
rNSeff (rNSE), 119
rPearson, 3, 10, 31, 36, 123
rSD, 3, 31, 36, 128, 138
rSpearman, 4, 10, 31, 36, 132
rsr, 3, 31, 36, 130, 136
sd, 130, 138
sKGE, 3, 31, 36, 43, 49, 54, 140
ssq, 58, 74, 79, 88, 92, 117, 146, 151
title, 97
ubRMSE, 3, 31, 36, 58, 74, 79, 88, 92, 117, 148,
          149
valindex, 153
```