Package 'hydroGOF'

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Type Package

Title Goodness-of-Fit Functions for Comparison of Simulated and Observed Hydrological Time Series

Version 0.6-0

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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

URL https://github.com/hzambran/hydroGOF

MailingList https://stat.ethz.ch/mailman/listinfo/r-sig-ecology

BugReports https://github.com/hzambran/hydroGOF/issues

LazyLoad yes

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Repository CRAN

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R topics documented:

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| hydroGOF-package | Goodness-of-fit (GoF) functions for numerical and graphical compar- ison of simulated and observed time series, mainly focused on hydro- logical modelling. |
|------------------|---|
| | 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 |
|-------------|--|
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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 wsNSE Weighted Seasonal 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 **VE** Volumetric efficiency KGE Kling-Gupta efficiency KGElf Kling-Gupta Efficiency for low values KGEnp Non-parametric version of the Kling-Gupta Efficiency KGEkm Knowable Moments Kling-Gupta Efficiency sKGE Split Kling-Gupta Efficiency **APFB** Annual Peak Flow Bias **HFB** High Flow Bias rSpearman Spearman's rank correlation coefficient ssq Sum of the Squared Residuals pbiasfdc PBIAS in the slope of the midsegment of the flow duration curve pfactor P-factor rfactor R-factor

Author(s)

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See Also

https://CRAN.R-project.org/package=hydroPS0 https://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
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)
# 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)</pre>
```

```
APFB
```

Annual Peak Flow Bias

Description

Annual peak flow bias between sim and obs, with treatment of missing values.

This function was propsed by Mizukami et al. (2019) to identify differences in high (streamflow) values. See Details.

Usage

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

```
APFB(sim, obs, na.rm=TRUE, start.month=1, out.PerYear=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 |
| na.rm | a logical value indicating whether 'NA' should be stripped before the computa- tion proceeds. |
| | of obs AND sim are removed before the computation. |
| 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 whether the output of this function has to include the annual peak flow bias obtained for the individual years 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. |
| | sim and obs before applying fun. |

Details

The annual peak flow bias (APFB; Mizukami et al., 2019) is designed to drive the calibration of hydrological models focused in the reproduction of high-flow events.

The high flow bias (APFB) ranges from 0 to Inf, with an optimal value of 0. Higher values of APFB indicate stronger differences between the high values of sim and obs. Essentially, the closer to 0, the more similar the high values of sim and obs are.

Value

If out.PerYear=FALSE: numeric with the mean annual peak flow bias between sim and obs. If sim and obs are matrices, the output value is a vector, with the mean annual peak flow bias between each column of sim and obs.

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

| APFB.value | numeric with the mean annual peak flow bias between sim and obs. If sim and obs are matrices, the output value is a vector, with the mean annual peak flow bias between each column of sim and obs. |
|--------------|--|
| APFB.PerYear | -) If sim and obs are not data.frame/matrix, the output is numeric, with the mean annual peak flow bias obtained for the individual years between sim and obs. -) If sim and obs are data.frame/matrix, this output is a data.frame, with the |
| | mean annual peak flow bias obtained for the individual years between 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)

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References

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, Hydrology Earth System Sciences 23, 2601-2614, doi:10.5194/hess-23-2601-2019.

See Also

NSE, wNSE, wsNSE, HFB, gof, ggof

APFB

Examples

```
# Example 1: Looking at the difference between 'NSE', 'wNSE', and 'APFB'
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
# Simulated daily time series, created equal to the observed values and then
# random noise is added only to high flows, i.e., those equal or higher than
# the quantile 0.9 of the observed values.
sim
        <- obs
hQ.thr <- quantile(obs, probs=0.9, na.rm=TRUE)
hQ.index <- which(obs >= hQ.thr)
h0.n
        <- length(hQ.index)
sim[hQ.index] <- sim[hQ.index] + rnorm(hQ.n, mean=mean(sim[hQ.index], na.rm=TRUE))</pre>
# Traditional Nash-Sutcliffe eficiency
NSE(sim=sim, obs=obs)
# Weighted Nash-Sutcliffe efficiency (Hundecha and Bardossy, 2004)
wNSE(sim=sim, obs=obs)
# APFB (Garcia et al., 2017):
APFB(sim=sim, obs=obs)
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'APFB' for the "best" (unattainable) case
APFB(sim=sim, obs=obs)
# Example 3: APFB for simulated values created equal to the observed values and then
#
            random noise is added only to high flows, i.e., those equal or higher than
            the quantile 0.9 of the observed values.
#
             <- obs
sim
             <- quantile(obs, probs=0.9, na.rm=TRUE)
hQ.thr
             <- which(obs >= hQ.thr)
hQ.index
hQ.n
             <- length(hQ.index)
sim[hQ.index] <- sim[hQ.index] + rnorm(hQ.n, mean=mean(sim[hQ.index], na.rm=TRUE))</pre>
ggof(sim, obs)
APFB(sim=sim, obs=obs)
```

```
# Example 4: APFB for simulated values created equal to the observed values and then
             random noise is added only to high flows, i.e., those equal or higher than
#
#
             the quantile 0.9 of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' during computations.
APFB(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
APFB(sim=lsim, obs=lobs)
#####################
# Example 5: APFB for simulated values created equal to the observed values and then
#
             random noise is added only to high flows, i.e., those equal or higher than
#
             the quantile 0.9 of the observed values and applying a
#
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
APFB(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>
APFB(sim=sim1, obs=obs1)
```

Description

br2

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

Usage

epsilon.value=NA)

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 | 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 br^2 should be 'b<=1' or 'abs(b) <=1'. |
| | Krausse et al. (2005) uses 'b<=1' as condition, but strictly speaking this condi- tion 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 hydroGOF. |
| 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

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

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)

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References

Krause, P.; Boyle, D.P.; Base, F. (2005). Comparison of different efficiency criteria for hydrological model assessment, Advances in Geosciences, *5*, 89-97. doi:10.5194/adgeo-5-89-2005.

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</pre>
# '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
- # 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').

16

#

#

#

#

#

#

#

#

```
sim[1:1826] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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)
lsim <- log(sim+eps)
lobs <- log(obs+eps)
br2(sim=lsim, obs=lobs)
```

ср

ср

Coefficient of persistence

Description

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

Usage

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

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)

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References

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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

gof

ср

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(EgaEnEstellaQts)
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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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</pre> 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 <code>'sim'</code> and <code>'obs'</code> 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)

cp

Description

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

Usage

```
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 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 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. |

d

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

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

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)

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References

Willmott, C.J. (1981). On the validation of models. Physical Geography, 2, 184–194. doi:10.1080/02723646.1981.10642213

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. doi:10.1007/978-94-017-3048-8_23.

Willmott, C.J.; Ackleson, S.G. Davis, R.E.; Feddema, J.J.; Klink, K.M.; Legates, D.R.; O'Donnell, J.; Rowe, C.M. (1985), Statistics for the Evaluation and Comparison of Models, J. Geophys. Res., 90(C5), 8995-9005. doi:10.1029/JC090iC05p08995.

Legates, D.R.; McCabe, G. J. 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.

See Also

md, rd, dr, gof, ggof

Examples

Generating a simulated daily time series, initially equal to the observed series sim <- obs</pre>

Computing the 'd' for the "best" (unattainable) case d(sim=sim, obs=obs)

d

```
# 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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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)</pre>
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</pre>
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:
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

```
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, ...,
```

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 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. -) 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 orginal 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

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References

dr

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See Also

d, md, rd, gof, ggof

Examples

Generating a simulated daily time series, initially equal to the observed series sim <- obs</p>

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
- # 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'). 30

#

#

#

#

#

#

#

#

#

#

```
sim[1:1826] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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)
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
            to multiply the mean of the observed values to obtain the constant
            to be added to 'sim' and 'obs' during computations
```

fact <- 1/50

EgaEnEstellaQts

```
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)</pre>
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.

Description

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

ggof

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

Usage

```
ggof(sim, obs, na.rm = TRUE, dates, date.fmt = "%Y-%m-%d",
    pt.style = "ts", ftype = "o", FUN,
    stype="default", season.names=c("Winter", "Spring", "Summer", "Autumn"),
    gof.leg = TRUE, digits=2,
    gofs=c("ME", "MAE", "RMSE", "NRMSE", "PBIAS", "RSR", "rSD", "NSE", "mNSE",
        "rNSE", "d", "md", "rd", "r", "R2", "bR2", "KGE", "VE"),
    legend, leg.cex=1,
    tick.tstep = "auto", lab.tstep = "auto", lab.fmt=NULL,
    cal.ini=NA, val.ini=NA,
    main, xlab = "Time", ylab=c("Q, [m3/s]"),
    col = c("blue", "black"),
    cex = c(0.5, 0.5), cex.axis=1.2, cex.lab=1.2,
    lwd = c(1, 1), lty = c(1, 3), pch = c(1, 9), ...)
```

Arguments

| sim | numeric or zoo object with with simulated values |
|----------|--|
| obs | numeric or zoo object 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. |
| dates | 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 |
| 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. |
| pt.style | 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. |

ggof

ggof

| 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) |
| stype | OPTIONAL, only used when ftype=seasonal. character, indicating whath weather seasons will be used for computing the out- put. 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 |
| season.names | OPTIONAL, only used when ftype=seasonal. 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 be- tween 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). |
| digits | OPTIONAL, only used when leg.gof=TRUE. Numeric, representing the deci- mal places used for rounding the goodness-of-fit indexes. |
| gofs | <pre>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")</pre> |
| | 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 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 cal- ibration 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 'x' and 'y' with respect to the default |
| cex.axis | numeric, representing the magnification to be used for the axis annotation rela- tive 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.

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

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% <= NRMSE <= 100%) |

| PBIAS | Percent Bias (-Inf <= PBIAS <= Inf [%]) |
|-----------------|--|
| RSR | Ratio of RMSE to the Standard Deviation of the Observations, RSR = rms / sd(obs). (0 <= RSR <= +Inf) |
| rSD | Ratio of Standard Deviations, $rSD = sd(sim) / sd(obs)$ |
| NSE | Nash-Sutcliffe Efficiency (-Inf <= NSE <= 1) |
| mNSE | Modified Nash-Sutcliffe Efficiency (-Inf <= mNSE <= 1) |
| rNSE | Relative Nash-Sutcliffe Efficiency (-Inf <= rNSE <= 1) |
| wNSE | Weighted Nash-Sutcliffe Efficiency (-Inf <= wNSE <= 1) |
| wsNSE | Weighted Seasonal Nash-Sutcliffe Efficiency (-Inf <= wsNSE <= 1) |
| d | Index of Agreement ($0 \le d \le 1$) |
| dr | Refined Index of Agreement ($-1 \le dr \le 1$) |
| md | Modified Index of Agreement ($0 \le md \le 1$) |
| rd | Relative Index of Agreement ($0 \le rd \le 1$) |
| ср | Persistence Index ($0 \le cp \le 1$) |
| 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 ($0 \le bR2 \le 1$) |
| VE | Volumetric efficiency between sim and obs (-Inf <= VE <= 1) |
| KGE | Kling-Gupta efficiency between sim and obs (-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) |
| KGEkm | Knowable Moments Kling-Gupta Efficiency between sim and obs (-Inf <= KGEnp <= 1) |
| The following o | utputs are only produced when both sim and obs are zoo objects: |
| sKGE | Split Kling-Gupta Efficiency between sim and obs (-Inf \leq sKGE \leq 1). Only computed when both sim and obs are zoo objects |
| APFB | Annual Peak Flow Bias (0 <= APFB <= Inf) |
| HBF | High Flow Bias ($0 \le HFB \le Inf$) |
| r.Spearman | Spearman Correlation coefficient (-1 <= r.Spearman <= 1). Only computed |

when do.spearman=TRUE

pbiasfdc PBIAS in the slope of the midsegment of the Flow Duration Curve

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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

ggof

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</pre>
# 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)</pre>
# 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
## Not run:
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</pre>
# Summarizing and plotting the residuals
## Not run:
library(hydroTSM)
# summary
smry(r)
```

40

```
# 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, lambda=0.95, norm="sd", s=c(1,1,1), method=c("2009", "2012", "2021"),
       lQ.thr=0.6, hQ.thr=0.1, 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, lambda=0.95, norm="sd", s=c(1,1,1), method=c("2009", "2012", "2021"),
       lQ.thr=0.6, hQ.thr=0.1, 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, lambda=0.95, norm="sd", s=c(1,1,1), method=c("2009", "2012", "2021"),
        1Q.thr=0.6, hQ.thr=0.1, 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, lambda=0.95, norm="sd", s=c(1,1,1), method=c("2009", "2012", "2021"),
       lQ.thr=0.6, hQ.thr=0.1, start.month=1, digits=2, fun=NULL, ...,
       epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
       epsilon.value=NA)
```

gof

gof

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. |
| 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 and wsNSE functions. |
| lambda | argument passed to the wsNSE function. |
| norm | argument passed to the nrmse function |
| S | argument passed to the KGE, KGE1f, sKGE and KGEkm functions. |
| method | argument passed to the KGE, KGE1f, sKGE and KGEkm functions. |
| lQ.thr | [OPTIONAL]. Only used for the computation of the pbiasFDC $$ % (with the pbiasfdc function) and the weighted seasonal Nash-Sutcliffe Efficiency (with the wsNSE function. |
| hQ.thr | [OPTIONAL]. Only used for the computation of the pbiasFDC $\%$ (with the pbiasfdc function), the high flow bias (HFB, with the HFB function) and the weighted seasonal Nash-Sutcliffe Efficiency (with the wsNSE function. |
| start.month | [OPTIONAL]. Only used for the computation of the split KGE (sKGE), annual peak flow bias (APFB) and high flow bias (HFB) 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 \ldots |
| | 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.

Value

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

| Mean Error |
|--|
| Mean Absolute Error |
| Mean Squared Error |
| Root Mean Square Error |
| Unbiased Root Mean Square Error |
| Normalized Root Mean Square Error (-100% <= NRMSE <= 100%) |
| Percent Bias (-Inf <= PBIAS <= Inf [%]) |
| Ratio of RMSE to the Standard Deviation of the Observations, RSR = rms / sd(obs). (0 <= RSR <= +Inf) |
| Ratio of Standard Deviations, $rSD = sd(sim) / sd(obs)$ |
| Nash-Sutcliffe Efficiency (-Inf <= NSE <= 1) |
| Modified Nash-Sutcliffe Efficiency (-Inf <= mNSE <= 1) |
| Relative Nash-Sutcliffe Efficiency (-Inf <= rNSE <= 1) |
| Weighted Nash-Sutcliffe Efficiency (-Inf <= wNSE <= 1) |
| Weighted Seasonal Nash-Sutcliffe Efficiency (-Inf <= wsNSE <= 1) |
| Index of Agreement ($0 \le d \le 1$) |
| Refined Index of Agreement ($-1 \le dr \le 1$) |
| Modified Index of Agreement ($0 \le md \le 1$) |
| Relative Index of Agreement ($0 \le rd \le 1$) |
| Persistence Index ($0 \le cp \le 1$) |
| Pearson Correlation coefficient ($-1 \le r \le 1$) |
| Coefficient of Determination ($0 \le R2 \le 1$) |
| |

| bR2 | R2 multiplied by the coefficient of the regression line between sim and obs ($0 \le bR2 \le 1$) |
|-------------------|--|
| VE | Volumetric efficiency between sim and obs (-Inf <= VE <= 1) |
| KGE | Kling-Gupta efficiency between sim and obs (-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) |
| KGEkm | Knowable Moments Kling-Gupta Efficiency between sim and obs (-Inf <= KGEnp <= 1) |
| The following out | puts are only produced when both sim and obs are zoo objects: |
| sKGE | Split Kling-Gupta Efficiency between sim and obs (-Inf <= sKGE <= 1). Only computed when both sim and obs are zoo objects |
| APFB | Annual Peak Flow Bias (0 <= APFB <= Inf) |
| HBF | High Flow Bias ($0 \le HFB \le Inf$) |
| r.Spearman | Spearman Correlation coefficient (-1 <= r.Spearman <= 1). Only computed when do.spearman=TRUE |
| 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)

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See Also

ggof, me, mae, mse, rmse, ubRMSE, nrmse, pbias, rsr, rSD, NSE, mNSE, rNSE, wNSE, wsNSE, d, dr, md, rd, cp, rPearson, R2, br2, VE, KGE, KGE1f, KGEnp, , KGEkm, sKGE, APFB, HFB, rSpearman, pbiasfdc

Examples

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

```
# Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
gof(sim, obs)
obs <- 1:10
sim <- 2:11
gof(sim, obs)</pre>
```

gof

```
# 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 low 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)</pre>
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)</pre>
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
eps <- mean(obs, na.rm=TRUE)/100</pre>
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 <code>'sim'</code> and <code>'obs'</code> 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) # 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

HFB

```
# numeric goodness of fit
ggof(sim=sim, obs=obs)
## End(Not run)
```

HFB

High-flows bias

Description

High flow bias between sim and obs, with treatment of missing values.

This function is designed to identify differences in high values. See Details.

Usage

```
HFB(sim, obs, ...)
## Default S3 method:
HFB(sim, obs, na.rm=TRUE,
             hQ.thr=0.1, start.month=1, out.PerYear=FALSE,
             fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'data.frame'
HFB(sim, obs, na.rm=TRUE,
             hQ.thr=0.1, start.month=1, out.PerYear=FALSE,
             fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
HFB(sim, obs, na.rm=TRUE,
             hQ.thr=0.1, start.month=1, out.PerYear=FALSE,
             fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'zoo'
HFB(sim, obs, na.rm=TRUE,
             hQ.thr=0.1, start.month=1, out.PerYear=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 |
| 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. |
| hQ.thr | numeric, representing the exceedence probabiliy used to identify high flows in obs. All values in obs that are equal or higher than quantile(obs, probs=(1-hQ.thr)) are considered as high flows. By default hQ.thr=0.1. On the other hand, the high values in sim are those located at the same i-th position than the i-th value of the obs deemed as high flows. |
| start.month | [OPTIONAL]. Only used when the (hydrological) year of interest is different from the calendar year. |
| | meric values in [1, 12] represent months in [January, December]. By default start.month=1. |
| out.PerYear | logical, indicating whether the output of this function has to include the median annual high-flows bias 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

The median annual high flow bias (HFB) is designed to drive the calibration of hydrological models focused in the reproduction of high-flow events.

The high flow bias (HFB) ranges from 0 to Inf, with an optimal value of 0. Higher values of HFB indicate stronger differences between the high values of sim and obs. Essentially, the closer to 0, the more similar the high values of sim and obs are.

The HFB function is inspired in the annual peak-flow bias (APFB) objective function proposed by Mizukami et al. (2019). However, it has four important differences:

1) instead of considering only the observed annual peak flow in each year, it considers all the high flows in each year, where "high flows" are all the values above a user-defined quantile of the observed values, by default 0.9 (hQ. thr=0.1).

2) insted of considering only the simulated high flows for each year, which might occur in a date/time different from the date in which occurs the observed annual peak flow, it considers as many high simulated flows as the number of high observed flows for each year, each one in the exact same date/time in which the corresponding observed high flow occurred.

3) for each year, instead of using a single bias value (i.e., the bias in the single annual peak flow), it uses the median of all the bias in the user-defined high flows

4) when computing the final value of this metric, instead o using the mean of the annual values, it uses the median, in order to take a stronger representation of the bias when its distribution is not symetric.

Value

If out.PerYear=FALSE: numeric with the median high flow bias between sim and obs. If sim and obs are matrices, the output value is a vector, with the high flow bias between each column of sim and obs.

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

| HFB.value | numeric with the median annual high flow bias between sim and obs. If sim and obs are matrices, the output value is a vector, with the median annual high flow bias between each column of sim and obs. |
|-------------|---|
| HFB.PerYear | -) If sim and obs are not data.frame/matrix, the output is numeric, with the median high flow bias obtained for the individual years between sim and obs. |

-) If sim and obs are data.frame/matrix, this output is a data.frame, with the median high flow bias obtained for the individual years between 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)

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HFB

References

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, Hydrology Earth System Sciences 23, 2601-2614, doi:10.5194/hess-23-2601-2019.

See Also

APFB, NSE, wNSE, , wsNSE, gof, ggof

Examples

```
# Example 1: Looking at the difference between 'NSE', 'wNSE', and 'HFB'
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
```

```
# Simulated daily time series, created equal to the observed values and then
# random noise is added only to high flows, i.e., those equal or higher than
# the quantile 0.9 of the observed values.
sim <- obs
hQ.thr <- quantile(obs, probs=0.9, na.rm=TRUE)
hQ.index <- which(obs >= hQ.thr)
hQ.n <- length(hQ.index)
sim[hQ.index] <- sim[hQ.index] + rnorm(hQ.n, mean=mean(sim[hQ.index], na.rm=TRUE))</pre>
```

```
# Traditional Nash-Sutcliffe eficiency
NSE(sim=sim, obs=obs)
```

```
# Weighted Nash-Sutcliffe efficiency (Hundecha and Bardossy, 2004)
wNSE(sim=sim, obs=obs)
```

```
# HFB (Garcia et al., 2017):
HFB(sim=sim, obs=obs)
```



```
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
```

```
\# Generating a simulated daily time series, initially equal to the observed series sim <- obs
```

```
# Computing the 'HFB' for the "best" (unattainable) case
HFB(sim=sim, obs=obs)
```

```
# Example 3: HFB for simulated values created equal to the observed values and then
# random noise is added only to high flows, i.e., those equal or higher than
# the quantile 0.9 of the observed values.
```

KGE

```
<- obs
sim
              <- quantile(obs, hQ.thr=0.9, na.rm=TRUE)
hQ.thr
hQ.index
              <- which(obs >= hQ.thr)
              <- length(hQ.index)
hQ.n
sim[hQ.index] <- sim[hQ.index] + rnorm(hQ.n, mean=mean(sim[hQ.index], na.rm=TRUE))</pre>
ggof(sim, obs)
HFB(sim=sim, obs=obs)
#####################
# Example 4: HFB for simulated values created equal to the observed values and then
             random noise is added only to high flows, i.e., those equal or higher than
#
#
             the quantile 0.9 of the observed values and applying (natural)
#
             logarithm to 'sim' and 'obs' during computations.
HFB(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
HFB(sim=lsim, obs=lobs)
#####################
# Example 5: HFB for simulated values created equal to the observed values and then
#
             random noise is added only to high flows, i.e., those equal or higher than
             the quantile 0.9 of the observed values and applying a
#
             user-defined function to 'sim' and 'obs' during computations
#
fun1 <- function(x) {sqrt(x+1)}</pre>
HFB(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>
HFB(sim=sim1, obs=obs1)
```

```
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 (KGE') to ensure that the bias and variability ratios are not cross-correlated.

Tang et al. (2021) proposed a revised version of this index (KGE") to avoid the anomalously negative KGE' or KGE values when the mean value is close to zero.

For a short description of its three components and the numeric range of varios, pleae see Details.

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 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. |

| 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 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

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 of the Kling-Gupta index, and its advantages over the Nash-Sutcliffe efficiency (NSE) see Gupta et al. (2009).

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.

$$KGE = 1 - ED$$

$$\begin{split} ED &= \sqrt{(s[1]*(r-1))^2 + (s[2]*(vr-1))^2 + (s[3]*(\beta-1))^2} \\ r &= Pearson product - moment correlation coefficient \\ vr &= \left\{ \begin{array}{l} \alpha &, method = 2009 \\ \gamma &, method = 2012 \\ \beta &= \mu_s/\mu_o \\ \alpha &= \sigma_s/\sigma_o \\ \gamma &= \frac{CV_s}{CV_o} = \frac{\sigma_s/\mu_s}{\sigma_o/\mu_o} \end{array} \right. \end{split}$$

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

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See Also

KGElf, sKGE, KGEnp, gof, ggof

Examples

```
# Example1: basic ideal case
obs <- 1:10
sim <- 1:10
KGE(sim, obs)
obs <- 1:10
sim <- 2:11
KGE(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
# Traditional Kling-Gupta eficiency (Gupta and Kling, 2009)
KGE(sim=sim, obs=obs, method="2009", out.type="full")
# KGE': Kling-Gupta eficiency 2012 (Kling et al., 2012)
KGE(sim=sim, obs=obs, method="2012", out.type="full")
# KGE'': Kling-Gupta eficiency 2021 (Tang et al.,2021)
KGE(sim=sim, obs=obs, method="2021", 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 <- obs
sim[1:1826] <- 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] <- obs[1:2000] + rnorm(2000, mean=10)</pre>
# Traditional Kling-Gupta eficiency (Gupta and Kling, 2009)
KGE(sim=sim, obs=obs, method="2009", out.type="full")
# KGE': Kling-Gupta eficiency 2012 (Kling et al., 2012)
KGE(sim=sim, obs=obs, method="2012", out.type="full")
# KGE'': Kling-Gupta eficiency 2021 (Tang et al.,2021)
KGE(sim=sim, obs=obs, method="2021", out.type="full")
```

```
# 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</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGE(sim=lsim, obs=lobs)
#####################
# 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>
```

```
KGEkm
```

Kling-Gupta Efficiency with knowable-moments

Description

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

This goodness-of-fit measure was developed by Pizarro and Jorquera (2024), as a modification to the original Kling-Gupta efficiency (KGE) proposed by Gupta et al. (2009). See Details.

Usage

```
KGEkm(sim, obs, ...)
## Default S3 method:
KGEkm(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2012", "2009", "2021"),
             out.type=c("single", "full"), fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'data.frame'
KGEkm(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2012", "2009", "2021"),
             out.type=c("single", "full"), fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## S3 method for class 'matrix'
KGEkm(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2012", "2009", "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 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. |
| method | character, indicating the formula used to compute the variability ratio in the Kling-Gupta efficiency. Valid values are: |
| | -) 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 Pizarro and Jorquera (2024) and Kling et al. (2012). |
| | -) 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). |
| | -) 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 simu- lated 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 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

Traditional objective functions, such as Nash-Sutcliffe Efficiency (NSE) and Kling-Gupta Efficiency (KGE), often make assumptions about data distribution and are sensitive to outliers. The Kling-Gupta Efficiency with knowable-moments (KGEkm) goodness-of-fit measure was developed by Pizarro and Jorquera (2024) to provide a reliable estimation and effective description of high-order statistics from typical hydrological samples and, therefore, reducing uncertainty in their estimation and computation of the KGE.

In the same line that the traditional Kling-Gupta efficiency, the KGEkm ranges from -Inf to 1. Essentially, the closer to 1, the more similar sim and obs are.

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.

$$\begin{split} KGEkm &= 1 - ED \\ ED &= \sqrt{(s[1]*(r-1))^2 + (s[2]*(vr-1))^2 + (s[3]*(\beta-1))^2} \\ r &= Pearson product - moment correlation coefficient \\ vr &= \left\{ \begin{array}{l} \alpha &, method = 2009 \\ \gamma &, method = 2012 \end{array} \right. \\ \beta &= \mu_s/\mu_o \\ \alpha &= \sigma_s/\sigma_o \\ \gamma &= \frac{CV_s}{CV_o} = \frac{\sigma_s/\mu_s}{\sigma_o/\mu_o} \end{split}$$

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:

- KGEkm.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
 KGEkm.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 observa-
- ('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

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See Also

KGE, KGElf, sKGE, KGEnp, gof, ggof

Examples

```
# KGEkm 2012 (method="2012" is the default option for KGEkm)
KGEkm(sim=sim, obs=obs, method="2012", out.type="full")
```

```
# KGEkm 2009
KGEkm(sim=sim, obs=obs, method="2009", out.type="full")
#####################
# Example 2: Looking at the difference between 'KGEkm', KGE', 'NSE', 'wNSE',
             'wsNSE' and 'APFB' for detecting differences in high flows
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Simulated daily time series, created equal to the observed values and then
# random noise is added only to high flows, i.e., those equal or higher than
# the quantile 0.9 of the observed values.
sim
        <- obs
hQ.thr <- quantile(obs, probs=0.9, na.rm=TRUE)
hQ.index <- which(obs >= hQ.thr)
hQ.n
        <- length(hQ.index)
sim[hQ.index] <- sim[hQ.index] + rnorm(hQ.n, mean=mean(sim[hQ.index], na.rm=TRUE))</pre>
# KGEkm (Pizarro and Jorquera, 2024; method='2012')
KGEkm(sim=sim, obs=obs)
# KGE': Kling-Gupta eficiency 2012 (Kling et al.,2012)
KGE(sim=sim, obs=obs, method="2012")
# Traditional Kling-Gupta eficiency (Gupta and Kling, 2009)
KGE(sim=sim, obs=obs)
# KGE'': Kling-Gupta eficiency 2021 (Tang et al.,2021)
KGE(sim=sim, obs=obs, method="2021")
# Traditional Nash-Sutcliffe eficiency (Nash and Sutcliffe, 1970)
NSE(sim=sim, obs=obs)
# Weighted Nash-Sutcliffe efficiency (Hundecha and Bardossy, 2004)
wNSE(sim=sim, obs=obs)
# wsNSE (Zambrano-Bigiarini and Bellin, 2012):
wsNSE(sim=sim, obs=obs)
# APFB (Mizukami et al., 2019):
APFB(sim=sim, obs=obs)
# Example 4: Looking at the difference between 'KGE', 'NSE', 'wsNSE',
             'dr', 'rd', 'md', and 'KGElf' for detecting
#
            differences in low flows
#
```

Loading daily streamflows of the Ega River (Spain), from 1961 to 1970

```
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
# Simulated daily time series, created equal to the observed values and then
# random noise is added only to low flows, i.e., those equal or lower than
# the quantile 0.4 of the observed values.
sim
         <- obs
lQ.thr <- quantile(obs, probs=0.4, na.rm=TRUE)</pre>
lQ.index <- which(obs <= lQ.thr)</pre>
        <- length(lQ.index)
1Q.n
sim[lQ.index] <- sim[lQ.index] + rnorm(lQ.n, mean=mean(sim[lQ.index], na.rm=TRUE))</pre>
# KGEkm (Pizarro and Jorquera, 2024; method='2012')
KGEkm(sim=sim, obs=obs)
# KGE': Kling-Gupta eficiency 2012 (Kling et al.,2012)
KGE(sim=sim, obs=obs, method="2012")
# Traditional Kling-Gupta eficiency (Gupta and Kling, 2009)
KGE(sim=sim, obs=obs)
# KGE'': Kling-Gupta eficiency 2021 (Tang et al.,2021)
KGE(sim=sim, obs=obs, method="2021")
# Traditional Nash-Sutcliffe eficiency (Nash and Sutcliffe, 1970)
NSE(sim=sim, obs=obs)
# Weighted seasonal Nash-Sutcliffe efficiency (Zambrano-Bigiarini and Bellin, 2012):
wsNSE(sim=sim, obs=obs, lambda=0.05, j=1/2)
# Refined Index of Agreement (Willmott et al., 2012):
dr(sim=sim, obs=obs)
# Relative Index of Agreement (Krause et al., 2005):
rd(sim=sim, obs=obs)
# Modified Index of Agreement (Krause et al., 2005):
md(sim=sim, obs=obs)
# KGElf (Garcia et al., 2017):
KGElf(sim=sim, obs=obs)
#####################
# Example 5: KGEkm 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.
#
KGEkm(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
```

```
lobs <- log(obs)
```

#

#

KGEkm(sim=lsim, obs=lobs) ##################### # Example 6: KGEkm 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 KGEkm(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</pre> lsim <- log(sim+eps)</pre> lobs <- log(obs+eps)</pre> KGEkm(sim=lsim, obs=lobs) ##################### # Example 7: KGEkm 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 KGEkm(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> KGEkm(sim=lsim, obs=lobs) ##################### # Example 8: KGEkm 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 KGEkm(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> KGEkm(sim=lsim, obs=lobs) # Example 9: KGEkm 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>

KGElf

```
KGEkm(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)
obs1 <- sqrt(obs+1)
KGEkm(sim=sim1, obs=obs1)</pre>
```

KGElf

Kling-Gupta Efficiency for low values

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", "2021"),
          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", "2021"),
          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", "2021"),
          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", "2021"),
          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 |

KGElf

| 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 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. |
| 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). |
| 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 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

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KGElf

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See Also

KGE, KGEnp, sKGE, gof, ggof

Examples

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</pre>
```

Simulated daily time series, initially equal to twice the observed values sim <- 2*obs</pre>

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: | \ensuremath{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 low 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)</pre>
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</pre>
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
#
#
             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
```
KGEnp

```
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>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
KGElf(sim=lsim, obs=lobs)
######################
# Example 8: KGElf 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>
KGElf(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>
KGElf(sim=sim1, obs=obs1)
```

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

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

```
## S3 method for class 'matrix'
KGEnp(sim, obs, na.rm=TRUE, out.type=c("single", "full"), fun=NULL, ...,
            epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
            epsilon.value=NA)
## S3 method for class 'zoo'
KGEnp(sim, obs, na.rm=TRUE, out.type=c("single", "full"), fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "Pushpalatha2012", "otherFactor", "Pushpalatha2012", "otherFactor", "Pushpalatha2012", "pushpalatha2012", "pushpalatha2012", "pushpalat
```

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. |
| 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 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'). |
| 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. |

This non-paramettric 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).

$$\begin{split} KGE_{np} &= 1 - ED \\ ED &= \sqrt{((\rho - 1)^2 + (\alpha - 1)^2 + (\beta - 1)^2} \\ \rho &= \text{Spearman rank correlation coefficient} \\ \alpha &= 1 - 0.5 * sum(sim(I(k))/(n * \mu_s) - obs(J(k))/(n * \mu_o)) \\ \beta &= \mu_s/\mu_o \end{split}$$

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)

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See Also

KGE, KGElf, sKGE, gof, ggof

Examples

Example1: basic ideal case
obs <- 1:10
sim <- 1:10
KGEnp(sim, obs)</pre>

obs <- 1:10 sim <- 2:11 KGEnp(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</pre>
```

```
# Simulated daily time series, initially equal to twice the observed values
sim <- 2*obs</pre>
```

```
# KGE 2009
KGE(sim=sim, obs=obs, method="2009", out.type="full")
```

KGE 2012

KGEnp

```
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 <- obs
sim[1:1826] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
# 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] <- obs[1:2000] + rnorm(2000, mean=10)</pre>
# 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</pre>
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
```

mae

```
#
             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)</pre>
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.

mae

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

| 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. |
| | 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) |
| | induppy the mean of the observed values, instead of the one numbered (17100) |
| | described in Pushpalatha et al. (2012). The resulting value is then added to both |
| | sim and obs before applying fun. |

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

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)

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References

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mae

See Also

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

Examples

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] <- 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) 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</pre>
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)
obs1 <- sqrt(obs+1)
mae(sim=sim1, obs=obs1)</pre>
```

md

md

Modified Index of Agreement

Description

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

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 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 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 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". |

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

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.

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)

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References

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See Also

d, dr, rd, gof, ggof

Examples

```
obs <- 1:10
sim <- 1:10
md(sim, obs)
obs <- 1:10
sim <- 2:11
md(sim, obs)
```



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

Generating a simulated daily time series, initially equal to the observed series sim <- obs</pre>

```
# 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)</pre>
```

```
# Computing the new 'd1'
md(sim=sim, obs=obs)
```

epsilon.value=NA)

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"),
```

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

me

| | 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. |
| | | |

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

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)

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References

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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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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)
```

me

#

#

#

#

#

#

#

#

#

#

```
# 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)
# Example 8: me 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)}
me(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)
obs1 <- sqrt(obs+1)
me(sim=sim1, obs=obs1)</pre>
```

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 |
| j | numeric, with the exponent to be used in the computation of the modified Nash- |
| | Sutcliffe efficiency. The default value is j=1. |

| 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 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. -) 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. |

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

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)

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References

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Legates, D.R.; McCabe, G. J. 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.

See Also

NSE, rNSE, wNSE, KGE, gof, ggof

Examples

```
obs <- 1:10
sim <- 2:11
mNSE(sim, obs)
```

```
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs</p>
```

```
# 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.
```

mNSE

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

mse

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

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. |
| | 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. |

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

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

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Gupta, H.V.; Kling, H. (2011). On typical range, sensitivity, and normalization of Mean Squared Error and Nash-Sutcliffe Efficiency type metrics. Water Resources Research, 47(10). doi:10.1029/2011WR010962.

Willmott, C.J.; Matsuura, K.; Robeson, S.M. (2009). Ambiguities inherent in sums-of-squaresbased error statistics, Atmospheric Environment, 43, 749-752, doi:10.1016/j.atmosenv.2008.10.005.

See Also

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

Examples

mse

```
mse(sim, obs)
#####################
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
# 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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
mse(sim=lsim, obs=lobs)
```

nrmse

```
# 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)</pre>
mse(sim=sim1, obs=obs1)
```

```
nrmse
```

Normalized Root Mean Square Error

Description

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

nrmse

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 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. |
| 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

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

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)

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See Also

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

nrmse

Examples

```
#####################
# 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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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</pre>
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 <code>'sim'</code> and <code>'obs'</code> 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
fun1 <- function(x) {sqrt(x+1)}</pre>
nrmse(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>
nrmse(sim=sim1, obs=obs1)
```

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

| 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 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. |

NSE

| 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. |
| | |

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

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.

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.

NSE

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)

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References

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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

mNSE, rNSE, wNSE, KGE, gof, ggof

Examples

Example 1: basic ideal case
obs <- 1:10
sim <- 1:10
NSE(sim, obs)</pre>

obs <- 1:10 sim <- 2:11 NSE(sim, obs)

```
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
# 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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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)
# Example 6: NSE for simulated values equal to observations plus random noise
#
            on the first half of the observed values and applying (natural)
```

pbias

```
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 <code>'sim'</code> and <code>'obs'</code> 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.

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 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. |
| 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. |
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)

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)

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References

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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

Examples

```
# 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</pre>
# 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] <- obs[1:1826] + rnorm(1826, mean=10)
ggof(sim, obs)
```

pbias(sim=sim, obs=obs)

Example 4: pbias for simulated values equal to observations plus random noise

pbias

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</pre> 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> pbias(sim=lsim, obs=lobs)

| 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, lQ.thr=0.6, hQ.thr=0.1, 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, lQ.thr=0.6, hQ.thr=0.1, 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, lQ.thr=0.6, hQ.thr=0.1, 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

Arguments

| sim | numeric, zoo, matrix or data.frame with simulated values |
|---------------|---|
| obs | numeric, zoo, matrix or data.frame with observed values |
| lQ.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)

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References

Yilmaz, K.K., Gupta, H.V.; Wagener, T. (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

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

Examples

Generating a simulated daily time series, initially equal to the observed series sim <- obs</pre>

Computing the 'pbiasfdc' for the "best" (unattainable) case pbiasfdc(sim=sim, obs=obs)

pbiasfdc

```
#####################
# 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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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</pre>
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:
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), 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.

pfactor

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

| х | 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)

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References

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Abbaspour, K.C. (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

Examples

```
x <- 1:10
lband <- x - 0.1
uband <- 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</pre>
# Selecting only the daily values belonging to the year 1961
obs <- window(obs, end=as.Date("1961-12-31"))</pre>
# 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

Plotting 2 Time Series

Description

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

plot2

Usage

```
plot2(x, y, plot.type = "multiple",
    tick.tstep = "auto", lab.tstep = "auto", lab.fmt=NULL,
    main, xlab = "Time", ylab,
    cal.ini=NA, val.ini=NA, date.fmt="%Y-%m-%d",
    gof.leg = FALSE, gof.digits=2,
    gofs=c("ME", "MAE", "RMSE", "NRMSE", "PBIAS", "RSR", "rSD", "NSE", "mNSE",
        "rNSE", "d", "md", "rd", "r", "R2", "bR2", "KGE", "VE"),
    legend, leg.cex = 1,
    col = c("black", "blue"),
    cex = c(0.5, 0.5), cex.axis=1.2, cex.lab=1.2,
    lwd= c(1,1), lty=c(1,3), pch = c(1, 9),
    pt.style = "ts", add = FALSE,
    ...)
```

Arguments

| x | 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 (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 cal- ibration 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 com- puted 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 refer- |
| | ring 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 |

Note

It requires the package **hydroTSM**.

plotbands

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] <- obs[1:2000] + rnorm(2000, mean=10)</pre>
# 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'.

Usage

```
tick.tstep= "auto", lab.tstep= "auto", lab.fmt=NULL,
cal.ini=NA, val.ini=NA,
main="Confidence Bounds for 'x'",
xlab="Time", ylab="Q, [m3/s]", ylim,
col=c("black", "blue"), type= c("lines", "lines"),
cex= c(0.5, 0.5), cex.axis=1.2, cex.lab=1.2,
lwd=c(0.6, 1), lty=c(3, 4), pch=c(1,9), ...)
```

Arguments

| Х | zoo or xts object with the observed values. |
|------------|---|
| lband | zoo or xts object with the values of the lower band. |
| uband | zoo or xts object with the values of the upper band. |
| 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, lband, 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, lband, 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. |
| 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. |

plotbands

| 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>

See Also

pfactor, rfactor

Examples

```
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
# Selecting only the daily values belonging to the year 1961
obs <- window(obs, end=as.Date("1961-12-31"))</pre>
# Generating the lower and upper uncertainty bounds
1band <- 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

| | over-write the original dates of the objects. |
|-------|---|
| | When 1band and uband are already of zoo class, the values provided by dates |
| | the date format specified by date.fmt. |
| | If dates is a factor or character vector, its values are converted to dates using |
| | assigned to 1 band and uband. |
| dates | OPTIONAL. Date, factor, or character object indicating the dates that will be |
| uband | zoo or xts object with the values of the upper band. |
| | |
| lband | zoo or xts object with the values of the lower band. |

| 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

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:
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 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 \ldots |
| | 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

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)

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References

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

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See Also

cor

Examples

```
# 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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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)
lobs <- log(obs)
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)
lobs <- log(obs+eps)
R2(sim=lsim, obs=lobs)</pre>

| # | 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)</pre>
```

Verifying the previous value: lsim <- log(sim+eps) lobs <- log(obs+eps) 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 |

fact <- 1/50
R2(sim=sim, obs=obs, fun=log, epsilon.type="otherFactor", epsilon.value=fact)</pre>

Verifying the previous value: eps <- fact*mean(obs, na.rm=TRUE) lsim <- log(sim+eps) lobs <- log(obs+eps) 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

R2

```
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```

#

```
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)</pre>
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

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

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

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)

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See Also

d, md, dr, gof, ggof

Examples

```
sim <- 2:11
rd(sim, obs)</pre>
```

rd

```
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
```

Generating a simulated daily time series, initially equal to the observed series sim <- obs</p>

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) 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)
lobs <- log(obs+eps)
rd(sim=lsim, obs=lobs)</pre>

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

R-factor

rfactor

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

| х | 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 com- putation proceeds. |
| | further arguments passed to or from other methods. |

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.

rfactor

Author(s)

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References

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See Also

pfactor, plotbands

Examples

```
x <- 1:10
lband <- x - 0.1
uband <-x + 0.1
rfactor(x, lband, uband)
lband <- x - rnorm(10)
uband <- x + rnorm(10)
rfactor(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"))</pre>
# Generating the lower and upper uncertainty bounds, centred at the observations
1band <- obs - 5
uband <- obs + 5
rfactor(obs, lband, uband)
# Randomly generating the lower and upper uncertainty bounds
uband <- obs + rnorm(length(obs))</pre>
lband <- obs - rnorm(length(obs))</pre>
rfactor(obs, lband, uband)
```

Root Mean Square Error

Description

rmse

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

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

rmse

Author(s)

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References

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Chai, T.; Draxler, R.R. (2014). Root mean square error (RMSE) or mean absolute error (MAE)? - Arguments against avoiding RMSE in the literature, Geoscientific Model Development, 7, 1247-1250. doi:10.5194/gmd-7-1247-2014.

Hodson, T.O. (2022). Root-mean-square error (RMSE) or mean absolute error (MAE): when to use them or not, Geoscientific Model Development, 15, 5481-5487, doi:10.5194/gmd-15-5481-2022.

See Also

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

Examples

```
# 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

rmse

rmse(sim=sim, obs=obs, fun=log)

Verifying the previous value: lsim <- log(sim) lobs <- log(obs) rmse(sim=lsim, obs=lobs)

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

| # Example 5: rmse for simulated values equal to obser | rvations plus random noise |
|---|------------------------------|
| # on the first half of the observed values | s and applying (natural) |
| <pre># logarithm to 'sim' and 'obs' and adding</pre> | 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)
lobs <- log(obs+eps)
rmse(sim=lsim, obs=lobs)</pre>

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)</pre>

Verifying the previous value: lsim <- log(sim+eps) lobs <- log(obs+eps) 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

rNSE

```
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)</pre>
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

```
rNSE(sim, obs, ...)
## Default S3 method:
rNSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
        epsilon.value=NA)
## S3 method for class 'data.frame'
rNSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
        epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
        epsilon.value=NA)
## S3 method for class 'matrix'
rNSE(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 relative Nash-Sutcliffe efficiency. The first argument MUST BE a numeric vector with any name (e.g., x), and additional arguments are passed using \ldots |
| | 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

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

rNSE

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)

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References

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Legates, D.R.; McCabe, G. J. 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.

See Also

NSE, mNSE, wNSE, KGE, gof, ggof

Examples

obs <- 1:10 sim <- 2:11 rNSE(sim, obs)

```
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
```

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] <- obs[1:1826] + rnorm(1826, mean=10)</pre> 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) 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</pre> 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
rPearson

```
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)</pre>
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.type=c("none", "
```

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. |

rPearson

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)

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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.00000000002864.

See Also

cor

Examples

```
#####################
# 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</pre>
# 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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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)
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
```

rPearson

```
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</pre>
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 <code>'sim'</code> and <code>'obs'</code> 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)}</pre>
rPearson(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>
rPearson(sim=sim1, obs=obs1)
```

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

rSD

| | 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

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

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

Examples

obs <- 1:10 sim <- 2:11 rSD(sim, obs)

Generating a simulated daily time series, initially equal to the observed series sim <- obs</pre>

```
# 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')

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)</pre>

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) lobs <- log(obs) 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</pre>
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>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
rSD(sim=lsim, obs=lobs)
# Example 8: rSD 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>
rSD(sim=sim, obs=obs, fun=fun1)
```

rSpearman

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

```
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)
```

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 |

rSpearman

| | 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.

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

Examples

```
obs <- 1:10
sim <- 2:11
rSpearman(sim, obs)
```



```
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
```

Generating a simulated daily time series, initially equal to the observed series sim <- obs</pre>

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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>

rSpearman

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)</pre> 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</pre> 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 eps <- 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)
lobs <- log(obs+eps)
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)}
rSpearman(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
```

Verifying the previous value, with the epsilon value following Pushpalatha2012 sim1 <- sqrt(sim+1) obs1 <- sqrt(obs+1) rSpearman(sim=sim1, obs=obs1)

rsr

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Ratio of RMSE to the standard deviation of the observations

Description

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

Usage

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

```
rsr(sim, obs, na.rm=TRUE, fun=NULL, ...,
epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
epsilon.value=NA)
```

Arguments

rsr

| 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

Examples

```
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
```

```
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs</pre>
```

```
# 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] <- 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) lobs <- log(obs) 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)
lobs <- log(obs+eps)
rsr(sim=lsim, obs=lobs)</pre>

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)</pre>

Verifying the previous value: lsim <- log(sim+eps) lobs <- log(obs+eps) 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 be and be and be an applying constant

rsr

```
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)</pre>
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", "2021"),
        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", "2021"),
        start.month=1, out.PerYear=FALSE, fun=NULL, ...,
epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
        epsil
```

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 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. |
| 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). |
| 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 whether the output of this 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 |

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.

sim and obs before applying fun.

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, sKGE 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.

sKGE

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=TRUE: 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 |

GE.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)

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References

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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

sKGE

Examples

```
# 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</pre>
# 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 (Fowler et al., 2018):
sKGE(sim=sim, obs=obs, method="2012")
# Example 2:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
# 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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
ggof(sim, obs)
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:
```

```
sKGE
```

#

#

#

#

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#

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#

```
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)
# Verifying the previous value:
eps <- fact*mean(obs, na.rm=TRUE)</pre>
lsim <- log(sim+eps)</pre>
lobs <- log(obs+eps)</pre>
sKGE(sim=lsim, obs=lobs)
# Example 8: sKGE 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)}
sKGE(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>
sKGE(sim=sim1, obs=obs1)
######################
# Example 9: sKGE for a two-column data frame where simulated values are equal to
             observations plus random noise on the first half of the observed values
#
SIM <- cbind(sim, sim)</pre>
OBS <- cbind(obs, obs)
sKGE(sim=SIM, obs=OBS)
#####################
# Example 10: sKGE for each year, where simulated values are given in a two-column data
              frame equal to the observations plus random noise on the first half of the
#
              observed values
#
SIM <- cbind(sim, sim)</pre>
OBS <- cbind(obs, obs)
```

sKGE(sim=SIM, obs=OBS, out.PerYear=TRUE)

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

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

Arguments

ssq

| 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. |

Details

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

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>

References

Willmott, C.J.; Matsuura, K.; Robeson, S.M. (2009). Ambiguities inherent in sums-of-squaresbased error statistics, Atmospheric Environment, 43, 749-752, doi:10.1016/j.atmosenv.2008.10.005.

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</pre>
```

Generating a simulated daily time series, initially equal to the observed series sim <- obs

ubRMSE

```
# 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] <- 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 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 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 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.

ubRMSE

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)

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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

obs <- 1:10 sim <- 2:11 ubRMSE(sim, obs)

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

```
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs</pre>
```

```
# 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)</pre>
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)</pre>
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</pre>
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

valindex

```
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
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)

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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.typ
```

```
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. |

ve

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.; 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

#

#

#

#

#

#

#

#

#

```
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
# 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] <- obs[1:1826] + rnorm(1826, mean=10)</pre>
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</pre>
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)</pre>
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.
wNSE

Usage

```
wNSE(sim, obs, ...)
## Default S3 method:
wNSE(sim, obs, na.rm=TRUE, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
             epsilon.value=NA)
## 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. |
| 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

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

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)

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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)</pre>
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)
#####################
# 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</pre>
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

#

wsNSE

```
# 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)}
wNSE(sim=sim, obs=obs, fun=fun1)
# Verifying the previous value, with the epsilon value following Pushpalatha2012
sim1 <- sqrt(sim+1)
obs1 <- sqrt(obs+1)
wNSE(sim=sim1, obs=obs1)</pre>
```

wsNSE

Weighted seasonal Nash-Sutcliffe Efficiency

Description

Weighted seasonal Nash-Sutcliffe Efficiency between sim and obs, with treatment of missing values.

This function is designed to identify differences in high or low values, depending on the user-defined value given to the lambda argument. See Usage and Details.

Usage

```
wsNSE(sim, obs, ...)
## Default S3 method:
wsNSE(sim, obs, na.rm=TRUE,
              j=2, lambda=0.95, lQ.thr=0.6, hQ.thr=0.1, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'data.frame'
wsNSE(sim, obs, na.rm=TRUE,
              j=2, lambda=0.95, lQ.thr=0.6, hQ.thr=0.1, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'matrix'
wsNSE(sim, obs, na.rm=TRUE,
              j=2, lambda=0.95, lQ.thr=0.6, hQ.thr=0.1, fun=NULL, ...,
         epsilon.type=c("none", "Pushpalatha2012", "otherFactor", "otherValue"),
              epsilon.value=NA)
## S3 method for class 'zoo'
wsNSE(sim, obs, na.rm=TRUE,
              j=2, lambda=0.95, lQ.thr=0.6, hQ.thr=0.1, 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 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. |
| j | numeric, representing an arbitrary value used to power the differences between observations and simulations. By default j=2, which mimics the traditional Nash-Sutcliffe function, mainly focused on thr representation of high values. For low flows, suggested values for j are 1, 1/2 or 1/3. See Legates and Mc-Cabe, (1999) and Krausse et al. (2005) for a discussion of suggested values of j. |
| lambda | numeric in [0, 1] representing the weight given to the high observed values. The closer the lambda=1 value is to 1, the higher the weight given to high values. On the contrary, the closer the lambda=1 value is to 0, the higher the weight given to low values. |
| | Low values get a weight equal to 1-lambda. Between high and low values there is a linear transition from lambda to 1-lambda, respectively. |
| | Suggested values for lambda are lambda=0.95 when focusing in high (stream-flow) values and lambda=0.05 when focusing in low (streamflow) values. |
| lQ.thr | numeric, representing the non-exceedence probabiliy used to identify low flows in obs. All values in obs that are equal or lower than quantile(obs, probs=(1-lQ.thr)) are considered as low values. By default lQ.thr=0.6. |
| | On the other hand, the low values in sim are those located at the same i-th position than the i-th value of the obs deemed as low flows. |
| hQ.thr | numeric, representing the non-exceedence probabiliy used to identify high flows in obs. All values in obs that are equal or higher than quantile(obs, probs=(1-hQ.thr)) are considered as high flows. By default hQ.thr=0.1. |
| | On the other hand, the high values in sim are those located at the same i-th position than the i-th value of the obs deemed as high flows. |
| 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

The weighted seasonal Nash-Sutcliffe Efficiency was proposed by Zambrano-Bigiarini and Bellin (2012), inspired by the well-known Nash-Sutcliffe efficiency (NSE, Nash and Sutcliffe, 1970), and the commentaries made by Schaefli and Gupta (2007) and Criss and Winston (2008).

This function gives different weights to the high/low values in the (obs_i - sim_i) terms used in the Nash-Sutcliffe formula, using high weights for high or low flows, depending on how close the user-defined 'lambda' value is to 1 or zero, respectively. Between high and low values there is a linear transition from lambda to 1-lambda, respectively.

Following the traditional Nash-Sutcliffe efficiency, the weighted seasonal Nash-Sutcliffe Efficiency (wsNSE) ranges from -Inf to 1, with an optimal value of 1. Higher values of wsNSE indicate lower differences between sim and obs. Essentially, the closer to 1, the more similarsim and obs are.

Value

numeric with the the weighted seasonal Nash-Sutcliffe Efficiency (wsNSE) between sim and obs. If sim and obs are matrices, the output value is a vector, with the the weighted seasonal Nash-Sutcliffe Efficiency (wsNSE) 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)

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See Also

NSE, wNSE, wsNSE, APFB, KGElf, gof, ggof

Examples

```
# Example 1: Looking at the difference between 'KGE', 'NSE', 'wNSE', 'wsNSE',
# 'APFB' and 'KGElf' for detecting differences in high flows
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaOts)
obs <- EgaEnEstellaQts
# Simulated daily time series, created equal to the observed values and then
# random noise is added only to high flows, i.e., those equal or higher than
# the quantile 0.9 of the observed values.
sim
        <- obs
hQ.thr <- quantile(obs, probs=0.9, na.rm=TRUE)
hQ.index <- which(obs >= hQ.thr)
        <- length(hQ.index)
h0.n
sim[hQ.index] <- sim[hQ.index] + rnorm(hQ.n, mean=mean(sim[hQ.index], na.rm=TRUE))</pre>
# Traditional Kling-Gupta eficiency (Gupta and Kling, 2009)
KGE(sim=sim, obs=obs)
# Traditional Nash-Sutcliffe eficiency (Nash and Sutcliffe, 1970)
NSE(sim=sim, obs=obs)
```

wsNSE

```
# Weighted Nash-Sutcliffe efficiency (Hundecha and Bardossy, 2004)
wNSE(sim=sim, obs=obs)
# wsNSE (Zambrano-Bigiarini and Bellin, 2012):
wsNSE(sim=sim, obs=obs)
# APFB (Mizukami et al., 2019):
APFB(sim=sim, obs=obs)
# Example 2: Looking at the difference between 'KGE', 'NSE', 'wsNSE',
# 'dr', 'rd', 'md', 'APFB' and 'KGElf' for detecting differences in low flows
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
# Simulated daily time series, created equal to the observed values and then
# random noise is added only to low flows, i.e., those equal or lower than
# the quantile 0.4 of the observed values.
sim
        <- obs
lQ.thr <- quantile(obs, probs=0.4, na.rm=TRUE)</pre>
lQ.index <- which(obs <= lQ.thr)</pre>
       <- length(lQ.index)
1Q.n
sim[lQ.index] <- sim[lQ.index] + rnorm(lQ.n, mean=mean(sim[lQ.index], na.rm=TRUE))</pre>
# Traditional Kling-Gupta eficiency (Gupta and Kling, 2009)
KGE(sim=sim, obs=obs)
# Traditional Nash-Sutcliffe eficiency (Nash and Sutcliffe, 1970)
NSE(sim=sim, obs=obs)
# Weighted seasonal Nash-Sutcliffe efficiency (Zambrano-Bigiarini and Bellin, 2012):
wsNSE(sim=sim, obs=obs, lambda=0.05, j=1/2)
# Refined Index of Agreement (Willmott et al., 2012):
dr(sim=sim, obs=obs)
# Relative Index of Agreement (Krause et al., 2005):
rd(sim=sim, obs=obs)
# Modified Index of Agreement (Krause et al., 2005):
md(sim=sim, obs=obs)
# KGElf (Garcia et al., 2017):
KGElf(sim=sim, obs=obs)
# Example 3:
# Loading daily streamflows of the Ega River (Spain), from 1961 to 1970
```

```
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts</pre>
# Generating a simulated daily time series, initially equal to the observed series
sim <- obs
# Computing the 'wsNSE' for the "best" (unattainable) case
wsNSE(sim=sim, obs=obs)
#####################
# Example 4: wsNSE for simulated values created equal to the observed values and then
             random noise is added only to high flows, i.e., those equal or higher than
#
             the quantile 0.9 of the observed values and applying (natural)
#
#
             logarithm to 'sim' and 'obs' during computations.
wsNSE(sim=sim, obs=obs, fun=log)
# Verifying the previous value:
lsim <- log(sim)</pre>
lobs <- log(obs)</pre>
wsNSE(sim=lsim, obs=lobs)
######################
# Example 5: wsNSE for simulated values created equal to the observed values and then
             random noise is added only to high flows, i.e., those equal or higher than
#
#
             the quantile 0.9 of the observed values and applying a
#
             user-defined function to 'sim' and 'obs' during computations
fun1 <- function(x) {sqrt(x+1)}</pre>
wsNSE(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>
wsNSE(sim=sim1, obs=obs1)
```

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