

Package ‘hydroGOF’

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Type Package

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

Version 0.4-0

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

Description

S3 functions implementing both statistical and graphical goodness-of-fit measures between observed and simulated values, mainly oriented to be used during the calibration, validation, and application of hydrological models. Missing values in observed and/or simulated values can be removed before computations. Comments / questions / collaboration of any kind are very welcomed.

License GPL (>= 2)

Depends R (>= 2.10.0), zoo (>= 1.7-2)

Imports hydroTSM (>= 0.5-0), xts (>= 0.8-2), methods

Suggests knitr

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

NeedsCompilation no

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Author Mauricio Zambrano-Bigiarini [aut, cre, cph]
(<<https://orcid.org/0000-0002-9536-643X>>)

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hydroGOF-package	<i>Goodness-of-fit (GoF) functions for numerical and graphical comparison of simulated and observed time series, mainly focused on hydrological modelling.</i>
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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.

Quantitative statistics included are: Mean Error (**me**), Mean Absolute Error (**mae**), Root Mean Square Error (**rms**), Normalized Root Mean Square Error (**nrms**), Pearson product-moment correlation coefficient (**r**), Spearman Correlation coefficient (**r.Spearman**), Coefficient of Determination (**R2**), Ratio of Standard Deviations (**rSD**), Nash-Sutcliffe efficiency (**NSE**), Modified Nash-Sutcliffe efficiency (**mNSE**), Relative Nash-Sutcliffe efficiency (**rNSE**), Index of Agreement (**d**), Modified Index of Agreement (**md**), Relative Index of Agreement (**rd**), Coefficient of Persistence (**cp**), Percent Bias (**pbias**), Kling-Gupta efficiency (**KGE**), the coef. of determination multiplied by the slope of the linear regression between 'sim' and 'obs' (**bR2**), and volumetric efficiency (**VE**).

Details

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Author(s)

Mauricio Zambrano Bigiarini <mauricio.zambrano@ing.unitn.it>

Maintainer: Mauricio Zambrano Bigiarini <mauricio.zambrano@ing.unitn.it>

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

See Also

<https://CRAN.R-project.org/package=hydroPSO>

<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)

```

br2

br2

Description

Coefficient of determination (r^2) multiplied by the slope of the regression line between `sim` and `obs`, with treatment of missing values.

Usage

```

br2(sim, obs, ...)

## Default S3 method:
br2(sim, obs, na.rm=TRUE, use.abs=FALSE, ...)

## S3 method for class 'data.frame'
br2(sim, obs, na.rm=TRUE, use.abs=FALSE, ...)

```

```
## S3 method for class 'matrix'
br2(sim, obs, na.rm=TRUE, use.abs=FALSE, ...)

## S3 method for class 'zoo'
br2(sim, obs, na.rm=TRUE, use.abs=FALSE, ...)
```

Arguments

sim	numeric, zoo, matrix or data.frame with simulated values
obs	numeric, zoo, matrix or data.frame with observed values
na.rm	logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs OR sim, the i-th value of obs AND sim are removed before the computation.
use.abs	logical value indicating whether the condition to select the formula used to compute br2 should be 'b<=1' or 'abs(b) <=1'. Krausse et al. (2005) uses 'b<=1' as condition, but strictly speaking this condition should be 'abs(b)<=1'. However, if your model simulations are somewhat "close" to the observations, this condition should not have much impact on the computation of 'br2'. This argument was introduced in hydroGOF 0.4-0, following a comment by E. White. Its default value is FALSE to ensure compatibility with previous versions of hydroGOF.
...	further arguments passed to or from other methods.

Details

$$br2 = |b|R^2, b \leq 1; br2 = \frac{R^2}{|b|}, b > 1$$

A model that systematically over or under-predicts all the time will still result in "good" r2 (close to 1), even if all predictions were wrong (Krause et al., 2005). The br2 coefficient allows accounting for the discrepancy in the magnitude of two signals (depicted by 'b') as well as their dynamics (depicted by r2)

Value

br2 between sim and obs.

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

Note

obs and sim has to have the same length/dimension

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

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

Author(s)

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

References

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

See Also

[cor](#), [lm](#), [gof](#), [ggof](#)

Examples

```
# Looking at the difference between r2 and br2 for a case with systematic
# over-prediction of observed values
obs <- 1:10
sim1 <- 2*obs + 5
sim2 <- 2*obs + 25

# The coefficient of determination is equal to 1 even if there is no one single
# simulated value equal to its corresponding observed counterpart
r2 <- (cor(sim1, obs, method="pearson"))^2 # r2=1

# 'br2' effectively penalises the systematic over-estimation
br2(sim1, obs) # br2 = 0.3684211
br2(sim2, obs) # br2 = 0.1794872

ggof(sim1, obs)
ggof(sim2, obs)

# Computing 'br2' without forcing the intercept be equal to zero
br2.2 <- r2/2 # br2 = 0.5

#####
# 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 'br2' for the "best" (unattainable) case
br2(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 'br2'
br2(sim=sim, obs=obs)
```

cp *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, ...)

## S3 method for class 'data.frame'
cp(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
cp(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
cp(sim, obs, na.rm=TRUE, ...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>...</code>	further arguments passed to or from other methods.

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 (Moriassi et al., 2007).

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

Value

Coefficient of persistence between `sim` and `obs`.

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

Note

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

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

Author(s)

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

References

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

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

See Also

[gof](#)

Examples

```

obs <- 1:10
sim <- 1:10
cp(sim, obs)

obs      <- 1:10
sim[2:10] <- obs[1:9]
cp(sim, obs)

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

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

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

```

d

*Index of Agreement***Description**

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

If `x` is a matrix or a data frame, a vector of the Index of Agreement of the columns is returned.

Usage

```

d(sim, obs, ...)

## Default S3 method:
d(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'data.frame'
d(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
d(sim, obs, na.rm=TRUE, ...)

```

```
## S3 method for class 'zoo'
d(sim, obs, na.rm=TRUE, ...)
```

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

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

Note

obs and sim has to have the same length/dimension

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

Author(s)

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

References

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

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

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

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

See Also

[md](#), [rd](#), [gof](#), [ggof](#)

Examples

```
obs <- 1:10
sim <- 1:10
d(sim, obs)

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

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

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

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

EgaEnEstellaQts	<i>Ega in "Estella" (Q071), ts with daily streamflows.</i>
-----------------	--

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: <http://www.chebro.es>. Last accessed [March 2010].

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

ggof	<i>Graphical Goodness of Fit</i>
------	----------------------------------

Description

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

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

Usage

```
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

<code>sim</code>	numeric or zoo object with with simulated values
<code>obs</code>	numeric or zoo object with observed values
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>dates</code>	character, factor, Date or POSIXct object indicating how to obtain the dates for the corresponding values in the <code>sim</code> and <code>obs</code> time series If <code>dates</code> is a character or factor, it is converted into Date/POSIXct class, using the date format specified by <code>date.fmt</code>
<code>date.fmt</code>	OPTIONAL. character indicating the format in which the dates are stored in <code>dates</code> , <code>cal.ini</code> and <code>val.ini</code> . See format in as.Date . Default value is %Y-%m-%d ONLY required when <code>class(dates)=="character"</code> or <code>class(dates)=="factor"</code> or when <code>cal.ini</code> and/or <code>val.ini</code> is provided.
<code>pt.style</code>	Character indicating if the 2 ts have to be plotted as lines or bars. When <code>f.type</code> is NOT o, it only applies to the annual values. Valid values are: -) <code>ts</code> : (default) each ts is plotted as a lines along the 'x' axis -) <code>bar</code> : both series are plotted as barplots.
<code>f.type</code>	Character indicating how many plots are desired by the user. Valid values are: -) <code>o</code> : only the original <code>sim</code> and <code>obs</code> time series are plotted -) <code>dm</code> : it assumes that <code>sim</code> and <code>obs</code> are daily time series and Daily and Monthly values are plotted -) <code>ma</code> : it assumes that <code>sim</code> and <code>obs</code> are daily or monthly time series and Monthly and Annual values are plotted -) <code>dma</code> : it assumes that <code>sim</code> and <code>obs</code> are daily time series and Daily, Monthly and Annual values are plotted -) <code>seasonal</code> : seasonal values are plotted. See <code>stype</code> and <code>season.names</code>
<code>FUN</code>	OPTIONAL, ONLY required when <code>f.type</code> is in <code>c('dm', 'ma', 'dma', 'seasonal')</code> . Function that have to be applied for transforming the original ts into monthly, annual or seasonal time step (e.g., for precipitation FUN MUST be <code>sum</code> , for temperature and flow time series, FUN MUST be <code>mean</code>)
<code>stype</code>	OPTIONAL, only used when <code>f.type=seasonal</code> . character, indicating what weather seasons will be used for computing the output. Possible values are: -) <code>default</code> => "winter"= DJF = Dec, Jan, Feb; "spring"= MAM = Mar, Apr, May; "summer"= JJA = Jun, Jul, Aug; "autumn"= SON = Sep, Oct, Nov -) <code>FrenchPolynesia</code> => "winter"= DJFM = Dec, Jan, Feb, Mar; "spring"= AM = Apr, May; "summer"= JJAS = Jun, Jul, Aug, Sep; "autumn"= ON = Oct, Nov
<code>season.names</code>	OPTIONAL, only used when <code>f.type=seasonal</code> . character of length 4 indicating the names of each one of the weather seasons defined by <code>stype</code> . These names are only used for plotting purposes
<code>gof.leg</code>	logical, indicating if several numerical goodness of fit have to be computed between <code>sim</code> and <code>obs</code> , and plotted as a legend on the graph. If <code>leg.gof=TRUE</code> , then <code>x</code> is considered as observed and <code>y</code> as simulated values (for some <code>gof</code> functions this is important).

<code>digits</code>	OPTIONAL, only used when <code>leg.gof=TRUE</code> . Numeric, representing the decimal places used for rounding the goodness-of-fit indexes.
<code>gofs</code>	character, with one or more strings indicating the goodness-of-fit measures to be shown in the legend of the plot when <code>gof.leg=TRUE</code> . Possible values when <code>ftype!='seasonal'</code> are in <code>c("ME", "MAE", "MSE", "RMSE", "NRMSE", "PBIAS", "RSR", "rSD", "NSE", "mNSE", "rNSE", "d", "md", "rd", "cp", "r", "R2", "bR2", "KGE", "VE")</code> Possible values when <code>ftype='seasonal'</code> are in <code>c("ME", "RMSE", "PBIAS", "RSR", "NSE", "d", "R2", "KGE", "VE")</code>
<code>legend</code>	character of length 2 to appear in the legend.
<code>leg.cex</code>	OPTIONAL. ONLY used when <code>leg.gof=TRUE</code> . Character expansion factor for drawing the legend, *relative* to current <code>'par("cex")</code> '. Used for text, and provides the default for <code>'pt.cex'</code> and <code>'title.cex'</code> . Default value = 1
<code>tick.tstep</code>	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.
<code>lab.tstep</code>	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.
<code>lab.fmt</code>	Character indicating the format to be used for the label of the axis. See <code>lab.fmt</code> in drawTimeAxis .
<code>cal.ini</code>	OPTIONAL. Character, indicating the date in which the calibration period started. When <code>cal.ini</code> is provided, all the values in <code>obs</code> and <code>sim</code> with dates previous to <code>cal.ini</code> are SKIPPED from the computation of the goodness-of-fit measures (when <code>gof.leg=TRUE</code>), but their values are still plotted, in order to examine if the warming up period was too short, acceptable or too long for the chosen calibration period. In addition, a vertical red line is drawn at this date.
<code>val.ini</code>	OPTIONAL. Character, the date in which the validation period started. ONLY used for drawing a vertical red line at this date.
<code>main</code>	character representing the main title of the plot.
<code>xlab</code>	label for the 'x' axis.
<code>ylab</code>	label for the 'y' axis.
<code>col</code>	character, representing the colors of <code>sim</code> and <code>obs</code>
<code>cex</code>	numeric, representing the values controlling the size of text and symbols of 'x' and 'y' with respect to the default
<code>cex.axis</code>	numeric, representing the magnification to be used for the axis annotation relative to 'cex'. See par .
<code>cex.lab</code>	numeric, representing the magnification to be used for x and y labels relative to the current setting of 'cex'. See par .
<code>lwd</code>	vector with the line width of <code>sim</code> and <code>obs</code>
<code>lty</code>	numeric with the line type of <code>sim</code> and <code>obs</code>
<code>pch</code>	numeric with the type of symbol for x and y. (e.g., 1: white circle; 9: white rhombus with a cross inside)
<code>...</code>	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

me	Mean Error
mae	Mean Absolute Error
rmse	Root Mean Square Error
nrmse	Normalized Root Mean Square Error
PBIAS	Percent Bias
pbiasfdc	PBIAS in the slope of the midsegment of the Flow Duration Curve
RSR	Ratio of RMSE to the Standard Deviation of the Observations, $RSR = rms / sd(obs)$. ($0 \leq RSR \leq +Inf$)
rSD	Ratio of Standard Deviations, $rSD = sd(sim) / sd(obs)$
NSE	Nash-Sutcliffe Efficiency ($-Inf \leq NSE \leq 1$)
mNSE	Modified Nash-Sutcliffe Efficiency
rNSE	Relative Nash-Sutcliffe Efficiency
d	Index of Agreement ($0 \leq d \leq 1$)
md	Modified Index of Agreement
rd	Relative Index of Agreement
cp	Persistence Index ($0 \leq PI \leq 1$)
r	Pearson product-moment correlation coefficient ($-1 \leq r \leq 1$)
r.Spearman	Spearman Correlation coefficient ($-1 \leq r.Spearman \leq 1$)
R2	Coefficient of Determination ($0 \leq R2 \leq 1$). Gives the proportion of the variance of one variable that is predictable from the other variable
bR2	R2 multiplied by the coefficient of the regression line between <code>sim</code> and <code>obs</code> ($0 \leq bR2 \leq 1$)
KGE	Kling-Gupta efficiency between <code>sim</code> and <code>obs</code> ($0 \leq KGE \leq 1$)
VE	Volumetric efficiency between <code>sim</code> and <code>obs</code> ($-Inf \leq VE \leq 1$)

Author(s)

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

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See Also

[gof](#), [plot2](#), [me](#), [mae](#), [rmse](#), [nrmse](#), [pbias](#), [pbiasfdc](#), [rSD](#), [NSE](#), [mNSE](#), [rNSE](#), [d](#), [md](#), [rd](#), [cp](#), [br2](#), [KGE](#), [VE](#)

Examples

```
obs <- 1:10
sim <- 2:11
```

```

## Not run:
ggof(sim, obs)

## End(Not run)

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

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

# Getting the numeric goodness of fit for the "best" (unattainable) case
gof(sim=sim, obs=obs)

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

# Getting the new numeric goodness-of-fit measures
gof(sim=sim, obs=obs)

# Getting the graphical representation of 'obs' and 'sim' along with the numeric
# goodness-of-fit measures for the daily and monthly time series
## Not run:
ggof(sim=sim, obs=obs, ftype="dm", FUN=mean)

## End(Not run)

# Getting the graphical representation of 'obs' and 'sim' along with some numeric
# goodness-of-fit measures for the seasonal time series
## 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

# Summarizing and plotting the residuals
## Not run:
library(hydroTSM)

# summary
smry(r)

# daily, monthly and annual plots, boxplots and histograms
hydroplot(r, FUN=mean)

# seasonal plots and boxplots
hydroplot(r, FUN=mean, pfreq="seasonal")

```

```
## End(Not run)
```

gof

Numerical Goodness-of-fit measures

Description

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

Usage

```
gof(sim, obs, ...)

## Default S3 method:
gof(sim, obs, na.rm=TRUE, do.spearman=FALSE, do.pbfdc=FALSE,
     j=1, norm="sd", s=c(1,1,1), method=c("2009", "2012"), lQ.thr=0.7,
     hQ.thr=0.2, digits=2,...)
## S3 method for class 'matrix'
gof(sim, obs, na.rm=TRUE, do.spearman=FALSE, do.pbfdc=FALSE,
     j=1, norm="sd", s=c(1,1,1), method=c("2009", "2012"), lQ.thr=0.7,
     hQ.thr=0.2, digits=2,...)
## S3 method for class 'data.frame'
gof(sim, obs, na.rm=TRUE, do.spearman=FALSE, do.pbfdc=FALSE,
     j=1, norm="sd", s=c(1,1,1), method=c("2009", "2012"), lQ.thr=0.7,
     hQ.thr=0.2, digits=2,...)
## S3 method for class 'zoo'
gof(sim, obs, na.rm=TRUE, do.spearman=FALSE, do.pbfdc=FALSE,
     j=1, norm="sd", s=c(1,1,1), method=c("2009", "2012"), lQ.thr=0.7,
     hQ.thr=0.2, digits=2,...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>do.spearman</code>	logical. Indicates if the Spearman correlation has to be computed. The default is FALSE.
<code>do.pbfdc</code>	logical. Indicates if the Percent Bias in the Slope of the midsegment of the Flow Duration Curve (<code>pbiasfdc</code>) has to be computed. The default is FALSE.
<code>j</code>	argument passed to the <code>mNSE</code> function

norm	argument passed to the <code>nrmse</code> function
s	argument passed to the <code>KGE</code> function
method	argument passed to the <code>KGE</code> function
lQ.thr	argument passed to the (optional) <code>pbiasfdc</code> function
hQ.thr	argument passed to the (optional) <code>pbiasfdc</code> function
digits	decimal places used for rounding the goodness-of-fit indexes.
...	further arguments passed to or from other methods.

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
nrmse	Normalized Root Mean Square Error ($-100\% \leq \text{nrmse} \leq 100\%$)
PBIAS	Percent Bias
pbiasfdc	PBIAS in the slope of the midsegment of the Flow Duration Curve
RSR	Ratio of RMSE to the Standard Deviation of the Observations, $\text{RSR} = \text{rms} / \text{sd}(\text{obs})$. ($0 \leq \text{RSR} \leq +\text{Inf}$)
rSD	Ratio of Standard Deviations, $\text{rSD} = \text{sd}(\text{sim}) / \text{sd}(\text{obs})$
NSE	Nash-Sutcliffe Efficiency ($-\text{Inf} \leq \text{NSE} \leq 1$)
mNSE	Modified Nash-Sutcliffe Efficiency
rNSE	Relative Nash-Sutcliffe Efficiency
d	Index of Agreement ($0 \leq d \leq 1$)
d1	Modified Index of Agreement
rd	Relative Index of Agreement
cp	Persistence Index ($0 \leq \text{PI} \leq 1$)
r	Pearson Correlation coefficient ($-1 \leq r \leq 1$)
r.Spearman	Spearman Correlation coefficient ($-1 \leq \text{r.Spearman} \leq 1$)
R2	Coefficient of Determination ($0 \leq \text{R2} \leq 1$). Gives the proportion of the variance of one variable that is predictable from the other variable
bR2	R2 multiplied by the coefficient of the regression line between <code>sim</code> and <code>obs</code> ($0 \leq \text{bR2} \leq 1$)
KGE	Kling-Gupta efficiency between <code>sim</code> and <code>obs</code> ($0 \leq \text{KGE} \leq 1$)
VE	Volumetric efficiency between <code>sim</code> and <code>obs</code> ($-\text{Inf} \leq \text{VE} \leq 1$)

Note

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

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

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

Author(s)

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

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

See Also

[me](#), [mae](#), [rmse](#), [nrmse](#), [pbias](#), [pbiasfdc](#), [rSD](#), [NSE](#), [mNSE](#), [rNSE](#), [d](#), [md](#), [rd](#), [cp](#), [br2](#), [KGE](#), [VE](#)

Examples

```
sim <- 1:10
obs <- 1:10
gof(sim, obs)

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

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

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

# Getting the numeric goodness of fit for the "best" (unattainable) case
gof(sim=sim, obs=obs)

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

# Getting the new numeric goodness of fit
gof(sim=sim, obs=obs)

# 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
# numeric goodness of fit
ggof(sim=sim, obs=obs)
```

```
## End(Not run)
```

KGE

Kling-Gupta Efficiency

Description

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

This goodness-of-fit measure was developed by Gupta et al. (2009) to provide a diagnostically interesting decomposition of the Nash-Sutcliffe efficiency (and hence MSE), which facilitates the analysis of the relative importance of its different components (correlation, bias and variability) in the context of hydrological modelling

Kling et al. (2012), proposed a revised version of this index, to ensure that the bias and variability ratios are not cross-correlated

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) β : 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 (α) or the coefficient of variation (γ) of `sim` and `obs`, depending on the value of `method`

3.1) α : the ratio between the standard deviation of the simulated values and the standard deviation of the observed ones. Ideal value is $\alpha=1$.

3.2) γ : the ratio between the coefficient of variation (CV) of the simulated values to the coefficient of variation of the observed ones. 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).

Usage

```
KGE(sim, obs, ...)
```

```
## Default S3 method:
```

```
KGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
     out.type=c("single", "full"), ...)
```

```
## S3 method for class 'data.frame'
```

```
KGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
     out.type=c("single", "full"), ...)
```

```
## S3 method for class 'matrix'
```

```
KGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
```

```

out.type=c("single", "full"), ...)

## S3 method for class 'zoo'
KGE(sim, obs, s=c(1,1,1), na.rm=TRUE, method=c("2009", "2012"),
    out.type=c("single", "full"), ...)

```

Arguments

sim	numeric, zoo, matrix or data.frame with simulated values
obs	numeric, zoo, matrix or data.frame with observed values
s	numeric of length 3, representing the scaling factors to be used for re-scaling the criteria space before computing the Euclidean distance from the ideal point c(1,1,1), i.e., s elements are used for adjusting the emphasis on different components. The first elements is used for rescaling the Pearson product-moment correlation coefficient (r), the second element is used for rescaling Alpha and the third element is used for re-scaling Beta
na.rm	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs OR sim, the i-th value of obs AND sim are removed before the computation.
method	character, indicating the formula used to compute the variability ratio in the Kling-Gupta efficiency. Valid values are: -) 2009: the variability is defined as 'Alpha', the ratio of the standard deviation of sim values to the standard deviation of obs. This is the default option. See Gupta et al. 2009 -) 2012: the variability is defined as 'Gamma', the ratio of the coefficient of variation of sim values to the coefficient of variation of obs. See Kling et al. 2012.
out.type	character, indicating the if the output of the function has to include or not each one of the three terms used in the computation of the Kling-Gupta efficiency. 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)
...	further arguments passed to or from other methods.

Details

$$KGE = 1 - ED$$

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

r = Pearson product-moment correlation coefficient

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

$$vr = \begin{cases} \alpha & , \text{method}="2009" \\ \gamma & , \text{method}="2012" \end{cases}$$

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

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

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

Value

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

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

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

`KGE.elements` numeric with 3 elements: the Pearson product-moment correlation coefficient ('r'), the ratio between the mean of the simulated values to the mean of observations ('Beta'), and the variability measure ('Gamma' or 'Alpha', depending on the value of `method`). If `sim` and `obs` are matrices, the output value is a matrix, with the previous three elements computed for each column of `sim` and `obs`

Note

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

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

Author(s)

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

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See Also

[NSE](#), [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

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

# KGE 2012
KGE(sim=sim, obs=obs, method="2012", out.type="full")

#####
# Example3: KGE for simulated values equal to observations plus random noise
#           on the first half of the observed values
# Randomly changing the first 1826 elements of 'sim', by using a normal distribution
# with mean 10 and standard deviation equal to 1 (default of 'rnorm').
sim <- 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)
```

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

mae	<i>Mean Absolute Error</i>
-----	----------------------------

Description

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

Usage

```
mae(sim, obs, ...)

## Default S3 method:
mae(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'data.frame'
mae(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
mae(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
mae(sim, obs, na.rm=TRUE, ...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>...</code>	further arguments passed to or from other methods.

Details

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

Value

Mean absolute error between `sim` and `obs`.

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

Note

obs and sim have to have the same length/dimension

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

Author(s)

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

References

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

See Also

[me](#), [gof](#), [ggof](#)

Examples

```
obs <- 1:10
sim <- 1:10
mae(sim, obs)

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

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

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

# Computing the mean absolute error for the "best" case
mae(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 mean absolute error
mae(sim=sim, obs=obs)
```

md *Modified index of agreement*

Description

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

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

Usage

```
md(sim, obs, ...)

## Default S3 method:
md(sim, obs, j=1, na.rm=TRUE, ...)

## S3 method for class 'data.frame'
md(sim, obs, j=1, na.rm=TRUE, ...)

## S3 method for class 'matrix'
md(sim, obs, j=1, na.rm=TRUE, ...)

## S3 method for class 'zoo'
md(sim, obs, j=1, na.rm=TRUE, ...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>j</code>	numeric, with the exponent to be used in the computation of the modified index of agreement. The default value is <code>j=1</code> .
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>...</code>	further arguments passed to or from other methods.

Details

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

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

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

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

Value

Modified index of agreement between `sim` and `obs`.

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

Note

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

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

Author(s)

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

References

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

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

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

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

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

See Also

[d](#), [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

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

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

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

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

```

me

Mean Error

Description

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

Usage

```

me(sim, obs, ...)

## Default S3 method:
me(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'data.frame'
me(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
me(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
me(sim, obs, na.rm=TRUE, ...)

```

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

Details

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

Value

Mean error between sim and obs.

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

Note

obs and sim has to have the same length/dimension

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

Author(s)

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

References

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

See Also

[mae](#), [gof](#), [ggof](#)

Examples

```
obs <- 1:10
sim <- 1:10
me(sim, obs)
```

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



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

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

# Computing the mean error for the "best" case
me(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 mean error
me(sim=sim, obs=obs)
```

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, ...)

## S3 method for class 'data.frame'
mNSE(sim, obs, j=1, na.rm=TRUE, ...)

## S3 method for class 'matrix'
mNSE(sim, obs, j=1, na.rm=TRUE, ...)

## S3 method for class 'zoo'
mNSE(sim, obs, j=1, na.rm=TRUE, ...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	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 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.
...	further arguments passed to or from other methods.

Details

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

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

Value

Modified Nash-Sutcliffe efficiency between sim and obs.

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

Note

obs and sim has to have the same length/dimension

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

Author(s)

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

References

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

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

See Also

[NSE](#), [rNSE](#), [gof](#), [ggof](#)

Examples

```

sim <- 1:10
obs <- 1:10
mNSE(sim, obs)

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

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

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

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

```

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, ...)

## S3 method for class 'data.frame'
mse(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
mse(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
mse(sim, obs, na.rm=TRUE, ...)

```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	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 <code>obs</code> OR <code>sim</code> , the i-th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>...</code>	further arguments passed to or from other methods.

Details

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

Value

Mean squared error between `sim` and `obs`.

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

Note

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

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

Author(s)

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

References

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

See Also

[mae](#), [me](#), [gof](#)

Examples

```

obs <- 1:10
sim <- 1:10
mse(sim, obs)

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

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

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

# Computing the mean squared error for the "best" case
mse(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 mean squared error
mse(sim=sim, obs=obs)

```

nrmse

Normalized Root Mean Square Error

Description

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

Usage

```

nrmse(sim, obs, ...)

## Default S3 method:
nrmse(sim, obs, na.rm=TRUE, norm="sd", ...)

## S3 method for class 'data.frame'
nrmse(sim, obs, na.rm=TRUE, norm="sd", ...)

## S3 method for class 'matrix'
nrmse(sim, obs, na.rm=TRUE, norm="sd", ...)

## S3 method for class 'zoo'
nrmse(sim, obs, na.rm=TRUE, norm="sd", ...)

```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>norm</code>	character, indicating the value to be used for normalising the root mean square error (RMSE). Valid values are: -) <code>sd</code> : standard deviation of observations (default). -) <code>maxmin</code> : difference between the maximum and minimum observed values
<code>...</code>	further arguments passed to or from other methods.

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)

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

See Also

[rmse](#), [ssq](#), [gof](#), [ggof](#)

Examples

```

obs <- 1:10
sim <- 1:10
nrmse(sim, obs)

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

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

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

# Computing the normalized root mean squared error for the "best" (unattainable) case
nrmse(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 normalized root mean squared error
nrmse(sim=sim, obs=obs)

```

NSE

Nash-Sutcliffe Efficiency

Description

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

Usage

```

NSE(sim, obs, ...)

## Default S3 method:
NSE(sim, obs, na.rm=TRUE, FUN=NULL,
     epsilon=c(0, "Pushpalatha2012", "other"), epsilon.value=NA, ...)

## S3 method for class 'data.frame'
NSE(sim, obs, na.rm=TRUE, FUN=NULL,
     epsilon=c(0, "Pushpalatha2012", "other"), epsilon.value=NA, ...)

## S3 method for class 'matrix'
NSE(sim, obs, na.rm=TRUE, FUN=NULL,

```

```

epsilon=c(0, "Pushpalatha2012", "other"), epsilon.value=NA, ...)

## S3 method for class 'zoo'
NSE(sim, obs, na.rm=TRUE, FUN=NULL,
    epsilon=c(0, "Pushpalatha2012", "other"), epsilon.value=NA, ...)

```

Arguments

sim	numeric, zoo, matrix or data.frame with simulated values
obs	numeric, zoo, matrix or data.frame with observed values
na.rm	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the i-th position in obs OR sim, the i-th value of obs AND sim are removed before the computation.
FUN	function to be applied to sim and obs in order to obtain transformed values thereof before computing the Nash-Sutcliffe efficiency.
epsilon	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 are: 1) 0: zero is added to both sim and obs. 2) "Pushpalatha2012": one hundredth of the mean observed values is added to both sim and obs, as described in Pushpalatha et al., (2012). 3) "other": the numeric value defined in the epsilon.value argument is added to both sim and obs
epsilon.value	numeric value to be added to both sim and obs when epsilon="other".
...	further arguments passed to FUN.

Details

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

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

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

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

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

Value

Nash-Sutcliffe efficiency between `sim` and `obs`.

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

Note

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

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

Author(s)

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

References

Nash, J. E. and J. V. Sutcliffe (1970), River flow forecasting through conceptual models part I -A discussion of principles, Journal of Hydrology, 10 (3), 282-290

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

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

See Also

[mNSE](#), [rNSE](#), [KGE](#), [gof](#), [ggof](#)

Examples

```
obs <- 1:10
sim <- 1:10
NSE(sim, obs)
```

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

```
#####
# Computing NSE on the (natural) logarithm of simulated and observed values
obs <- 1:10/10
sim <- 2:11/10
NSE(sim=sim, obs=obs, FUN=log)
```

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

```

data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts

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

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

# 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 'NSE'
NSE(sim=sim, obs=obs)

```

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, ...)

## S3 method for class 'data.frame'
pbias(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
pbias(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
pbias(sim, obs, na.rm=TRUE, ...)

```

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

Details

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

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

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

Value

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

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

Note

obs and sim has to have the same length/dimension

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

Author(s)

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

References

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

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

[gof](#), [ggof](#)

Examples

```

obs <- 1:10
sim <- 1:10
pbias(sim, obs)

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

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

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

# Computing the 'pbias' for the "best" case
pbias(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 'pbias'
pbias(sim=sim, obs=obs)

```

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=0.7, hQ.thr=0.2, na.rm=TRUE,
          plot=TRUE, verbose=FALSE, ...)

## S3 method for class 'data.frame'
pbiasfdc(sim, obs, lQ.thr=0.7, hQ.thr=0.2, na.rm=TRUE,
          plot=TRUE, verbose=FALSE, ...)

```

```
## S3 method for class 'matrix'
pbiasfdc(sim, obs, lQ.thr=0.7, hQ.thr=0.2, na.rm=TRUE,
          plot=TRUE, verbose=FALSE, ...)

## S3 method for class 'zoo'
pbiasfdc(sim, obs, lQ.thr=0.7, hQ.thr=0.2, na.rm=TRUE,
          plot=TRUE, verbose=FALSE, ...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>lQ.thr</code>	numeric, used to classify low flows. All the streamflows with a probability of exceedence larger or equal to <code>lQ.thr</code> are classified as low flows
<code>hQ.thr</code>	numeric, used to classify high flows. All the streamflows with a probability of exceedence larger or equal to <code>hQ.thr</code> are classified as high flows
<code>na.rm</code>	a logical value indicating whether 'NA' values should be stripped before the computation proceeds.
<code>plot</code>	a logical value indicating if the flow duration curves corresponding to <code>obs</code> and <code>sim</code> have to be plotted or not.
<code>verbose</code>	logical; if TRUE, progress messages are printed
<code>...</code>	further arguments passed to the <code>fdc</code> function of the hydroTSM package or from other methods.

Value

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

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

Note

The result is given in percentage (%).

It requires the **hydroTSM** package.

Author(s)

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

References

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

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

See Also

[fdc.gof](#)

Examples

```
## Not run:
sim <- 1:10
obs <- 1:10
pbiasfdc(sim, obs)

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

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

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

# Computing the relative index of agreement for the "best" (unattainable) case
pbiasfdc(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 relative index of agreement
pbiasfdc(sim=sim, obs=obs, col=c("black", "blue"))

## 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.

Usage

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

Arguments

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

Value

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

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

Note

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

Author(s)

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

References

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

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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

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

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

pfactor(obs, lband, uband)

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



```
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.

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. <code>class(x)</code> must be <code>ts</code> or <code>zoo</code> . If <code>leg.gof=TRUE</code> , then <code>x</code> is considered as simulated (for some goodness-of-fit functions this is important)
y	time series that will be plotted. <code>class(x)</code> must be <code>ts</code> or <code>zoo</code> . If <code>leg.gof=TRUE</code> , then <code>y</code> is considered as observed values (for some goodness-of-fit functions this is important)
plot.type	character, indicating if the 2 <code>ts</code> have to be plotted in the same window or in two different vertical ones. Valid values are: -) <code>single</code> : (default) superimposes the 2 <code>ts</code> on a single plot -) <code>multiple</code> : 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: <code>auto</code> , <code>years</code> , <code>months</code> , <code>weeks</code> , <code>days</code> , <code>hours</code> , <code>minutes</code> , <code>seconds</code> .
lab.tstep	character, indicating the time step that have to be used for putting the labels on the time axis. Valid values are: <code>auto</code> , <code>years</code> , <code>months</code> , <code>weeks</code> , <code>days</code> , <code>hours</code> , <code>minutes</code> , <code>seconds</code> .
lab.fmt	Character indicating the format to be used for the label of the axis. See <code>lab.fmt</code> in drawTimeAxis .

<code>main</code>	an overall title for the plot: see title
<code>xlab</code>	label for the 'x' axis
<code>ylab</code>	label for the 'y' axis
<code>cal.ini</code>	OPTIONAL. Character, indicating the date in which the calibration period started. When <code>cal.ini</code> is provided, all the values in <code>obs</code> and <code>sim</code> with dates previous to <code>cal.ini</code> are SKIPPED from the computation of the goodness-of-fit measures (when <code>gof.leg=TRUE</code>), but their values are still plotted, in order to examine if the warming up period was too short, acceptable or too long for the chosen calibration period. In addition, a vertical red line is drawn at this date.
<code>val.ini</code>	OPTIONAL. Character with the date in which the validation period started. ONLY used for drawing a vertical red line at this date.
<code>date.fmt</code>	OPTIONAL. Character indicating the format in which the dates entered are stored in <code>cal.ini</code> and <code>val.ini</code> . Default value is <code>%Y-%m-%d</code> . ONLY required when <code>cal.ini</code> or <code>val.ini</code> is provided.
<code>gof.leg</code>	logical, indicating if several numerical goodness-of-fit values have to be computed between <code>sim</code> and <code>obs</code> , and plotted as a legend on the graph. If <code>gof.leg=TRUE</code> (default value), then <code>x</code> is considered as observed and <code>y</code> as simulated values (for some <code>gof</code> functions this is important). This legend is ONLY plotted when <code>plot.type="single"</code>
<code>gof.digits</code>	OPTIONAL, only used when <code>gof.leg=TRUE</code> . Decimal places used for rounding the goodness-of-fit indexes.
<code>gofs</code>	character, with one or more strings indicating the goodness-of-fit measures to be shown in the legend of the plot when <code>gof.leg=TRUE</code> . Possible values are in <code>c("ME", "MAE", "MSE", "RMSE", "NRMSE", "PBIAS", "RSR", "rSD", "NSE", "mNSE", "rNSE", "d", "md", "rd", "cp", "r", "R2", "bR2", "KGE", "VE")</code> .
<code>legend</code>	vector of length 2 to appear in the legend.
<code>leg.cex</code>	numeric, indicating the character expansion factor <i>relative</i> to current <code>'par("cex")'</code> . Used for text, and provides the default for <code>'pt.cex'</code> and <code>'title.cex'</code> . Default value = 1 So far, it controls the expansion factor of the 'GoF' legend and the legend referring to <code>x</code> and <code>y</code>
<code>col</code>	character, with the colors of <code>x</code> and <code>y</code>
<code>cex</code>	numeric, with the values controlling the size of text and symbols of <code>x</code> and <code>y</code> with respect to the default
<code>cex.axis</code>	numeric, with the magnification of axis annotation relative to <code>'cex'</code> . See par .
<code>cex.lab</code>	numeric, with the magnification to be used for <code>x</code> and <code>y</code> labels relative to the current setting of <code>'cex'</code> . See par .
<code>lwd</code>	vector with the line width of <code>x</code> and <code>y</code>
<code>lty</code>	vector with the line type of <code>x</code> and <code>y</code>
<code>pch</code>	vector with the type of symbol for <code>x</code> and <code>y</code> . (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**.

Author(s)

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

See Also

[ggof](#)

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)

# 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

```
plotbands(x, lband, uband, sim,
          dates, date.fmt="%Y-%m-%d",
          gof.leg= TRUE, gof.digits=2,
          legend=c("Obs", "Sim", "95PPU"), leg.cex=1,
          bands.col="lightblue", border= NA,
          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

x	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	<p>OPTIONAL. logical or character vector of length 3 with the strings that will be used for the legend of the plot.</p> <p>-) 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 <code>c("obs", "sim", "95PPU")</code></p> <p>-) When legend=FALSE, the legend is not drawn.</p>
leg.cex	<p>OPTIONAL. numeric. Used for the GoF legend. Character expansion factor <i>*relative*</i> to current <code>'par("cex")'</code>. Used for text, and provides the default for <code>'pt.cex'</code> and <code>'title.cex'</code>. Default value is 1.</p>
bands.col	<p>See polygon. Color to be used for filling the area between the lower and upper uncertainty bound.</p>
border	<p>See polygon. The color to draw the border. The default, 'NULL', means to use <code>'par("fg")'</code>. Use <code>'border = NA'</code> to omit borders.</p>
tick.tstep	<p>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.</p>
lab.tstep	<p>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.</p>
lab.fmt	<p>Character indicating the format to be used for the label of the axis. See <code>lab.fmt</code> in drawTimeAxis.</p>
cal.ini	<p>OPTIONAL. Character with the date in which the calibration period started. ONLY used for drawing a vertical red line at this date.</p>
val.ini	<p>OPTIONAL. Character with the date in which the validation period started. ONLY used for drawing a vertical red line at this date.</p>
main	<p>an overall title for the plot: see <code>'title'</code></p>
xlab	<p>a title for the x axis: see <code>'title'</code></p>
ylab	<p>a title for the y axis: see <code>'title'</code></p>
ylim	<p>the y limits of the plot. See plot.default.</p>
col	<p>colors to be used for plotting the x and sim ts.</p>
type	<p>character. Indicates if the observed and simulated series have to be plotted as lines or points. Possible values are:</p> <p>-) lines : the observed/simulated series are plotted as lines</p> <p>-) points: the observed/simulated series are plotted as points</p>
cex	<p>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 <code>'par("cex")'</code>. 'NULL' and 'NA' are equivalent to '1.0'. Note that this does not affect annotation.</p>
cex.axis	<p>magnification of axis annotation relative to <code>'cex'</code>.</p>
cex.lab	<p>Magnification to be used for x and y labels relative to the current setting of <code>'cex'</code>. See <code>'?par'</code>.</p>
lwd	<p>See plot.default. The line width, see <code>'par'</code>.</p>

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 code 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

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

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

## Not run:
plotbands(obs, lband, uband)

## End(Not run)

# Randomly generating a simulated time series
sim <- obs + rnorm(length(obs), mean=3)

## Not run:
plotbands(obs, lband, uband, sim)

## End(Not run)
```

plotbandsonly	<i>Adds uncertainty bounds to an existing plot.</i>
---------------	---

Description

Adds a polygon representing uncertainty bounds to an existing plot.

Usage

```
plotbandsonly(lband, uband, dates, date.fmt="%Y-%m-%d",  
              bands.col="lightblue", border= NA, ...)
```

Arguments

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

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, ...)
```

S3 method for class 'data.frame'

```
rd(sim, obs, na.rm=TRUE, ...)
```

S3 method for class 'matrix'

```
rd(sim, obs, na.rm=TRUE, ...)
```

S3 method for class 'zoo'

```
rd(sim, obs, na.rm=TRUE, ...)
```


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

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)

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

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See Also

[d](#), [md](#), [gof](#), [ggof](#)

Examples

```
obs <- 1:10
sim <- 1:10
rd(sim, obs)
```

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

```
#####
```

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

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

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

rfactor	<i>R-factor</i>
---------	-----------------

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

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

Value

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

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

Note

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

Author(s)

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

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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"))

# Generating the lower and upper uncertainty bounds, centred at the observations
```

```

lband <- obs - 5
uband <- obs + 5

rfactor(obs, lband, uband)

# Randomly generating the lower and upper uncertainty bounds
uband <- obs + rnorm(length(obs))
lband <- obs - rnorm(length(obs))

rfactor(obs, lband, uband)

```

rmse

Root Mean Square Error

Description

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

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

Usage

```

rmse(sim, obs, ...)

## Default S3 method:
rmse(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'data.frame'
rmse(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
rmse(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
rmse(sim, obs, na.rm=TRUE, ...)

```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>...</code>	further arguments passed to or from other methods.

Details

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

Value

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

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

Note

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

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

Author(s)

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

References

http://en.wikipedia.org/wiki/Root_mean_square_deviation

See Also

[nrmse](#), [ssq](#), [gof](#), [ggof](#)

Examples

```
obs <- 1:10
sim <- 1:10
rmse(sim, obs)
```

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

```
#####
```

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

```
data(EgaEnEstellaQts)
obs <- EgaEnEstellaQts
```

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

```
# Computing the root mean squared error for the "best" (unattainable) case
rmse(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 root mean squared error
rmse(sim=sim, obs=obs)
```

rNSE	<i>Relative Nash-Sutcliffe efficiency</i>
------	---

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, ...)
```

S3 method for class 'data.frame'

```
rNSE(sim, obs, na.rm=TRUE, ...)
```

S3 method for class 'matrix'

```
rNSE(sim, obs, na.rm=TRUE, ...)
```

S3 method for class 'zoo'

```
rNSE(sim, obs, na.rm=TRUE, ...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>...</code>	further arguments passed to or from other methods.

Details

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

Value

Relative Nash-Sutcliffe efficiency between `sim` and `obs`.

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

Note

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

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

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

Author(s)

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

References

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

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

See Also

[NSE](#), [mNSE](#), [gof](#), [ggof](#)

Examples

```
sim <- 1:10
obs <- 1:10
rNSE(sim, obs)
```

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

```
#####
```



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

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

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

rPearson

Mean Squared Error

Description

Correlation of `sim` and `obs` if these are vectors, with treatment of missing values. If `sim` and `obs` are matrices then the covariances (or correlations) between the columns of `sim` and the columns of `obs` are computed. It is a wrapper to the [cor](#) function.

Usage

```
rPearson(sim, obs, ...)

## Default S3 method:
rPearson(sim, obs, ...)

## S3 method for class 'matrix'
rPearson(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'data.frame'
rPearson(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
rPearson(sim, obs, na.rm=TRUE, ...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	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.

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

Details

It is a wrapper to the `cor` function.

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>

See Also

`cor`

Examples

```
obs <- 1:10
sim <- 1:10
rPearson(sim, obs)
```

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

```
#####
```

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

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

```

# Computing the linear correlation for the "best" case
rPearson(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 correlation value
rPearson(sim=sim, obs=obs)

```

rSD

Ratio of Standard Deviations

Description

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

Usage

```

rSD(sim, obs, ...)

## Default S3 method:
rSD(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'data.frame'
rSD(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
rSD(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
rSD(sim, obs, na.rm=TRUE, ...)

```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>...</code>	further arguments passed to or from other methods.

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

```
sim <- 1:10
obs <- 1:10
rSD(sim, obs)

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

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

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

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

rsr	<i>Ratio of RMSE to the standard deviation of the observations</i>
-----	--

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, ...)

## S3 method for class 'data.frame'
rsr(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
rsr(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
rsr(sim, obs, na.rm=TRUE, ...)
```

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

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

```
sim <- 1:10
obs <- 1:10
rsr(sim, obs)

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

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

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

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

ssq

Sum of the Squared Residuals

Description

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

Usage

```
ssq(sim, obs, ...)  
  
## Default S3 method:  
ssq(sim, obs, na.rm = TRUE, ...)  
  
## S3 method for class 'data.frame'  
ssq(sim, obs, na.rm=TRUE, ...)  
  
## S3 method for class 'matrix'  
ssq(sim, obs, na.rm=TRUE, ...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	a logical value indicating whether 'NA' should be stripped before the computation proceeds. When an 'NA' value is found at the <i>i</i> -th position in <code>obs</code> OR <code>sim</code> , the <i>i</i> -th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>...</code>	further arguments passed to or from other methods.

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>

Examples

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

```

ssq(sim, obs)

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

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

# Computing the 'rNSeff' for the "best" (unattainable) case
ssq(sim=sim, obs=obs)

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

# Computing the new 'rNSeff'
ssq(sim=sim, obs=obs)

```

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

<code>sim</code>	zoo, xts, numeric, matrix or data.frame with simulated values
<code>obs</code>	zoo, xts, numeric, matrix or data.frame with observed values
<code>...</code>	further arguments passed to or from other methods.

Value

A vector with the indexes that are simultaneously valid (not missing) in `obs` and `sim`.

Note

This function is used in the functions of this package for removing missing values from the observed and simulated time series.

Author(s)

Mauricio Zambrano Bigiarini <mauricio.zambrano@ing.unitn.it>

See Also

[is.na](#), which

Examples

```
sim <- 1:5
obs <- c(1, NA, 3, NA, 5)
valindex(sim, obs)
```

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, ...)

## S3 method for class 'data.frame'
VE(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'matrix'
VE(sim, obs, na.rm=TRUE, ...)

## S3 method for class 'zoo'
VE(sim, obs, na.rm=TRUE, ...)
```

Arguments

<code>sim</code>	numeric, zoo, matrix or data.frame with simulated values
<code>obs</code>	numeric, zoo, matrix or data.frame with observed values
<code>na.rm</code>	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 <code>obs</code> OR <code>sim</code> , the i-th value of <code>obs</code> AND <code>sim</code> are removed before the computation.
<code>...</code>	further arguments passed to or from other methods.

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 complement represents the fractional volumetric mismatch (Criss and Winston, 2008).

Value

Volumetric efficiency between `sim` and `obs`.

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

Note

`obs` and `sim` have to have the same length/dimension

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

Author(s)

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

References

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

See Also

[gof](#), [ggof](#), [NSE](#)

Examples

```
obs <- 1:10
sim <- 1:10
VE(sim, obs)

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

#####
# 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 the observed series
sim <- obs

# Computing the volumetric efficiency for the "best" case
VE(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 volumetric efficiency
VE(sim=sim, obs=obs)
```

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