# **Model Evaluation Tools**

# Winter 2011 Tutorial



#### Basic concepts - outline • What is verification? • Why verify? • Identifying verification goals • Forecast "goodness" **Basic Verification Concepts** • Designing a verification study • Types of forecasts and observations • Matching forecasts and observations Barbara Brown National Center for Atmospheric Research Verification attributes Boulder Colorado USA Miscellaneous issues • Questions to ponder: Who? What? When? Where? Which? Why? DTC How do you do verification? What is verification? • Using MET is the easy part, scientifically speaking. · Verification is the process of comparing forecasts to • Good verification depends mostly on what you do relevant observations before and after MET. - Verification is one aspect of measuring forecast goodness - What do you want to know? • Verification measures the *quality* of forecasts (as Good forecasts. opposed to their *value*) Good observations. For many purposes a more appropriate term is "evaluation" - Well matched. Thorough and correct interpretation of results.

# Why verify?



- Administrative purpose • Monitoring performance
  - Choice of model or model configuration
  - (has the model improved?)



• Identifying and correcting model flaws





- Economic purpose Improved decision making
  - "Feeding" decision models or decision support systems

# Why verify?

- What are some other reasons to verify weather forecasts?
  - Help operational forecasters understand model biases and select models for use in different conditions
  - Help "users" interpret forecasts (e.g., "What does a temperature forecast of 0 degrees really mean?")
  - Identify forecast weaknesses, strengths, differences

# Identifying verification goals

What *questions* do we want to answer?

- Examples:
  - $\checkmark$  In what locations does the model have the best performance?
  - $\checkmark$  Are there regimes in which the forecasts are better or worse?
  - ✓ Is the probability forecast well calibrated (i.e., reliable)?
  - ✓ Do the forecasts correctly capture the natural variability of the weather?

#### Other examples?

# Identifying verification goals (cont.)

- What forecast performance attribute should be measured?
  - Related to the *question* as well as the type of forecast and observation
- Choices of verification statistics, measures, graphics
  - Should match the type of forecast and the attribute of interest
  - Should measure the quantity of interest (i.e., the quantity represented in the question)





# Forecast "goodness"

- Forecast quality is only one aspect of forecast "goodness"
- Forecast value is related to forecast quality through complex, nonlinear relationships

In some cases, improvements in forecast quality (according to certain measures) may result in a <u>degradation</u> in forecast value for some users!

• *However* - Some approaches to measuring forecast quality can help understand goodness

Examples

- ✓ Diagnostic verification approaches
- ✓ New features based approaches
- ✓ Use of multiple measures to represent more than one attribute of forecast performance
- ✓ Examination of multiple thresholds

Basic guide for developing verification studies

#### Consider the users ...

- ... of the forecasts
- ... of the verification information
- What aspects of forecast quality are of interest for the user?
  - Typically (always?) need to consider multiple aspects
- <u>Develop verification questions</u> to evaluate those aspects/ attributes
- <u>Exercise</u>: What verification questions and attributes would be of interest to ...
  - ... operators of an electric utility?
  - ... a city emergency manager?
  - … a mesoscale model developer?
  - ... aviation planners?

#### Basic guide for developing verification studies

Identify observations that represent the event being forecast,

including the

Element (e.g., temperature, precipitation) Temporal resolution Spatial resolution and representation Thresholds, categories, etc.





# Observations are not truth

- We can't know the complete "truth".
- Observations generally are more "true" than a model analysis (at least they are relatively more independent)
- Observational uncertainty should be taken into account in whatever way possible
  - ✓ In other words, how well do adjacent observations match each other?





#### Observations might be garbage if

- Not Independent (of forecast or each other)
- Biased
  - Space
  - Time
  - Sampling bias
  - Reporting bias
- Not enough of them

#### Basic guide for developing verification studies

<u>Identify multiple verification attributes</u> that can provide answers to the questions of interest

<u>Select measures and graphics</u> that appropriately measure and represent the attributes of interest

<u>Identify a standard of comparison</u> that provides a reference level of skill (e.g., persistence, climatology, old model)





# Types of forecasts, observations



# Types of forecasts, observations

- Probabilistic
  - Observation can be dichotomous, multi-category, or continuous
    - Precipitation occurrence Dichotomous (Yes/No)
    - Precipitation type Multi-category
       Temperature distribution Continuous
    - remperature distribut
  - Forecast can be
    - Single probability value (for dichotomous events)
       Multiple probabilities (discrete probability distribution for multiple categories)
    - Continuous distribution
  - For dichotomous or multiple categories, probability values may be limited to certain values (e.g., multiples of 0.1)
- Ensemble

   Multiple iterations of a continuous or categorical forecast
  - May be transformed into a probability
     Observations may be continuous,
  - dichotomous or multi-category



2-category precipitation forecast (PoP) for US



for Helsinki



#### Matching forecasts and observations

#### Final point:

- It is not advisable to use the model analysis as the verification "observation".
- Why not??
- Issue: Non-independence!!

## Comparison and inference



# Verification attributes

- Verification attributes measure different aspects of forecast quality
  - Represent a range of characteristics that should be considered
  - Many can be related to joint, conditional, and marginal distributions of forecasts and observations





Joint : The probability of two events in conjunction. P (Yellow & Hit ) = 0.09

Conditional : The probability of one variable given that the second is already determined. P (Hit | Yellow) = 0.09 / (0.09+0.01)

Marginal : The probability of one variable without regard to the other.

	Red	Yellow	Green	Marginal Probability
Hit	0.693	0.09	0.04	0.823
Not Hit	0.007	0.01	0.16	0.177
Total				1

### Verification attribute examples

- Bias
  - (Marginal distributions)
- Correlation
   Overall association (Joint distribution)
- Accuracy Differences (Joint distribution)
- Calibration
  - Measures conditional bias (Conditional distributions)
- Discrimination
   Degree to which forecasts discriminate between
   different observations (Conditional distribution)

# Some key things to think about ...

#### Who...

- ...wants to know?

#### What...

- … does the user care about?
- ... kind of parameter are we evaluating? What are its characteristics (e.g., continuous, probabilistic)?
- ... thresholds are important (if any)?
- … forecast resolution is relevant (e.g., site specific, area average)?
- ... are the characteristics of the obs (e.g., quality, uncertainty)?
- ... are appropriate methods?

#### Why...

- ...do we need to verify it?

## Miscellaneous issues

- In order to be *verified*, forecasts must be formulated so that they are *verifiable*!
  - <u>Corollary</u>: All forecasts should be verified if something is worth forecasting, it is worth verifying
- Stratification and aggregation
  - Aggregation can help increase sample sizes and statistical robustness <u>but</u> can also hide important aspects of performance

✓ Most common regime may dominate results, mask variations in performance.

 Thus it is very important to stratify results into meaningful, homogeneous sub-groups

# Some key things to think about...

#### How...

- ...do you need/want to present results (e.g., stratification/aggregation)?

#### Which...

- ...methods and metrics are appropriate?
- ... methods are required (e.g., bias, event frequency, sample size)



96.6% !!!!

#### •Percent Correct (0+2752)/2803 98.2%



## "good" forecasts

- p(x=1|f=1) = a/(a+b) to be as large as possible
   fraction of "hits" in forecast region
- p(x=0|f=1) = b/(a+b) to be a small as possible
   fraction of "false alarms" in forecast region

#### Conditioning on outcome



#### "good" forecasts

- p(f=1|x=1) to be as large as possible
   fraction of "hits" in observed region
- p(f=0|x=1) to be a small as possible
   fraction of "missed" in observed region
- provides information regarding the ability of the forecast system to "discriminate" observed events vs. non-events
- these conditional probabilities are also called the "likelihoods" associated with the forecast

# A laundry list of scores – most based on conditioning

- Hit Rate = a/(a+c)
- False Alarm Rate (POFD) = b/(b+d)
- False Alarm **Ratio** (FAR) = b/(a+b)
- (frequency) Bias = (a+b)/(a+c)
- Threat Score or Critical Success Index = a/(a+b+c)
- PODn = d/(b+d) = (1 POFD)



	1	Observed					
Ħ		Yes	No	Total			
Sas	Yes	a	b	a+b			
<sup>-</sup> orecast	No	С	d	c+d			
FO	Total	a+c	b+d	n			

# Alternative Statistics

		Observed					
it		Yes No Total					
cas	Yes	28	72	100			
orecast	No	23	2680	2703			
Fo	Total	51	2803				

Threat Score 28 / (28 + 72 + 23) = 0.228Probability of Detection 28 / (28 + 23) = 0.55False Alarm Ratio 72/(28 + 72) = 0.720

95% normal approximation CI shown in red

Uncertainty

		0	Observed					
يد ا		Yes No Tota						
as	Yes	28	72	100				
-orecast	No	23	2680	2703				
L L L	Total	51	2752	2803				

Hit rate  $0.55 \approx (0.41, 0.69)$ FAR  $0.72 \approx (0.63, 0.81)$ False Alarm Rate  $0.03 \approx (0.02, 0.03)$ 



A normal approximation confidence interval (CI) can be used to obtain a  $(1-\alpha)100\%$  CI around these estimates. For  $\hat{s}$  an estimate of a statistic,  $\theta$ , it is given by

 $\hat{s} \pm z[\alpha/2]se(\theta)$ 

using sqrt(ŝ(1-ŝ)/n) as an estimate for se(θ) (for proportions such as hit rate and false alarm ratio). A better approximation exists, but is messier for slide purposes.

# Skill Scores

( How do you compare the skill of easy to predict events with difficult to predict events?)

- Single value to summarize performance.
- Reference forecast best naive guess; persistence, climatology.
- Proper skill scores reflect forecaster true intent.
- A perfect forecast implies that the object can be perfectly observed.
- Reference forecast must be comparable.





# Bootstrap CI's

Assumptions: *Sample* distribution represents *population* distribution. Calculate statistic(s) of interest;

- 3. Repeat steps 1 and 2 several times to obtain a sample of the statistic(s);
- Number of replicate samples is a trade-off between computational efficiency and accuracy;
- Try with a small number (e.g., 25), then do it again. If answer does not change
  drastically, then 25 is sufficient. Otherwise, try this experiment again with a
  larger number (e.g., 50). For some statistics, there are recommendations for
  how large it should be.

#### Bootstrap CI's

Assumptions: *Sample* distribution represents *population* distribution. 4. Calculate CI's based on the sample obtained in step 3.

- Many ways to do this;
- Based on bootstrap "tables" (not recommended);
- · Based on bootstrap percentiles (recommended);
- Simplest choice is percentile method, but two further assumptions about the distribution of the statistic are implied, and violations of either assumption will lead to intervals that are too narrow.
- One method that accounts for these assumption violations is the BCa. It is highly accurate, but computationally intensive.
- ABC is a faster approximation to BCa, but only works for certain types of statistics.
- MET has percentile and BCa.

#### References and further reading

- Gilleland, E., 2010: Confidence intervals for forecast verification. NCAR Technical Note NCAR/TN 479+STR, 71pp. (*Available at:*
- http://nldr.library.ucar.edu/collections/technotes/asset 000 000 000 846.pdf)
- Jolliffe and Stehenson (2003): Forecast verification: A practitioner's guide, Wiley & sons
- JWGFVR (2009): Recommendation on verification of precipitation forecasts. WMO/ TD report, no.1485 WWRP 2009 1
- Nurmi (2003): Recommendations on the verification of local weather forecasts. ECMWF Techical Memorandum, no. 430
- Wilks (2006): Statistical methods in the atmospheric sciences, ch. 7. Academic Press

#### See also

- http://tinyurl.com/verif training
- http://www.bom.gov.au/bmrc/wefor/staff/eee/verif/verif web page.html

# Verification of Continuous Forecasts

Presented by Tressa L. Fowler

Adapted from presentations created by Barbara Casati and Barbara Brown

DTC







# Exploratory methods: conditional qq-plot



## Continuous scores: linear bias

linear bias = Mean Error =  $\frac{1}{n} \sum_{i=1}^{n} (f_i \quad o_i) = \overline{f} \quad \overline{o}$ 

Attribute: measures the bias

Mean Error = average of the errors = difference between the means

It indicates the average direction of error: positive bias indicates over-forecast, negative bias indicates under-forecast (y=forecast, x=observation)

Does not indicate the magnitude of the error (positive and negative error can cancel outs)

**Bias correction**: misses (false alarms) improve at the expenses of false alarms (misses). Q: If I correct the bias in an over-forecast, do false alarms grow or decrease ? And the misses ?

**Good practice rules**: sample used for evaluating bias correction should be consistent with sample corrected (e.g. winter separated by summer); for fair validation, cross validation should be adopted for bias corrected forecasts

# Mean Absolute Error

 $MAE = \frac{1}{n} \sum_{i=1}^{n} \left| f_i \quad o_i \right|$ 

Attribute: measures accuracy

Average of the magnitude of the errors Linear score = each error has same weight It does not indicates the direction of the error, just the magnitude

## Median Absolute Deviation

 $MAD = median \left\{ \begin{vmatrix} f_i & o_i \end{vmatrix} \right\}$ 

Attribute: measures accuracy

Median of the magnitude of the errors Very robust Extreme errors have no effect

# Continuous scores: MSE

$$MSE = \frac{1}{n} \sum_{i=1}^{n} (f_i - o_i)^2$$

Attribute: measures accuracy

Average of the squares of the errors: it measures the magnitude of the error, weighted on the squares of the errors

it does not indicate the direction of the error

Quadratic rule, therefore large weight on large errors:

ightarrow good if you wish to penalize large error

 $\rightarrow$  sensitive to large values (e.g. precipitation) and outliers; sensitive to large variance (high resolution models); encourage conservative forecasts (e.g. climatology)

# Continuous scores: RMSE

 $RMSE = \sqrt{MSE} = \frac{1}{n} \sum_{i=1}^{n} (f_i - o_i)^2$ 

Attribute: measures accuracy

RMSE is the squared root of the MSE: measures the magnitude of the error retaining the variable unit (e.g. <sup>o</sup>C)

Similar properties of MSE: it does not indicate the direction the error; it is defined with a quadratic rule = sensitive to large values, etc.

NOTE: RMSE is always larger or equal than the MAE



#### Scores for continuous forecasts

#### Simplest overall measure of performance: Correlation coefficient



# Continuous scores: linear correlation



Attribute: measures association

Measures linear association between forecast and observation Y and X rescaled (non-dimensional) covariance: ranges in [-1,1] It is not sensitive to the bias

The correlation coefficient alone does not provide information on the inclination of the regression line (it says only is it is positively or negatively tilted); observation and forecast variances are needed; the slope coefficient of the regression line is given by  $b = (s_x/s_y)r_{xy}$ 

**Not robust** = better if data are normally distributed **Not resistant** = sensitive to large values and outliers

# Continuous scores: anomaly correlation

- Correlation calculated on anomaly.
- Anomaly is difference between what was forecast (observed) and climatology.
- Centered or uncentered versions.



## MSE and bias correction

$$MSE = (\overline{f} \quad \overline{o})^2 + s_f^2 + s_o^2 \quad 2s_f s_o r_{fo}$$
$$MSE = ME^2 + \operatorname{var}(f \quad o)$$

MSE is the sum of the squared bias and the variance. So ↑ bias = ↑ MSE

# Continuous skill scores: MAE skill score

 $SS_{MAE} = \frac{MAE - MAE_{ref}}{MAE_{perf} - MAE_{ref}} = 1 - \frac{MAE}{MAE_{ref}}$ 

Attribute: measures skill

Skill score: measure the forecast accuracy with respect to the accuracy of a reference forecast: positive values = skill; negative values = no skill

Difference between the score and a reference forecast score, normalized by the score obtained for a perfect forecast minus the reference forecast score (for perfect forecasts MAE=0)

Reference forecasts:

- **persistence:** appropriate when time-correlation > 0.5
- sample climatology: information only a posteriori
- actual climatology: information a priori

# Continuous skill scores: MSE skill score

Attribute: measures

skill

$$SS_{MSE} = \frac{MSE - MSE_{ef}}{MSE_{out} - MSE_{ef}} = 1 - \frac{MSE}{MSE_{ef}}$$

Same definition and properties as the MAE skill score: measure accuracy with respect to reference forecast, positive values = skill; negative values = no skill

Sensitive to sample size (for stability) and sample climatology (e.g. extremes): needs large samples

Reduction of Variance: MSE skill score with respect to climatology.



# Continuous skill scores: good practice rules

· Use same climatology for the comparison of different models.

• When evaluating the Reduction of Variance, **sample climatology** gives always worse skill score than **long-term climatology**: ask always which climatology is used to evaluate the skill.



# Continuous skill scores: good practice rules

- If the climatology is calculated pulling together data from many different stations and times of the year, the skill score will be better than if a different climatology for each station and month of the year are used.
  - In the former case the model gets credit from forecasting correctly seasonal trends and specific locations climatologies.
  - In the latter case the specific topographic effects and long term trends are removed and the forecast discriminating capability is better evaluated. Choose the appropriate climatology for fulfilling your verification purposes.
- Persistence forecast: use same time of the day to avoid diurnal cycle effects.

# Continuous Scores of Ranks

Problem: Continuous scores sensitive to large values or non robust. Solution: Use the **ranks** of the variable, rather than its actual values.

Temp °C	27.4	21.7	24.2	23.1	19.8	25.5	24.6	22.3
rank	8	2	5	4	1	7	6	3

#### The value-to-rank transformation:

- diminish effects due to large values
- transform distribution to a Uniform distribution
- remove bias

Rank correlation is the most common.



# Linear Error in Probability Space

$$LEPS = \frac{1}{n} \sum_{i=1}^{n} |F_X(y_i) - F_X(x_i)|$$

The LEPS is a MAE evaluated by using the cumulative frequencies of the observation

Errors in the tail of the distribution are penalized less than errors in the centre of the distribution

MAE and LEPS are minimized by the median correction



# Thank you!



#### References:

Jolliffe and Stephenson (2003): Forecast Verification: a practitioner's guide, Wiley & Sons, 240 pp.

Wilks (2005): Statistical Methods in Atmospheric Science, Academic press, 467 pp.

Stanski, Burrows, Wilson (1989) Survey of Common Verification Methods in Meteorology

http://www.eumetcal.org.uk/eumetcal/verification/www/english/courses/msgcrs/index.htm

http://www.bom.gov.au/bmrc/wefor/staff/eee/verif/verif web page.html

# **Release History**

- METv0.9: Beta release July, 2007
- METv1.0: First official release January, 2008
- METv1.1: Incremental upgrades July, 2008
- METv2.0: Probabilistic forecasts April, 2009
- METv3.0: Current Version September, 2010
  - Pre-installed on tutorial machines
  - 1100+ registered users from 94 countries
  - 50/50 University/Non-University users
  - On-line tutorial available for METv3.0
  - Hands-on tutorial offered with the WRF-Tutorial

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### **Downloading MET**

- Download MET release and compile locally.
  - Register and download: www.dtcenter.org/met/ users
- Language:
  - · Primarily in C++ with calls to a Fortran library
- Supported Platforms and Compilers:
  - 1. Linux with GNU compilers
  - 2. Linux with Portland Group (PGI) compilers
  - 3. Linux with Intel compilers
  - 4. IBM machines with IBM compilers

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# www.dtcenter.org/met/users



# Dependencies

- REQUIRED:
  - GNU Make Utility
  - C++/Fortran Compilers (GNU, PGI, Intel, or IBM)
  - NetCDF Library
  - BUFRLIB Library
  - GNU Scientific Library (GSL)
  - F2C or G2C Library (only for some compilers)
- RECOMMENDED:
  - WRF Post-Processor
  - COPYGB (included with WRF-Post))
  - R statistics and graphics package

# **Directory Structure**

File or Directory	Contents
README	Installation instructions and release notes.
Makefile_gnu (pgi, intel, ibm)	Top level Makefile to be configured prior to building MET.
lib/	Source code for internal MET libraries.
src/	Source code for the MET applications.
doc/	MET User's Guide.
bin/	Built MET executables.
scripts/	Test scripts to be run after building MET.
data/	Sample data used by the test scripts.
out/	Output generated by the test scripts.
tools/	Source codeoformentionally Meriliotoolsospheric Research, all rights res

## **Building MET**

- Steps for building MET:
  - 1. Build required libraries.
    - Same family of compilers for MET
  - 2. Download and unpack latest MET patches.
  - 3. Select the appropriate Makefile.
    - GNU, PGI, Intel, or IBM
  - 4. Edit the Makefile.
    - C++ and Fortran compilers
    - Paths for NetCDF, BUFRLIB, and GSL libraries
  - 5. Run Make to build all of the MET tools.
  - 6. Run the test script and check for runtime errors.
    - Runs each of the MET tools at least once.
    - Uses sample data distributed with the tarball.

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# **MET v3.0 Flowchart**



## Graphics

- Limited graphics incorporated into MET
- Options for plotting MET statistical output
  - R, NCL, IDL, GNUPlot, and many others
- Sample plotting scripts on MET website
- Future METViewer database/display system



## **R Statistics and Graphics**

- The R Project for Statistical Computing (www.r-project.org)
  - Powerful statistical analysis and plotting tools
  - Large and growing user community
  - Freely available and well supported for Linux/ Windows/Mac
- Sample R plotting and analysis scripts posted on the MET website
- Use R to plot data in the practical sessions

## **Configuration Files**

- MET tools controlled using command line options and ASCII configuration files
  - Well commented and documented in MET User's Guide
  - Easy to modify
  - Distributed with the tarball
- · Configuration files control things such as:
  - Fields/levels to be verified
  - Thresholds to be applied
  - Interpolation methods to be used
  - Verification methods to be applied
  - · Regions over which to accumulate statistics

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# Point-Stat Tool



# **Point-Stat: Overview**



Compare gridded forecasts

over a defined area at a single

Verify one or more variables/

Analysis tool provided to

aggregate through time.

to point observations.

point in time.

levels.

.

Accumulate matched pairs

- Verification methods:
  - Continuous statistics for raw fields.

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- Single and Multi Category counts and statistics for thresholded fields.
- Parametric and non parametric confidence intervals for statistics.
- Compute partial sums for raw fields and/or the raw matched pair values.
- Methods for probabilistic forecasts.



#### **Point-Stat: Input/Output**

- Input Files
  - Gridded forecast file
    - GRIB output of WRF Post Processor (or other)
    - NetCDF output of PCP Combine or p\_interp
  - Point observation file
    - NetCDF output of PB2NC
    - NetCDF output of ASCII2NC
  - ASCII configuration file
- Output Files
  - ASCII statistics file with all output lines (end with ".stat")
  - Optional ASCII files sorted by line type with a header row (ends with "\_TYPE.txt")

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#### **Point-Stat: Usage**

Usage: point\_stat fcst\_file obs\_file config\_file [-climo climo\_file] [-point\_obs netcdf\_file] [-fcst\_valid time] [-fcst\_lead time] [-obs\_valid\_beg time] [-obs\_valid\_end time] [-outdir path] [-v level]

fcst file	GRIB or NC forecast file
obs file	NC point observation file (PB2NC or ASCII2NC)
config file	ASCII configuration file
climo	Climo file for computing anomaly partial sums
point obs	Additional NC point observation files
fcst valid	Forecast valid time
fcst lead	Forecast lead time
obs valid beg	Beginning of valid time window for matching
obs valid end	End of valid time window for matching
outdir	Output directory to be used
V	Level of logging

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# **Point-Stat: Configuration**

- 28 configurable parameters only set a few:
  - Temperature at the surface (2-meter).
    - fcst\_field[] = ["TMP/Z2"];
  - Temperature below freezing.
    - fcst\_thresh[] = ["gt273 gt283 gt293"];
  - Match to observations at the surface.
    - message\_type[] = ["ADPSFC"];
  - Look at all the points in my domain.
    - mask\_grid[] = ["FULL"];
  - Match observation to the nearest forecast value.
    - interp\_wdth[] = [1];
  - Generate all possible statistic types, except probabilistic.
    - output\_flag[] = [ 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 0, 0, 0, 0, 2 ];

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# **Point-Stat: Input**



#### **Point-Stat: Run**

#### METv3.0/bin/point\_stat \ sample\_fcst.grb sample\_pb.nc \ PointStatConfig\_TMPZ2 -outdir out -v 2

Forecast File: sample fcst grb Climatology File: none Configuration File: PointStatConfig TMPZ2 Observation File: sample pb nc

Reading records for TMP/Z2 For TMP/Z2 found 1 forecast levels and 0 climatology levels

Searching 89759 observations from 9716 PrepBufr messages

Processing TMP/Z2 versus TMP/Z2, for observation type ADPSFC, over region FULL, for interpolation method UN MEAN(1), computing Categorical Statistics Computing Multi Category Statistics Computing Continuous Statistics Computing Continuous Statistics

output file: out/point stat 360001.2070331 120000V stat Output file: out/point stat 360001.2070331 120000V fho txt Output file: out/point stat 360001.2070331 120000V cts txt Output file: out/point stat 360001.2070331 120000V cts txt Output file: out/point stat 360001.2070331 120000V mcts txt Output file: out/point stat 360001.2070331 12000V mcts txt Output file: out/point stat 360001.2070331 12000V mcts txt Output file: out/point stat 360001.2070331 12000V stall2 txt Output file: out/point stat 3600001.2070331 12000V stall2 txt Output file: out/point stat 360001.2070331 12000V stall2 txt Output file: out/point stat 360001.2070331 12000V vall2 txt Output file: out/point stat 360001.2070331 12000V vall2 txt

### Point-Stat: ASCII Output Types

- Statistics line types: 15 possible
  - Categorical Single Threshold
    - Contingency table counts and stats (FHO, CTC, CTS)
  - Categorical Multiple Thresholds
    - NxN Contingency table counts and stats (MCTC, MCTS)
  - Continuous raw fields
    - Continuous statistics (CNT)
    - Partial Sums (SL1L2, SAL1L2, VL1L2, VAL1L2)
  - Probabilistic
    - Nx2 Contingency table counts and stats (PCT, PSTD)
    - Continuous statistics and ROC curve (PJC, PRC)
  - Matched pairs
  - Raw matched pairs a lot of data! (MPR)
- 21 header columns common to all line types
- · Remaining columns specific to each line type

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## **Point-Stat: Sample Output**

- 1. STAT file output for sample run:
  - 1 line each for CNT, SL1L2, MCTC, MCTS
  - 3 lines each for FHO, CTC, CTS
  - 4,250 lines for MPR!
- 2. Additional TXT files for each line type



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# Point-Stat: CTC Output Line

VERSION	V3.0	VX MASK FULL
MODEL	WRF	INTERP MTHD UW MEAN
FCST LEAD	360000	INTERP PNTS 1
FCST VALID BEG	20070331 120000	FCST THRESH >273.000
FCST VALID END	20070331 120000	OBS THRESH >273.000
OBS LEAD	000000	COV THRESH NA
OBS VALID BEG	20070331 103000	ALPHA NA
OBS VALID END	20070331 133000	LINE TYPE CTC
FCST VAR	TMP	<b>TOTAL</b> 4250
FCST LEV	Z2	FY OY 3275
OBS VAR	TMP	<b>FY ON</b> 245
OBS LEV	Z2	<b>FN OY</b> 102
OBTYPE	ADPSFC	<b>FN ON</b> 628

#### **Point-Stat: Matched Pairs**

- Matched Pair (MPR) line type contains 1 line for each matched pair.
  - Data overload!

TOTAL	INDEX	OBS SID	OBS LAT OB	S LON	OBS LVL	OBS ELV	FCST	OBS	CLIMO
4250	1	71600	43.93000 -60.	01000	1010.79999	4.01053	271.99994	271.54999	NA
4250	2	71616	46.43000 -71.	93000	1016.09998	102.04903	269.00017	269.45001	NA
4250	3	71629	44.23000 -78.	36000	1004.50000	191.44466	273.00041	272.35001	NA
4250	4	71028	51.67000 -124	4.40000	916.50000	872.82202	264.00027	264.95001	NA
4250	5	71066	58.61000 -117	7.16000	973.90002	337.50449	271.99994	270.95001	NA
4250	6	71104	52.18000 -122	2.04000	906.50000	938.08594	271.00029	264.35001	NA
4250	7	71109	50.68000 -127	7.36000	1020.20001	22.03931	274.99971	275.04999	NA
4250	8	71150	50.45000 -100	0.59000	949.09998	562.38477	271.99994	271.75000	NA
4250	9	71177	57.13000 -61.	47000	899.70001	834.87476	257.99991	254.64999	NA
4250	10	71197	47.56000 -59.	16000	1000.90002	40.06803	271.99994	269.54999	NA
4250	11	71378	47.41000 -72.	79000	1006.90002	169.37592	266.00040	265.95001	NA
4250	12	71415	45.76000 -62.	68000	1014.00000	1.99518	269.00017	268.64999	NA
4250	13	71425	49.24000 -65.	33000	1014.90002	28.96468	264.00027	267.25000	NA
4250	14	71437	43.29000 -79.	79000	1017.79999	77.03765	274.00006	275.85001	NA
4250	15	71473	48.78000 -123	3.04000	1015.70001	23.93772	278.00031	280.25000	NA

•

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#### **Point-Stat Tool**



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## **Point-Stat: Overview**



- Compare gridded forecasts to point observations.
- Accumulate matched pairs over a defined area at a single point in time.
- Verify one or more variables/ levels.
- Analysis tool provided to aggregate through time.

#### Verification methods:

- Continuous statistics for raw fields.
- Single and Multi Category counts and statistics for thresholded fields.
- Parametric and non parametric confidence intervals for statistics.
- Compute partial sums for raw fields and/or the raw matched pair values.
  - Methods for probabilistic forecasts.



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## Point-Stat: Input/Output

- Input Files
  - Gridded forecast file
    - GRIB output of WRF Post Processor (or other)
    - NetCDF output of PCP Combine or p\_interp
  - Point observation file
    - NetCDF output of PB2NC
    - NetCDF output of ASCII2NC
  - ASCII configuration file
- Output Files
  - ASCII statistics file with all output lines (end with ".stat")
  - Optional ASCII files sorted by line type with a header row (ends with "\_TYPE.txt")

#### **Point-Stat: Usage**

Isage: point_stat	fcst file	GRIB or NC forecast file	
fcst_file	obs file	NC point observation file (PB2NC or ASCII2NC)	
obs_file	config file	ASCII configuration file	
config_file	climo	Climo file for computing anomaly partial sums	
[-climo climo_file] [-point obs netcdf file]	point obs	Additional NC point observation files	
	fcst valid	Forecast valid time	
[-fcst_valid time]	fcst lead	Forecast lead time	
[-fcst_lead time] [-obs_valid_beg time]	obs valid beg	Beginning of valid time window for matching	
[-obs_valid_end time]	obs valid end	End of valid time window for matching	
[-outdir path]	outdir	Output directory to be used	
[-v level]	V	Level of logging	

### **Point-Stat: Configuration**

- 28 configurable parameters only set a few:
  - Temperature at the surface (2-meter).
    - fcst\_field[] = ["TMP/Z2"];
  - Temperature below freezing.
    - fcst\_thresh[] = ["gt273 gt283 gt293"];
  - Match to observations at the surface.
    - message\_type[] = ["ADPSFC"];
  - Look at all the points in my domain.
    - mask\_grid[] = ["FULL"];
  - Match observation to the nearest forecast value.
    - interp\_wdth[] = [1];
  - Generate all possible statistic types, except probabilistic.
    - output\_flag[] = [ 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 0, 0, 0, 0, 2 ];

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# **Point-Stat: Input**



# Point-Stat: Run

 METv3.0/bin/point\_stat \ sample\_fcst.grb sample\_pb.nc \ PointStatConfig\_TMPZ2 -outdir out -v 2

onfiguration File: PointStatConfig TMPZ2 bservation File: sample pb nc
<pre>sading records for TMP/Z2 or TMP/Z2 found 1 forecast levels and 0 climatology levels</pre>
earching 89759 observations from 9716 PrepBufr messages
rocessing TMP/Z2 versus TMP/Z2, for observation type ADPSFC, over region FULL, for interpolation method UW MEAN(1), sing 4250 pairs
omputing Categorical Statistics
omputing Categoritar Statistics
omputing Continuous Statistics
omputing Scalar Partial Sums
utput file: out/point stat 360000L 20070331 120000V stat
utput file: out/point stat 360000L 20070331 120000V fho txt
utput file: out/point stat 360000L 20070331 120000V ctc txt
utput file: out/point stat 360000L 20070331 120000V cts txt
utput file: out/point stat 360000L 20070331 120000V mctc txt
utput file: out/point stat 360000L 20070331 120000V mcts txt
utput file: out/point stat 360000L 20070331 120000V cnt txt
utput file: out/point stat 360000L 20070331 120000V slll2 txt
utput file: out/point stat 360000L 20070331 120000V sal112 txt utput file: out/point stat 360000L 20070331 120000V vl112 txt
utput file: out/point stat soudoud 20070331 1200000 vill2 txt
utput file: out/point stat Second 20070331 120000 vali2 tkt
acput IIIe. out/point stat sources i zourossi izourov mpi tat

#### **Point-Stat: ASCII Output Types**

#### • Statistics line types: 15 possible

- Categorical Single Threshold
  - Contingency table counts and stats (FHO, CTC, CTS)
- Categorical Multiple Thresholds
  - NxN Contingency table counts and stats (MCTC, MCTS)
- Continuous raw fields
  - Continuous statistics (CNT)
  - Partial Sums (SL1L2, SAL1L2, VL1L2, VAL1L2)
- Probabilistic
  - Nx2 Contingency table counts and stats (PCT, PSTD)
  - Continuous statistics and ROC curve (PJC, PRC)
- Matched pairs
  - Raw matched pairs a lot of data! (MPR)
- 21 header columns common to all line types
- Remaining columns specific to each line type

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#### **Point-Stat: Sample Output**

- 1. STAT file output for sample run:
  - 1 line each for CNT, SL1L2, MCTC, MCTS
  - 3 lines each for FHO, CTC, CTS
  - 4,250 lines for MPR!
- 2. Additional TXT files for each line type

Output file: out/point\_stat\_360001\_20070331\_120000V\_stat Output file: out/point\_stat\_360001\_20070331\_120000V\_fho.tx: Output file: out/point\_stat\_360001\_20070331\_120000V\_cts.tx: Output file: out/point\_stat\_360001\_20070331\_120000V\_ots.tx: Output file: out/point\_stat\_360001\_20070331\_120000V\_mcts.tx: Output file: out/point\_stat\_3600001\_20070331\_120000V\_ots.tx: Output file: out/point\_stat\_3600001\_20070331\_120000V\_ots.tx: Output file: out/point\_stat\_3600001\_20070331\_120000V\_s1112.txt Output file: out/point\_stat\_3600001\_20070331\_120000V\_s1112.txt Output file: out/point\_stat\_3600001\_20070331\_120000V\_v1112\_txt Output file: out/point\_stat\_3600001\_20070331\_120000V\_v1112\_txt Output file: out/point\_stat\_3600001\_20070331\_120000V\_v1112\_txt

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### **Point-Stat: CTC Output Line**

VERSION	V3.0	VX MASK	FULL
MODEL	WRF	INTERP MTHD	UW MEAN
FCST LEAD	360000	INTERP PNTS	1
FCST VALID BEG	20070331 120000	FCST THRESH	>273.000
FCST VALID END	20070331 120000	OBS THRESH	>273.000
OBS LEAD	000000	COV THRESH	NA
OBS VALID BEG	20070331 103000	ALPHA	NA
OBS VALID END	20070331 133000	LINE TYPE	СТС
FCST VAR	TMP	TOTAL	4250
FCST LEV	Z2	FY OY	3275
OBS VAR	TMP	FY ON	245
OBS LEV	Z2	FN OY	102
OBTYPE	ADPSFC	FN ON	628

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### **Point-Stat: Matched Pairs**

• Matched Pair (MPR) line type contains 1 line for each matched pair.

Data overload!

TOTAL	INDEX	OBS SID	OBS LAT	OBS LON	OBS LVL	OBS ELV	FCST	OBS	CLIMO
4250	1	71600	43.93000	-60.01000	1010.79999	4.01053	271.99994	271.54999	NA
4250	2	71616	46.43000	-71.93000	1016.09998	102.04903	269.00017	269.45001	NA
4250	3	71629	44.23000	-78.36000	1004.50000	191.44466	273.00041	272.35001	NA
4250	4	71028	51.67000	-124.40000	916.50000	872.82202	264.00027	264.95001	NA
4250	5	71066	58.61000	-117.16000	973.90002	337.50449	271.99994	270.95001	NA
4250	6	71104	52.18000 -	-122.04000	906.50000	938.08594	271.00029	264.35001	NA
4250	7	71109	50.68000 -	-127.36000	1020.20001	22.03931	274.99971	275.04999	NA
4250	8	71150	50.45000 -	-100.59000	949.09998	562.38477	271.99994	271.75000	NA
4250	9	71177	57.13000 -	-61.47000	899.70001	834.87476	257.99991	254.64999	NA
4250	10	71197	47.56000 -	-59.16000	1000.90002	40.06803	271.99994	269.54999	NA
4250	11	71378	47.41000 -	-72.79000	1006.90002	169.37592	266.00040	265.95001	NA
4250	12	71415	45.76000	-62.68000	1014.00000	1.99518	269.00017	268.64999	NA
4250	13	71425	49.24000	-65.33000	1014.90002	28.96468	264.00027	267.25000	NA
4250	14	71437	43.29000 ·	-79.79000	1017.79999	77.03765	274.00006	275.85001	NA
4250	15	71473	48.78000	-123.04000	1015.70001	23.93772	278.00031	280.25000	NA



#### **Grid-Stat Tool**

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## **Grid-Stat: Overview**



- Compare gridded forecasts to gridded observations on the same grid.
- Accumulate matched pairs over a defined area at a single point in time.
- Verify one or more variables/ levels.
- Analysis tool provided to aggregate through time.

- Verification methods:
  - Continuous statistics for raw fields.
  - Single and Multi Category counts and statistics for thresholded fields.
  - Parametric and non parametric confidence intervals for statistics.
  - Compute partial sums for raw fields.
  - Methods for probabilistic forecasts.
  - Continuous statistics and categorical counts/statistics using neighborhood verification method.



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# **Grid-Stat: Input/Output**

- Input Files
  - · Gridded forecast and observation files
    - GRIB output of WRF Post-Processor (or other)
    - NetCDF output of PCP-Combine or p\_interp
  - ASCII configuration file
- Output Files
  - ASCII statistics file with all output lines (end with ".stat")
  - Optional ASCII files sorted by line type with a header row (ends with "\_TYPE.txt")
  - Optional NetCDF matched pairs file

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# Grid-Stat: Usage

#### Usage: grid\_stat

fcst\_file obs\_file config\_file [-fcst\_valid time] [-fcst\_lead time] [-obs\_valid time] [-obs\_lead time] [-outdir path] [-v level]

fcst file	Forecast file in GRIB or NetCDF
obs file	Observation file in GRIB or NetCDF
config file	ASCII configuration file
fcst valid	Forecast valid time
fcst lead	Forecast lead time
obs valid	Observation valid time
obs lead	Observation lead time
outdir	Output directory to be used
v	Level of logging

### **Grid-Stat: Configuration**

- 28 configurable parameters only set a few:
  - Precipitation accumulated over 24 hours.
    - fcst\_field[] = ["APCP/A24"];
  - Any rain and moderate rain.
    - fcst\_thresh[] = ["gt0.00 gt20.00"]; (mm)
  - Look at all the points and only the eastern United States.
    - mask\_grid[] = ["FULL"];
    - mask\_poly[] = ["EAST.poly"];
  - · Compute neighborhood statistics with two sizes.
    - nbr\_width[] = [3, 5];
  - Generate all possible statistic types, except probabilistic.
    - output\_flag[] = [ 2, 2, 2, 2, 2, 2, 2, 2, 0, 0, 0, 0, 2, 2, 2, 1 ];

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### Grid-Stat: Run

 METv3.0/bin/grid\_stat \ sample\_fcst.grb sample\_obs.nc \ GridStatConfig\_APCP24 -outdir out -v 2

Directed File: sample of g to Directed File: sample of g to Configuration File: sample of a nc Configuration File: GridStatConfig AFCF24 Processing AFCF/A24 versus AFCF/A24, for interpolation method UW MEAN(1), over region FULL, using 6412 pairs Computing Multi Category Statistics Computing Line Statistics

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# Grid-Stat: ASCII Output Types

- Statistics line types: 15 possible
  - Same as Point-Stat
    - FHO, CTC, CTS, MCTC, MCTS, CNT, SL1L2, and VL1L2
    - PCT, PSTD, PJC, and PRC
  - Omitted for Grid-Stat
    - SAL1L2, VL1L2, or VAL1L2
  - Neighborhood apply threshold, define neighborhood
    - Neighborhood continuous statistics (NBRCNT)
    - Neighborhood contingency table counts (NBRCTC)
    - Neighborhood contingency table statistics (NBRCTS)
- 21 header columns common to all line types
- · Remaining columns specific to each line type

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# **Grid-Stat: Sample Output**

- 1. STAT file output for sample run:
  - 2 lines each for CNT, MCTC, MCTS, and SL1L2
    - = 2 verification regions (FULL and EAST)
  - 4 lines each for FHO, CTC, and CTS
    - = 2 regions \* 2 thresholds
  - 8 lines each for NBRCNT, NBRCTC, NBRCTS
    - = 2 regions \* 2 thresholds \* 2 neighborhood sizes
- 2. Additional TXT files for each line type
- 3. NetCDF file containing matched pairs

## **Grid-Stat: CTC Output Line**

VERSION	V3.0	VX MASK EAST
MODEL	WRF	INTERP MTHD UW MEAN
FCST LEAD	240000	INTERP PNTS 1
FCST VALID BEG	20050808 000000	FCST THRESH >=20.000
FCST VALID END	20050808 000000	OBS THRESH >=20.000
OBS LEAD	000000	COV THRESH NA
OBS VALID BEG	20050808 000000	ALPHA NA
OBS VALID END	20050808 000000	LINE TYPE CTC
FCST VAR	APCP 24	<b>TOTAL</b> 2586
FCST LEV	A24	<b>FY OY</b> 5
OBS VAR	APCP 24	<b>FY ON</b> 104
OBS LEV	A24	<b>FN OY</b> 70
OBTYPE	MC PCP	<b>FN ON</b> 2407

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#### **Grid-Stat: NetCDF Matched Pairs**

- Forecast, observation, and difference fields for each combination of...
  - Variable, level, masking region, and interpolation method (smoothing)
- Sample output contains 6 fields:
  - FCST, OBS, and DIFF for FULL and EAST



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# **Verifying Probabilities**

- Probabilistic verification methods added for:
  - Grid-Stat, Point-Stat, and Stat-Analysis
- Define Nx2 contingency table using:
  - Multiple forecast probability thresholds
  - One observation threshold

Forecast	Obser o = 1 (e.g., "Yes")		Total	Example:					
p <sub>1</sub> = midpoint of (0 and threshold1)	n <sub>11</sub>	n <sub>10</sub>	$n_{1.} = n_{11} + n_{10}$	• FCST: Probability of precip					
p <sub>2</sub> = midpoint of (threshold1 and threshold2)	n <sub>21</sub>	n <sub>20</sub>	$n_{2} = n_{21} + n_{20}$	[0.00, 0.25, 0.50, 0.75, 1.00]					
:	÷	:	:	<ul> <li>OBS: Accumulated precip</li> <li>0.00</li> </ul>					
p <sub>j</sub> = midpoint of (threshold <i>i</i> and 1)	n <sub>h1</sub>	n <sub>ið</sub>	$n_{j*}n_{j1} + n_{j0}$						
Total	$n_{i1} = \Sigma n_{i1}$	$n_{.0} = \sum n_{i0}$	$T = \Sigma n_i$	]					

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# Verifying Probabilities: Example

• Verify probability of precip with total precip:



- Configuration file settings:
  - fcst field[] = ["POP/Z0/PROB"];
  - obs field[] = ["APCP/A12"];
  - fcst thresh[] = ["ge0.00 ge0.25 ge0.50 ge0.75 ge1.00"];
  - obs thresh[] = ["gt0.00"];

## **Verifying Probabilities: Output**

- Statistical Output (Line Type):
  - Nx2 Table Counts (PCT)
  - Joint/Conditional factorization table with calibration, refinement, likelihood, and base rate by threshold (PJC)
  - Receiver Operating Characteristic (ROC) plot points by threshold (PRC)
  - Reliability, resolution, uncertainty, area under ROC Curve, and Brier Score (PSTD)



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#### **Comparing Different Fields**

- Grid-Stat and Point-Stat may be used to compare two different variables.
  - User must interpret results.
  - Example: Convective Precip vs. Total Precip
  - Configuration file settings:
    - Selecting variable/levels:
    - fcst\_field[] = ["ACPCP/A24"];
    - obs\_field[] = ["APCP/A24"];
    - Selecting thresholds:
      - fcst\_thresh[] = ["gt0.0 ge20.0"];
      - obs\_thresh[] = []; (leave blank to use fcst setting)

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# **Verifying Winds**

- Verify u, v, and speed, but not wind direction.
- Incremental support for wind direction:
  - Enhancements for Point-Stat and Grid-Stat:
    - Add wind speed thresholds to determine which u/v pairs are included in the vector partial sums (VL1L2).
  - Enhancements for Stat-Analysis:
    - Support new job to aggregate one or more vector partial sum lines and compute statistics for the wind direction errors.
      - Mean forecast and observation wind directions, mean error (F O), and mean absolute error

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# Wind Direction: Example

#### Point-Stat: VL1L2 Lines

VX MASK THRES	LINE TYPE	TOTAL	UFBAR	VFBAR	UOBAR	VOBAR	UVFOBAR	UVFFBAR	UVOOBAR
DTC 165 > 1_0		653	1.91117	0.07900	1.40658	-0.06126	13.01039	18.12575	20.31649
DTC 165 > 3 0		279	3.13561	-0.35096	2.87061	-0.30072	26.50472	30.03257	38.25362
DTC 165 > 5 0		96	5.21268	-2.74580	5.47813	-2.01667	49.90791	51.10427	70.78802
DTC 166 > 1 0			-1.62742						
DTC 166 > 3 0			-1.84581						
DTC 166 > 5.0	00 /L1L2	520	-0.93518	-0.45435	-0.25923	-0.49558	37.21821	52.51917	47.26483

#### Stat-Analysis: aggregate stat jobs

LIST: COL NAME MEAN WDIR AGGR WDIR	: TOTAL F : 2 1	BAR .83.25038	 ME -3.02289	MAE 7.8837	type	VL1L2	-out	line	type	WDIR
LIST: COL NAME MEAN WDIR AGGR WDIR	: TOTAL F : 2 5	BAR	1E -4.86402	MAE 4.86402	type	VL1L2	-out	line	type	WDIR
LIST: COL NAME MEAN WDIR AGGR WDIR	: TOTAL F : 2 0	BAR .93288	ME -22.021	MAE 09 22.02	type	VL1L2	-out	line	type	WDIR


### Wind Direction: Suggestions

- When aggregating, wind directions can cancel out.
  - Verify over regions with unimodal wind direction.
  - Verify u and v components separately.



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### **MET Config File GUI**

 Now a web GUI exists to assist in creation of some of these files:

http://verif.rap.ucar.edu/cgi/metgui/base.cgi

- All fields are described.
- Fill in blank fields.
- Submit to get ASCII config file, then save from browser to your machine.

	10101010101010101010101010101010101010
	// Point Stat Config File
	// Generated by MET Config File Web Utility
2	// June 23, 2009 12:33 pm MDT
, ,	
	model = "NRF";
ai	beg_ds = -5400;
<u>gı</u>	end_ds = -5400;
	fcst_field [] = [ "TMP/P750-900", "UGRD/Z10", "VGRD/Z10" ];
	obs_field [] = []:
	fcst_thresh [] = [ "lt273 ge273", "ge5", "ge5" ];
	obs_thresh [] = []:
	<pre>fcst_wind_thresh [] = [ "NA" ];</pre>
	obs_wind_thresh [] = [];
	<pre>message_type [] = [ "ADPUPA", "ADPSFC" ];</pre>
	mask_grid [] = [ "DTC165", "DTC166" ];
n	mask_poly [] = [ "MET_BASE/data/poly/LMV.poly" ];
	mask_sid = "";
	ci_alpha [] = [ 0.10, 0.05 ];
•	<pre>boot_interval = 1;</pre>
	<pre>boot_rep_prop = 1.00;</pre>
	n_boot_rep = 1000;
	.boot rnd = "#119937":







// Point Stat Config File
// Generated by MET Config File Web Utility
// // June 23, 2009 12:33 pm MDT
11 11.11.11.11.11.11.11.11.11.11.11.11.1
model = "WRF";
beg_ds = -5400;
end_ds = -5400;
fcst_field [] = [ "TMP/P750-900", "UGRD/Z10", "VGRD/Z10" ];
obs_field [] = [];
fcst_thresh [] = [ "lt273 ge273", "ge5", "ge5" ];
obs_thresh [] = [];
<pre>fcst_wind_thresh [] = [ "NA" ];</pre>
obs_wind_thresh [] = []:
message_type [] = [ *ADPUPA*, *ADPSFC* ];
mask_grid [] = [ "DTC165", "DTC166" ];
mask_poly [] = [ "MET_BASE/data/poly/LMV.poly" ];
mask_sid = "";
ci_alpha [] = [ 0.10, 0.05 ];
<pre>boot_interval = 1;</pre>
boot_rep_prop = 1.00:
n_boot_rep = 1000;

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# **Stat-Analysis Tool**

- Filtering
- Summarizing
- Aggregating
- of Grid-Stat, Point-Stat, Ensemble-Stat & Wavelet-Stat output



### **Stat Analysis Tool**

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### **Stat Analysis Jobs**

- Filtering
  - filter filters out lines from one or more stat files based on user-specified filtering options.
- Summarizing
  - **summary -** produces summary information from a single column of data including:

mean, standard deviation, min, max, and the 10th, 25th, 50th, 75th, and 90th percentiles.

- Customized tool for AFWA
  - go\_index computes the GO Index, a performance statistic used primarily by the United States Air Force.

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# **Stat Analysis Jobs**

- Aggregation
  - aggregate aggregates stat data across multiple time steps or masking regions. Output line type is the same as input line type.
  - aggregate\_stat aggregates across multiple times/ regions then calculates statistics. Output line is different from input line types.

Valid line type combina -line_type FHO, CTC, -line_type MCTC, -line_type SL1L2, SAL -line_type VL1L2, VAL -line_type VL1L2, VAL -line_type NBRCTC, -line_type MPR,	-out_line_type CTS -out_line_type MCTS 11.2 -out_line_type CNT
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# Stat Analysis Tool: Usage

#### Usage: stat\_analysis -lookin path [-out filename]

[-tmp\_dir path] [-v level] -config config\_file or -job at command line options with associated <u>arguments</u> [filter]

[summary] [aggregate] [aggregate\_stat]

[go\_index]

-lookin	Path to *.stat files – this can be a directory or a single file name			
	(Use one or more times)			
-out	Output name for ASCII file			
-tmp_dir	Folder for temporary files			
-V	Level of logging			
-config	StatAnalysisConfig file			
filter	See previous 2 slides			
summary	See previous 2 slides			
aggregate	See previous 2 slides			
aggregate_stat	See previous 2 slides			
go_index	See previous 2 slides			



### Stat Analysis Tool: Run -job aggregate

"-job aggregate -line type CTC -dump row out/aggr ctc job.stat \ -fcst lev P850-750"



### Stat Analysis Tool: Run -job aggr



### Stat Analysis Tool: Run -job summary

"-job summary -line type CNT -fcst var TMP \ -dump row out/job summary RMSE.stat -column RMSE"

	(stat analysis.out cont.)	
Column Number	Description	JOB_LIST: -job summary -
1	Summary (job type)	line_type CNT . COL NAME: TOTAL MEAN
2	Total	MEAN NCL MEAN NCU MEAN BCL MEAN BCU STDEV STDEV BCL
3-7	Mean* Includes normal and bootstrap upper and lower confidence limits	STDEV BCU MIN P10 P25 P50 P75
8-10	Standard deviation** Includes bootstrap upper and lower confidence limits	P90 MAX SUMMARY: 4 1.98438 1.33219 2.63656 1.58837
11	Minimum value	2.29289 0.40986 0.04574
12	10 <sup>th</sup> percentile	0.55950 1.41291 1.59671 1.87241 2.07130 2.18328
13	25 <sup>th</sup> percentile	2.18328 2.30251
14	Median (50 <sup>th</sup> percentile)	
15	75 <sup>th</sup> percentile	
16	90 <sup>th</sup> percentile	]
17	Maximum value	

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### **User Contributed Plotting Scripts**



# Interpretation of Output - Grid and Point Stat

Tressa L. Fowler

# Point and Grid Stat Output Lines

reserved

٠

- CTC Contingency Table Counts
- CTS Contingency Table Statistics
- CNT Continuous Statistics
- · FHO Forecast, Hit, Observation Rates
- PCT Contingency Table counts for • Probabilistic forecasts
- PSTD Contingency table Statistics . for Probabilistic forecasts with Dichotomous outcomes
- PJC Joint and Conditional factorization for Probabilistic Copyright 2011, UCAR, all rights forecasts

- PRC Receiver Operating Characteristic for Probabilistic forecasts
- SL1L2 Scalar L1L2 Partial Sums
- SAL1L2 Scalar Anomaly L1L2 Partial Sums when climatological data is supplied
- VL1L2 Vector L1L2 Partial Sums
- VAL1L2 Vector Anomaly L1L2 . Partial Sums when climatological data is supplied
- MPR Matched Pair data

### Point and Grid stat output example

#### Header Line:

TOTAL BASER\_BASER\_NCL BASER\_NCU BASER\_BCL BASER\_BCU FMEAN FMEAN\_NCL FMEAN\_NCU FMEAN\_BCL FMEAN\_BCU ACC\_ACC\_NCL ACC\_NCU ACC\_BCL ACC\_BCU FBIAS\_BIAS\_BCL FBIAS\_BCU PODY PODY\_NCL PODY\_NCU PODY\_BCL PODY\_BCU PODN PODN\_NCL PODN\_NCU PODN\_BCL PODN\_BCU POFD POFD\_NCL POFD\_NCU POFD\_BCL POFD\_BCU FAR FAR\_NCL FAR\_NCU FAR\_BCL FAR\_BCU CSI\_CSI\_NCU CSI\_BCL CSI\_BCU GSS\_GSS\_BCL GSS\_BCU HK HK\_NCL HK\_NCU HK\_BCL HK\_BCU HSS HSS\_BCL HSS\_BCU ODDS\_NCL ODDS\_NCU ODDS\_BCL ODDS\_BCU

#### Data Line:

 CTS
 5
 1.00000
 0.5552
 1.00000
 NA
 NA
 0.40000
 0.11762
 0.76928
 NA

 NA
 0.40000
 0.11762
 0.76928
 NA
 NA
 0.40000
 NA
 O.40000
 0.11762
 0.76928
 NA
 NA
 0.40000
 NA
 NA
 O.40000
 0.11762
 0.76928
 NA
 NA

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#### **Example Contingency Table Statistics**

See Appendix C of MET documentation for equations and details

- TOTAL Count of total pairs included in the stats for this line
- BASER base rate (e.g. sample climatological rate of event)
- · ACC accuracy
- FBIAS frequency bias
- PODY probability of detection (events)
- PODN probability of detection (non-events)
- POFD probability of false detection
- FAR False Alarm Ratio
- CSI Critical success index
- GSS Gilbert Skill Score
- HK Hanssen-Kuipers Discriminant
- HSS Heidke Skill Score
- ODDS Odds Ratio
- Etc., etc., etc. . .

Confidence Intervals for some measures are included with the following suffixes: \_NCL = Normal Confidence Lower \_NCU = Normal Confidence Upper \_BCL = Bootstrap Confidence Lower \_BCU = Bootstrap Confidence Upper

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#### Example Continuous Statistics See Appendix C of MET documentation for equations and details

Confidence Intervals for some measures are included with the following suffixes: NCL = Normal Confidence Lower

NCU = Normal Confidence Upper

\_BCL = Bootstrap Confidence Lower

\_BCU = Bootstrap Confidence Upper

- FBAR Forecast average
- OBAR– Observation average
- ME Mean Error
- ESTDEV- Estimated standard deviation of the error
- MAE Mean absolute error
- MSE Mean squared error
- BCMSE Bias corrected mean squared error
- RMSE Root mean squared error
- E50 Median (50% percentile) of the error.
- Etc., etc., etc. . .

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### Example Probability Forecast Statistics

See Appendix C of MET documentation for equations and details

- RELIABILITY conditional bias
- · RESOLUTION discrimination ability of forecast
- UNCERTAINTY variability of the observations
- ROC AUC Area under the receiver operating characteristic curve
- BRIER Brier Score
- CALIBRATION i conditional probability of an event given each probability forecast
- REFINEMENT i probability of each forecast category
- LIKELIHOOD i conditional probability for each forecast category given the event
- BASER i probability of an event for each forecast category

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### Verifying a probabilistic forecast

- You cannot verify a probabilistic forecast with a single observation.
- The more data you have for verification, (as with other statistics) the more certain you are.
- Rare events (low probability) require more data to verify.
- These comments refer to probabilistic forecasts developed by methods other than ensembles as well.

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### Questions to ask before beginning?

- How were the ensembles constructed?
  - Poor man's ensemble (distinct members)
  - Multi-physics (distinct members)
  - Random perturbation of initial conditions (anonymous members)
- How are your forecasts used?
  - Improved point forecast (ensemble mean)
  - Probability of an event
  - Full distribution

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# Evaluate each member as a separate, deterministic forecast

- Why? Because it is easy and important
  - If members are unique, it might provide useful diagnostics.
  - If members are bias, verification statistics might be skewed.
  - If members have different levels of bias, should you calibrate?
  - Do these results conform to your understanding of how the ensemble members were created?

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# Sharpness ≠ resolution

 Sharpness is a property of the forecasts alone; a measure of sharpness in Brier score decomposition would be how populated the extreme N<sub>i</sub>'s are is.

$$BS = \frac{1}{n} \sum_{i=1}^{l} N_i (y_i - \overline{o}_i)^2 - \frac{1}{n} \sum_{i=1}^{l} N_i (\overline{o}_i - \overline{o})^2 + \overline{o} (1 - \overline{o})$$
  
("reliability") ("resolution") ("uncertainty")

Forecasts of a full distribution

- How is it expressed?
  - Discretely by providing forecasts from all ensemble members
  - A parametric distribution normal(ensemble mean, spread)
  - Smoothed function kernel smoother

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# Assuming the forecast is reliable (calibrated)

 By default, we assume all ensemble forecasts have the same number of members.
 Comparing forecasts with different number of members is an advanced topic.

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- For a perfect ensemble, the observation comes from the same distribution as the ensemble.
- Huh?

<section-header>



# Verifying a continuous expression of a distribution (i.e. normal, Poisson, beta)

- Probability of any observation occurring is on [0,1] interval.
- Probability Integral Transformed (PIT) fancy word for how likely is a given forecast
- Still create a rank histogram using bins of probability of observed events.

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## Warnings about rank histograms

- Assume all samples come from the same climotology!
- A flat rank histogram can be derived by combining forecasts with offsetting biases
- See Hamill, T. M., and J. Juras, 2006: Measuring forecast skill: is it real skill or is it the varying climatology? *Quart. J. Royal Meteor. Soc.*, Jan 2007 issue
- Techniques exist for evaluating "flatness", but they mostly require much data.

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# Continuous and discrete rank probability scores.

Ser

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Evaluate order of probabilistic forecasts

Forecast valid at 0Z, 12 hours lead, 30 day train.

- Introduce pdf -> cdf High, low, no variance (event)
- Area of wide, narrow

0

- Perfect forecast with bias ...
- Aggregate
- Relates to Brier score for a forecast of a binary event, the RPS score is equivalent to the Brier score.

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# Verifying Ensembles with MET

#### Ensemble Stat Tool

- Ensemble Mean Fields
- Probability Fields
- Rank Histograms

#### •Point Stat and Grid Stat Tool

- Brier Score + Decomposition
- Reliability Diagrams
- Receiver Operating Characteristic Diagram + Area Under the Curve
- Joint/Conditional factorization table

Presenter: Tara Jensen

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### **Ensemble Stat Tool**



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### **Ensemble Stat Capabilities**

#### **Calculates:**

- Ensemble Mean field
- Ensemble Standard Deviation field
- Ensemble Mean 1 Standard Deviation field
- Ensemble Mean + 1 Standard Deviation field
- Ensemble Minimum field
- Ensemble Maximum field
- Ensemble Range field
- Ensemble Valid Data Count field
- Ensemble Relative Frequency by threshold fields
- Ranked Histograms (if Obs Field Provided)

#### Writes:

- Gridded field of Observation Ranks to a NetCDF file
- Stat file with Rank Histogram and Ensemble information
- Observation Rank Matched Pairs

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### **Ensemble Stat Tool: Usage**



### **Ensemble Stat Tool: Configuration**

• 23 configurable parameters set only a few:

- Set Ensemble Field to Precip for calculating Ensemble Mean, Std. Dev, Ens Relative Freq fields, etc..
  - ens\_field[] = ["61/A24"];
- Using only the following thresholds
  - ens thresh[] = ["gt0.0 ge12.7 ge25.4"];
- Set ratio of valid members (data values) to total ensemble members required for processing
  - valid ens thresh = 0.5;
  - valid data thresh = 0.5;
- Set fcst\_field and obs\_field to Precip for calculating Rank Histograms
  - fcst\_field[] = ["61/A24"];
  - obs\_field[] = [" "];

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### **Ensemble Stat Tool: Run**

ensemble\_stat \

6 sample\_fcst/2009123112/\*gep\*/d01\_2009123112\_02400.grib \ config/EnsembleStatConfig \ -grid\_obs sample\_obs/ST4/ST4.2010010112.24h \ -point\_obs out/ascii2nc/precip24\_2010010112.nc \ -outdir out/ensemble stat -v 2

NOTE:

You can pass in a path with wildcards to pull out the files you would like to process or you can pass in an ASCII filename that contains a list of ensemble members

Gridded and Obs field are included for use in calculating Rank Histogram

**Ensemble Stat Tool: Run** 

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### **Ensemble Stat Tool: Run**





Verifying Probabilistic Fields and Ensemble Relative Frequency

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## **Probability Fields in Other Tools**



# **Grid Stat Probability Configuration**

- Some of the key settings include:
  - Set fcst\_field and obs\_field to Precip for calculating Rank Histograms
    - fcst field[] = [ "APCP/A6/PROB", "APCP/A6/PROB", "APCP/A6/PROB" ];
    - obs field[] = [ "APCP/A6", "APCP/A6", "APCP/A6" ];
  - Set fcst\_thresh to multiple "bins" for nx2 contingency table. We have 3 probabilistic fields so bins must be set for each one.
    - fcst thresh[] = [ "ge0.0 ge0.1 ge0.2 ge0.3 ge0.4 ge0.5 ge0.6 ge0.7 ge0.8 ge0.9 ge1.0", \
       "ge0.0 ge0.1 ge0.2 ge0.3 ge0.4 ge0.5 ge0.6 ge0.7 ge0.8 ge0.9 ge1.0", \
      - "ge0.0 ge0.1 ge0.2 ge0.3 ge0.4 ge0.5 ge0.6 ge0.7 ge0.8 ge0.9 ge1.0"];
  - Set obs\_thresh to appropriate observed thresholds
    - obs thresh[] = [ "ge12.7", "ge25.4", "ge50.8" ];

### **Grid Stat Probability: Run**

- Make sure Probability Output flags set correctly in Grid Stat Config file (output flags 7 10)
- Run Grid Stat as previously described
- Output written to .stat file and, if desired, to individual text files:
  - PCT Probability Contingency Table Counts
  - PSTD Probability Contingency Table Scores
  - Brier Score, Reliability, Resolution, Uncertainty, Area Under ROC
  - PJC Joint/Continuous Statistics of Probabilistic Variables
    - Calibration, Refinement, Likelihood, Base Rate
  - PRC ROC Curve Points for Probabilistic Variables

### Grid Stat Probability: Example







### A teaser... Spatial Methods Application

You can use MODE on probability fields also...



In this case: Probability field threshold = 50% Observed field threshold > 12.7 mm (or 0.5")

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# Why Use Objects to Verify?

Tressa L. Fowler

# **Typical situation**



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Observation

Traditional verification matches up points, then sums them up.

Many forecasts are more than the sums of their parts.

# Pixels or Pictures?



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- In MET, object based verification is done using the MODE (Method for Object-Based Diagnostic Evaluation) tool.
  - Define objects
  - Compute attributes (e.g. area, centroid, axis angle, intensity)
  - Merge objects (e.g. thunderstorm cells merge into line)
  - Match forecast and observed objects
  - Compare attributes between matches
  - Output summary statistics

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## Object verification

Forecast 6 hour accumulated precip Observed 6 hour accumulated precip





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### MODE Analysis Tool -summary Example

#### Command Line

mode analysi	s su	mmary \									
lookin	lookin mode output/wrf4ncep/40km/ge03 \										
fcst	fcst cluster \										
area mi	area min 100 \										
column	column centroid lat column centroid lon \										
column	column area \										
column	column axis and /										
column	lengt	h									
Output											
Total mode li	nes re	ad = 393									
Total mode li	nes ke	pt = 17									
	- Conta mode Tarmen white										
Field	N	Min	Max	Mean	StdDev	P10	P25	P50	P75	P90	Sum
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centroid lat	17	31 97	46 24	38 65	3 81	33 89	36 13	38 54	40 12	43 99	657 00
centroid lon	17	103 89	85 20	96 32	5 91	103 15	102 65	96 26	93 95	86 78	1637 49
area	17	180 00	8393 00	2955 06	2246 49	624 80	1206 00	2662 00	3958 00	5732 20	50236 00

### MODE Analysis Tool

#### Command Line

mode analysis -bycase -lookin mode output/wrf4ncep/40km/ge03. -single -simple

#### Output

Total mode lines read = 393

Total mode lines kept = 141

Fcst Valid Time Area Matched Area Unmatched # Fcst Matched # Fcst Unmatched # Obs Matched # Obs Unmatched

Apr :	26,	2005	00:00:00	3210	1046	2	4	1	1
May	13,	2005	00:00:00	8892	9320	2	19	1	2
Мау	14,	2005	00:00:00	16994	4534	7	4	5	3
May	18,	2005	00:00:00	6057	852	3	2	2	1
May	19,	2005	00:00:00	1777	copyright 2011, UCAR, 1624	all rights res	erved 5	2	1
May :	25,	2005	00:00:00	8583	928	4	2	4	2
Jun	1,	2005	00:00:00	12456	2657	5	6	6	2
.Tun	٩	2005	00-00-00	7561	102	11	1	5	n



#### 14 May 2009 Init: 00 UTC Spatial Thresh: 30dBZ









- Smoothing Filters in MET
  - Minimum, Maximum, Median, Mean





### Neighborhood Methods: Fractional coverage of events


### **Neighborhood Methods**





#### **Fractions Brier Score**

Roberts and Lean (2008)

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# **Neighborhood Methods**



Fractions Brier Score (worst possible)

Fractions Brier Score

Fractions Skill Score (FSS) of Roberts and Lean (2008)

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# **Neighborhood Methods**



# <section-header><list-item><list-item><list-item><list-item><list-item><list-item><list-item>



- Skamarock (2004), MWR **132**:3019-3032
- Harris et al. (2001), J Hydrometeorol. 2:406-418
- Tustison et al. (2001), JGR 106(D11): 11775-11784
- and many more...
- Wavelet
  - Briggs and Levine (1997), MWR 125:1329-1341
  - Casati et al. (2004). [In MET wavelet stat tool]

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1. Create binary fields for a threshold









### Summary

- Wavelet tool provides a flexible method for decomposing spatial fields into different scales.
- Once decomposed, verification measures at each *physical* scale can be examined and compared.

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# Example of WWMCA Plot Tool Output



#### usage: wwmca\_plot [ -outdir path ] wwmca\_cloud\_pct\_file\_list

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# Regridding and Plotting WWMCA Cloud Data Uterest dependence Reserved

 Specify "To" Grid by name or parameter list

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WWMCA Too

- Specify Interpolation Parameters
- Specify NetCDF Output Parameters





# Demand Arises...

- MET outputs statistics in data tables
- Users frequently request a system for visualizing MET output data
- Scientists want plots showing statistics for variables, cases and relationships
- Often, many plots are reviewed to find a small number of illustrative cases

# What is METViewer?

METViewer is a data visualization (plotting) system



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# **Design Principles**

- Relational database: for searching, sorting and grouping MET output data - MySQL
- Plotting system: for consistent and robust graphics R
- Web application: for accessibility, portability and ease of use – java & apache tomcat
- Batch processing: for generating many plots with only a few simple commands - java
- Distributable

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# **METViewer Design**

METViewer consists of three components which implement the solution ideas



# **Plot Specification**

#### Data type:

- Traditional Statistics
- MODE Statistics

#### Plot type / Template:

- Series plot
- Box plot
- Bar plot

#### Independent variable and values:

- Lead time (FCST\_LEAD)
- Valid / Initialization time (FCST\_VALID\_BEG)
- Threshold (FCST\_THRESH)
- Vertical Level (FCST\_LEV)

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# **Plot Specification Cont'd**

- Dependent variable(s)
  - Forecast Variable (e.g. APCP\_o6, TMP, WIND)
  - Statistic (e.g. CSI, RMSE, BRIER, AREA, ANGLE\_DIFF)
- Series variables and values: lines on plot
- Fixed variables and values: case information
- Aggregation CTCs or SL1L2
- Plot formatting
- Series formatting & confidence intervals:
  - Normal
  - Bootstrap
  - Standard error (median or mean) configurable a

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# **Plot Types**

#### Currently Implemented:

- Time series
- Threshold series
- Vertical levels (independent variable on vertical axis)
- Box plot / Points Distribution plot
- Bar plot

#### Forthcoming:

- Scatter plot (statistic 1 vs. statistic 2)
- Frequency Histogram
- Rank Histogram
- ROC

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# Independent Variable



# **Dependent Variable**



# <figure><figure>

# **Box Plot**



# Web App Demo

#### ... and questions

http://www.dtcenter.org/met/metviewer/db/gnse

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MODE Time Domain

