





Precipitation verification in Italy: Long term trends

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Intercomparison COSMO-ME/COSMO-I7, FIRST 24H

ROC DIAGRAM 201201_201305 0024

6h cumulated precipitation maximum over areas: 201201-201305

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extreme dependency score -> investigate the

performance of an NWP model for rare events

Stephenson et al. Introduce the extreme dependency score (EDS) as a good alternative to standard scores for verification of rare events.

	Event observed yes	Event observed no	Total
Forecast yes	A	b	a + b
Forecast no	С	d	c + d
Total	a + c	b+d	n= a + b + c + d

frequency bias index	FBI = (a + b)/(a + c)	[0,∞] best 1	The frequency bias index indicates whether the forecasting system under or over- forecasts the number of events.
hit rate (POD)	H = a/(a + c)	[0,1] best 1	The hit rate represents the probability that the event is forecast when it occurs
false alarm rate (POFD)	F = b/(b + d)	[0,1] best 0	The false alarm rate represents the probability of forecasting the event when it did not occur. % not events obs. Not correctly forecasted. fraction of the observed "no" events were incorrectly forecast as "yes".
true skill score	TSS = H - F	[-1,1] best 1	The true skill score gives information on how the forecasting system distinguishes between occurrences and not occurrences.
base rate	BR = (a + c)/n	[0,1]	The base rate represents the probability that the event occurs. By definition, 1-BR plotted versus increasing thresholds represents the probability that precipitation amount does not exceed a certain threshold.
extreme dependency score	EDS= 2[In((a+c)/n)/In(a/n)] -1	[-1,1] best 1	What is the association between forecast and observed rare events? Converges to 2η-1 as event frequency approaches 0, where η is a parameter describing how fast the hit rate converges to zero for rarer events. EDS is independent of bias, so should be presented together with the frequency bias

- To get clear information about how the forecasting system detects the extreme events, it would be fair if the EDS is compared for events having the same base rate. One has to investigate if better value of the EDS are related to an improvement in the quality of the forecasting system or if they are due to the event variability over the years.
- The equation defining the EDS uses the left hand side of a contingency table and the total number of cases (sample size). This results in an increased freedom for false alarms and correct negatives, which can freely vary with the only restriction that their sum has to be constant. Therefore, it is paramount to use the EDS in combination with other scores that include the right hand side of the contingency table, as the F and/or the FBI to show that improvements are not due to an increase of false alarms. (Ghelli&Primo,2009)

The affect of the base rate on the extreme dependency score (Ghelli&Primo, 2009)

The Extreme Dependency Score (EDS) has been introduced as an alternative measure to verify the performance of numerical weather prediction models for rare events, taking advantage of the non-vanishing property of the score when the event probability tends to zero.

This score varies from 1 (best value) to -1 (worst value).

The EDS is written as a function of BR:

EDS = [ln(BR) - ln(HR)] / [ln(BR) + ln(HR)]

Equation presents the EDS as a function of the base rate and the hit rate. when HR = 1, the EDS = 1 and when BR = 1, the EDS = -1. On the other hand, when the base rate is equal to one, the event happens all the time and so the EDS is not an appropriate score since it is focused on verification of extreme events (low probability of occurrence). Therefore, if different data samples need to be compared, it is imperative to have similar base rate. •Thus, even if there are no misses and the EDS value is maximum, the forecasting system might have a high number of false alarms. Therefore, an EDS = 1 does not imply a skilful system. If values of the EDS for different periods need to be compared, then the base rate must be constant in time to avoid changes in the EDS to be just a reflection of changes in the BR.

• If the base rate is constant, an increase of the EDS implies a better probability of detection (hit rate), i.e. a more skilful system. If only the hit rate is constant, then an increase of the EDS is only due to a higher event probability. If neither the base rate nor the hit rate is constant, then the improvement of the EDS could be due to any of the previous reasons.

The extreme dependency score: a non-vanishing measure for forecasts of rare events (Stephenson et al.)

EDS takes the value of 1 for perfect forecasts and 0 for random forecasts, and is greater than zero for forecasts that have hit rates that converge slower than those of random forecasts

EDS has demonstrated here that there is dependency between the forecasts and the observations for more rare events, which is masked by the traditional skill scores that converge to zero as the base rate vanishes. EDS does not explicitly depend on the bias in the system for vanishing base rate and so is less prone to improvement by hedging the forecasts. EDS has the disadvantage that it is based only on the numbers of hits and misses, and so ignores information about false alarms and correct rejections. Therefore, EDS is non-informative about forecast bias, and a forecasting system with a good EDS could be very biased. Therefore, one should present EDS together with the frequency bias as a function of threshold in order to provide a complete summary of forecast performance.