

Forecast Evaluation and Uncertainty Communication

--introduction of a useful tool

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Challenges we face as forecasters:

- Our forecast is not accurate.
- We don't think our model is wrong, but data are messy.
- It's hard to compare our forecast with others because we are using different models.
- The uncertainty is so high that the forecast is not helpful.
- Folks are questioning about our forecast, it's hard to explain to them.



Introduction

- A tool that can help:
 - Diagnose data/model issues
 - Compare all models for a single stock
 - Compare models across different stocks
 - Demonstrate uncertainties
 - Communicate to non-experts

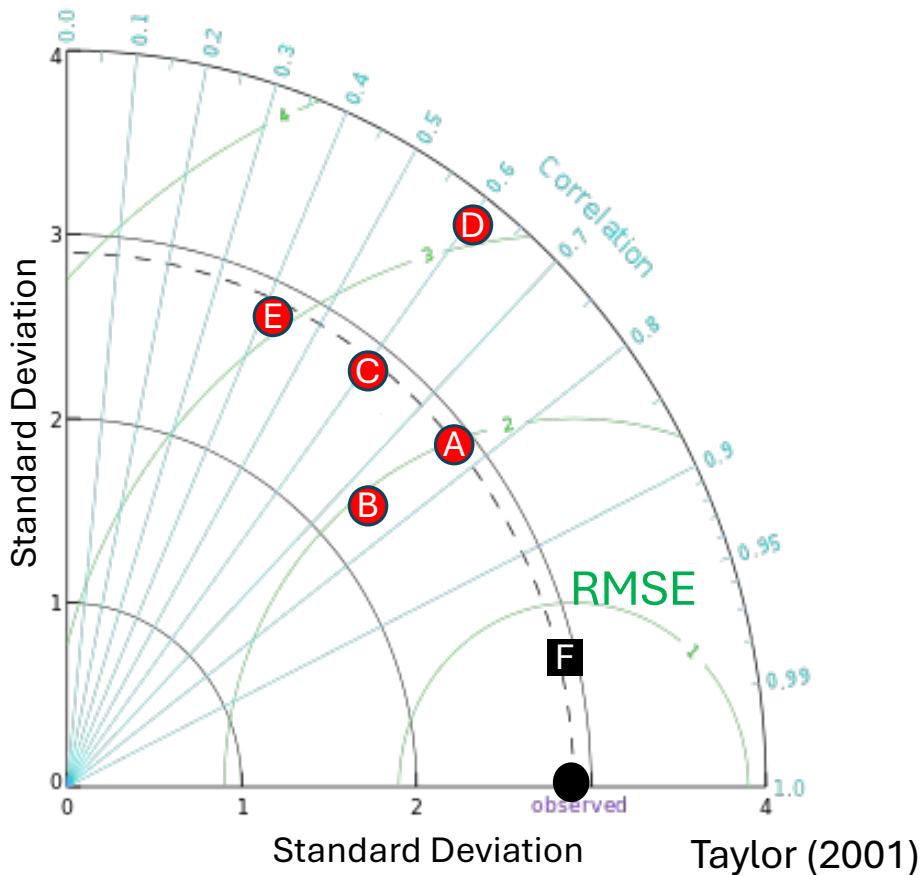


Taylor Diagram

- Taylor (2001)
Google citations: 7,808 (last checked, 2024/9/6)
- Be widely used by many science communities
(weather, oceanography, other fisheries)
- Ready to use in multiple languages
R (plotrix), Python (VCS), Matlab (taylordiag)



Taylor Diagram



Inputs:

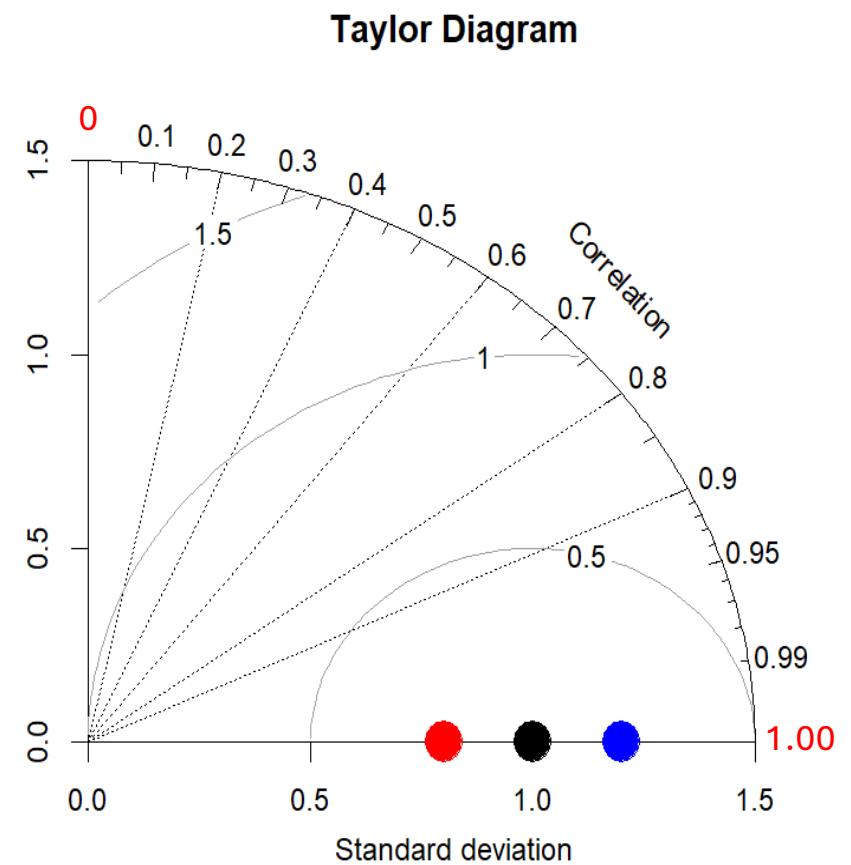
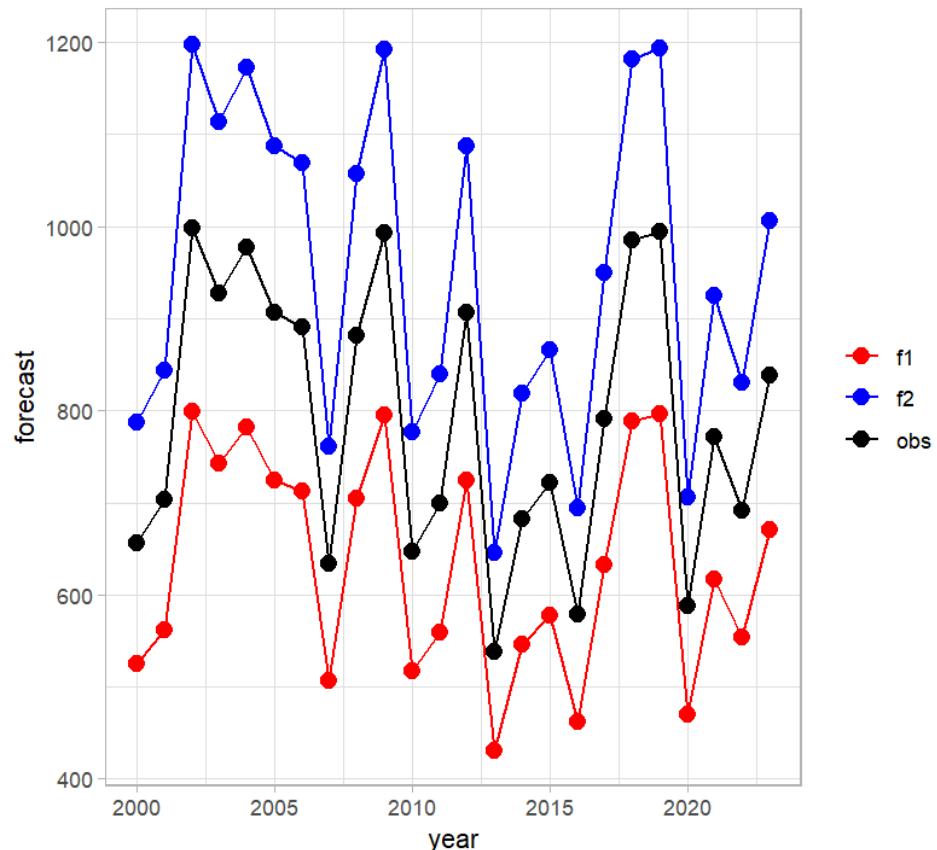
- Observation
- Prediction

3-metrics-in-1

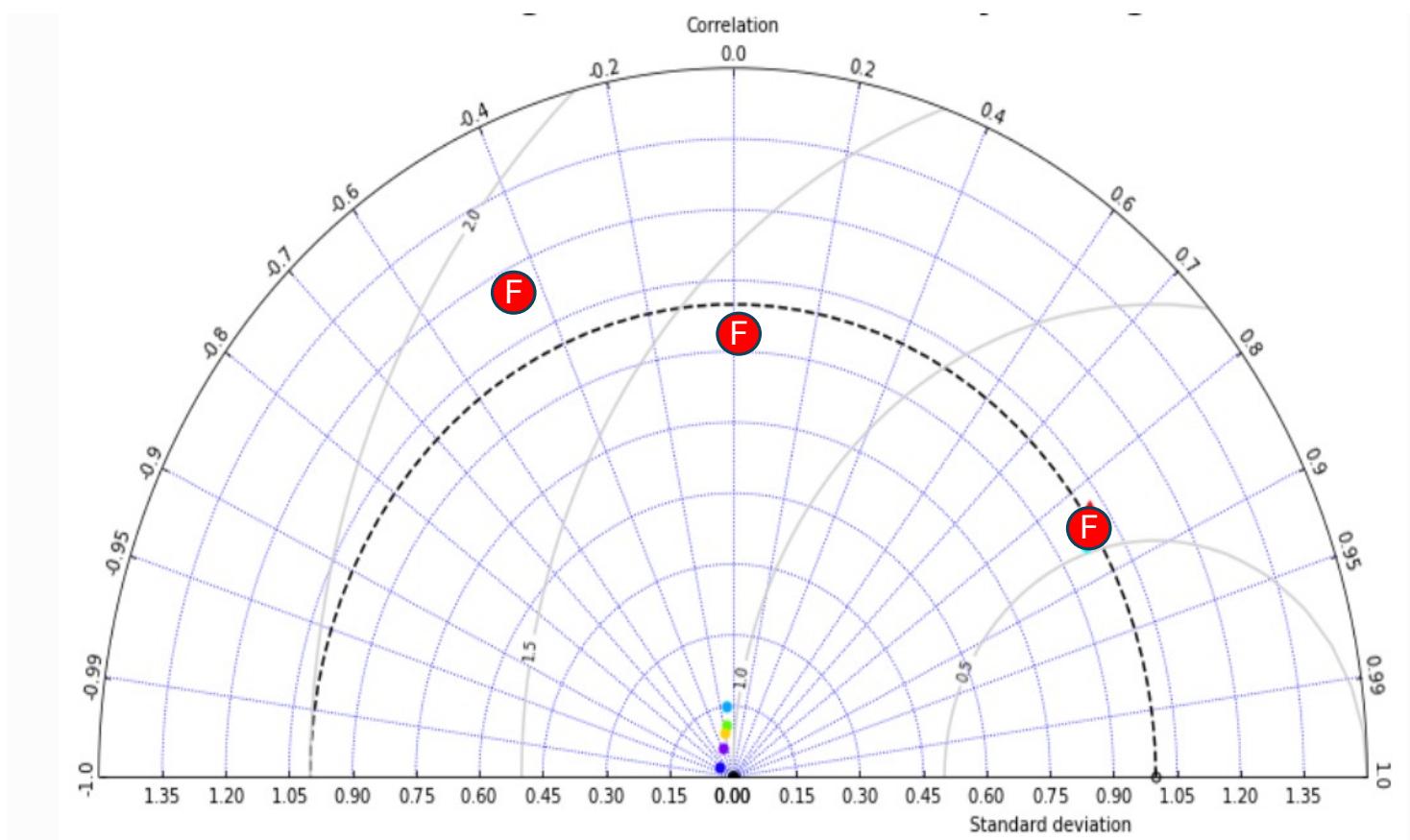
- Correlation
- SD
- RMSE



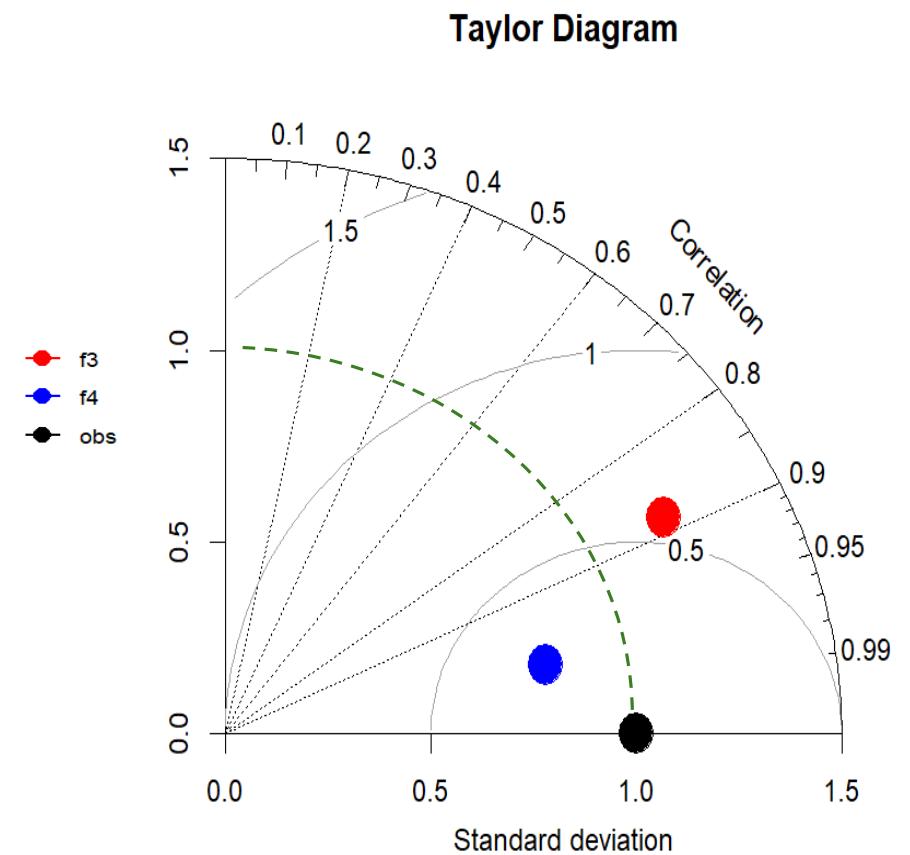
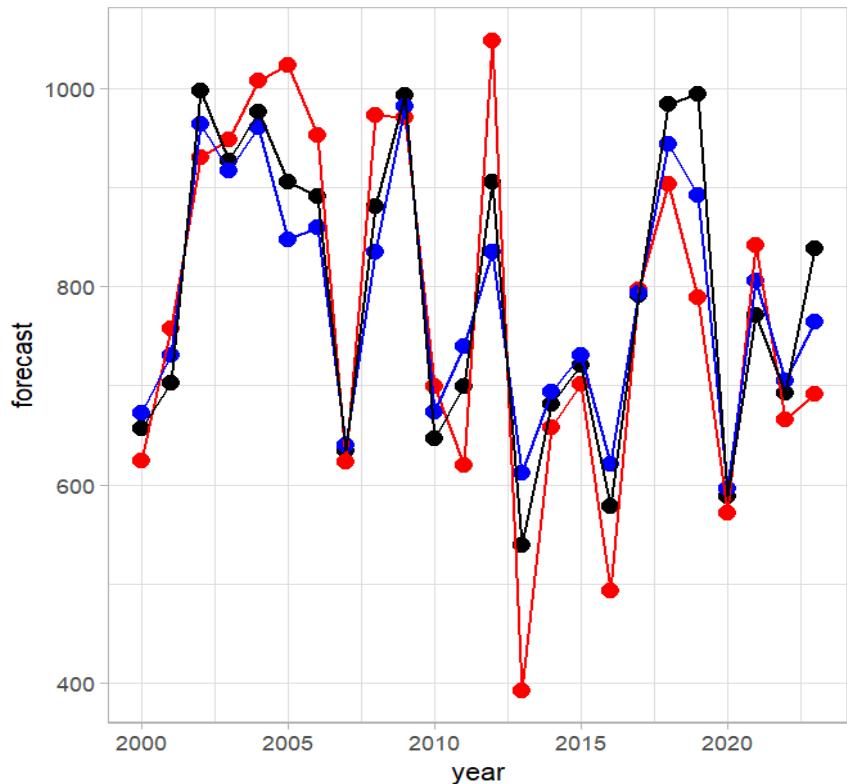
Taylor Diagram - correlation



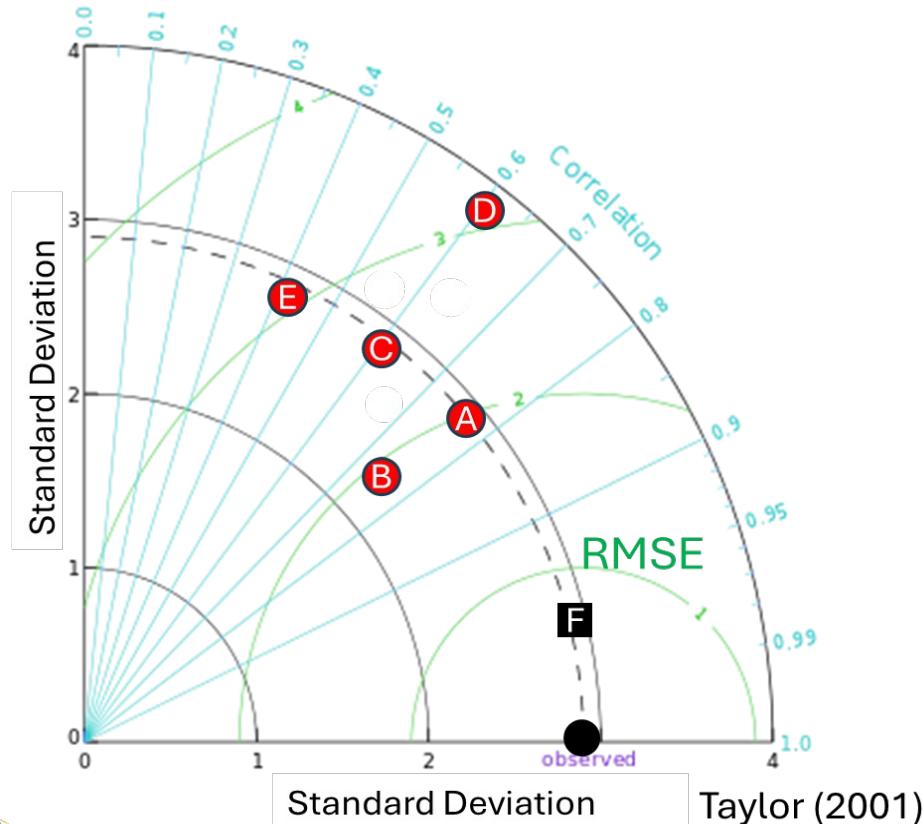
Taylor Diagram - correlation



Taylor Diagram – standard deviation



Taylor Diagram - RMSE



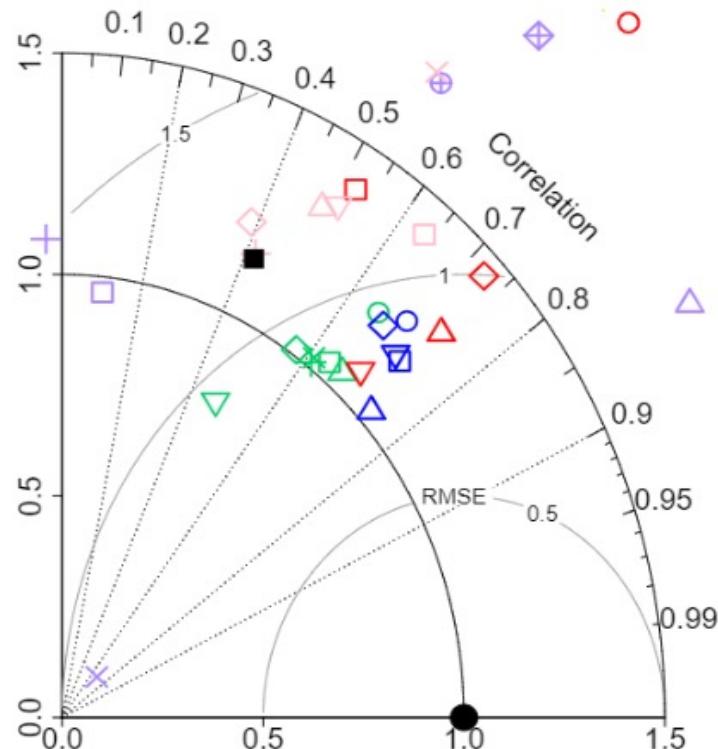
- Other metrics:
 - MAE
 - MRE
 - MAPE
- Good model:
 - High correlation
 - Similar SD
 - Small RMSE

=> Close to observation



Case study: Fraser sockeye

Fennell (Upper Barriere)

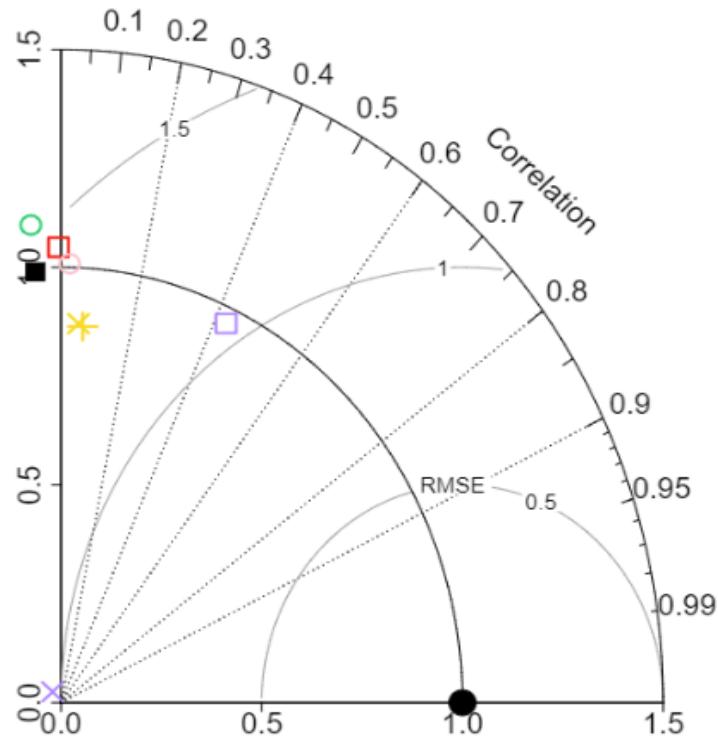


- Observation
 - Forecast
 - Ricker
 - RickerCyc
 - RickerEi.SST
 - RickerPi.SST
 - RickerFRD.mean
 - RickerFRD.peak
 - RickerPDO
 - RickerGOA.SST
 - RickerSockeye
 - RickerChum
 - RickerPink
 - RickerSalmon.Total
 - Power
 - PowerCyc
 - PowerEi.SST
 - PowerPi.SST
 - PowerFRD.mean
 - PowerFRD.peak
 - PowerPDO



Case study: Fraser sockeye

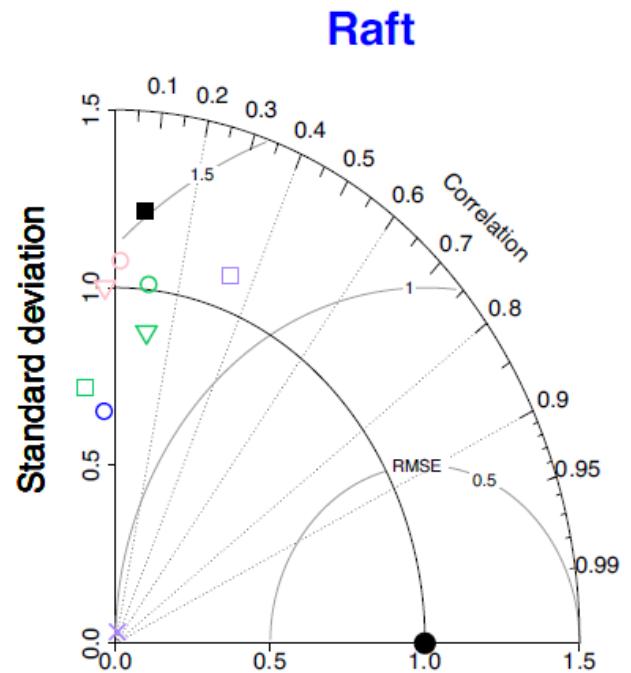
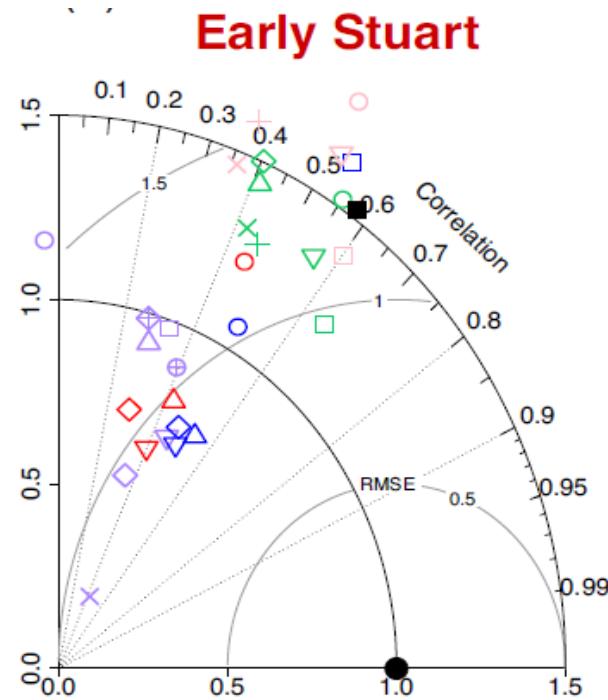
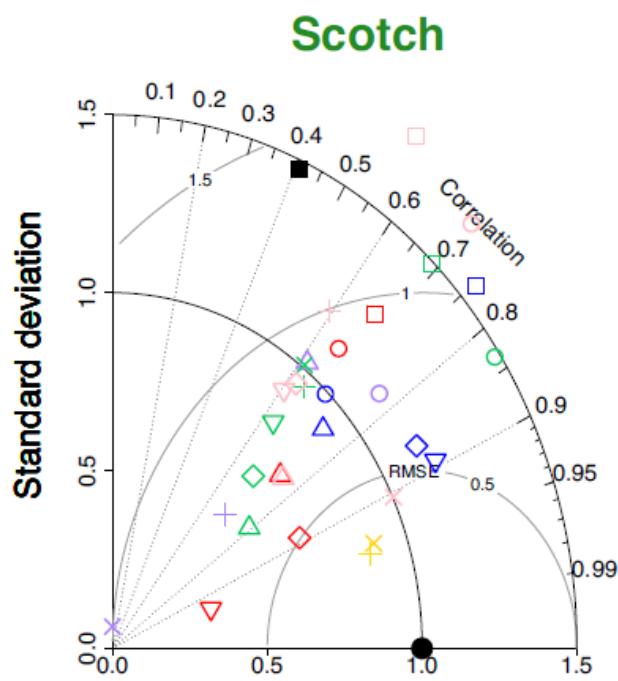
Gates



- Observation
- Forecast
- ✚ Ricker
- ✖ RickerCyc
- RickerEi.SST
- RickerPi.SST
- △ RickerFRD.mean
- ◊ RickerFRD.peak
- ▽ RickerPDO
- RickerGOA.SST
- RickerSockeye
- △ RickerChum
- ◊ RickerPink
- ▽ RickerSalmon.Total
- ✚ Power
- ✖ PowerCyc
- PowerEi.SST
- PowerPi.SST
- △ PowerFRD.mean
- ◊ PowerFRD.peak
- ▽ PowerPDO



Identify work priorities



- Model Selection

- Develop new models

- QA/QC data



Shiny app

Taylor Diagram

A Salmon Forecast Model Evaluation Tool

We are evaluating from 2009 to 2020.

Select stock

▼

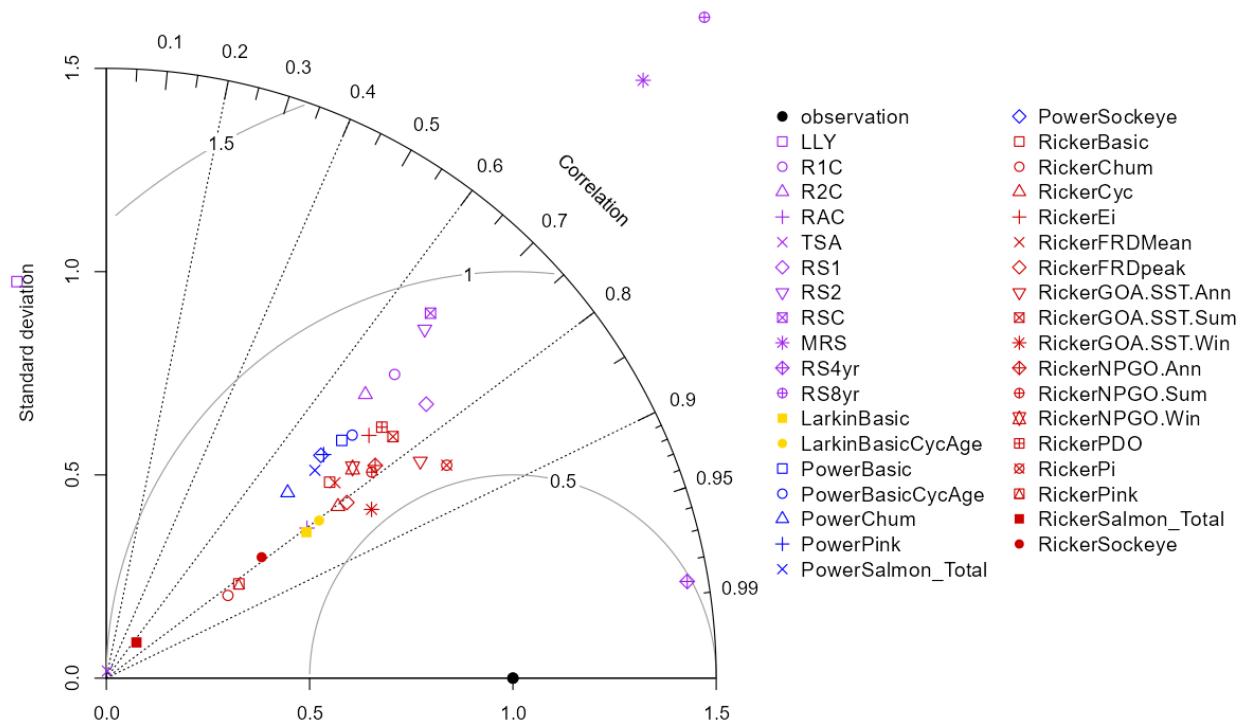
Select age

▼

Evaluation Year Range

2009

2020



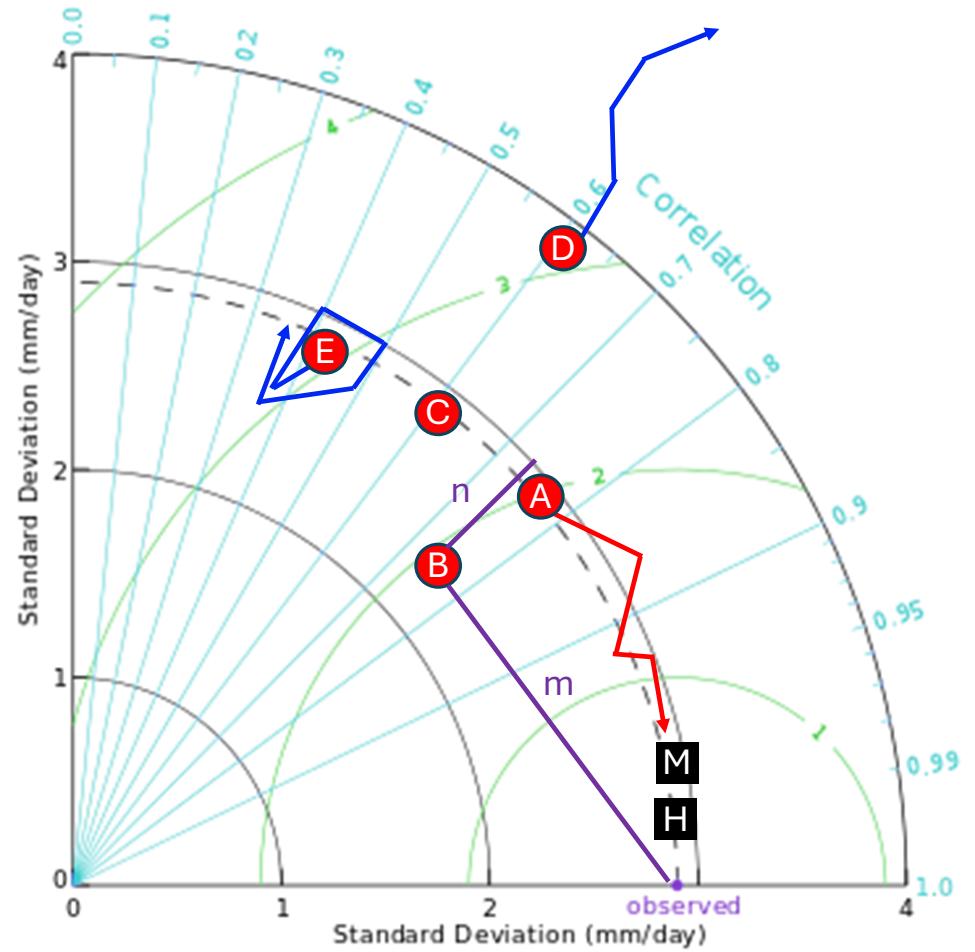
Fraser forecast vs return in recent years

Year	Forecast	Return	Percentage	Source
2021	1,330,000	2,549,000	+92%	(DFO,2022)
2022	9,775,000	6,777,000	-31%	(PSC,2022)
2023	1,564,000	1,670,000	+7%	(PSC,2023)
2024	567,000			(DFO,2024)



Future development

- Dynamic Taylor
- Automated process
- Forecast Evaluation



Summary

- Introduce a tool that can potentially help:
 - forecasters to improve their forecast by identify data/model issues, evaluate model performance more effectively within and across stocks
 - managers to identify work priorities, better communicate results to non-experts
- All data/method are published and accessible.
 - Data weblink: <https://waves-vagues.dfo-mpo.gc.ca/library-bibliotheque/41227153.pdf>
 - Analyses weblink: https://github.com/yi-xu/Sockeye_paper (Xu et al., 2024, CJFAS)
 - Paper weblink: <https://agupubs.onlinelibrary.wiley.com/doi/10.1029/2000JD900719>
 - Shiny app weblink: <https://github.com/yi-xu-dfw/ForecastEvaluation>
- This tool can be further developed and may become a more powerful standard tool for the salmon fisheries/forecast society.



Acknowledgements

Questions? Contact Yi
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