

Metric	Meaning	Formulation	Set
rmse	Root mean squared error	$\sqrt{\frac{\sum(o_i - x_i)^2}{n}}$	
nme	Normalised mean error	$\frac{\sum  o_i - x_i }{\sum  o_i - \bar{o} }$	common
mbe	Mean bias error	$\sum(x_i - o_i)/n$	common
sd_diff	Difference in SDs	$\left 1 - \frac{\sigma_X}{\sigma_O}\right $	common
corr	Correlation coefficient (inverted)	$1 - \text{corr}(O, X)$	common
extreme_5	Difference in 5th percentile value	$ P_5(X) - P_5(O) $	extremes
extreme_95	Difference in 95th percentile value	$ P_{95}(X) - P_{95}(o) $	extremes
skewness	Difference in skewness	$\left 1 - \frac{\text{skew}(X)}{\text{skew}(O)}\right $	distribution
kurtosis	Difference in kurtosis	$\left 1 - \frac{\text{kurtosis}(X)}{\text{kurtosis}(O)}\right $	distribution
overlap	Intersection of histograms (100 bins)	$\sum(\min(\text{bin}_{X,k}, \text{bin}_{O,k}))$	distribution