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4 misleading measures of model performance

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34 ABSTRACT

35 The discriminating capacity (i.e., ability to correctly classify presences and absences) of species distribution
36 models (SDMs) is commonly evaluated with metrics such as the Area Under the Receiving Operating
37 Characteristic Curve, the Kappa statistic and the True Skill Statistic (TSS). AUC and Kappa have been
38 repeatedly criticised, but the TSS has fared relatively well since its introduction, mainly because it has been
39 considered as independent of prevalence. In addition, discrimination metrics have been contested because
40 they should be calculated on presence-absence data, but are often used on presence-only or presence-
41 background data. Here, we investigate the TSS and an alternative set of metrics –similarity indices, also
42 known as F-measures. We first show that even in ideal conditions (i.e., perfectly random presence-absence
43 sampling), TSS can be misleading because of its dependence on prevalence, whereas similarity/F-measures
44 provide adequate estimations of model discrimination capacity. Second, we show that in real-world
45 situations where sample prevalence is different from true species prevalence (i.e., biased sampling or
46 presence-pseudoabsence), no discrimination capacity metric provide adequate estimations of model
47 discrimination capacity, including metrics specifically designed for presence-pseudoabsence. Our
48 conclusions are twofold. First, they unequivocally appeal SDM users to understand the potential
49 shortcomings of discrimination metrics when quality presence-absence data are lacking, and we provide
50 recommendations to obtain such data. Second, in the specific case of virtual species, which are
51 increasingly used to develop and test SDM methodologies, we strongly recommend the use of
52 similarity/F-measures, which were not biased by prevalence, contrary to TSS.

53

54

55 INTRODUCTION

56 During the last decades, species distribution models (SDMs) have become one of the most
57 commonly used tools to investigate the effects of global changes on biodiversity. Specifically,
58 SDMs are widely used to explore the potential effects of climate change on the distribution of
59 species of concern (Gallon *et al.* 2014), to anticipate the spread of invasive species (Bellard *et*
60 *al.* 2013), but also to prioritise sites for biodiversity conservation (Leroy *et al.* 2014).
61 Therefore, conservation managers increasingly rely on SDMs to implement conservation
62 strategies and policies to mitigate the effects of climate change on biodiversity (Guisan *et al.*
63 2013). There are various methodological choices involved in the application of SDMs (e.g.,
64 data type and processing, variables, resolution, algorithms, protocols, global climate models,
65 greenhouse gas emission scenarios), which make them particularly difficult to interpret,
66 compare, and assess. However, evaluation of their predictive accuracy is probably a common
67 step to most SDM studies across methodological and technical choices. This evaluation
68 allows us to quantify model performance in terms of how well predictions match
69 observations, which is a fundamental and objective part of any theoretical, applied or
70 methodological study.

71 To evaluate model predictive performance, the occurrence dataset is often partitioned into two
72 subsets (one for calibrating models, and one for testing) and predictions are assessed in terms
73 of whether or not they fit observations using various accuracy metrics (Araújo *et al.* 2005), a
74 method called cross-validation. Other approaches include calibrating on the full dataset and
75 testing on an independent dataset, or, when the modelled species is a virtual, *in silico*, species
76 (e.g., for testing methodological aspects), directly comparing the predicted distribution with
77 the known true distribution (Leroy *et al.* 2015). Accuracy metrics can be divided into two
78 groups: discrimination vs. reliability metrics (Pearce *et al.* 2000; Liu *et al.* 2009).
79 Discrimination metrics measure classification rates, i.e. the capacity of SDMs to distinguish

80 correctly between presence and absence sites. Reliability metrics measure whether the
81 predicted probability is an accurate estimate of the likelihood of occurrence of the species at a
82 given site. Here, we focus on the issues of discrimination metrics, since they are often used in
83 the SDM literature to test model robustness; however we stress the importance of evaluating
84 reliability (see Meynard & Kaplan 2012 as well as Liu *et al.* 2009), for example with the
85 Boyce index which is probably the most appropriate reliability metric (Boyce *et al.* 2002;
86 Hirzel *et al.* 2006; Cola *et al.* 2016).

87 Discrimination metrics rely on the confusion matrix, i.e., a matrix comparing predicted versus
88 observed presences and absences (Table 1). Such discrimination metrics have largely been
89 borrowed from other fields of science, such as medicine and weather forecasting, rather than
90 being specifically developed for SDM studies (Liu *et al.* 2009). Three classification metrics
91 stand out in the SDMs literature: Cohen's Kappa, the Area Under the receiver operating
92 characteristic curve (AUC), and the True Skill Statistic (TSS). The AUC was introduced in
93 ecology by Fielding & Bell (1997) (2,821 citations on Web of Science in June 2017), but has
94 since repeatedly been criticised (Lobo *et al.* 2008, 2010; Jiménez-Valverde 2012) because its
95 dependence on prevalence (i.e., the proportion of recorded sites where the species is present)
96 makes it frequently misused. Cohen's Kappa has also been repeatedly criticised for the same
97 reason (McPherson *et al.* 2004; Allouche *et al.* 2006; Lobo *et al.* 2010). TSS (Peirce 1884), on
98 the other hand, has fared relatively well since its introduction by Allouche *et al.* (2006) (719
99 citations in June 2017), mainly because it had been shown as independent of prevalence.

100 However, this claim has recently been questioned because of a flawed testing design (Somodi
101 *et al.* 2017). More recently, all of these metrics have been contested because they should be
102 calculated on presence-absence data, but are often used on presence-only or presence-
103 background data, i.e. data with no information on locations where species do not occur
104 (Yackulic *et al.* 2013; Jarnevich *et al.* 2015; Somodi *et al.* 2017). In these cases, False

105 Positives (FP) and True Negatives (TN) (Table 1) are unreliable, which led Li & Guo (2013)
106 to propose alternative approaches, specifically designed for presence-background models.
107 They proposed the use of F_{pb} , a proxy of an F -measure (“the weighted harmonic average of
108 precision and recall”, Li & Guo (2013)) based on presence-background data, and F_{cpb} , a
109 prevalence-calibrated proxy of an F -measure based on presence-background data. Despite the
110 apparent relevance of Li & Guo's (2013) metrics (13 citations as of June 2017), the field is
111 still dominated by metrics that have been repeatedly criticised, such as AUC and Kappa, or
112 more recently TSS (*e.g.*, D'Amen *et al.* 2015; Jarnevich *et al.* 2015; Mainali *et al.* 2015).

113 With this forum, our aim is twofold: (1) illustrate with examples and simulations that,
114 contrary to early claims, TSS is in fact dependent on prevalence, and (2) evaluate an
115 alternative set of metrics based on similarity indices, also known as F -measures in the binary
116 classification literature, as potential alternative measures of model predictive ability.
117 Similarity indices assess the similarity of observed and predicted distributions, and can be
118 partitioned into two components to evaluate model characteristics: Over Prediction Rate
119 (OPR) and Unpredicted Presence Rate (UPR). We compare the performance of TSS and
120 similarity-derived metrics on three modelling situations corresponding to the most common
121 modelling setups, depending on the interplay between species and sample prevalence (see
122 below). We finally discuss the applicability of these discrimination metrics in SDM studies
123 and provide practical recommendations.

124

125 **SPECIES AND SAMPLE PREVALENCE**

126 Here we will define *species prevalence* as the ratio between the species area of occupancy
127 (AOO, i.e., the area within the distribution of a species that is actually occupied) and the total
128 study area (see Rondinini et al. 2006 for definitions). For example, if the study area
129 encompasses Europe and we have divided the study area into 1-km grid cells, and if we are
130 studying a species that occupies only 15% of those grid cells its prevalence would be 0.15.
131 Notice that species prevalence will vary depending on the resolution of the gridded data and
132 on the extent of the study area. In practice, however, species prevalence is never known,
133 because the true AOO is generally not known, except for the specific case of virtual species
134 (Leroy et al. 2015). Hence, for real species, only the *sample prevalence* is known, which is
135 the proportion of sampled sites in which the species has been recorded. Meynard and Kaplan
136 (2012) showed with virtual species that sample prevalence should be similar to species
137 prevalence to produce accurate predictions. However, in practice, we expect sample
138 prevalence to be different from species prevalence, unless the sampling of presences and
139 absences is perfectly random throughout the entire study area. Indeed, samplings of species
140 presences are generally spatially biased (Phillips et al. 2009; Varela et al. 2014). For example,
141 ecologists look for their species of interest in sites where they have a sense a priori that they
142 will find it, which will inevitably result in a mismatch between sample and species
143 prevalence. Furthermore, a substantial proportion of SDM studies rely on presence-only
144 modelling techniques, which requires to sample ‘pseudo-absence’ or ‘background’ points
145 (hereafter called pseudo-absences). In such cases the sample prevalence is artificially defined
146 by the number of chosen pseudo-absences, and is thus unlikely to be equal to species
147 prevalence.
148 Neither species prevalence nor sample prevalence should influence accuracy metrics. In the
149 following, we investigate three different cases corresponding to the most common situations

150 of SDM evaluation. First, we investigate the ideal ‘presence-absence’ case where species
151 prevalence is equal to sample prevalence; this case corresponds to well-designed presence-
152 absence samplings or to the evaluation of SDMs based on virtual species where the true AOO
153 is known. Second, we investigate ‘presence-absence’ situations where sample prevalence
154 differs from species prevalence. Last, we investigate ‘presence only’ situations where sample
155 prevalence differs from species prevalence.

156 **PRESENCE-ABSENCE, SPECIES PREVALENCE = SAMPLE PREVALENCE**

157 In this first case, we define the sample confusion matrix as perfectly proportional or equal to
158 the true confusion matrix, i.e. the entire predicted species distribution is compared to the true
159 species distribution. In practice, this case occurs when the sampling is perfectly random
160 throughout the landscape and species detectability is equal to one, or when evaluating SDM
161 performance with virtual species (e.g., Qiao *et al.*, 2015). With this first case we can analyse
162 the sensitivity of discrimination metrics to species prevalence only.

163 *The unexpected dependence of TSS on prevalence*

164 Previous studies have already shown that common discrimination metrics such as Kappa and
165 AUC are influenced by species prevalence (e.g., Lobo *et al.* 2008, 2010). However, TSS has
166 been widely advocated as a suitable discrimination metric that is independent of prevalence
167 (Allouche *et al.* 2006). Here we demonstrate with simple examples that TSS is itself also
168 dependent on species prevalence. When species prevalence is very low (and so is sample
169 prevalence), we expect the number of True Negatives (Table 1) to be disproportionately high.
170 In these cases, specificity will tend towards one, and TSS values will be approximately equal
171 to sensitivity (Table 2). As a result, TSS values can be high even for models that strongly
172 overpredict distributions. Figure 1 represents graphically some examples of how
173 overprediction and underprediction play into TSS performance. For example, Fig. 1a shows a
174 model that strongly overpredicts the distribution, producing 300% more False Positives than

175 True Positives, and yet TSS is close to 1 (Fig. 1a, TSS=0.97). Such a high value can in turn be
176 produced by a model which correctly predicts the true distribution with few overpredictions
177 (Fig. 1b, TSS = 1.00). In addition, the over-predicting model (Fig. 1a) will also have higher
178 TSS values compared to a model that only missed 15% of presences (Fig. 1c, TSS=0.85).
179 Furthermore, for identically-performing models, if sample prevalence decreases (from 0.25 to
180 0.01), then the proportion of True Negatives is increased, and consequently TSS values
181 increased from 0.60 to 0.70 (Fig. 1d-f). Consequently, TSS values can be artificially increased
182 by decreasing sample prevalence. As an unexpected consequence, for two species with
183 different AOO in the study area (thus different sample prevalence), the species with the
184 smaller distribution will be considered better predicted than the one with a larger distribution
185 (Fig. 1d-f).

186 To summarise, TSS values can be misleading in situations where the number of True
187 Negatives is high by (i) not penalising overprediction and (ii) assigning higher values to
188 species with smaller prevalence for identical discrimination accuracy. These flaws can be
189 strongly problematic for ecologists, and during SDM performance evaluation it is generally
190 preferable to assume that overprediction should be equivalent to underprediction (e.g.,
191 Lawson et al., 2014). Therefore, we conclude that TSS is prone to similar shortcomings as
192 AUC and Kappa when it comes to its dependence on sample prevalence and AOO.

193 *Similarity metrics as an alternative*

194 To avoid these shortcomings, we propose to focus the evaluation metrics on three components
195 of the confusion matrix (Table 1): True Positives, False Positives and False Negatives,
196 neglecting the True Negatives that could be easily inflated. In particular, we seek to maximise
197 True Positives, and minimise both False Positives and False Negatives with respect to True
198 Positives. This definition exactly matches the definition of similarity indices from community
199 ecology, such as Jaccard and Sørensen indices or the *F*-measure indices (Table 2). This

200 definition also matches the indices identified by Li & Guo (2013) as potential presence-
201 background metrics. The F_{pb} index is in fact equal to twice the Jaccard index (eqn. 13 in Li &
202 Guo 2013), while the F index is equal to the Sørensen index of similarity (eqn. 4 in Li & Guo
203 2013) (Table 2).

204 Similarity indices have two main benefits. First, their conceptual basis is easy to understand:
205 they measure the similarity between predictions and observations. A value of 1 means
206 predictions perfectly match observations, without any False Positive or False Negative. A
207 value of 0 means that none of the predictions matched any observation. The lower the
208 similarity value, the higher the number of False Positives and False Negatives, proportionally
209 to the number of True Presences. Second, as they do not include True Negatives, they are not
210 biased by a disproportionate number of True Negatives. In return, they do not estimate the
211 capacity of models to correctly predict absences. To illustrate this, we calculated the Sørensen
212 index of similarity (F-measure) on the same examples as above. Sørensen accurately
213 discriminated between highly over-predicting and well performing models (Fig. 1a-c). In
214 addition, when species prevalence was artificially increased for identical models, both indices
215 remained identical (Fig. 1d-f).

216 Because the specific objectives of SDM studies can be very different (e.g., invasion
217 monitoring versus habitat identification for threatened species), in a particular context we may
218 be more interested to assess whether predictions tend to over- or underestimate observations.
219 Such additional information can be obtained with similarity metrics by partitioning them into
220 two components: overprediction rate and unpredicted presence rate (Table 2). The
221 overprediction rate measures the percentage of predicted presences corresponding to false
222 presences, and was already recommended for assessing model overprediction (Barbosa *et al.*
223 2013). The unpredicted presence rate measures the percentage of actual presences not
224 predicted by the model, and is also called the false negative rate (Fielding & Bell 1997).

225 Taken together these metrics provide a full view of model discrimination accuracy and allow
226 interpreting the results in the specific context of the study.

227 *Demonstration based on simulations*

228 To validate these theoretical demonstrations, we performed simulations of the metrics for
229 three case studies with different performances: a first model with 40% overprediction and
230 40% underprediction, a second model with 40% underprediction and no overprediction, and a
231 third model with 40% overprediction and no underprediction. The first case addresses a
232 predicted range that is shifted in space with respect to the real one; the second and third cases
233 address situations where the predicted range is, respectively, smaller or larger than the real
234 one. For each model, we predicted the distribution range of theoretical species with different
235 prevalence (from 0.01 to 0.60 with a step of 0.01) over an area of 100 000 pixels. Then, for
236 each species, we randomly sampled 500 presences in the total area and a number of absences
237 verifying the condition that the sample prevalence is equal to species prevalence. We repeated
238 this procedure five times. For each repetition, we calculated the True Skill Statistic and the
239 Sørensen index (R scripts available at <https://github.com/Farewe/SDMMetrics>).

240 Our results (Figure 2) showed that TSS values decreased with prevalence for cases that
241 overpredicted species distributions, but not for cases that only underpredicted distributions
242 (Figure 2a). This result confirms our expectation that TSS does not penalise overprediction at
243 low prevalence. Sørensen values, on the other hand, remained similar regardless of species
244 prevalence (Figure 2b). These results confirm that in the ideal situation where species
245 prevalence = sample prevalence, the Sørensen index of similarity is a more appropriate metric
246 of model discrimination capacity.

247 **PRESENCE-ABSENCE, SPECIES PREVALENCE ≠ SAMPLE PREVALENCE**

248 When sample prevalence is different from species prevalence, the ratio of sampled absences
249 over sampled presences is different from the ratio of true presences over true absences. For

250 example, if too many absences are sampled (sample prevalence lower than species
251 prevalence), then the numbers of False Positives and True Negatives will be too large
252 compared to True Negatives and False Positives. The major consequence of this mismatch is
253 that any metric comparing sampled presences and absences will not reflect true model
254 performance, unless it contains a correction factor for the mismatch between sample and
255 species prevalence. Note, however, that metrics focusing only on sampled presences (omitting
256 sampled absences) will not be affected by this bias (for example, sensitivity or rate of
257 unpredicted presences will not be affected). We illustrate in Appendix A how the
258 aforementioned metrics are biased by prevalence in this situation: the lower the prevalence,
259 the higher the metric. We further show that an appropriate estimation can only be obtained
260 when an accurate estimation of species prevalence is available, which is generally not the case
261 (see section Estimations of species prevalence).

262 **PRESENCE-PSEUDOABSENCE OR PRESENCE-BACKGROUND, SPECIES
263 PREVALENCE ≠ SAMPLE PREVALENCE**

264 In presence-pseudoabsence schemes, sample prevalence is highly unlikely to be equal to
265 species prevalence, thus the previous bias also applies in this situation. Furthermore, an
266 additional bias is added by the fact that pseudo-absence points may be actual presence points.
267 This bias will further impact the estimation of False Positive by generating “False False
268 Positives” (FFP), *i.e.* predicted presences corresponding to actual presences but sampled as
269 pseudo-absences. We illustrate with simulation how this bias increases the dependence on
270 prevalence of existing metrics in **Appendix B**, including the prevalence-calibrated F_{cpb} metric
271 specifically designed for presence-background (Li & Guo 2013). We also illustrate that a
272 mathematical correction could be applied but requires ideal conditions unlikely to be obtained
273 (perfectly random samplings of presences and pseudoabsences; multiple repetitions; accurate
274 estimation of species prevalence) (see section Estimations of species prevalence).

275 **ESTIMATIONS OF SPECIES PREVALENCE**

276 The only way to correct discrimination metrics in cases where sample prevalence is different
277 from species prevalence requires an estimate of species prevalence. In presence-absences
278 schemes, species prevalence is usually estimated from the sample of presences and absences –
279 however we assumed here that in many situations this estimate may be biased. Besides, in
280 presence-pseudoabsence schemes this estimation is not available. An alternative approach
281 consists in estimating species prevalence from the modelled species distribution (e.g., Li and
282 Guo, 2013; Liu et al., 2013). Li and Guo (2013) demonstrated that this approach yielded
283 satisfactory results for presence-pseudoabsence based on the F_{pb} index. However, these results
284 were later contested by Liu et al. (2016) who found that neither F_{pb} , nor a TSS-derived metric
285 were able to correctly estimate species prevalence with presence-pseudoabsence data. This
286 inability to estimate species prevalence from presence-pseudoabsence data was expected
287 because an accurate estimation would require strong conditions which are unlikely to be met
288 in reality (see Guillera-Arroita et al., 2015 for a demonstration). Actually, for both presence-
289 pseudoabsence and presence-absence data, estimating species prevalence could be feasible
290 from limited presence-absence surveys, but may be prohibitively difficult or expensive to
291 obtain (Phillips & Elith 2013; Lawson *et al.* 2014). This barrier to estimate species prevalence
292 severely limits the applicability of discrimination metrics for presence-absence and presence-
293 pseudoabsence models where sample prevalence is different from species prevalence.

294

295 DISCUSSION AND RECOMMENDATIONS

296 In this paper, we have demonstrated that evaluating model discrimination capacity (i.e., the
297 capacity to accurately discriminate between presence and absence) depends on the interplay
298 between sample and species prevalence. We studied three general situations that modellers are
299 expected to encounter in their modelling exercises: (i) a presence-absence scheme where
300 sample prevalence is equal to species prevalence – this situation corresponds to perfectly
301 random presence-absence samplings with no detection bias, or to evaluations based on virtual
302 species; (ii) a presence-absence scheme where sample prevalence is different from species
303 prevalence – a likely situation for presence-absence modelling; and (iii) a presence-
304 pseudoabsence scheme where sample prevalence is different from species prevalence – the
305 general case for presence-pseudoabsence or presence-background modelling.

306 Our simulations unequivocally indicate that when sample prevalence is different from species
307 prevalence, none of the tested metrics are independent of species prevalence, corroborating
308 previous conclusions on the TSS (Somodi *et al.* 2017), and invalidating the propositions of Li
309 and Guo (2013). Our rationale and conclusions on TSS relate in fact to the same
310 argumentation as provided on AUC by Lobo *et al.* (2008). Both TSS and AUC have the same
311 shortcomings. Most importantly, Lobo *et al.* (2008) showed that the total extent to which
312 species are modelled highly influenced AUC values. Indeed, the total study extent drives
313 species prevalence (termed Relative Occurrence Area in Lobo *et al.* 2008); increasing extent
314 reduces species prevalence and vice versa. Consequently, artificially increasing the modelling
315 extent will artificially decrease prevalence, which in turn will increase AUC values (Lobo *et*
316 *al.* 2010; Jiménez-Valverde *et al.* 2013), but also TSS values as we showed here. Likewise,
317 comparing species with different AOO over the same extent will provide an unfair advantage
318 to species with smaller AOO because they will have a smaller prevalence. In fact, these

319 shortcomings are likely to be derived to any measurement that need to estimate either FP or
320 TN (Jiménez-Valverde *et al.* 2013).
321 Our first recommendation is a compelling advocacy for improving data quality in SDMs. Our
322 arguments as well as those of Lobo *et al.* (2008, 2010) and Jiménez-Valverde *et al.* (2013)
323 suggest that the quest for an ideal discrimination metric is futile, unless reliable presence-
324 absence data is available. Indeed, an unbiased set of presence and absence data is required to
325 estimate species prevalence (Guillera-Arroita *et al.* 2015), and any metric based on TN and
326 FP (Jiménez-Valverde *et al.* 2013). Therefore, we advocate the importance of collecting more
327 informative data. Ideally, we emphasise the necessity of obtaining at least a random or
328 representative sample of presences and absences (Phillips & Elith 2013), or to improve data
329 collection, for instance, by recording non-detections to estimate sampling bias and species
330 prevalence (Lahoz-Monfort *et al.* 2014; Guillera-Arroita *et al.* 2015). Cross-validation
331 procedures can lead to overoptimistic evaluations because of data autocorrelation, and
332 specific procedures can be applied to avoid this further bias (Roberts *et al.* 2016). We also
333 emphasise the importance of appropriate spatial extent; although a framework to choose
334 spatial extent does not exist, guidelines exist to improve spatial extent definition (Barve *et al.*
335 2011; Jarnevich *et al.* 2015).
336 Our second recommendation concerns the case where quality presence-absence data are
337 available. This is also the case of virtual species, which are increasingly used to develop and
338 test SDM methodologies (Li & Guo 2013; Meynard & Kaplan 2013; Varela *et al.* 2014;
339 Miller 2014; Leroy *et al.* 2015; Liu *et al.* 2016; Ranc *et al.* 2016; Hattab *et al.* 2017). Our
340 results unequivocally demonstrated that similarity/F-measure metrics, and their derived
341 components (OPR, UPR) were unbiased by species prevalence and can thus be applied in
342 these cases as discrimination metrics with better results than the classic Kappa, AUC and TSS
343 metrics. Therefore, we strongly recommend the use of these metrics in the specific case of

344 virtual species. After all, virtual species are used to demonstrate the shortcoming and/or
345 advantages of some methods over others, and therefore the use of appropriate evaluation
346 metrics is highly desirable.

347

348

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Table 1. Confusion matrix used to calculate discrimination metrics.

		Sampled data	
Predicted values	Presence	Presence	Absence
		True Positives (TP)	False Positives (FP)
482	Absence	False Negatives (FN)	True Negatives (TN)

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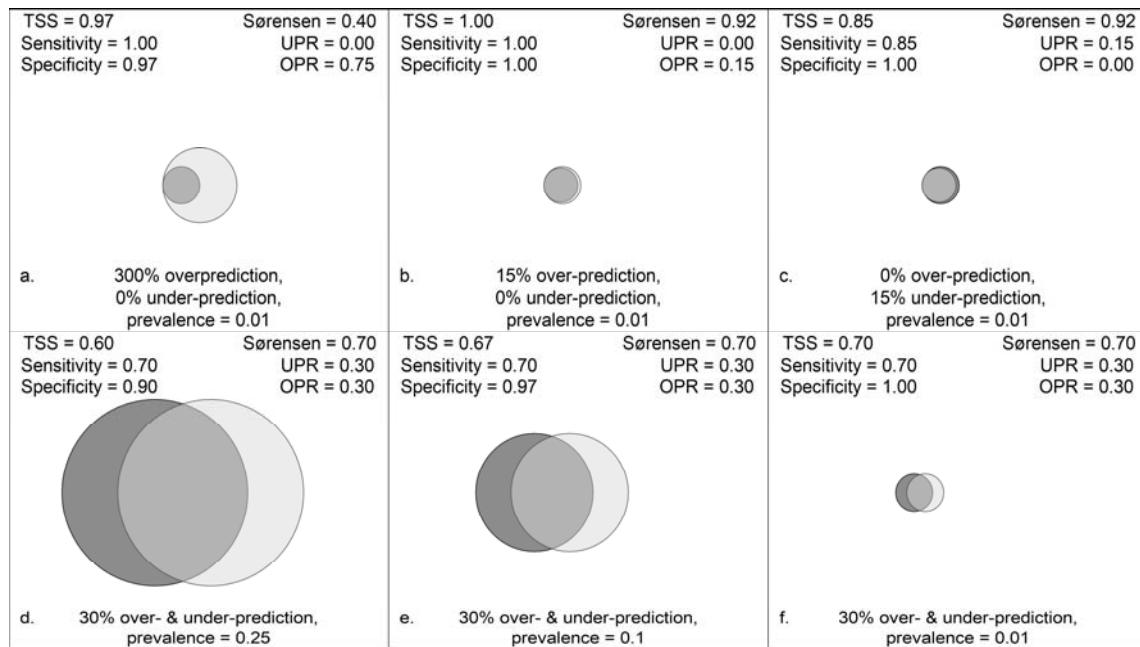
Table 2. Existing discrimination metrics. TP = True Positives, FN = False Negatives, FP = False Positives, TN = True Negatives, P = number of sampled presences, A = number of sampled pseudoabsences, $prev_{sp}$ = estimate of species prevalence.

Metric	Calculation	References
Sensitivity	$Sn = TP / (TP+FN)$	Fielding & Bell (1997)
Specificity	$Sp = TN / (TN+FP)$	Fielding & Bell (1997)
True Skill Statistic	$TSS = Sn + Sp - 1$	Peirce (1884), Allouche <i>et al.</i> (2006)
Jaccard's similarity index	$Jaccard = TP / (FN+TP+FP)$	Jaccard (1908)
Sørensen's similarity index, F -measure	$Sørensen = 2TP / (FN + 2TP + FP)$	Sørensen (1948), Li & Guo (2013)
Proxy of F measure based on presence-background data	$F_{pb} = 2 \times Jaccard$ $F_{cpb} = 2 \times TP / (FN + TP + c \times FP)$ where $c = P / (prev_{sp} \times A)$	Li & Guo (2013)
Overprediction Rate	$OPR = FP / (TP+FP)$	Barbosa <i>et al.</i> (2013)
Underprediction Rate	$UPR = FN / (TP+FN) = 1 - Sn$	False Negative Rate in Fielding & Bell (1997)

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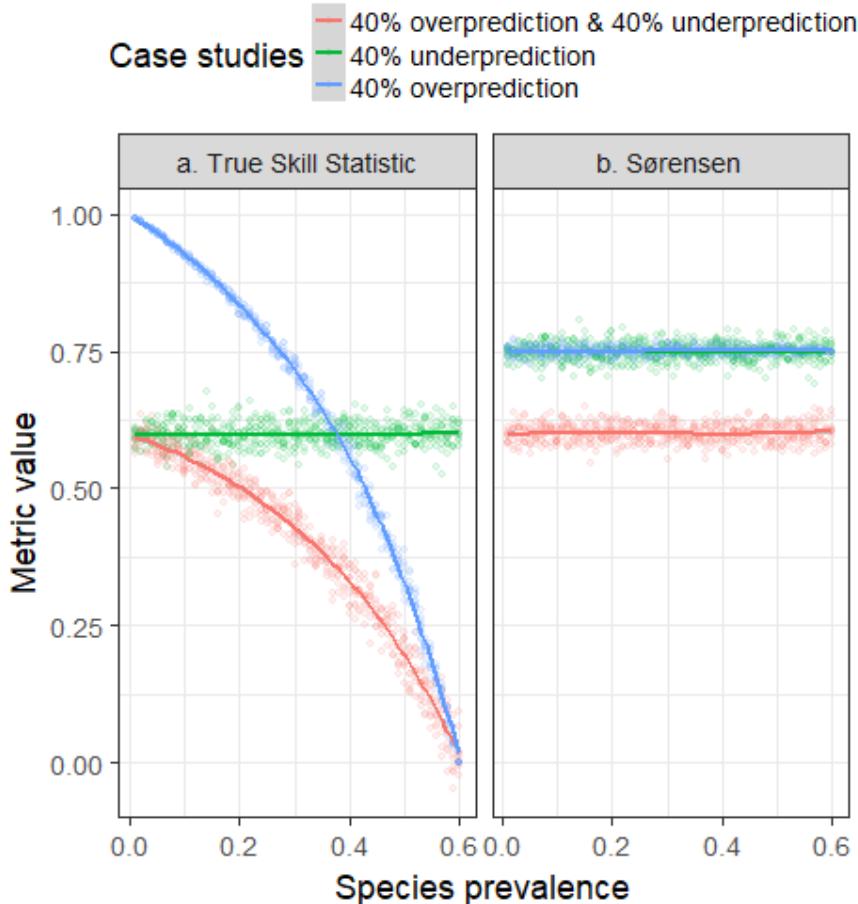


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Figure 1. Examples of model performances and associated metrics. The dark grey filled circle represents the proportion of actual presences in the sample. The light grey filled circle represents the proportion of predicted presences in the sample. Therefore, the overlap between the two circles represents the proportion of actual presences correctly predicted as presences ('True Positives'), whereas the white area represents the proportion of actual absences correctly predicted as absences ('True Negatives'). At low prevalence (0.10), TSS does not penalise overprediction: a model that strongly overpredicts distribution (Fig. 1a; 300% more False Positive than True Positives) can have a very high TSS (0.97), which is almost equivalent to a model with little overprediction (Fig. 1b, TSS = 1.00). TSS does penalise underprediction (Fig. 1c, TSS = 0.85) much more than overprediction (Fig. 1a-b). For identically-performing models (i.e., similar rates of over- and underprediction), if prevalence decreases (from 0.25 to 0.01) with increasing numbers of True Negatives, TSS values increased from 0.60 to 0.70 (Fig. 1d-f). In other words, for two species with different AOO in a given study area, the species with the smaller distribution have a higher TSS than the one with a larger distribution. Sørensen, on the other hand, accurately discriminates between highly over-predicting and well performing models (Fig. 1a-c). Similarity indices penalise identically over- and underprediction (Fig. 1b-c). In addition, when species prevalence is artificially increased for identical models, both indices remain identical (Fig. 1d-f).

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509 **Figure 2.** Simulations of the effect of species prevalence on species distribution model
510 discrimination metrics ((a) TSS and (b) Sørensen, equations available in Table 2) in a
511 presence-absence scheme where sample prevalence is equal to species prevalence. Three case
512 studies with varying degrees of over- and underprediction are applied to theoretical species
513 with prevalence ranging from 0.01 to 0.60 with a step of 0.01. The upper limit of 0.60 was
514 chosen so that we can calculate values for models with 40% overprediction. For each species,
515 an evaluation dataset was composed of 500 presences randomly sampled in the total area and
516 a number of randomly sampled absences verifying the condition that the sample prevalence is
517 equal to species prevalence, with 5 repetitions for each species (R scripts available at
518 <https://github.com/Farewe/SDMMetrics>). These simulations showed that TSS attributes
519 higher values at lower prevalence for case studies that overpredict species distributions, but
520 not for case studies that have only underprediction (Figure 2a). Sørensen values, on the other
521 hand, remain similar regardless of species prevalence (Figure 2b).
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