

CRPS Rank (n=1000, NSR=0.1)

% of scenarios

100%
75%
50%
25%
0%

0

10

20

Rank or better

Method

- | | |
|--------|----------|
| bprr | btreelm |
| tbass | bootrf |
| bass | rffgp |
| qbass | lagp |
| rgasp | confrf |
| bart | ngboost |
| hetgp | spce |
| gp | bnn |
| svecgp | bcart |
| fitcgp | blm |
| bcmgp | alcgp |
| apce | mpgp |
| deepgp | blasso |
| rvm | baseline |

