Table 1: Evaluation results of datasets C-F with interval-valued data and discrete data.

Dataset	n	MMER ↓	RMSEL ↓	RMSEU ↓	RL ↑	RU ↑
C	100	0.0110	3.3840	3.3802	0.9950	0.9950
	500	0.0103	3.2138	3.2058	0.9956	0.9956
	1000	0.0102	3.1812	3.1824	0.9957	0.9957
D	100	0.0133	5.4731	5.4691	0.9871	0.9871
	500	0.0125	5.1829	5.1747	0.9887	0.9887
	1000	0.0123	5.1308	5.1319	0.9889	0.9889
E	100	0.0146	6.0203	6.0117	0.9845	0.9844
	500	0.0142	5.8905	5.8694	0.9854	0.9855
	1000	0.0141	5.8535	5.8566	0.9857	0.9856
F	100	0.0082	3.3840	3.3803	0.9950	0.9950
	500	0.0077	3.2137	3.2059	0.9956	0.9956
	1000	0.0077	3.1812	3.1823	0.9957	0.9957

Table 2: MCCRM VS MCRM model performance under configuration G.

Model	n	AR ↓	MAR ↓	VR ↓	MMER ↓	RMSEL ↓	RMSEU ↓	RL ↑	RU ↑
MCRM	100	9.27%	3.6761	8.5214	0.0082	3.3924	3.3638	0.9950	0.9951
	500	8.98%	4.3149	7.2046	0.0077	3.2079	3.2090	0.9956	0.9956
	1000	9.01%	3.9375	8.7504	0.0076	3.1825	3.1803	0.9957	0.9957
MCCRM	100	0	3.5660	0.5537	0.0104	4.2960	4.2332	0.9920	0.9922
	500	0	4.4240	0.6025	0.0099	4.1092	4.1196	0.9928	0.9928
	1000	0	4.0008	0.6368	0.0099	4.1038	4.0871	0.9929	0.9929
MCCRM VS MCRM	100	-100.00%	-3.00%	-93.50%	0.0022	0.9036	0.8694	-0.0030	-0.0029
	500	-100.00%	2.53%	-91.64%	0.0022	0.9013	0.9106	-0.0028	-0.0028
	1000	-100.00%	1.61%	-92.72%	0.0022	0.9213	0.9068	-0.0028	-0.0028

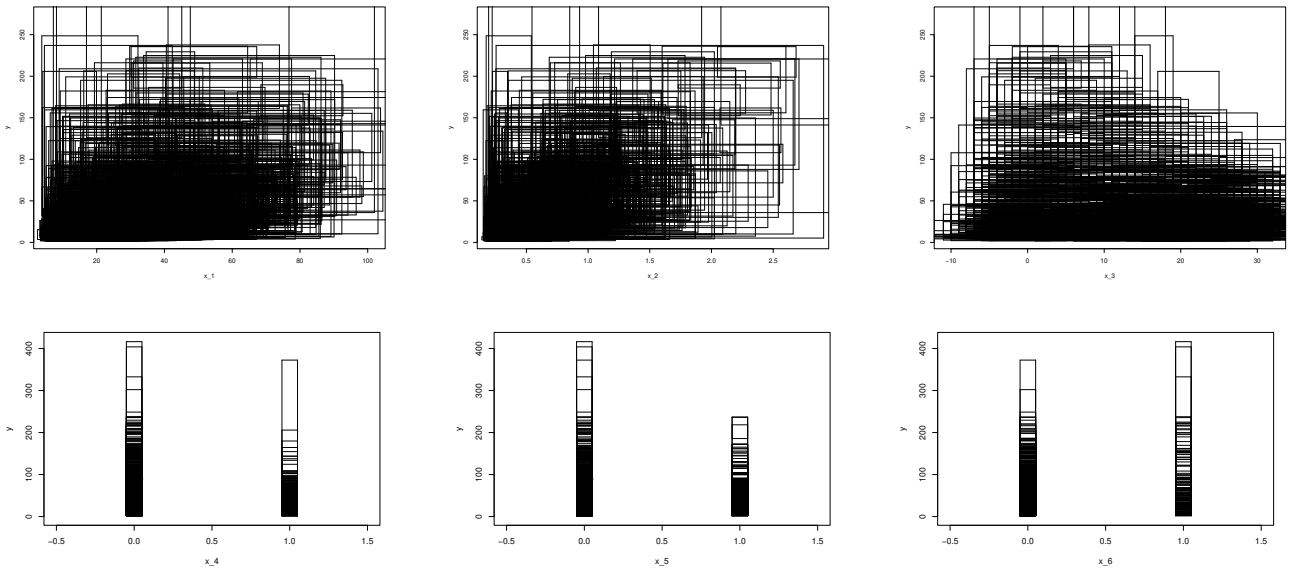

Figure 1: Correlation between $X_1, \cdots, X_6$ and y in PM2.5 dataset.