| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|-----|--------|
| SSE | 1.0 | 0.931 | 1.0 | 0.9944 |
| CRPS | 0.1605 | 1.0 | 1.0 | 0.985 |
| DSS | 0.0004 | 0.0009 | 1.0 | 0.3451 |
| IS1 | 0.9841 | 0.995 | 1.0 | 1.0 |

Table 1: Test data, Pruning threshold=0

| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|--------|
| SSE | 1.0 | 0.0631 | 0.1341 | 0.7721 |
| CRPS | 0.9415 | 1.0 | 0.988 | 1.0 |
| DSS | 0.9985 | 0.981 | 1.0 | 1.0 |
| IS1 | 0.9208 | 0.7995 | 0.9989 | 1.0 |

Table 2: Test data, Pruning threshold=0.1

| Methods Metrics | SSE | CRPS | DSS | IS1 |
|--------------------|--------|--------|--------|--------|
| SSE | 1.0 | 0.1628 | 0.9257 | 0.0 |
| CRPS | 0.8372 | 1.0 | 0.8802 | 0.0 |
| DSS | 0.9605 | 0.9481 | 1.0 | 0.1595 |
| IS1 | 1.0 | 1.0 | 1.0 | 1.0 |

Table 3: Test data, Pruning threshold=0.3

| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|--------|
| SSE | 1.0 | 0.8372 | 0.9999 | 0.9989 |
| CRPS | 0.8372 | 1.0 | 1.0 | 0.9985 |
| DSS | 1.0 | 1.0 | 1.0 | 1.0 |
| IS1 | 0.9991 | 0.9985 | 1.0 | 1.0 |

Table 4: Test data, Pruning threshold=0.5

| Methods Metrics | SSE | CRPS | DSS | IS1 |
|--------------------|--------|--------|--------|--------|
| SSE | 1.0 | 0.8372 | 0.9999 | 0.9989 |
| CRPS | 0.1628 | 1.0 | 0.9999 | 0.9966 |
| DSS | 1.0 | 1.0 | 1.0 | 1.0 |
| IS1 | 0.9989 | 0.9978 | 1.0 | 1.0 |

Table 5: Test data, Pruning threshold=0.8

| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|--------|
| SSE | 1.0 | 0.1158 | 0.9984 | 0.5553 |
| CRPS | 0.8622 | 1.0 | 0.9998 | 0.7625 |
| DSS | 0.0016 | 0.0003 | 1.0 | 0.0174 |
| IS1 | 0.9713 | 0.9055 | 1.0 | 1.0 |

Table 6: Training data, Pruning threshold=0

| Methods Metrics | SSE | CRPS | DSS | IS1 |
|--------------------|--------|--------|--------|--------|
| SSE | 1.0 | 0.0398 | 0.203 | 0.6886 |
| CRPS | 0.9597 | 1.0 | 0.9896 | 0.9999 |
| DSS | 0.9947 | 0.8869 | 1.0 | 1.0 |
| IS1 | 0.9335 | 0.8208 | 0.9987 | 1.0 |

Table 7: Training data, Pruning threshold=0.1

| Methods Metrics | SSE | CRPS | DSS | IS1 |
|--------------------|--------|--------|--------|-------|
| SSE | 1.0 | 0.1628 | 0.9451 | 0.0 |
| CRPS | 0.8372 | 1.0 | 0.904 | 0.0 |
| DSS | 0.9722 | 0.9631 | 1.0 | 0.226 |
| IS1 | 1.0 | 1.0 | 1.0 | 1.0 |

Table 8: Training data, Pruning threshold=0.3

| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|--------|
| SSE | 1.0 | 0.8372 | 0.9998 | 0.9978 |
| CRPS | 0.1628 | 1.0 | 0.9999 | 0.9966 |
| DSS | 1.0 | 1.0 | 1.0 | 1.0 |
| IS1 | 0.9989 | 0.9978 | 1.0 | 1.0 |

Table 9: Training data, Pruning threshold=0.5

| Methods Metrics | SSE | CRPS | DSS | IS1 |
|--------------------|--------|--------|--------|--------|
| SSE | 1.0 | 0.8372 | 0.9998 | 0.9978 |
| CRPS | 0.1628 | 1.0 | 0.9999 | 0.9966 |
| DSS | 1.0 | 1.0 | 1.0 | 1.0 |
| IS1 | 0.9989 | 0.9978 | 1.0 | 1.0 |

Table 10: Training data, Pruning threshold=0.8