

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	1.0	0.9991	0.9996
CRPS	0.3439	1.0	0.075	0.6741
DSS	1.0	1.0	1.0	1.0
IS1	1.0	1.0	1.0	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	1.0	0.9996	0.9997
CRPS	0.3915	1.0	0.5987	0.7288
DSS	0.9999	1.0	1.0	1.0
IS1	1.0	1.0	1.0	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	1.0	1.0	0.9997
CRPS	0.825	1.0	0.998	0.8906
DSS	0.9824	0.9872	1.0	0.9984
IS1	1.0	1.0	1.0	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9999	1.0	0.9986
CRPS	0.9331	1.0	1.0	0.8542
DSS	0.2227	0.0849	1.0	0.0621
IS1	1.0	1.0	1.0	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9952	1.0	0.9722
CRPS	0.9995	1.0	1.0	0.8877
DSS	0.9579	0.0138	1.0	0.1975
IS1	0.5783	0.0101	0.982	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0164	0.1113	0.1523
CRPS	0.9569	1.0	0.8843	0.8422
DSS	0.9085	0.3045	1.0	0.7443
IS1	0.1927	0.0185	0.5065	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0162	0.098	0.1375
CRPS	0.9528	1.0	0.885	0.8365
DSS	0.8961	0.2882	1.0	0.7265
IS1	0.1936	0.0185	0.5152	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0184	0.1322	0.1471
CRPS	0.9745	1.0	0.9804	0.8297
DSS	0.8247	0.1415	1.0	0.5468
IS1	0.2849	0.0241	0.6497	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0167	0.1644	0.1542
CRPS	0.9943	1.0	1.0	0.8764
DSS	0.8317	0.0432	1.0	0.27
IS1	0.4027	0.0154	0.9764	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.059	0.0266	0.1771
CRPS	0.9995	1.0	1.0	0.8877
DSS	0.9579	0.0138	1.0	0.1975
IS1	0.5783	0.0101	0.982	1.0

Table 10: Training data, Pruning threshold=0.8