

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.832	0.9078	0.9918
CRPS	0.9993	1.0	0.9148	0.9971
DSS	1.0	1.0	1.0	1.0
IS1	1.0	1.0	0.9997	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.7728	1.0	0.9998
CRPS	0.8782	1.0	1.0	0.9999
DSS	0.5346	0.7438	1.0	0.9815
IS1	0.0904	0.1003	0.7912	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9592	1.0	1.0
CRPS	0.0452	1.0	0.9969	0.9993
DSS	0.9714	0.9887	1.0	0.9942
IS1	0.0069	0.0323	0.4006	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9448	1.0	0.9978
CRPS	0.0634	1.0	0.9999	0.9839
DSS	0.6073	0.6403	1.0	0.8345
IS1	0.05	0.0601	0.9961	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.8777	1.0	0.9987
CRPS	0.0813	1.0	1.0	0.9986
DSS	0.0	0.0	1.0	0.0
IS1	0.0013	0.0019	1.0	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1212	0.0877	0.0777
CRPS	0.2423	1.0	0.3719	0.3883
DSS	0.0022	0.0615	1.0	0.0037
IS1	0.0007	0.0004	0.0304	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.5814	0.0279	0.2879
CRPS	0.0967	1.0	0.0039	0.0308
DSS	0.9791	0.9891	1.0	0.9883
IS1	0.2743	0.4827	0.0046	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1533	0.982	0.7996
CRPS	0.8448	1.0	0.9983	0.9809
DSS	0.9654	0.9397	1.0	0.961
IS1	0.4296	0.0442	0.8149	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9432	1.0	0.997
CRPS	0.0475	1.0	0.9999	0.9883
DSS	0.5305	0.575	1.0	0.7566
IS1	0.0035	0.0177	0.9957	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9077	1.0	0.9984
CRPS	0.0813	1.0	1.0	0.9986
DSS	0.0	0.0	1.0	0.0
IS1	0.0013	0.0019	1.0	1.0

Table 10: Training data, Pruning threshold=0.8