

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	1.0	1.0	1.0
CRPS	0.9994	1.0	1.0	1.0
DSS	1.0	0.9993	1.0	1.0
IS1	0.9998	1.0	1.0	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0	0.8334	0.9698
CRPS	1.0	1.0	1.0	1.0
DSS	1.0	0.9578	1.0	1.0
IS1	0.9992	0.0005	0.148	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.3846	1.0	0.9954
CRPS	0.9999	1.0	0.0848	1.0
DSS	1.0	1.0	1.0	1.0
IS1	0.3116	0.0066	0.8726	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.3441	0.9999	0.8411
CRPS	0.9192	1.0	0.4337	0.9764
DSS	1.0	1.0	1.0	1.0
IS1	0.772	0.5336	0.9998	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0487	1.0	0.8234
CRPS	0.3307	1.0	1.0	0.1387
DSS	1.0	1.0	1.0	1.0
IS1	0.2109	0.1642	1.0	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1003	0.0162	0.0038
CRPS	1.0	1.0	0.0239	0.9435
DSS	0.9974	0.2366	1.0	0.9571
IS1	0.4198	0.2824	0.1287	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.972	0.209	0.0333
CRPS	1.0	1.0	0.0123	1.0
DSS	1.0	0.3007	1.0	1.0
IS1	0.5538	0.2403	0.0961	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.4893	0.0049	0.0323
CRPS	0.9992	1.0	0.0	0.9839
DSS	1.0	1.0	1.0	1.0
IS1	0.4798	0.3378	0.0249	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.4527	0.7757	0.1047
CRPS	0.8489	1.0	0.0059	0.4539
DSS	1.0	1.0	1.0	1.0
IS1	0.2115	0.0734	0.7992	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.489	1.0	0.0812
CRPS	0.3307	1.0	1.0	0.1387
DSS	1.0	1.0	1.0	1.0
IS1	0.2109	0.1642	1.0	1.0

Table 10: Training data, Pruning threshold=0.8