

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0361	0.6581	0.272
CRPS	0.9734	1.0	0.9995	0.9869
DSS	0.9607	0.1028	1.0	0.8924
IS1	0.9842	0.8008	0.9982	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0149	0.4827	0.3136
CRPS	0.9967	1.0	0.9984	1.0
DSS	0.9981	0.2682	1.0	1.0
IS1	0.9183	0.0105	0.4315	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0229	0.501	0.2184
CRPS	0.9804	1.0	0.9946	0.9584
DSS	0.9848	0.6278	1.0	0.8176
IS1	0.9605	0.437	0.8369	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0413	0.6489	0.3743
CRPS	0.9616	1.0	0.9971	0.9865
DSS	0.8268	0.0766	1.0	0.841
IS1	0.7426	0.0735	0.9289	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0414	0.9498	0.6883
CRPS	0.8461	1.0	0.9349	0.5927
DSS	0.6808	0.362	1.0	0.1395
IS1	0.7469	0.378	0.9077	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0999	0.0428	0.0375
CRPS	0.8497	1.0	0.5378	0.0266
DSS	0.7333	0.494	1.0	0.0106
IS1	0.9462	0.833	0.7581	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1156	0.0939	0.0422
CRPS	0.7239	1.0	0.5893	0.0086
DSS	0.2026	0.2457	1.0	0.0019
IS1	0.8995	0.8845	0.904	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1418	0.1424	0.0823
CRPS	0.7533	1.0	0.5332	0.0798
DSS	0.6883	0.6838	1.0	0.1803
IS1	0.8301	0.7776	0.605	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1146	0.0971	0.0622
CRPS	0.8359	1.0	0.52	0.0427
DSS	0.9144	0.8441	1.0	0.479
IS1	0.9343	0.8852	0.6053	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1128	0.8176	0.2938
CRPS	0.8461	1.0	0.9349	0.5927
DSS	0.6808	0.362	1.0	0.1395
IS1	0.7469	0.378	0.9077	1.0

Table 10: Training data, Pruning threshold=0.8