

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.2996	0.6916	0.9853
CRPS	0.9948	1.0	0.8418	0.9888
DSS	1.0	0.9963	1.0	1.0
IS1	0.9998	0.9878	0.9949	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0	0.0974	0.9853
CRPS	1.0	1.0	0.9714	1.0
DSS	1.0	0.8708	1.0	1.0
IS1	1.0	0.0036	0.0038	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0069	0.223	0.9995
CRPS	0.9999	1.0	0.1041	1.0
DSS	1.0	1.0	1.0	1.0
IS1	0.9165	0.0014	0.0	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.2234	0.7364	0.9995
CRPS	0.915	1.0	0.2931	0.9999
DSS	1.0	1.0	1.0	1.0
IS1	0.7558	0.1678	0.0	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.439	0.9961	0.9971
CRPS	0.5307	1.0	0.9989	0.9993
DSS	0.3782	0.2939	1.0	0.6986
IS1	0.3289	0.1286	0.7734	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.7906	0.9433	0.9989
CRPS	0.0701	1.0	0.8176	0.9988
DSS	0.0011	0.0012	1.0	0.1571
IS1	0.0007	0.0283	0.1677	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.2808	0.7517	0.9995
CRPS	0.9973	1.0	0.6537	0.9988
DSS	0.9878	0.5244	1.0	0.9325
IS1	0.9987	0.403	0.3072	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.6785	0.8658	1.0
CRPS	0.7295	1.0	0.2285	1.0
DSS	0.9998	0.9978	1.0	1.0
IS1	0.4312	0.0433	0.0	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.6131	0.9507	0.9998
CRPS	0.4811	1.0	0.8022	0.9999
DSS	0.968	0.9761	1.0	0.9991
IS1	0.3258	0.172	0.0028	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.5966	0.9976	0.9985
CRPS	0.5307	1.0	0.9989	0.9993
DSS	0.3782	0.2939	1.0	0.6986
IS1	0.3289	0.1286	0.7734	1.0

Table 10: Training data, Pruning threshold=0.8