

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9255	1.0	1.0
CRPS	0.9981	1.0	1.0	1.0
DSS	0.9997	0.9995	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	0.5112	1.0	1.0
CRPS	1.0	1.0	1.0	1.0
DSS	0.9994	0.6245	1.0	1.0
IS1	1.0	0.9733	1.0	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.3156	1.0	1.0
CRPS	1.0	1.0	1.0	1.0
DSS	0.972	0.9715	1.0	0.999
IS1	0.959	0.1146	1.0	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9278	1.0	0.9997
CRPS	0.6452	1.0	1.0	0.9981
DSS	0.9123	0.9891	1.0	0.9933
IS1	0.8911	0.9123	1.0	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9974	1.0	1.0
CRPS	0.6357	1.0	1.0	0.6646
DSS	0.0203	0.0221	1.0	0.0
IS1	0.9229	0.7898	1.0	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.4245	0.1319	0.8153
CRPS	0.1635	1.0	0.0781	0.8839
DSS	0.0367	0.0544	1.0	0.4308
IS1	0.3465	0.2843	0.2303	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.6663	0.2617	0.8436
CRPS	0.0038	1.0	0.0333	0.6233
DSS	0.0908	0.1963	1.0	0.7756
IS1	0.2893	0.459	0.1627	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.7362	0.7065	0.7159
CRPS	0.0498	1.0	0.2415	0.2832
DSS	0.835	0.9865	1.0	0.9242
IS1	0.7733	0.928	0.3948	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.5642	0.6538	0.7215
CRPS	0.2075	1.0	0.3693	0.5336
DSS	0.9866	0.9967	1.0	0.9993
IS1	0.7695	0.7388	0.1376	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.4055	1.0	0.6171
CRPS	0.6357	1.0	1.0	0.6646
DSS	0.0203	0.0221	1.0	0.0
IS1	0.9229	0.7898	1.0	1.0

Table 10: Training data, Pruning threshold=0.8