

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9992	1.0	1.0
CRPS	0.8344	1.0	1.0	0.9963
DSS	0.9979	0.9689	1.0	1.0
IS1	0.9936	0.9983	1.0	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9991	1.0	1.0
CRPS	0.9176	1.0	1.0	0.9987
DSS	0.9977	0.9567	1.0	0.9999
IS1	0.9955	0.9977	1.0	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9985	1.0	1.0
CRPS	0.9796	1.0	1.0	0.9996
DSS	0.9916	0.7057	1.0	0.9996
IS1	0.9979	0.9958	1.0	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9779	1.0	0.9999
CRPS	0.9999	1.0	1.0	0.9997
DSS	0.994	0.0266	1.0	0.9999
IS1	0.9931	0.6235	1.0	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.8747	1.0	0.9997
CRPS	0.9974	1.0	0.4042	0.554
DSS	1.0	0.8416	1.0	0.9976
IS1	0.9199	0.0448	0.3519	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0024	0.0006	0.0048
CRPS	0.9918	1.0	0.1727	0.8383
DSS	0.9997	0.6733	1.0	0.9839
IS1	0.9773	0.0297	0.1436	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.003	0.0007	0.0046
CRPS	0.9929	1.0	0.2291	0.7629
DSS	0.9996	0.6866	1.0	0.9786
IS1	0.9808	0.0325	0.1767	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0041	0.0005	0.004
CRPS	0.9902	1.0	0.4516	0.7652
DSS	0.9996	0.7499	1.0	0.99
IS1	0.9681	0.0206	0.3471	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0045	0.0006	0.0046
CRPS	0.9968	1.0	0.4913	0.6323
DSS	0.9999	0.8282	1.0	0.9957
IS1	0.9235	0.0343	0.4631	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0057	0.0003	0.0036
CRPS	0.9974	1.0	0.4042	0.554
DSS	1.0	0.8416	1.0	0.9976
IS1	0.9199	0.0448	0.3519	1.0

Table 10: Training data, Pruning threshold=0.8