

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0192	0.1053	0.2282
CRPS	0.9645	1.0	0.5138	0.7376
DSS	0.9681	0.8715	1.0	0.9953
IS1	0.9648	0.968	0.9994	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0055	0.0818	0.2207
CRPS	1.0	1.0	0.7071	0.936
DSS	1.0	0.9571	1.0	0.9932
IS1	0.9998	0.8434	0.9288	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.002	0.0504	0.222
CRPS	1.0	1.0	0.5983	1.0
DSS	1.0	0.9901	1.0	1.0
IS1	0.9991	0.0001	0.0	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0121	0.061	0.2434
CRPS	0.9843	1.0	0.0114	0.9375
DSS	1.0	1.0	1.0	1.0
IS1	0.9124	0.4309	0.0	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0135	0.1124	0.2434
CRPS	0.9885	1.0	0.9668	0.9982
DSS	0.2001	0.0885	1.0	0.1457
IS1	0.7949	0.0358	0.0004	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0098	0.3964	0.4844
CRPS	0.9937	1.0	0.9982	0.9993
DSS	0.6986	0.1104	1.0	0.651
IS1	0.601	0.0164	0.1802	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0054	0.2762	0.3526
CRPS	0.9993	1.0	0.9982	0.9992
DSS	0.766	0.441	1.0	0.9294
IS1	0.979	0.0193	0.15	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0054	0.2091	0.3302
CRPS	0.9997	1.0	0.9822	0.9999
DSS	0.2178	0.3587	1.0	0.1335
IS1	0.9283	0.0031	0.0	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0114	0.2222	0.3926
CRPS	0.9895	1.0	0.8013	0.9985
DSS	0.2123	0.0953	1.0	0.1579
IS1	0.7949	0.0278	0.0	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0116	0.2912	0.3926
CRPS	0.9885	1.0	0.9668	0.9982
DSS	0.2001	0.0885	1.0	0.1457
IS1	0.7949	0.0358	0.0004	1.0

Table 10: Training data, Pruning threshold=0.8