Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1631	0.9829	1.0
CRPS	1.0	1.0	0.9997	1.0
DSS	1.0	1.0	1.0	1.0
IS1	1.0	1.0	0.9999	1.0

Table 1: Test data, Pruning threshold=0

Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0825	0.9568	1.0
CRPS	1.0	1.0	0.9997	1.0
DSS	1.0	1.0	1.0	1.0
IS1	1.0	0.9998	0.9988	1.0

Table 2: Test data, Pruning threshold=0.1

Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.0	0.2208	1.0
CRPS	1.0	1.0	1.0	1.0
DSS	1.0	1.0	1.0	1.0
IS1	0.9994	0.4	0.3881	1.0

Table 3: Test data, Pruning threshold=0.3

Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.0	0.0174	0.9999
CRPS	1.0	1.0	1.0	1.0
DSS	1.0	0.9608	1.0	1.0
IS1	0.9998	0.0561	0.5267	1.0

Table 4: Test data, Pruning threshold=0.5

Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.0	0.0	1.0
CRPS	1.0	1.0	0.0486	1.0
DSS	1.0	0.6519	1.0	1.0
IS1	0.6424	0.3291	0.0148	1.0

Table 5: Test data, Pruning threshold=0.8

Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.0046	0.0011	0.8069
CRPS	0.9994	1.0	0.1562	1.0
DSS	0.2384	0.0	1.0	0.5668
IS1	0.0943	0.2837	0.0475	1.0

Table 6: Training data, Pruning threshold=0

Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0057	0.0013	0.9268
CRPS	0.9983	1.0	0.1564	1.0
DSS	0.1392	0.0	1.0	0.6917
IS1	0.0499	0.2748	0.0485	1.0

Table 7: Training data, Pruning threshold=0.1

Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0008	0.0	0.9977
CRPS	0.9993	1.0	0.022	1.0
DSS	0.7677	0.0001	1.0	0.9904
IS1	0.0129	0.3885	0.0789	1.0

Table 8: Training data, Pruning threshold=0.3

Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0	0.0	0.9975
CRPS	1.0	1.0	0.0058	1.0
DSS	1.0	0.4416	1.0	1.0
IS1	0.0141	0.5267	0.0006	1.0

Table 9: Training data, Pruning threshold=0.5

Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.0	0.0	1.0
CRPS	1.0	1.0	0.0486	1.0
DSS	1.0	0.6519	1.0	1.0
IS1	0.6424	0.3291	0.0148	1.0

Table 10: Training data, Pruning threshold=0.8