

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.069	0.998	0.9975
CRPS	0.9326	1.0	0.9978	0.999
DSS	0.9895	0.9907	1.0	1.0
IS1	0.9996	0.9998	1.0	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0137	0.7551	0.2823
CRPS	0.9882	1.0	0.9972	0.9998
DSS	0.9998	0.9944	1.0	1.0
IS1	0.9998	0.9998	1.0	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1628	0.0002	0.0
CRPS	0.8372	1.0	0.0002	0.0
DSS	1.0	1.0	1.0	0.9999
IS1	1.0	1.0	0.9998	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9636	0.9963
CRPS	nan	1.0	0.8185	0.9968
DSS	0.9834	0.9834	1.0	0.9999
IS1	0.9984	0.9984	0.9995	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9987	0.9963
CRPS	nan	1.0	0.9278	0.1321
DSS	0.9884	0.9884	1.0	0.9997
IS1	0.9834	0.9834	0.9999	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.3719	0.9896	0.1244
CRPS	0.8003	1.0	0.9916	0.5344
DSS	0.7379	0.518	1.0	0.9927
IS1	0.9912	0.993	1.0	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0176	0.8438	0.0097
CRPS	0.9828	1.0	0.9901	0.588
DSS	0.8551	0.5746	1.0	0.9987
IS1	0.9993	0.9935	1.0	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1628	0.0138	0.0
CRPS	0.8372	1.0	0.0029	0.0
DSS	0.9703	0.9852	1.0	0.9982
IS1	1.0	1.0	0.9998	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9227	0.1078
CRPS	nan	1.0	0.8993	0.1321
DSS	0.9674	0.9674	1.0	0.9985
IS1	0.9834	0.9834	0.9999	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9299	0.1078
CRPS	nan	1.0	0.9278	0.1321
DSS	0.9884	0.9884	1.0	0.9997
IS1	0.9834	0.9834	0.9999	1.0

Table 10: Training data, Pruning threshold=0.8