

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9729	1.0	1.0
CRPS	0.9662	1.0	1.0	1.0
DSS	0.6587	0.4444	1.0	1.0
IS1	0.9946	0.9997	1.0	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.3417	1.0	1.0
CRPS	0.9998	1.0	1.0	1.0
DSS	0.3343	0.0001	1.0	0.9621
IS1	0.3231	0.0216	0.9991	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9931	1.0	0.9998
CRPS	0.0338	1.0	0.9997	0.9908
DSS	0.1202	0.5337	1.0	0.3801
IS1	0.0389	0.1987	0.9938	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9898	1.0	1.0
CRPS	0.0195	1.0	0.9995	0.9976
DSS	0.0745	0.4914	1.0	0.6272
IS1	0.0004	0.0161	0.8841	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9937	1.0	0.9999
CRPS	0.1544	1.0	1.0	0.4032
DSS	0.0001	0.001	1.0	0.0
IS1	0.7893	0.8964	1.0	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.405	0.0019	0.0138
CRPS	0.0345	1.0	0.0001	0.0006
DSS	0.7678	0.9151	1.0	0.5627
IS1	0.1477	0.6269	0.0103	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.7604	0.0001	0.0035
CRPS	0.0011	1.0	0.0	0.0
DSS	0.9995	1.0	1.0	0.9882
IS1	0.958	0.9904	0.0032	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.4104	0.0705	0.1453
CRPS	0.4425	1.0	0.038	0.1206
DSS	0.999	0.9942	1.0	0.9884
IS1	0.8579	0.868	0.0203	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.6828	0.5059	0.1744
CRPS	0.2141	1.0	0.1682	0.0601
DSS	0.9983	0.9876	1.0	0.943
IS1	0.9796	0.9597	0.1676	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.8429	1.0	0.9304
CRPS	0.1544	1.0	1.0	0.4032
DSS	0.0001	0.001	1.0	0.0
IS1	0.7893	0.8964	1.0	1.0

Table 10: Training data, Pruning threshold=0.8