

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.4945	1.0	0.9988
CRPS	0.8494	1.0	1.0	1.0
DSS	0.0715	0.1128	1.0	0.9846
IS1	0.9991	0.9997	1.0	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1619	0.6735	0.9587
CRPS	0.8403	1.0	0.9543	0.9996
DSS	1.0	1.0	1.0	1.0
IS1	0.9754	0.9985	1.0	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.5578	0.0003
CRPS	nan	1.0	0.2869	0.0002
DSS	0.9996	0.9996	1.0	0.7503
IS1	0.9999	0.9999	0.9999	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9996	0.9821
CRPS	nan	1.0	0.9997	0.9784
DSS	0.9998	0.9998	1.0	1.0
IS1	0.9954	0.9954	1.0	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9996	0.9821
CRPS	nan	1.0	0.9997	0.6553
DSS	0.9786	0.9786	1.0	0.9998
IS1	0.9825	0.9825	1.0	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.8824	0.9984	0.9897
CRPS	0.049	1.0	0.9806	0.9583
DSS	0.052	0.3229	1.0	0.98
IS1	0.226	0.5246	0.9984	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.286	0.687	0.6536
CRPS	0.7115	1.0	0.9403	0.9353
DSS	0.9963	0.9957	1.0	1.0
IS1	0.8949	0.958	0.9997	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.907	0.0013
CRPS	nan	1.0	0.6604	0.0006
DSS	0.994	0.994	1.0	0.8978
IS1	0.9998	0.9998	1.0	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9997	0.6685
CRPS	nan	1.0	0.9997	0.6553
DSS	0.9786	0.9786	1.0	0.9998
IS1	0.9825	0.9825	1.0	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9997	0.6685
CRPS	nan	1.0	0.9997	0.6553
DSS	0.9786	0.9786	1.0	0.9998
IS1	0.9825	0.9825	1.0	1.0

Table 10: Training data, Pruning threshold=0.8