

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0373	0.5012	0.5511
CRPS	0.9937	1.0	0.9692	0.9868
DSS	1.0	0.9921	1.0	1.0
IS1	1.0	0.999	1.0	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0015	0.1814	0.5524
CRPS	0.9996	1.0	0.9813	0.9991
DSS	0.9978	0.9707	1.0	0.9928
IS1	0.999	0.6559	0.8446	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0	0.364	0.9998
CRPS	1.0	1.0	0.9996	1.0
DSS	1.0	0.955	1.0	1.0
IS1	0.9017	0.0	0.0	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0269	0.9736	1.0
CRPS	0.9967	1.0	0.4932	1.0
DSS	1.0	1.0	1.0	1.0
IS1	0.012	0.0004	0.0	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1471	1.0	1.0
CRPS	0.9877	1.0	1.0	1.0
DSS	0.9772	0.8004	1.0	0.8901
IS1	0.1748	0.0052	0.764	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0133	0.0	0.0809
CRPS	0.9891	1.0	0.0114	0.5311
DSS	0.2639	0.2163	1.0	0.1396
IS1	0.9891	0.7652	0.0215	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0047	0.0023	0.1096
CRPS	0.9991	1.0	0.155	0.684
DSS	0.9617	0.7684	1.0	0.3682
IS1	0.9994	0.9596	0.371	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0001	0.1474	0.9964
CRPS	1.0	1.0	0.9909	1.0
DSS	1.0	0.9557	1.0	1.0
IS1	0.9564	0.0	0.0	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0295	0.8348	1.0
CRPS	0.9907	1.0	0.3839	1.0
DSS	1.0	1.0	1.0	1.0
IS1	0.0949	0.0014	0.0	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0203	1.0	0.9999
CRPS	0.9877	1.0	1.0	1.0
DSS	0.9772	0.8004	1.0	0.8901
IS1	0.1748	0.0052	0.764	1.0

Table 10: Training data, Pruning threshold=0.8