| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|-----|
| SSE | 1.0 | 0.9684 | 0.87 | 1.0 |
| CRPS | 0.9999 | 1.0 | 0.1239 | 1.0 |
| DSS | 1.0 | 0.9998 | 1.0 | 1.0 |
| IS1 | 0.999 | 0.9217 | 0.6259 | 1.0 |

Table 1: Test data, Pruning threshold=0

| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|-----|
| SSE | 1.0 | 0.9389 | 0.7925 | 1.0 |
| CRPS | 0.9998 | 1.0 | 0.1239 | 1.0 |
| DSS | 1.0 | 0.9998 | 1.0 | 1.0 |
| IS1 | 0.9992 | 0.9212 | 0.6237 | 1.0 |

Table 2: Test data, Pruning threshold=0.1

| Methods Metrics | SSE | CRPS | DSS | IS1 |
|--------------------|--------|--------|--------|--------|
| SSE | 1.0 | 0.1186 | 0.2892 | 0.9993 |
| CRPS | 1.0 | 1.0 | 0.8075 | 1.0 |
| DSS | 1.0 | 0.9991 | 1.0 | 1.0 |
| IS1 | 0.9998 | 0.8754 | 0.9127 | 1.0 |

Table 3: Test data, Pruning threshold=0.3

| Methods | SSE | CRPS | DSS | IS1 |
|---------|-----|--------|--------|--------|
| SSE | 1.0 | 0.0 | 0.0036 | 0.8513 |
| CRPS | 1.0 | 1.0 | 0.9712 | 1.0 |
| DSS | 1.0 | 0.9979 | 1.0 | 1.0 |
| IS1 | 1.0 | 0.5274 | 0.7732 | 1.0 |

Table 4: Test data, Pruning threshold=0.5

| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|--------|
| SSE | 1.0 | 0.0 | 0.0072 | 0.7959 |
| CRPS | 0.0547 | 1.0 | 0.0005 | 0.9867 |
| DSS | 0.0572 | 0.0845 | 1.0 | 0.2715 |
| IS1 | 0.0009 | 0.4923 | 0.0603 | 1.0 |

Table 5: Test data, Pruning threshold=0.8

| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|--------|
| SSE | 1.0 | 0.1548 | 0.4546 | 0.1148 |
| CRPS | 0.7743 | 1.0 | 0.8438 | 0.9069 |
| DSS | 0.0173 | 0.014 | 1.0 | 0.0341 |
| IS1 | 0.0332 | 0.3523 | 0.1643 | 1.0 |

Table 6: Training data, Pruning threshold=0

| Methods Metrics | SSE | CRPS | DSS | IS1 |
|--------------------|--------|--------|--------|--------|
| SSE | 1.0 | 0.1722 | 0.4843 | 0.1204 |
| CRPS | 0.7457 | 1.0 | 0.8438 | 0.9019 |
| DSS | 0.0168 | 0.014 | 1.0 | 0.0328 |
| IS1 | 0.0059 | 0.3576 | 0.1676 | 1.0 |

Table 7: Training data, Pruning threshold=0.1

| Methods Metrics | SSE | CRPS | DSS | IS1 |
|--------------------|--------|--------|--------|--------|
| SSE | 1.0 | 0.5026 | 0.4494 | 0.3475 |
| CRPS | 0.1537 | 1.0 | 0.384 | 0.969 |
| DSS | 0.0163 | 0.0161 | | 0.0621 |
| IS1 | 0.0008 | 0.3192 | 0.0117 | 1.0 |

Table 8: Training data, Pruning threshold=0.3

| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|--------|
| SSE | 1.0 | 0.9975 | 0.8936 | 0.9155 |
| CRPS | 0.011 | 1.0 | 0.0934 | 0.9627 |
| DSS | 0.0176 | 0.0341 | 1.0 | 0.0626 |
| IS1 | 0.0004 | 0.7865 | 0.1152 | 1.0 |

Table 9: Training data, Pruning threshold=0.5

| Methods | SSE | CRPS | DSS | IS1 |
|---------|--------|--------|--------|--------|
| SSE | 1.0 | 0.9968 | 0.3661 | 0.9828 |
| CRPS | 0.0547 | 1.0 | 0.0005 | 0.9867 |
| DSS | 0.0572 | 0.0845 | 1.0 | 0.2715 |
| IS1 | 0.0009 | 0.4923 | 0.0603 | 1.0 |

Table 10: Training data, Pruning threshold=0.8