

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1755	0.015	0.68
CRPS	0.9642	1.0	0.2348	0.9962
DSS	0.5858	0.4279	1.0	0.9998
IS1	0.9986	1.0	0.9979	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0222	0.0021	0.296
CRPS	0.977	1.0	0.0041	0.9997
DSS	0.9996	0.9999	1.0	1.0
IS1	0.9836	0.9521	0.8246	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.001	0.0054
CRPS	nan	1.0	0.0009	0.0019
DSS	0.9997	0.9997	1.0	0.9891
IS1	0.9994	0.9994	0.6351	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9985	0.9902
CRPS	nan	1.0	0.9988	0.9901
DSS	0.9998	0.9998	1.0	1.0
IS1	0.9867	0.9867	1.0	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9986	0.9902
CRPS	nan	1.0	0.987	0.9565
DSS	0.9987	0.9987	1.0	1.0
IS1	0.8993	0.8993	0.9998	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0423	0.0294	0.9318
CRPS	0.9218	1.0	0.336	0.9954
DSS	0.7444	0.2433	1.0	0.9796
IS1	0.6191	0.132	0.8636	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0266	0.0059	0.5603
CRPS	0.9721	1.0	0.0745	0.9993
DSS	0.9987	0.9862	1.0	1.0
IS1	0.9636	0.6815	0.6839	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.001	0.008
CRPS	nan	1.0	0.0009	0.0024
DSS	0.9998	0.9998	1.0	0.9946
IS1	0.9991	0.9991	0.631	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9787	0.964
CRPS	nan	1.0	0.9873	0.9565
DSS	0.9989	0.9989	1.0	1.0
IS1	0.8993	0.8993	0.9998	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	nan	0.9783	0.964
CRPS	nan	1.0	0.987	0.9565
DSS	0.9987	0.9987	1.0	1.0
IS1	0.8993	0.8993	0.9998	1.0

Table 10: Training data, Pruning threshold=0.8