Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.2946	0.3697	0.4563
CRPS	0.8829	1.0	0.5517	0.8027
DSS	0.9962	0.99	1.0	1.0
IS1	0.999	0.9985	0.9999	1.0

Table 1: Test data, Pruning threshold=0

Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.0001	0.0778	0.2921
CRPS	1.0	1.0	0.5526	0.9908
DSS	1.0	0.9974	1.0	1.0
IS1	1.0	0.9609	0.6093	1.0

Table 2: Test data, Pruning threshold=0.1

Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0001	0.2612	0.329
CRPS	1.0	1.0	0.8885	0.9996
DSS	1.0	0.9983	1.0	1.0
IS1	0.9985	0.0323	0.0	1.0

Table 3: Test data, Pruning threshold=0.3

Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.0454	0.7463	0.4805
CRPS	0.9531	1.0	0.6827	0.9065
DSS	1.0	1.0	1.0	1.0
IS1	0.9426	0.7976	0.001	1.0

Table 4: Test data, Pruning threshold=0.5

Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.0437	0.8031	0.2818
CRPS	0.939	1.0	0.9463	0.8569
DSS	0.778		1.0	0.8587
IS1	0.524	0.4671	0.6125	1.0

Table 5: Test data, Pruning threshold=0.8

Methods	SSE	CRPS	DSS	IS1
SSE	1.0	0.3252	0.527	0.5027
CRPS	0.318	1.0	0.8783	0.8282
DSS	0.1156	0.1485	1.0	0.464
IS1	0.4162	0.4146	0.8201	1.0

Table 6: Training data, Pruning threshold=0

Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1539	0.4191	0.4889
CRPS	0.9876	1.0	0.8589	0.7546
DSS	0.268	0.1547	1.0	0.1806
IS1	0.9373	0.6685	0.9792	1.0

Table 7: Training data, Pruning threshold=0.1

Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.2352	0.5838	0.5684
CRPS	0.9967	1.0		
DSS		0.7689		0.7779
IS1	0.6762	0.2162	0.0004	1.0

Table 8: Training data, Pruning threshold=0.3

Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0			0.627
CRPS	0.7838	1.0	0.7651	0.8556
DSS		0.9745		0.9992
IS1	0.6217	0.5932	0.0245	1.0

Table 9: Training data, Pruning threshold=0.5

Methods Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.148	0.7265	0.5068
CRPS	0.939	1.0	0.9463	0.8569
DSS	0.778	0.7229	1.0	0.8587
IS1	0.524	0.4671	0.6125	1.0

Table 10: Training data, Pruning threshold=0.8