

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	1.0	1.0	1.0
CRPS	1.0	1.0	0.9997	1.0
DSS	1.0	0.9991	1.0	1.0
IS1	0.9999	0.9995	1.0	1.0

Table 1: Test data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.6028	1.0	0.9993
CRPS	1.0	1.0	1.0	1.0
DSS	1.0	0.9962	1.0	1.0
IS1	0.2128	0.0	0.3631	1.0

Table 2: Test data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.9247	0.7082	0.9744
CRPS	0.4514	1.0	0.0	0.9508
DSS	1.0	1.0	1.0	1.0
IS1	0.0327	0.0238	0.0	1.0

Table 3: Test data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.8468	0.9546	0.8468
CRPS	0.2099	1.0	0.0003	nan
DSS	1.0	1.0	1.0	1.0
IS1	0.2673	nan	0.6345	1.0

Table 4: Test data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.8372	1.0	0.8372
CRPS	0.8372	1.0	1.0	nan
DSS	0.8759	0.8288	1.0	0.8288
IS1	0.8372	nan	1.0	1.0

Table 5: Test data, Pruning threshold=0.8

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0447	0.0008	0.0076
CRPS	1.0	1.0	0.004	0.9823
DSS	1.0	0.6703	1.0	0.9983
IS1	0.7473	0.1792	0.0	1.0

Table 6: Training data, Pruning threshold=0

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.3513	0.0063	0.1133
CRPS	1.0	1.0	0.0001	1.0
DSS	1.0	0.9992	1.0	1.0
IS1	0.3999	0.0	0.0	1.0

Table 7: Training data, Pruning threshold=0.1

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0945	0.1215	0.0476
CRPS	0.955	1.0	0.0	0.6123
DSS	1.0	1.0	1.0	1.0
IS1	0.9259	0.6653	0.0	1.0

Table 8: Training data, Pruning threshold=0.3

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.0804	0.9176	0.0804
CRPS	0.9196	1.0	0.0021	nan
DSS	1.0	1.0	1.0	1.0
IS1	0.9142	nan	0.7298	1.0

Table 9: Training data, Pruning threshold=0.5

Methods \ Metrics	SSE	CRPS	DSS	IS1
SSE	1.0	0.1628	1.0	0.1628
CRPS	0.8372	1.0	1.0	nan
DSS	0.8759	0.8288	1.0	0.8288
IS1	0.8372	nan	1.0	1.0

Table 10: Training data, Pruning threshold=0.8