



Figure 1: Mean CRPS score for the three methods decomposed by quantile α as in Gneiting and Ranjan (2011). Solid line is the angular measure method, dashed is kriging, dotted is ordinary kriging. The angular measure method performs best for high quantiles, but performs less well for the middle quantiles where the sharpness of kriging and indicator kriging yield lower scores.

References

Gneiting, T. and Ranjan, R. (2011). Comparing density forecasts using threshold-and quantile-weighted scoring rules. *Journal of Business and Economic Statistics*, 29(3):411–422.