

**Quantification of predictive uncertainty in
hydrological modelling by harnessing the
wisdom of the crowd: A large-sample
experiment at monthly timescale**

**Supplementary
material**

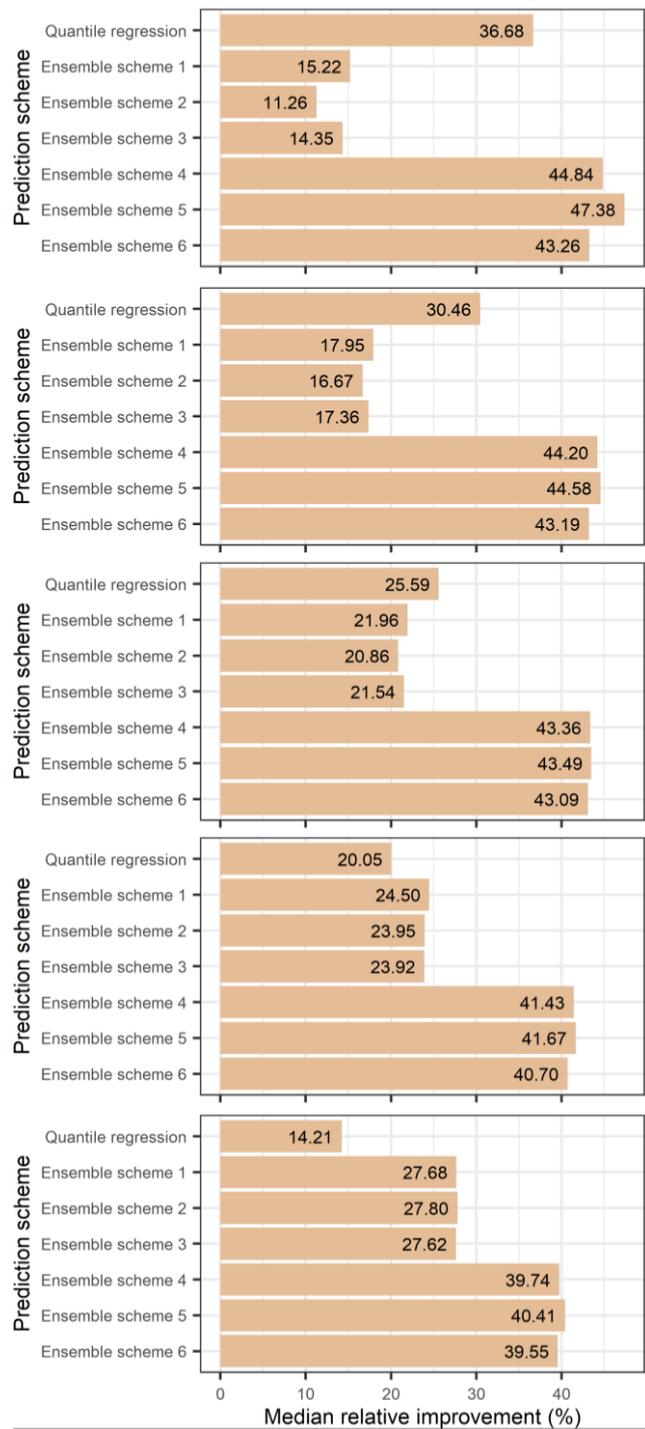


Figure S.1. Median relative improvements in terms of average interval score with respect to the linear regression scheme for the 99%, 97.5%, 95%, 90% and 80% prediction intervals (from top to bottom) delivered by the compared schemes for the period T_3 (years 1975–1999). Each bar summarizes 270 values.

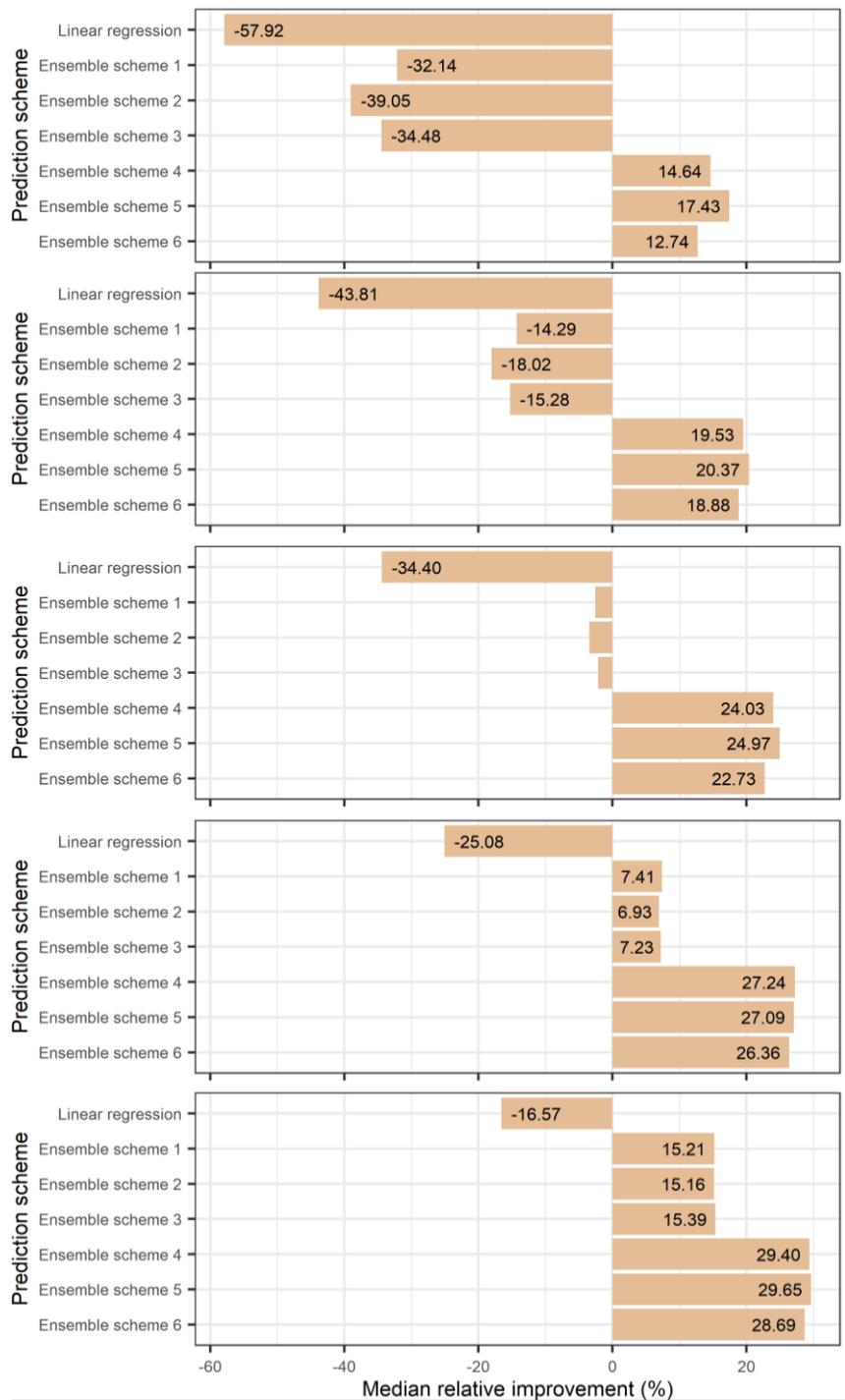


Figure S.2. Median relative improvements in terms of average interval score with respect to the quantile regression scheme for the 99%, 97.5%, 95%, 90% and 80% prediction intervals (from top to bottom) delivered by the compared schemes for the period T_3 (years 1975–1999) Each bar summarizes 270 values.

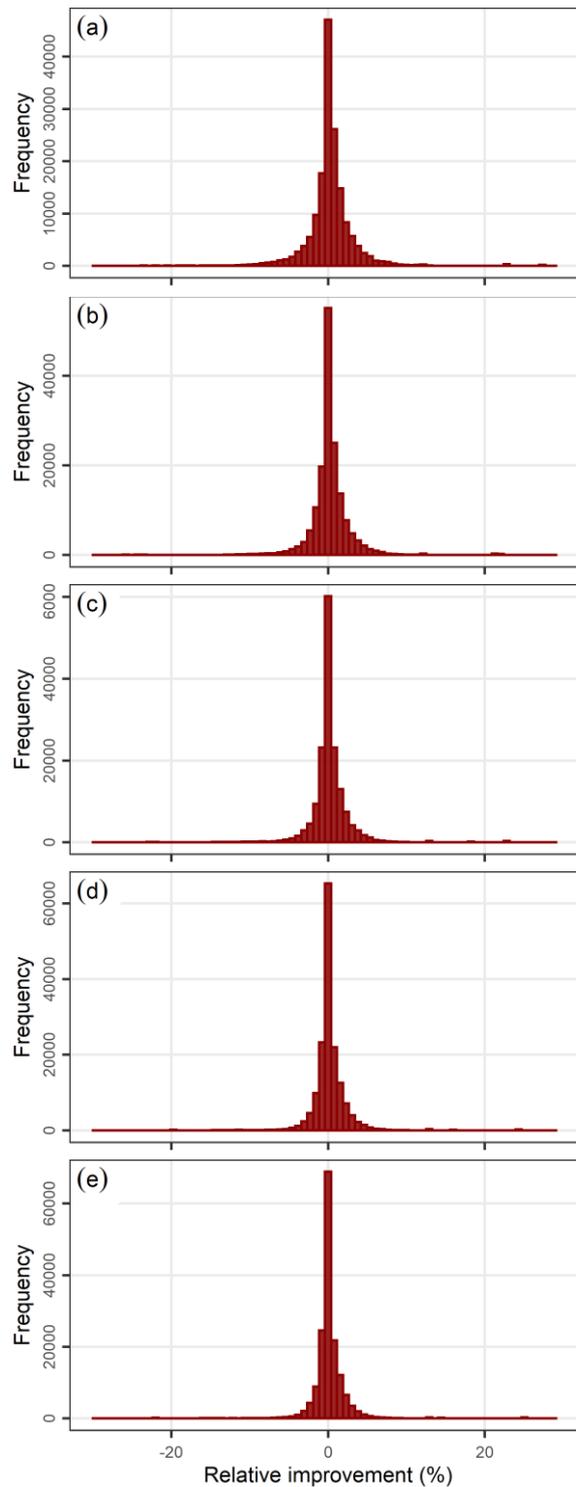


Figure S.3. Relative improvements $\{RI_{OUT,IN,i}, i = 1, \dots, 600\}$ (defined with Equation 6) for ensemble scheme 1. The relative improvements are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at -30% and 30% . Each histogram summarizes $270 \times 600 = 162\,000$ values.

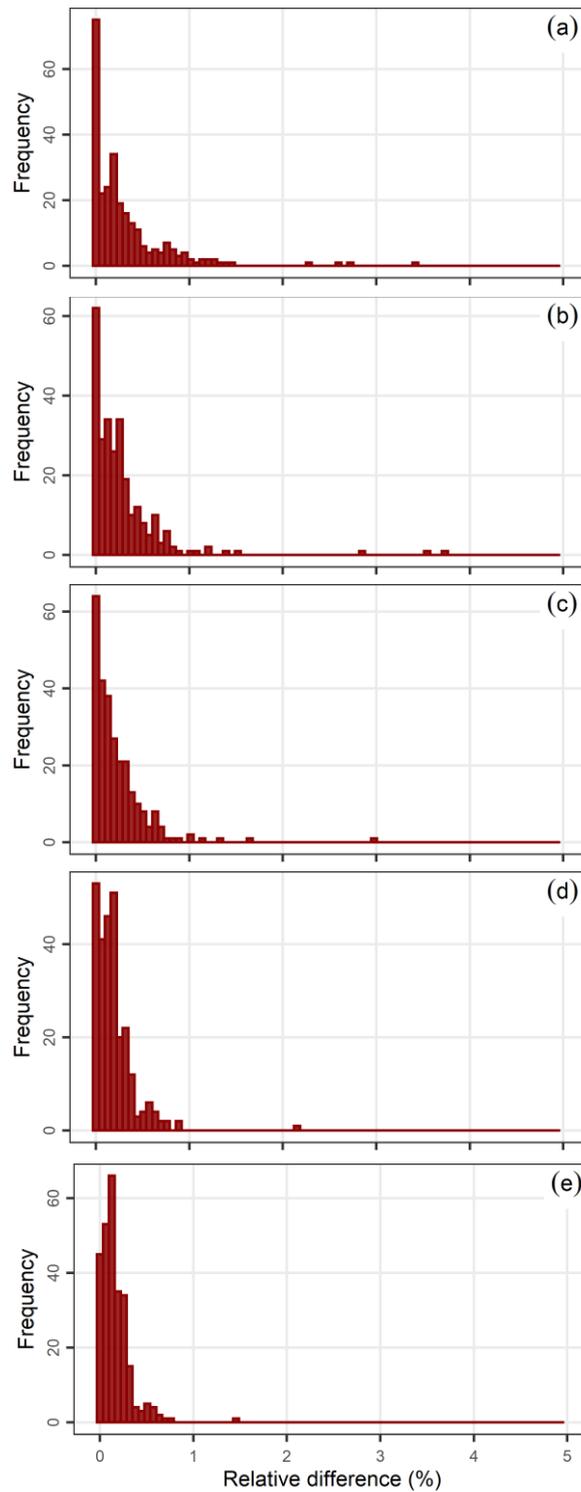


Figure S.4. Relative differences $RD_{OUT,AAIS_{IN}}$ (defined with Equation 8) for ensemble scheme 1. The relative differences are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at 5%. Each histogram summarizes 270 values.

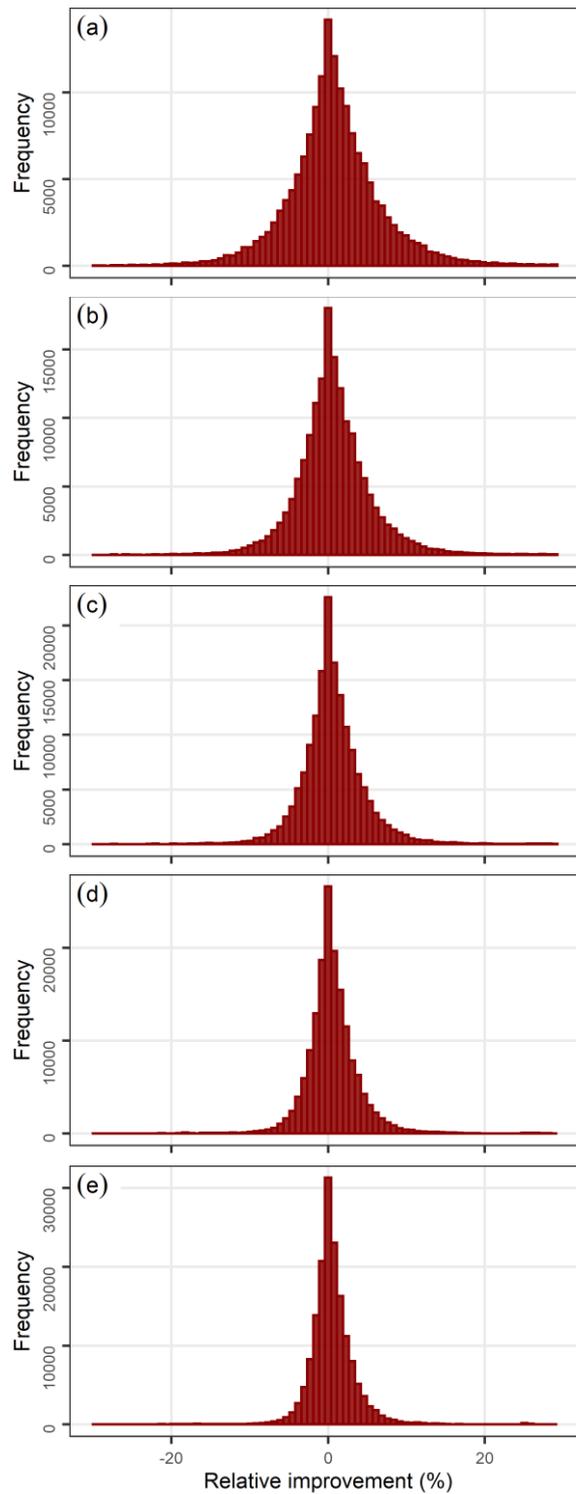


Figure S.5. Relative improvements $\{RI_{OUT,IN,i}, i = 1, \dots, 600\}$ (defined with Equation 6) for ensemble scheme 2. The relative improvements are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at -30% and 30% . Each histogram summarizes $270 \times 600 = 162\,000$ values.

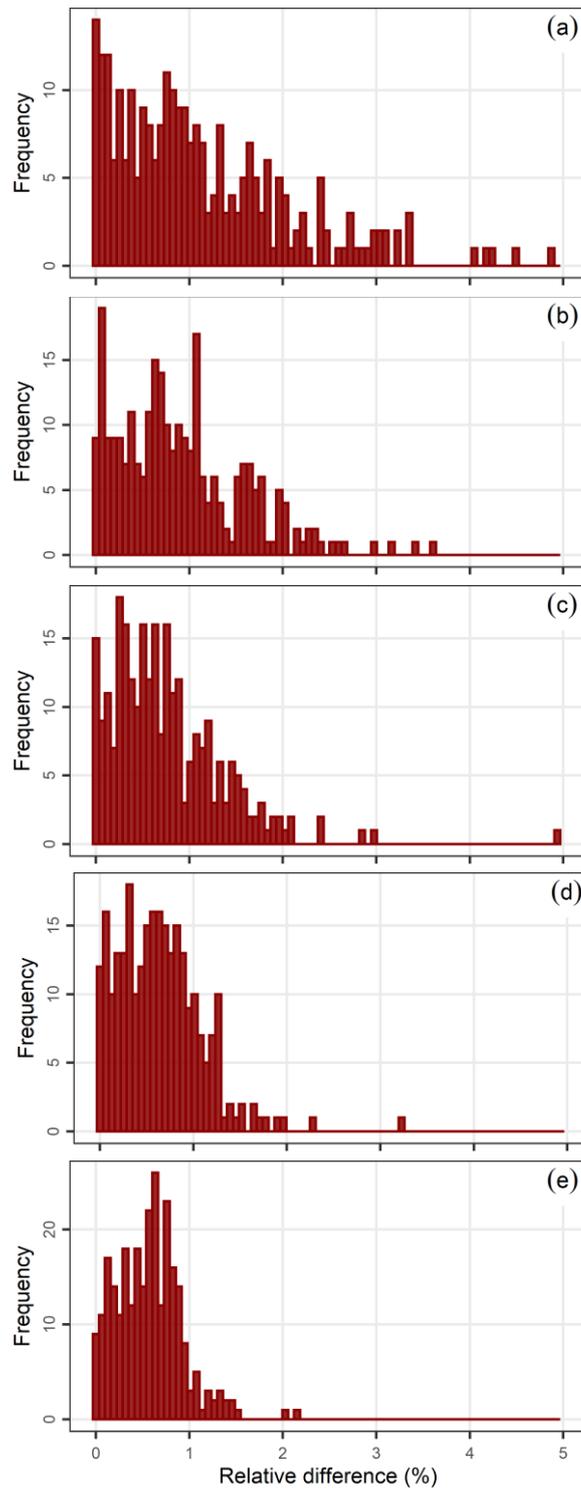


Figure S.6. Relative differences $RD_{OUT,AAIS_{IN}}$ (defined with Equation 8) for ensemble scheme 2. The relative differences are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at 5%. Each histogram summarizes 270 values.

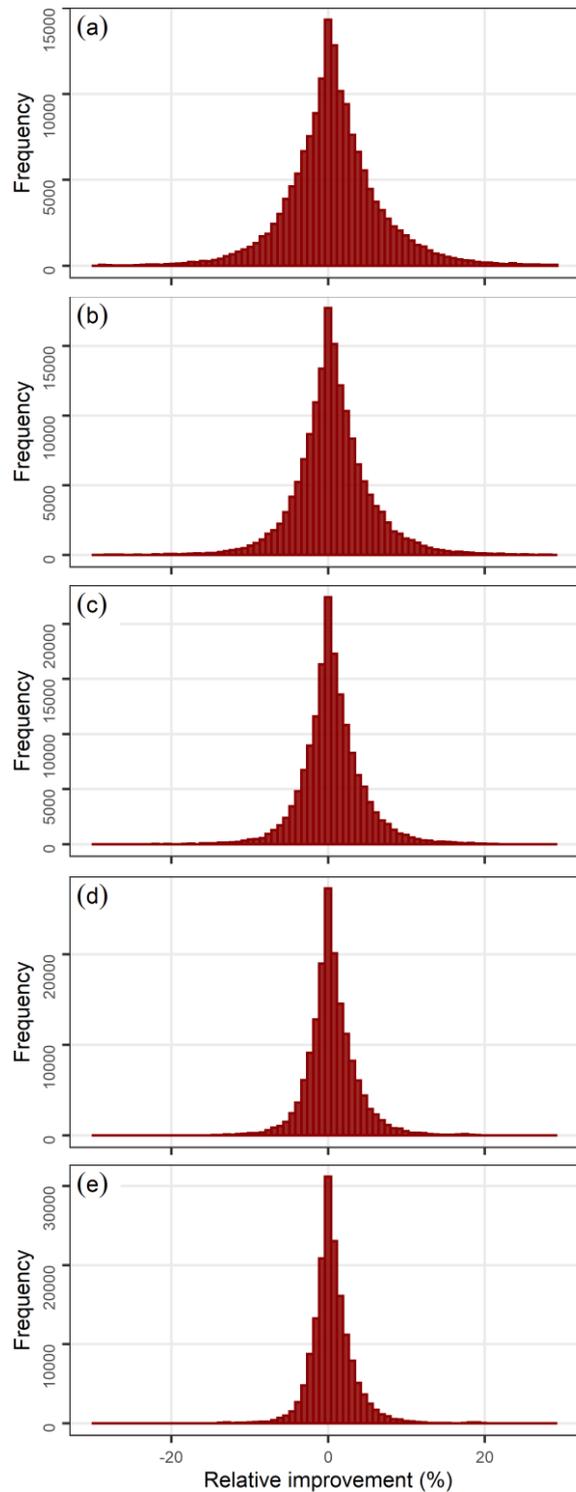


Figure S.7. Relative improvements $\{RI_{OUT,IN,i}, i = 1, \dots, 600\}$ (defined with Equation 6) for ensemble scheme 3. The relative improvements are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at -30% and 30% . Each histogram summarizes $270 \times 600 = 162\,000$ values.

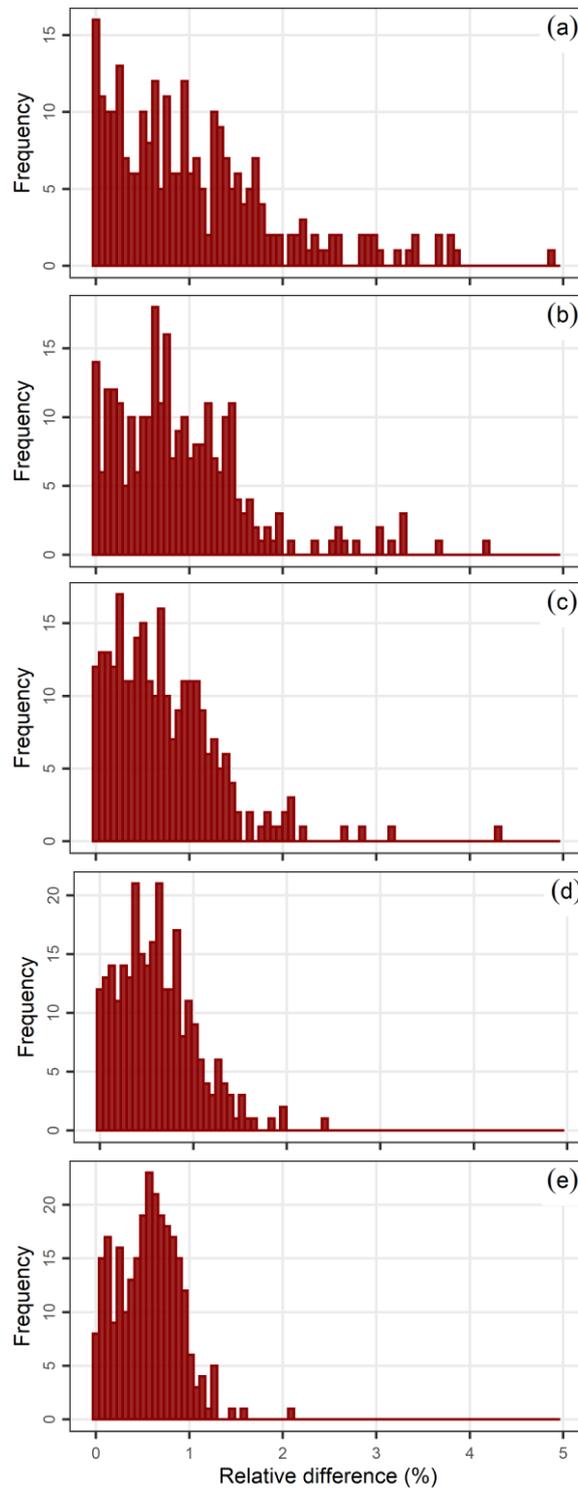


Figure S.8. Relative differences $RD_{OUT,AAIS_{IN}}$ (defined with Equation 8) for ensemble scheme 3. The relative differences are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at 5%. Each histogram summarizes 270 values.

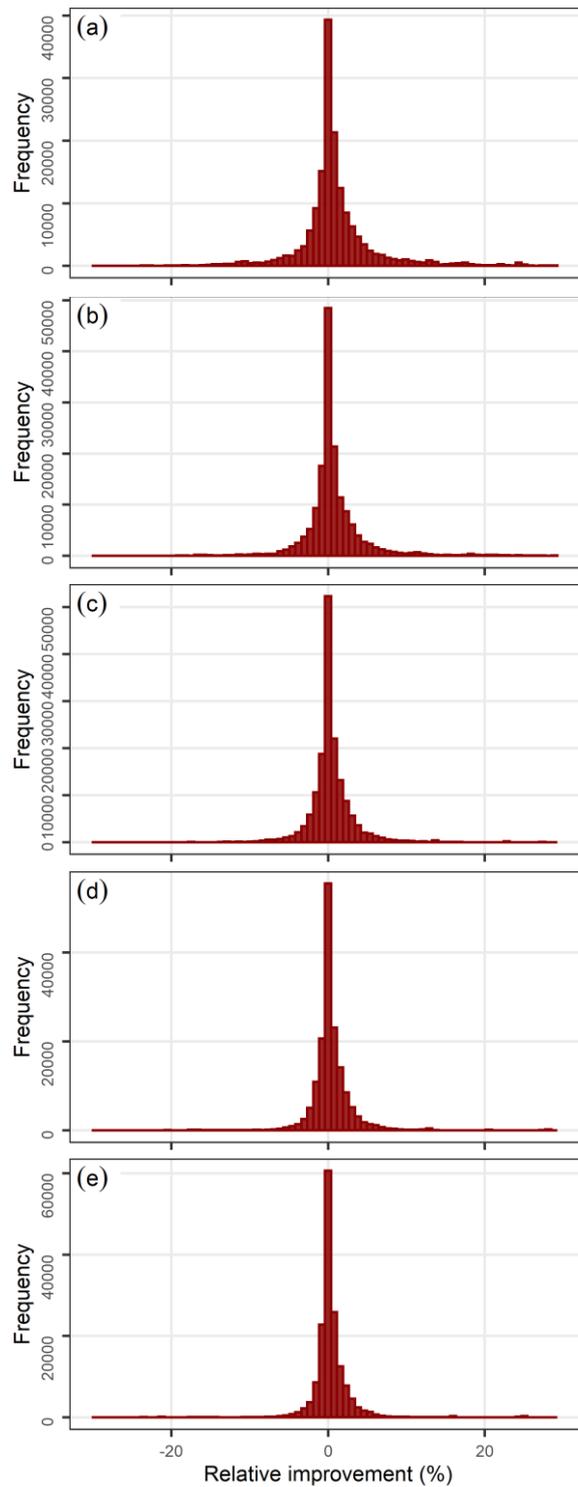


Figure S.9. Relative improvements $\{RI_{OUT,IN,i}, i = 1, \dots, 600\}$ (defined with Equation 6) for ensemble scheme 4. The relative improvements are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at -30% and 30% . Each histogram summarizes $270 \times 600 = 162\,000$ values.

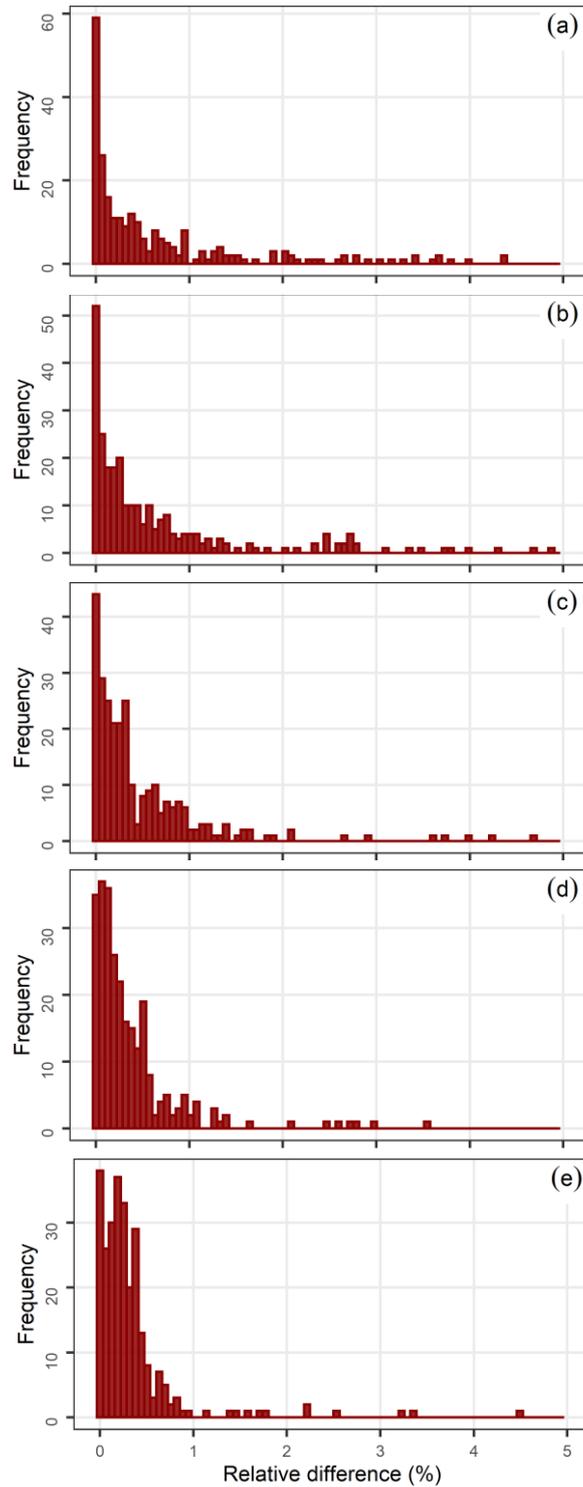


Figure S.10. Relative differences $RD_{OUT,AAIS_{IN}}$ (defined with Equation 8) for ensemble scheme 4. The relative differences are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at 5%. Each histogram summarizes 270 values.

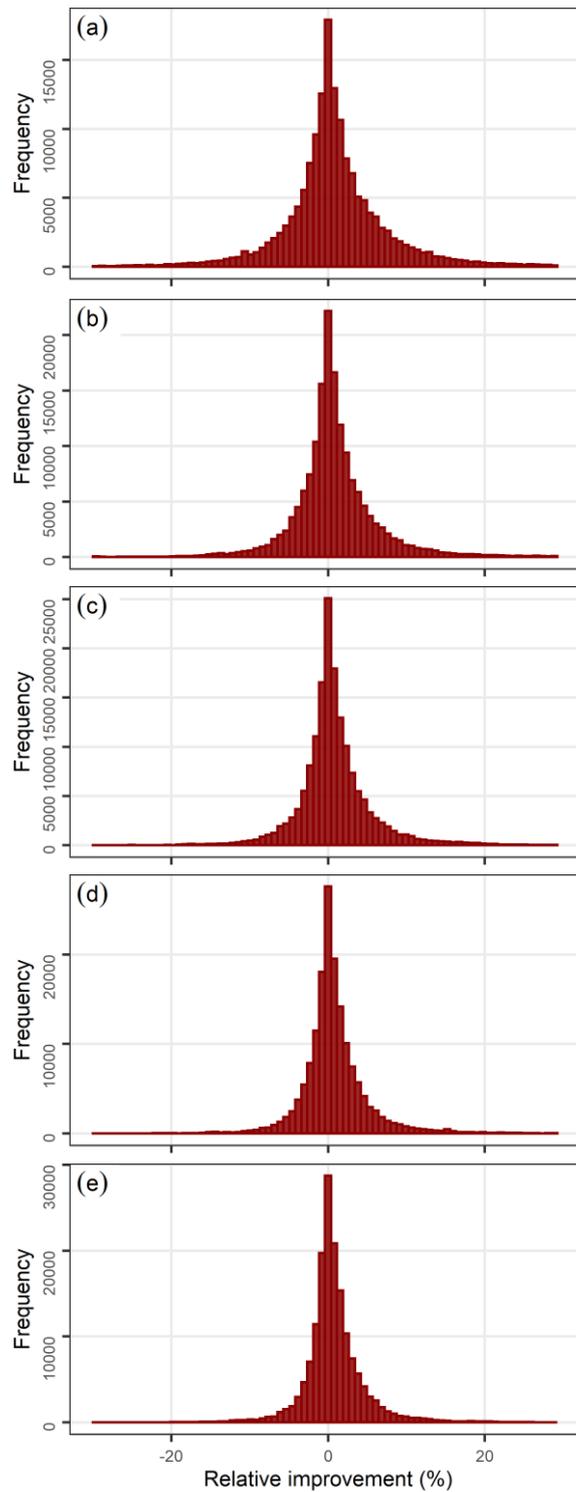


Figure S.11. Relative improvements $\{RI_{OUT,IN,i}, i = 1, \dots, 600\}$ (defined with Equation 6) for ensemble scheme 6. The relative improvements are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at -30% and 30% . Each histogram summarizes $270 \times 600 = 162\,000$ values.

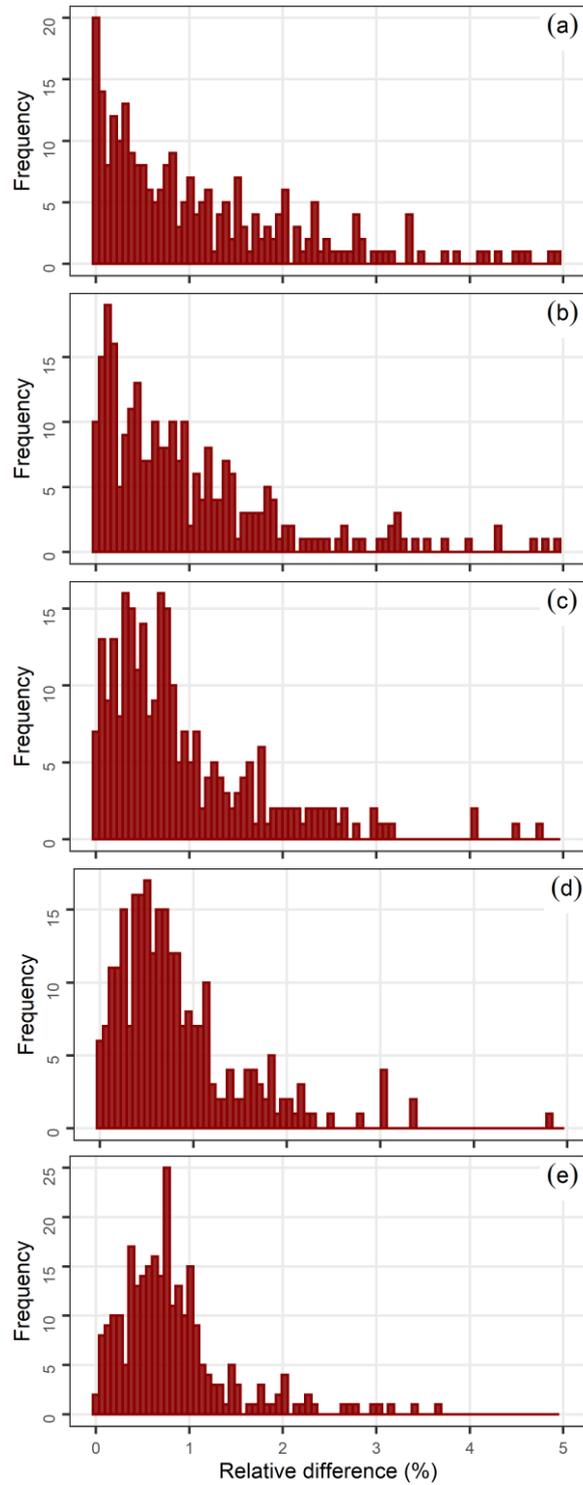


Figure S.12. Relative differences $RD_{OUT,AAIS_{IN}}$ (defined with Equation 8) for ensemble scheme 6. The relative differences are computed for all catchments, and for the (a) 99%, (b) 97.5%, (c) 95%, (d) 90% and (e) 80% prediction intervals obtained for the period T_3 (years 1975–1999). The horizontal axis has been truncated at 5%. Each histogram summarizes 270 values.

Table S.1. Summary statistics of the relative improvements $\{RI_{OUT,IN_i}, i = 1, \dots, 600\}$ (defined with Equation 6). The relative improvements are computed for all catchments. Each row summarizes $270 \times 600 = 162\,000$ values.

Ensemble scheme	Prediction intervals	Related histogram	Minimum	1 st quartile	Median	Mean	3 rd quartile	Maximum
1	99%	Figure S.3(a)	-47.41	-0.60	0.13	0.26	1.19	29.51
	97.5%	Figure S.3(b)	-41.53	-0.53	0.06	0.20	0.94	27.06
	95%	Figure S.3(c)	-32.80	-0.49	0.02	0.17	0.81	25.97
	90%	Figure S.3(d)	-27.56	-0.46	0.01	0.15	0.71	24.72
	80%	Figure S.3(e)	-31.00	-0.44	0.00	0.13	0.64	25.13
2	99%	Figure S.5(a)	-73.80	-2.35	0.47	0.74	3.76	44.12
	97.5%	Figure S.5(b)	-42.22	-1.80	0.37	0.68	2.98	37.77
	95%	Figure S.5(c)	-27.18	-1.41	0.29	0.61	2.43	34.48
	90%	Figure S.5(d)	-21.13	-1.10	0.26	0.55	1.99	31.96
	80%	Figure S.5(e)	-21.15	0.87	0.24	0.51	1.68	28.89
3	99%	Figure S.7(a)	-46.31	-2.38	-0.46	0.73	3.62	43.45
	97.5%	Figure S.7(b)	-31.00	-1.78	0.38	0.66	2.91	34.25
	95%	Figure S.7(c)	-22.22	-1.39	0.29	0.57	2.37	30.23
	90%	Figure S.7(d)	-19.45	-1.09	0.24	0.53	1.97	26.10
	80%	Figure S.7(e)	-16.76	-0.88	0.24	0.51	1.69	22.32
4	99%	Figure S.9(a)	-59.77	-0.62	0.24	1.13	2.02	85.65
	97.5%	Figure S.9(b)	-40.76	-0.53	0.12	0.82	1.49	46.03
	95%	Figure S.9(c)	-40.78	-0.56	0.07	0.48	1.19	51.69
	90%	Figure S.9(d)	-39.92	-0.48	0.05	0.38	1.07	30.10
	80%	Figure S.9(e)	-37.61	-0.41	0.06	0.31	0.86	25.26
5	99%	Figure 12(a)	-78.29	-1.83	0.29	0.82	3.19	60.40
	97.5%	Figure 12(b)	-34.01	-1.30	0.29	0.83	2.49	50.86
	95%	Figure 12(c)	-35.68	-1.09	0.28	0.74	2.21	42.05
	90%	Figure 12(d)	-36.14	-0.89	0.29	0.70	1.97	36.48
	80%	Figure 12(e)	-29.83	-0.79	0.31	0.71	1.92	30.96
6	99%	Figure S.11(a)	-327.10	-2.02	0.33	0.86	3.60	91.42
	97.5%	Figure S.11(b)	-41.40	-1.43	0.31	0.97	2.76	89.17
	95%	Figure S.11(c)	-33.07	-1.20	0.31	0.88	2.42	76.16
	90%	Figure S.11(d)	-42.84	-1.04	0.28	0.78	2.13	66.08
	80%	Figure S.11(e)	-31.70	-0.87	0.32	0.77	2.04	63.36

Table S.2. Summary statistics of the relative differences $RD_{OUT,AAIS_{IN}}$ (defined with Equation 8). The relative differences are computed for all catchments. Each row summarizes 270 values.

Ensemble scheme	Prediction intervals	Related histogram	Minimum	1 st quartile	Median	Mean	3 rd quartile	Maximum
1	99%	Figure S.4(a)	0.00	0.02	0.18	0.36	0.40	7.86
	97.5%	Figure S.4(b)	0.00	0.05	0.19	0.28	0.35	3.71
	95%	Figure S.4(c)	0.00	0.04	0.15	0.24	0.31	5.58
	90%	Figure S.4(d)	0.00	0.04	0.15	0.21	0.26	7.24
	80%	Figure S.4(e)	0.00	0.06	0.13	0.19	0.23	7.25
2	99%	Figure S.6(a)	0.00	0.38	0.91	1.19	1.66	7.83
	97.5%	Figure S.6(b)	0.00	0.39	0.76	0.95	1.28	9.29
	95%	Figure S.6(c)	0.00	0.31	0.63	0.79	1.07	10.82
	90%	Figure S.6(d)	0.00	0.30	0.60	0.68	0.89	11.04
	80%	Figure S.6(e)	0.00	0.31	0.58	0.60	0.78	9.52
3	99%	Figure S.8(a)	0.00	0.36	0.90	1.15	1.51	8.52
	97.5%	Figure S.8(b)	0.00	0.39	0.78	0.90	1.26	4.19
	95%	Figure S.8(c)	0.00	0.29	0.64	0.73	1.04	4.29
	90%	Figure S.8(d)	0.00	0.31	0.56	0.63	0.85	6.48
	80%	Figure S.8(e)	0.00	0.31	0.57	0.59	0.79	6.86
4	99%	Figure S.10(a)	0.00	0.05	0.36	1.56	1.24	34.62
	97.5%	Figure S.10(b)	0.00	0.07	0.30	1.02	0.85	26.08
	95%	Figure S.10(c)	0.00	0.09	0.27	0.60	0.65	18.58
	90%	Figure S.10(d)	0.00	0.09	0.23	0.46	0.48	10.76
	80%	Figure S.10(e)	0.00	0.11	0.23	0.39	0.38	7.20
5	99%	Figure 13(a)	0.00	0.22	0.77	1.30	1.62	19.46
	97.5%	Figure 13(b)	0.00	0.28	0.67	1.12	1.29	15.89
	95%	Figure 13(c)	0.00	0.36	0.67	0.94	1.11	12.32
	90%	Figure 13(d)	0.01	0.38	0.60	0.85	1.04	10.35
	80%	Figure 13(e)	0.02	0.42	0.71	0.84	1.01	8.97
6	99%	Figure S.12(a)	0.00	0.30	0.85	1.83	1.96	36.62
	97.5%	Figure S.12(b)	0.00	0.32	0.76	1.39	1.44	29.70
	95%	Figure S.12(c)	0.00	0.36	0.71	1.14	1.33	11.70
	90%	Figure S.12(d)	0.00	0.40	0.67	0.98	1.11	10.44
	80%	Figure S.12(e)	0.01	0.44	0.73	0.93	1.02	11.32