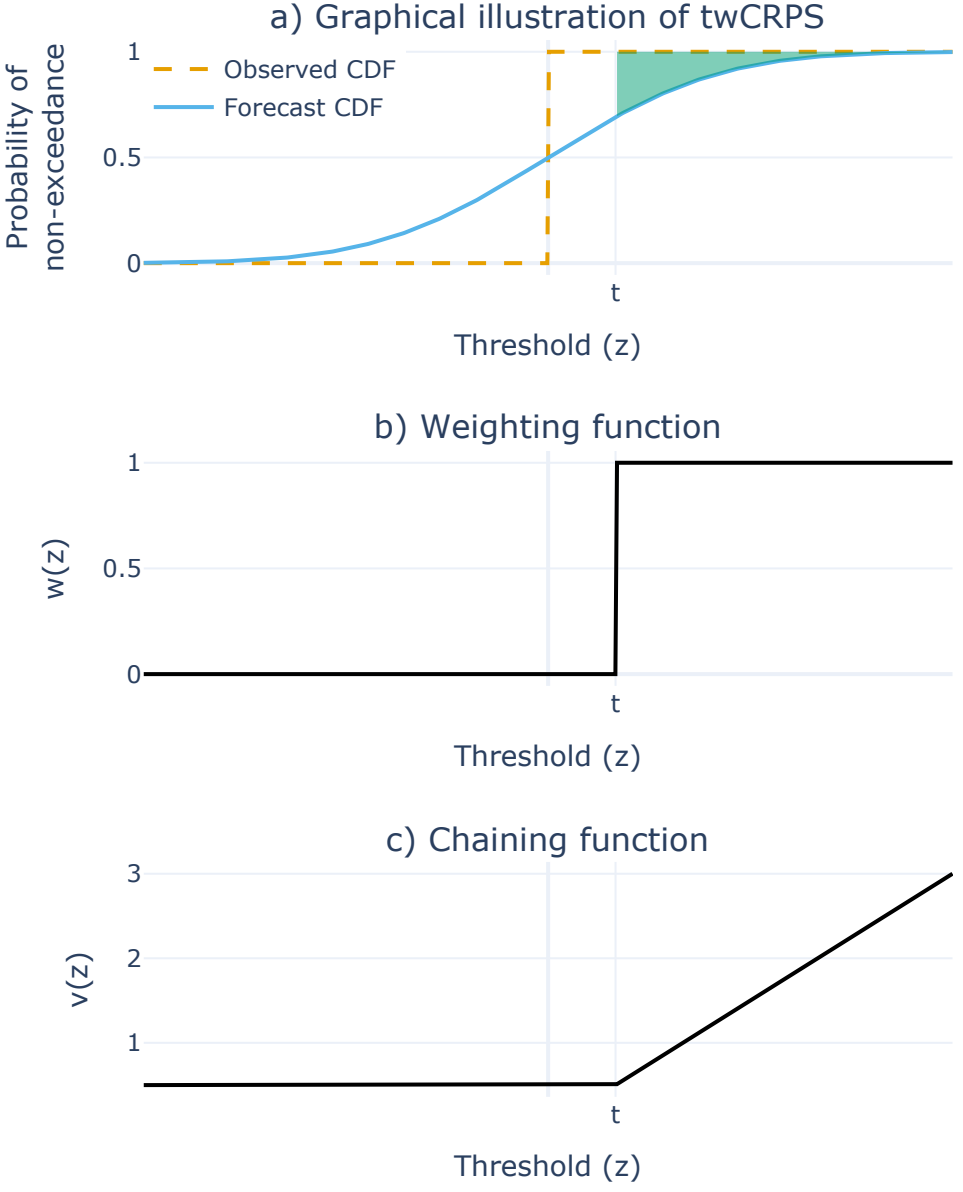

a) Graphical illustration of twCRPS
Probability of non-exceedance
1
0.5
0
Observed CDF
Forecast CDF
t
Threshold (z)
b) Weighting function
w(z)
1
0.5
0
t
Threshold (z)
c) Chaining function
v(z)
3
2
1
t
Threshold (z)