

Network Type

LSTM

RNN

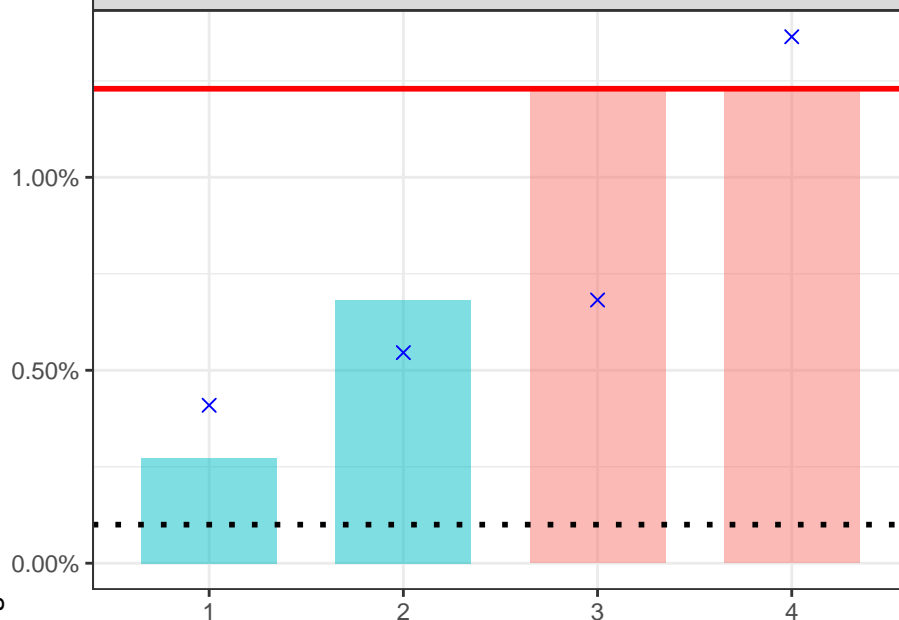
Garch(1, 1)

Target

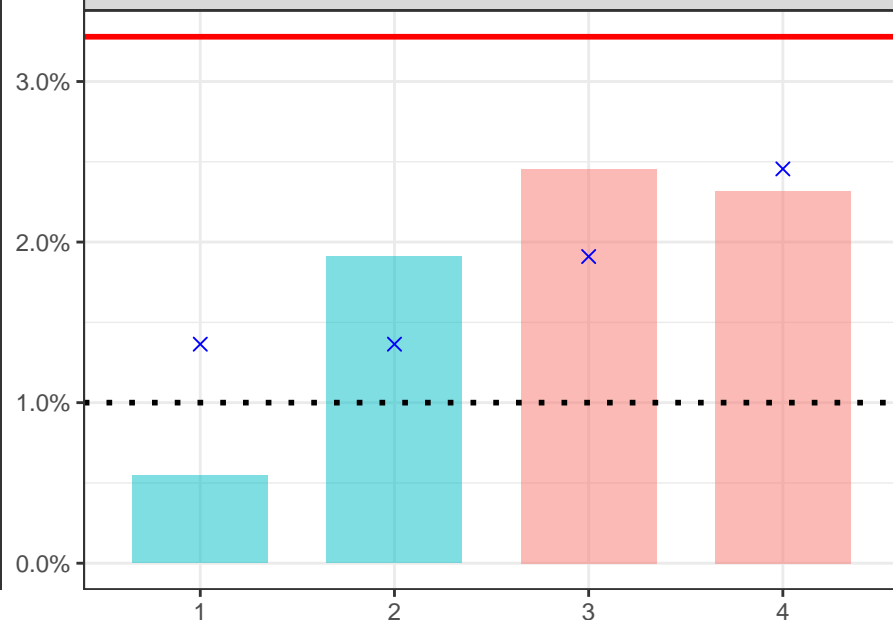
Bayes-By-Backprop

% test data falling below VaR

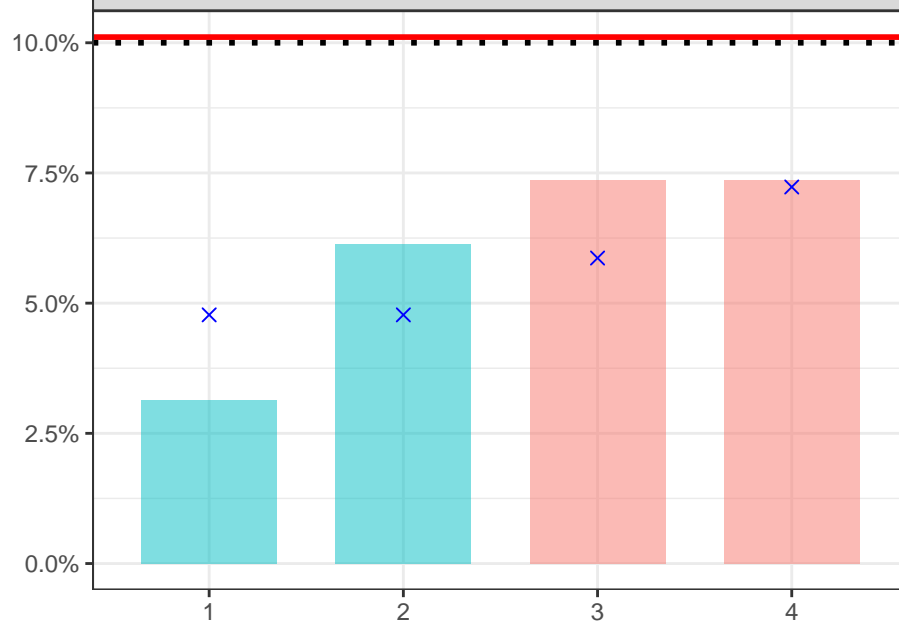
VaR 0.1%



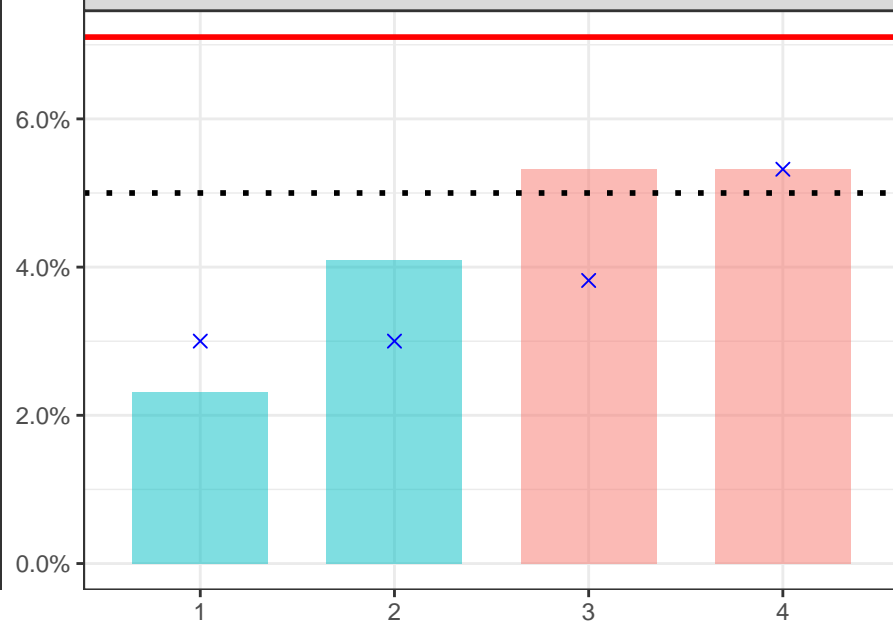
VaR 1%



VaR 10%



VaR 5%



Network ID