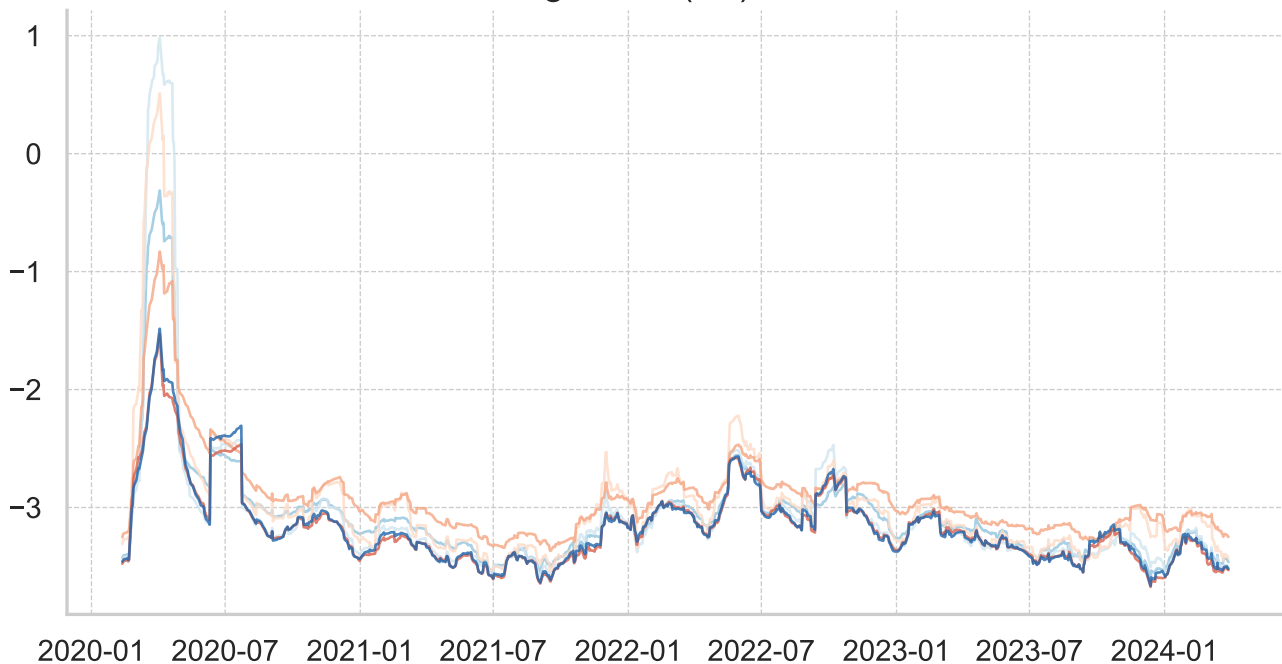


Fissler-Ziegel loss (FZ) for 97.5% ES



Transformer-MDN-IV

GARCH Skewed-t

CatBoost-RV-IV

DB-IV

LSTM-MDN-IV

GARCH