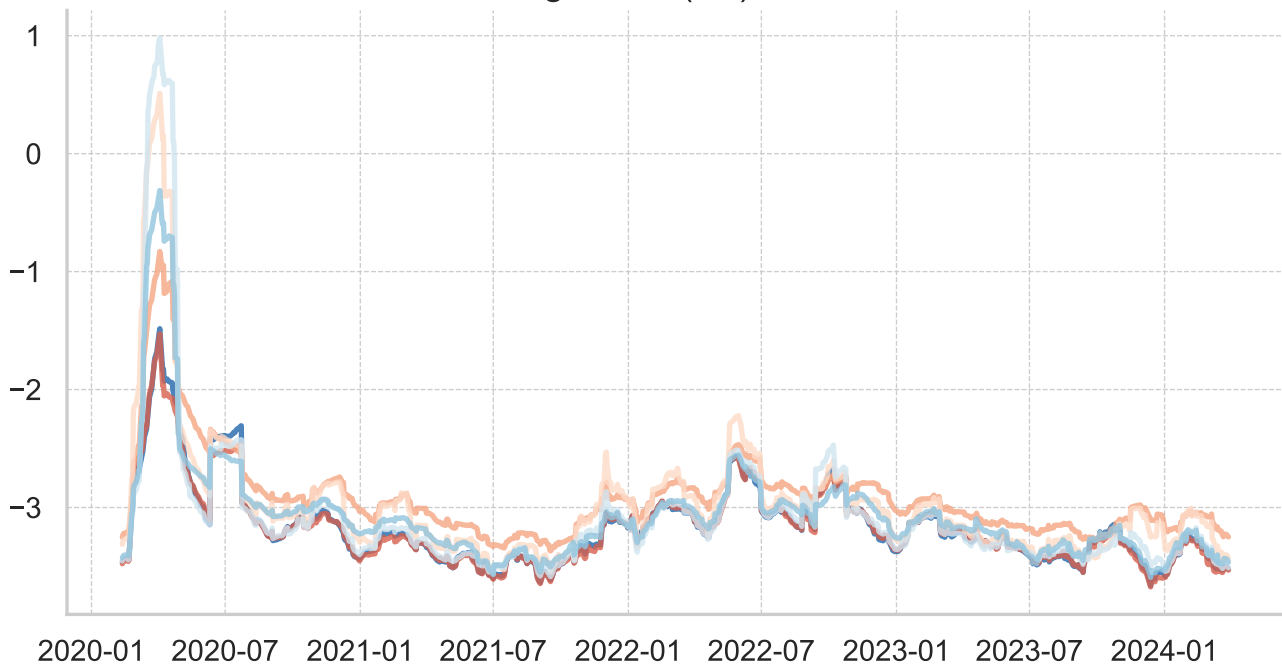


Fissler-Ziegel loss (FZ) for 97.5% ES



Transformer-MDN-IV GARCH Skewed-t CatBoost-RV-IV DB-IV
LSTM-MDN-IV GARCH