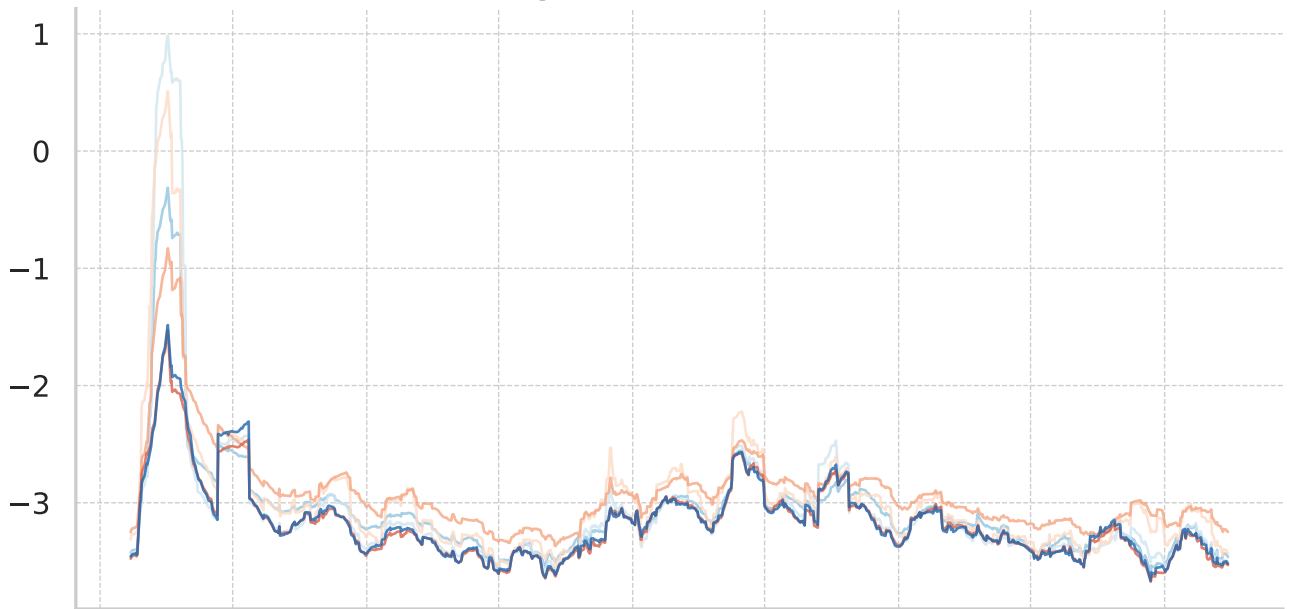


# Fissler-Ziegel loss (FZ) for 97.5% ES



2020-01 2020-07 2021-01 2021-07 2022-01 2022-07 2023-01 2023-07 2024-01

Transformer-MDN-IV

GARCH Skewed-t

CatBoost-RV-IV

DB-IV

LSTM-MDN-IV

GARCH