Stock	FNN based				DL based				
	Underlying distribution	Level of α% VaR 0.05	0.025	0.01	Underlying distribution	Level of α% VaR 0.05	0.025	0.01	δ^2
ALV	$SGGL^-(0.95)$	0.0503	0.0241	0.0088	$MIX[SGGL^+(1); SGGL^-(20)]_{0.36}$	0.0493	0.0252	0.0088	1.02
BASF	$SGGL^-(1.04)$	0.0492	0.023	0.0109	$MIX[SPat^+(0.75); SGGL^-(2.5001)]_1$	0.0493	0.0252	0.011	0.57
BAY	$SGGL^-(1.25)$	0.0492	0.023	0.0142	$MIX[SGGL^+(0.9); SGGL^-(1.2)]$	0.0493	0.0252	0.012	0.92
CBK	$SGGL^-(1.07)$	0.0492	0.0219	0.0098	$MIX[SGGL^+(1.01); SGGL^-(0.95)]_{0.1}$	0.0493	0.0252	0.0099	1.01
HYP	$SPat^+(90)$	0.0492	0.023	0.0109	$MIX[SGGL^+(0.97); SGGL^-(15)]_{\frac{\pi}{\sqrt{3}}}$	0.0493	0.0252	0.011	0.927
LUD	$SGGL^-(0.87)$	0.0492	0.0252	0.0109	$MIX[SPat^-(137); SGGL^-(30)]$	0.0493	0.0252	0.0088	0.92
THY	$SGGL^-(1.45)$	0.0492	0.0263	0.0098	$MIX[SPat^+(2); SPat^-(137)]$	0.0493	0.0252	0.0099	0.775
VOW	$SGGL^-(1.1)$	0.0492	0.0241	0.0088	$MIX[SGGL^+(0.6); SGGL^-(30)]$	0.0493	0.0252	0.011	1.07

Table 7..1: Comparison of FFN and DL estimates of VaR for different German stocks in the peroid 02.01.00 to 30.12.03 under mixture distribution