Evaluation: LSTM NLL VI 0.06 Truth Prediction 0.04 0.02 0.00 -0.022023-01 2023-03 2023-05 2023-07 2023-09 2023-11 2024-01 0.10 **Cumulative Truth Cumulative Prediction** 0.05 0.00 -0.05-0.102023-01 2023-03 2023-05 2023-07 2023-09 2023-11 2024-01 0.30 0.25 HV60 0.20 Inferred Volatility 2023-07 2023-09 2023-11 2024-01 2023-01 2023-03 2023-05 0.06 Remain Noise 0.04 0.02 0.00 -0.022023-11 2023-01 2024-01 2023-03 2023-05 2023-07 2023-09