Evaluation: LSTM NLL 0.06 Truth Prediction 0.04 0.02 0.00 -0.022023-11 2023-01 2023-03 2023-05 2023-07 2023-09 2024-01 **Cumulative Truth** 0.1 **Cumulative Prediction** 0.0 -0.1-0.22023-01 2023-03 2023-05 2023-07 2023-11 2024-01 2023-09 0.30 0.25 0.20 HV60 0.15 Inferred Volatility 0.10 2023-09 2023-11 2024-01 2023-07 2023-01 2023-03 2023-05 0.06 Remain Noise 0.04 0.02 0.00 -0.022024-01 2023-01 2023-11 2023-03 2023-05 2023-07 2023-09