

# Regime Information Flow in Bayesian LSTM



**Regime Probabilities:**



**LSTM Layers Process Regime-Aware Sequences**

Learn patterns: "When Crisis prob increases → expect higher volatility"

Learn patterns: "When Bull prob high → expect momentum continuation"



**Regime-Aware Prediction with Uncertainty**

Output: Return = +2.34% ± 1.56% (regime-dependent uncertainty)

Crisis: ±4.5% | Normal: ±2.1% | Bull: ±1.2%