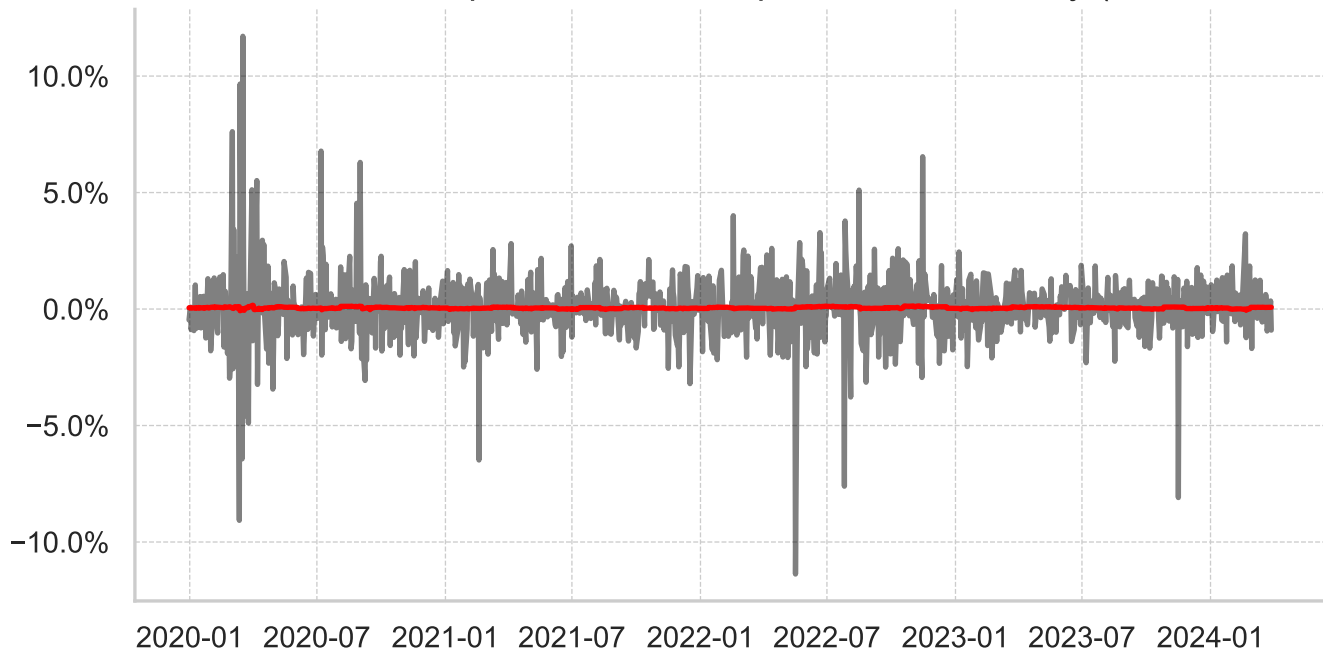


LSTM-MDN-RV return predictions with epistemic uncertainty (WMT, test data)



|                  |                               |                                 |
|------------------|-------------------------------|---------------------------------|
| — Actual Returns | ■ Epistemic Uncertainty (67%) | ■ Epistemic Uncertainty (99%)   |
| — Predicted Mean | ■ Epistemic Uncertainty (95%) | ■ Epistemic Uncertainty (99.9%) |