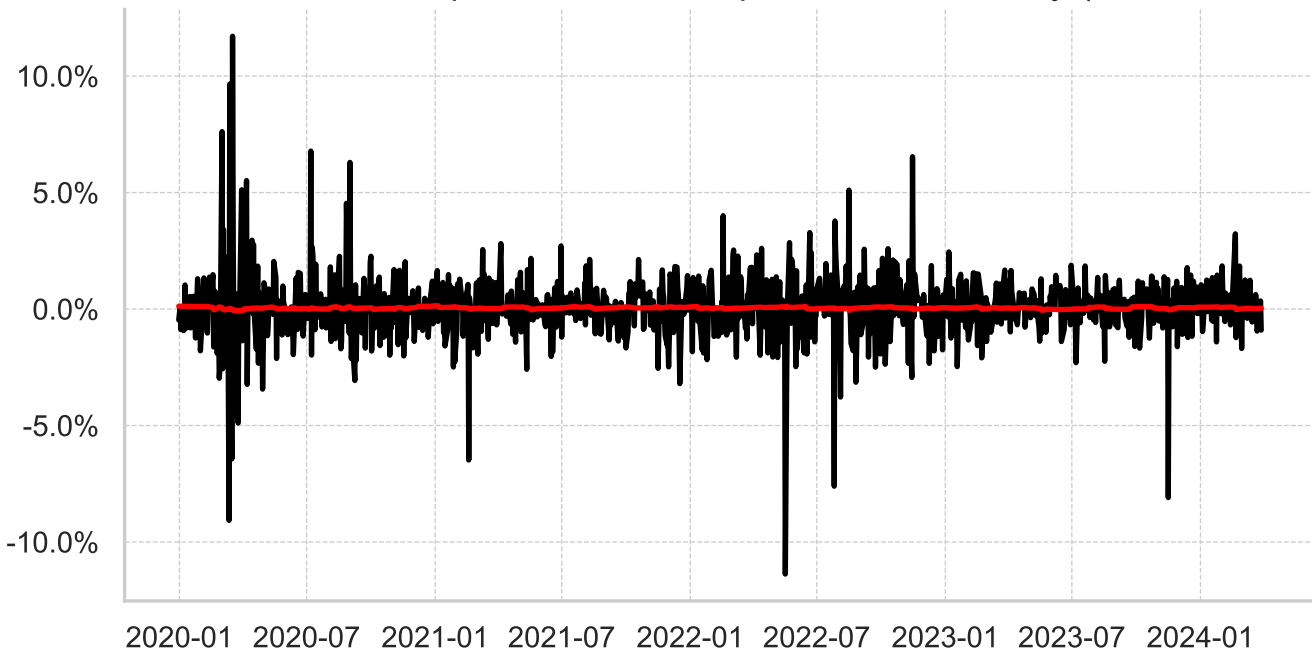


LSTM-MDN-IV return predictions with epistemic uncertainty (WMT, test data)



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