SHAP analysis of LSTM-MDN-RV-IV ES 97.5% estimates High IV_{10-day} (1 day ago) IV_{10-dav} (2 days ago) BPV_{1-min} (1 day ago) RV_{5-min}^{-} (1 day ago) Feature value BPV_{5-min} (1 day ago) IV_{10-dav} (3 days ago) IV_{20-dav} (1 day ago) BPV_{1-min} (2 days ago) RV_{1-min} (1 day ago) RV_{1-min}^{-} (1 day ago) Low

0.000

-0.010

-0.005

0.005

SHAP value (impact on model output)

0.010

0.015