SHAP analysis of LSTM-MDN-IV ES 95% estimates High IV_{10-day} (1 day ago) IV_{10-dav} (2 days ago) IV_{30-day} (1 day ago) IV_{10-day} (3 days ago) Feature value IV_{30-dav} (6 days ago) IV_{30-dav} (8 days ago) IV_{10-day} (4 days ago) IV_{30-day} (7 days ago) IV_{10-day} (6 days ago) IV_{10-day} (7 days ago) Low -0.004 -0.002 0.000 0.002 0.004 0.006 0.008 0.010 0.012 SHAP value (impact on model output)