SHAP analysis of Transformer-MDN-RV VaR 97.5% estimates

Features (top to bottom):
$RV^-_{5\text{-}min}$ (1 day ago)
$BPV_{1\text{-}min}$ (1 day ago)
$RV_{5\text{-}min}$ (1 day ago)
$RV_{1\text{-}min}$ (1 day ago)
$RV^-_{1\text{-}min}$ (1 day ago)
$RV^+_{5\text{-}min}$ (1 day ago)
$RV^+_{1\text{-}min}$ (1 day ago)
$RV^-_{5\text{-}min}$ (2 days ago)
$BPV_{5\text{-}min}$ (1 day ago)
$BPV_{1\text{-}min}$ (2 days ago)

Feature value: High — Low

SHAP value (impact on model output)