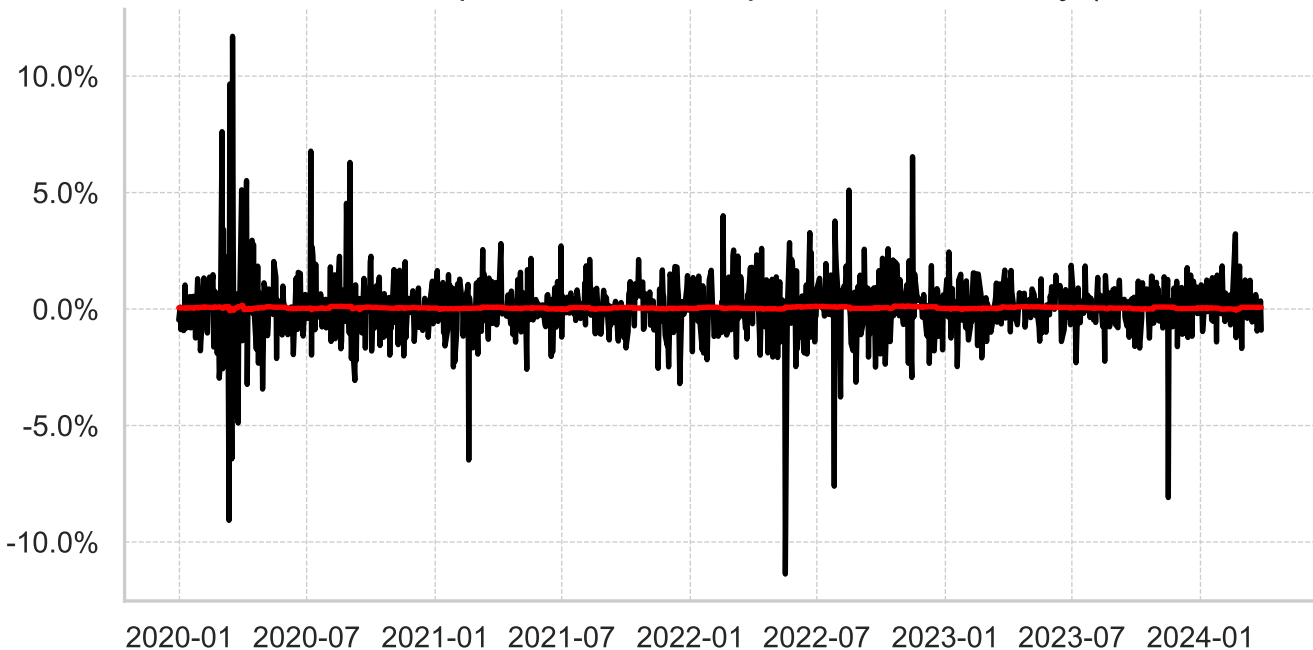


LSTM-MDN-RV return predictions with epistemic uncertainty (WMT, test data)



— Actual Returns

— Predicted Mean

■ Epistemic Uncertainty (67%)

■ Epistemic Uncertainty (95%)

■ Epistemic Uncertainty (99%)

■ Epistemic Uncertainty (99.9%)