LSTM-MDN-RV return predictions with epistemic uncertainty (WMT, test data) 10.0% 5.0% 0.0% -5.0%-10.0%2020-01 2020-07 2021-01 2021-07 2022-01 2022-07 2023-01 2023-07 2024-01 Actual Returns Epistemic Uncertainty (67%) Epistemic Uncertainty (99%)

Epistemic Uncertainty (95%)

Epistemic Uncertainty (99.9%)

Predicted Mean