Transformer-MDN-IV return predictions with epistemic uncertainty (WMT, test data) 0.120% 0.100% 0.080% 0.060% 0.040% 0.020% 0.000% -0.020%2020-01 2020-03 2020-05 2020-07 2020-09 2020-11 2021-01 Predicted Mean Epistemic Uncertainty (95%) Epistemic Uncertainty (99%)

Epistemic Uncertainty (67%)