SHAP analysis of Transformer-MDN-RV-IV Volatility estimates High IV_{10-day} (1 day ago) IV_{10-dav} (2 days ago) IV_{20-day} (1 day ago) IV_{10-day} (3 days ago) Feature value RV_{1-min}^{-} (1 day ago) RV_{5-min} (1 day ago) RV_{1-min}^+ (1 day ago) IV_{10-day} (4 days ago) RV_{5-min}^{-} (1 day ago) RV_{5-min}^+ (1 day ago) Low -0.004-0.003-0.002-0.0010.000 0.001 0.002

SHAP value (impact on model output)