SHAP Interaction Heatmap (Top 10 Features) RQ_5 (1 day ago) - 0.14 Bad_5 (1 day ago) - 0.12 Good (1 day ago) SHAP value for feature i (importances) Partial R^2 of X_j explaining $SHAP_i$ 10 Day Call IVOL (4 days ago) + RV_5 (1 day ago) Bad (1 day ago) Historical Call IVOL (1 day ago) - 0.04 10 Day Call IVOL (3 days ago) 10 Day Call IVOL (2 days ago) - 0.02 10 Day Call IVOL (1 day ago) 0.00 RQ_5 (1 day ago) Good (1 day ago) Bad (1 day ago) Bad_5 (1 day ago) 10 Day Call IVOL (4 days ago) RV_5 (1 day ago) Historical Call IVOL (1 day ago) 10 Day Call IVOL (3 days ago) 10 Day Call IVOL (2 days ago) 10 Day Call IVOL (1 day ago) Input feature *j* (values)