SHAP analysis of LSTM-MDN-IV ES 97.5% estimates High IV_{10-day} (1 day ago) IV_{10-dav} (2 days ago) IV_{10-dav} (3 days ago) IV_{30-day} (1 day ago) Feature value IV_{30-dav} (6 days ago) IV_{10-dav} (4 days ago) IV_{30-dav} (7 days ago) IV_{30-day} (5 days ago) IV_{30-dav} (8 days ago) IV_{10-day} (6 days ago) Low 0.005 0.010 -0.010-0.0050.000 0.015 SHAP value (impact on model output)