SHAP analysis of LSTM-MDN-RV-IV VaR 99% estimates High IV_{10-dav} (1 day ago) IV_{10-dav} (2 days ago) BPV_{1-min} (1 day ago) RV_{5-min}^{-} (1 day ago) Feature value BPV_{5-min} (1 day ago) IV_{20-dav} (1 day ago) IV_{10-day} (3 days ago) RV_{1-min} (1 day ago) RV_{1-min}^{-} (1 day ago) BPV_{1-min} (2 days ago)

SHAP value (impact on model output)

-0.0100-0.0075-0.0050-0.0025 0.0000 0.0025 0.0050 0.0075 0.0100