SHAP analysis of Transformer-MDN-IV VaR 99% estimates High IV_{10-day} (1 day ago) IV_{20-dav} (1 day ago) IV_{10-dav} (2 days ago) IV_{10-day} (3 days ago) Feature value IV_{10-dav} (4 days ago) IV_{20-dav} (2 days ago) IV_{20-dav} (8 days ago) IV_{20-day} (6 days ago) IV_{20-dav} (10 days ago) IV_{10-dav} (5 days ago) Low -0.0100-0.0075-0.0050-0.0025 0.0000 0.0025 0.0050 0.0075 0.0100

SHAP value (impact on model output)