SHAP analysis of Transformer-MDN-IV Volatility estimates High IV_{10-dav} (1 day ago) IV_{30-dav} (1 day ago) IV_{10-day} (2 days ago) IV_{10-day} (3 days ago) Feature value IV_{10-day} (4 days ago) IV_{30-dav} (2 days ago) IV_{10-dav} (6 days ago) IV_{10-day} (5 days ago) IV_{10-dav} (7 days ago) IV_{30-day} (6 days ago) Low 0.001

-0.004

-0.003

-0.002

-0.001

SHAP value (impact on model output)

0.000

0.002