SHAP analysis of LSTM-MDN-IV VaR 95% estimates High IV_{10-day} (1 day ago) IV_{10-dav} (2 days ago) IV_{20-day} (1 day ago) IV_{20-dav} (2 days ago) Feature value IV_{10-dav} (7 days ago) IV_{20-dav} (9 days ago) IV_{10-dav} (8 days ago) IV_{10-day} (3 days ago) IV_{20-dav} (8 days ago) IV_{10-day} (6 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)