SHAP analysis of Transformer-MDN-IV Volatility estimates High IV_{10-dav} (1 day ago) IV_{20-dav} (1 day ago) IV_{10-day} (2 days ago) IV_{10-dav} (3 days ago) Feature value IV_{10-dav} (4 days ago) IV_{20-dav} (2 days ago) IV_{10-dav} (6 days ago) IV_{10-day} (5 days ago) IV_{10-dav} (7 days ago) IV_{20-day} (6 days ago) Low

-0.004

-0.003

-0.002

-0.001

SHAP value (impact on model output)

0.001

0.002

0.000