2018

IN-SAMPLE PRICING ERRORS (MSE), $h_0^Q = \dfrac{\omega_0 + \alpha_0}{1 - \beta_0 - \alpha_0 \gamma_0^{*2}}$, WITH $\omega_0, \alpha_0, \beta_0, \gamma_0^{*2}$ FROM MLE UNDER P

		Moneyness S_0/K						**Across**
	Maturities	$[0.900, 0.950]$	$[0.950, 0.975]$	$[0.975, 1.000]$	$[1.000, 1.025]$	$[1.025, 1.050]$	$[1.050, 1.100]$	**Moneyness**
In-Sample Error	$\mathbf{8 \leq T < 30}$	1.063	3.062	22.060	30.312	29.463	18.681	14.600
	$\mathbf{30 \leq T < 80}$	1.876	7.628	17.219	18.769	32.846	46.966	11.783
	$\mathbf{80 \leq T < 180}$	11.955	13.745	42.326	99.554	130.734	104.702	37.582
	$\mathbf{180 \leq T \leq 250}$	89.985	103.517	191.828	309.706	282.468	328.126	171.312
Across Maturities		6.612	7.645	25.803	40.238	59.050	108.184	20.499

IN-SAMPLE PRICING ERRORS (MSE), , $h_0^Q = h_t^P$								
		Moneyness S_0/K						**Across**
	Maturities	$[0.900, 0.950]$	$[0.950, 0.975]$	$[0.975, 1.000]$	$[1.000, 1.025]$	$[1.025, 1.050]$	$[1.050, 1.100]$	**Moneyness**
In-Sample Error	$\mathbf{8 \leq T < 30}$	0.799	1.331	5.843	11.856	7.162	3.289	4.512
	$\mathbf{30 \leq T < 80}$	2.412	2.586	6.226	6.561	9.418	4.493	4.442
	$\mathbf{80 \leq T < 180}$	11.540	7.141	9.860	22.410	30.829	20.348	12.558
	$\mathbf{180 \leq T \leq 250}$	29.845	14.191	33.350	61.956	51.699	74.693	35.591
Across Maturities		4.061	2.449	6.773	12.308	13.621	21.872	6.123

IN-SAMPLE PRICING ERRORS (MSE), h_0^Q CALIBRATED								
		Moneyness S_0/K						**Across**
	Maturities	$[0.900, 0.950]$	$[0.950, 0.975]$	$[0.975, 1.000]$	$[1.000, 1.025]$	$[1.025, 1.050]$	$[1.050, 1.100]$	**Moneyness**
In-Sample Error	$\mathbf{8 \leq T < 30}$	0.646	0.834	0.867	1.092	5.469	2.647	0.943
	$\mathbf{30 \leq T < 80}$	2.604	1.326	1.144	1.691	3.637	4.523	1.753
	$\mathbf{80 \leq T < 180}$	3.059	1.368	1.792	3.872	7.035	7.764	2.770
	$\mathbf{180 \leq T \leq 250}$	9.223	4.447	2.428	4.897	4.277	5.530	5.475
Across Maturities		2.023	1.115	1.019	1.664	4.857	4.918	1.483