

IN-SAMPLE PRICING ERRORS (MSE), $h_0^Q = \frac{\omega_0 + \alpha_0}{1 - \beta_0 - \alpha_0 \gamma_0^{*2}}$, WITH $\omega_0, \alpha_0, \beta_0, \gamma_0^{*2}$ FROM MLE UNDER P								
	Maturities	Moneyness S_0/K						Across
		[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	$8 \leq T < 30$	0.359	2.562	9.106	17.089	15.774	4.917	5.691
	$30 \leq T < 80$	1.513	1.401	6.043	9.493	16.333	18.384	4.873
	$80 \leq T < 180$	9.728	4.439	3.025	4.963	13.002	13.855	6.810
	$180 \leq T \leq 250$	33.117	19.985	17.161	10.849	14.191	7.710	21.132
Across Maturities		4.055	3.246	7.613	11.709	15.359	12.393	6.524

IN-SAMPLE PRICING ERRORS (MSE), $h_0^Q = h_t^P$								
	Maturities	Moneyness S_0/K						Across
		[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	$8 \leq T < 30$	0.234	1.080	3.328	6.054	6.292	4.145	2.190
	$30 \leq T < 80$	0.730	0.550	2.810	4.594	4.969	8.599	2.185
	$80 \leq T < 180$	4.147	1.299	1.280	1.496	6.539	4.556	2.671
	$180 \leq T \leq 250$	19.631	2.895	5.666	3.908	4.746	1.606	9.266
Across Maturities		2.141	1.007	3.012	4.634	5.767	5.741	2.709

IN-SAMPLE PRICING ERRORS (MSE), h_0^Q CALIBRATED								
	Maturities	Moneyness S_0/K						Across
		[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	$8 \leq T < 30$	0.283	0.461	0.391	0.309	0.749	0.696	0.379
	$30 \leq T < 80$	0.358	0.212	0.211	0.343	0.519	1.771	0.330
	$80 \leq T < 180$	0.757	0.550	0.642	0.465	1.342	0.732	0.674
	$180 \leq T \leq 250$	2.156	1.857	1.134	1.644	0.952	0.790	1.672
Across Maturities		0.490	0.451	0.394	0.461	0.790	1.122	0.484