

IN-SAMPLE PRICING ERRORS (MSE), $h_0^Q = \frac{\omega_0 + \alpha_0}{1 - \beta_0 - \alpha_0 \gamma_0^{*2}}$ , <b>WITH</b> $\omega_0, \alpha_0, \beta_0, \gamma_0^{*2}$ <b>FROM MLE UNDER P</b>								
		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	$8 \leq T < 30$	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