

Bonus Individual Task

Optional. Submission will be read but ungraded. The bonus points will be counted towards the class participation score.

Explorations

1. Building on the codes and data we used in the lecture for the neural network's approach to volatility surface, test the effect of
 - (a) changing the number of hidden layers from three to (i) one and (ii) five;
 - (b) changing the number of nodes per layer from 20 to (i) 10 and (ii) 40;
 - (c) using the ReLU activation function.