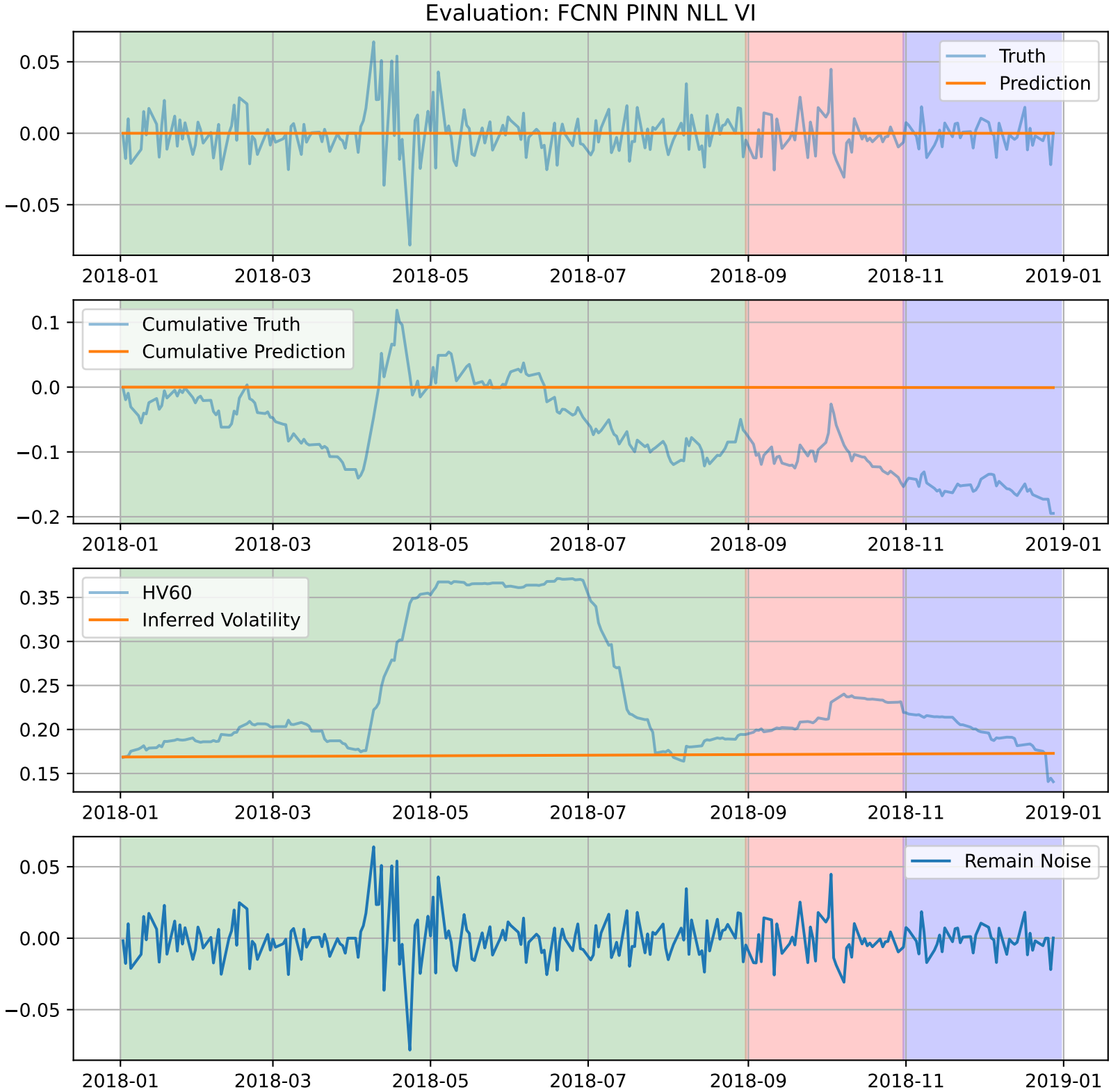
Evaluation: FCNN PINN NLL VI
Truth
Prediction
Cumulative Truth
Cumulative Prediction
HV60
Inferred Volatility
Remain Noise
0.05
0.00
−0.05
0.1
0.0
−0.1
−0.2
0.35
0.30
0.25
0.20
0.15
2018-01
2018-03
2018-05
2018-07
2018-09
2018-11
2019-01