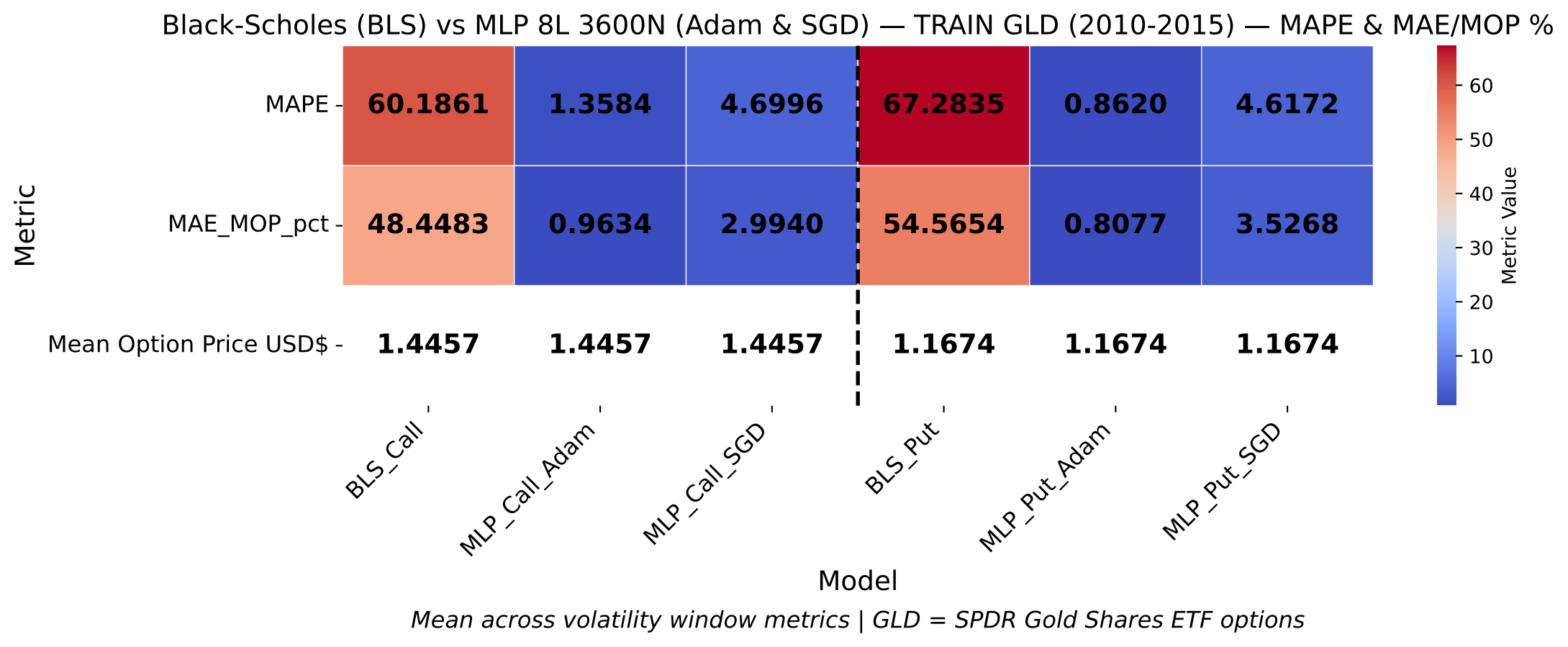
Black-Scholes (BLS) vs MLP 8L 3600N (Adam & SGD) — TRAIN GLD (2010-2015) — MAPE & MAE/MOP %
Metric
MAPE
MAE_MOP_pct
Mean Option Price USD$
60.1861
1.3584
4.6996
67.2835
0.8620
4.6172
48.4483
0.9634
2.9940
54.5654
0.8077
3.5268
1.4457
1.4457
1.4457
1.1674
1.1674
1.1674
BLS_Call
MLP_Call_Adam
MLP_Call_SGD
BLS_Put
MLP_Put_Adam
MLP_Put_SGD
Model
Metric Value
60
50
40
30
20
10
Mean across volatility window metrics | GLD = SPDR Gold Shares ETF options