

Black-Scholes (BLS) vs MLP 8L 3600N (Adam & SGD) — TEST GLD (2016-2017) — MAPE & MAE/MOP %

Metric

MAPE -

61.1839

21.2563

22.0038

68.7990

24.2466

24.2445

MAE_MOP_pct -

49.8777

18.2276

19.2456

56.4384

19.9862

19.9043

Mean Option Price USD\$ -

1.2251

1.2251

1.2251

1.1335

1.1335

1.1335

BLS_Call

MLP_Call_Adam

MLP_Call_SGD

BLS_Put

MLP_Put_Adam

MLP_Put_SGD

Model

Metric Value

Mean across volatility window metrics | GLD = SPDR Gold Shares ETF options