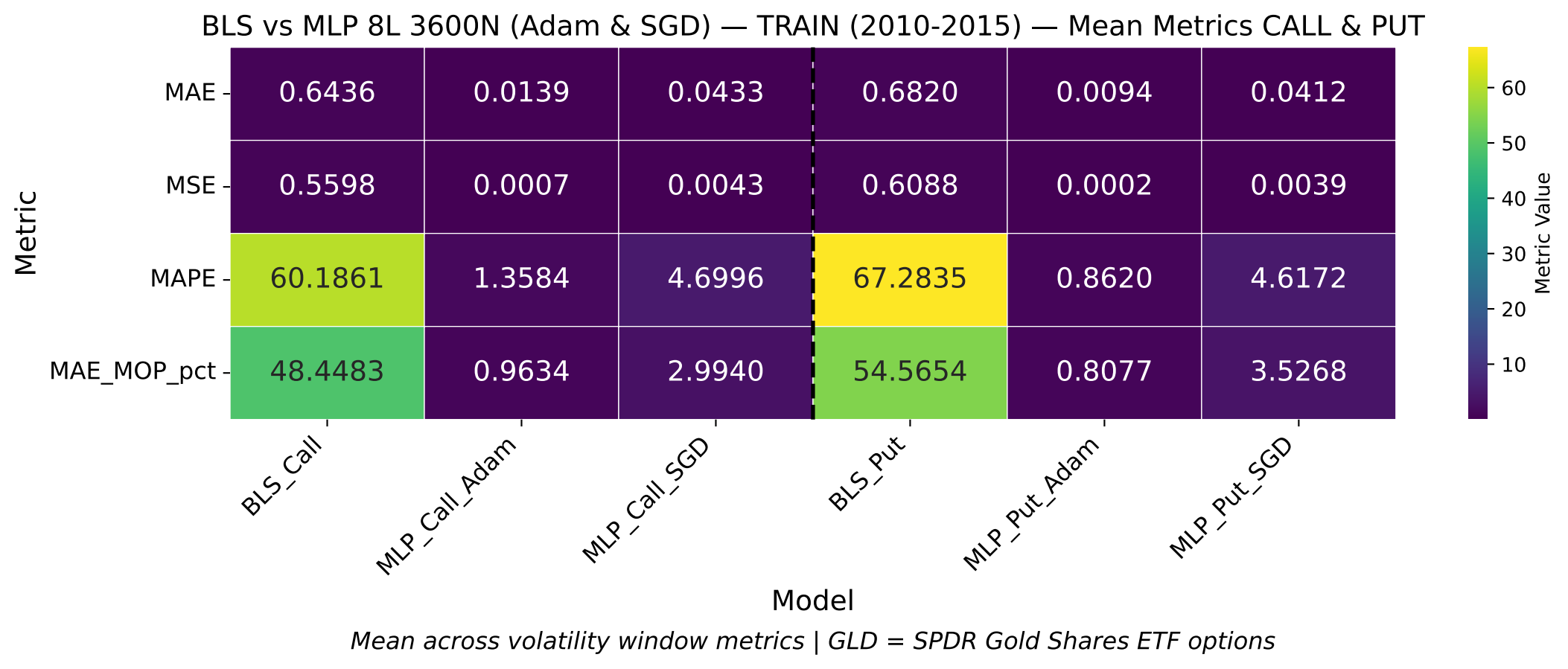
BLS vs MLP 8L 3600N (Adam & SGD) — TRAIN (2010-2015) — Mean Metrics CALL & PUT
Metric
MAE
MSE
MAPE
MAE_MOP_pct
0.6436
0.0139
0.0433
0.6820
0.0094
0.0412
0.5598
0.0007
0.0043
0.6088
0.0002
0.0039
60.1861
1.3584
4.6996
67.2835
0.8620
4.6172
48.4483
0.9634
2.9940
54.5654
0.8077
3.5268
BLS_Call
MLP_Call_Adam
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