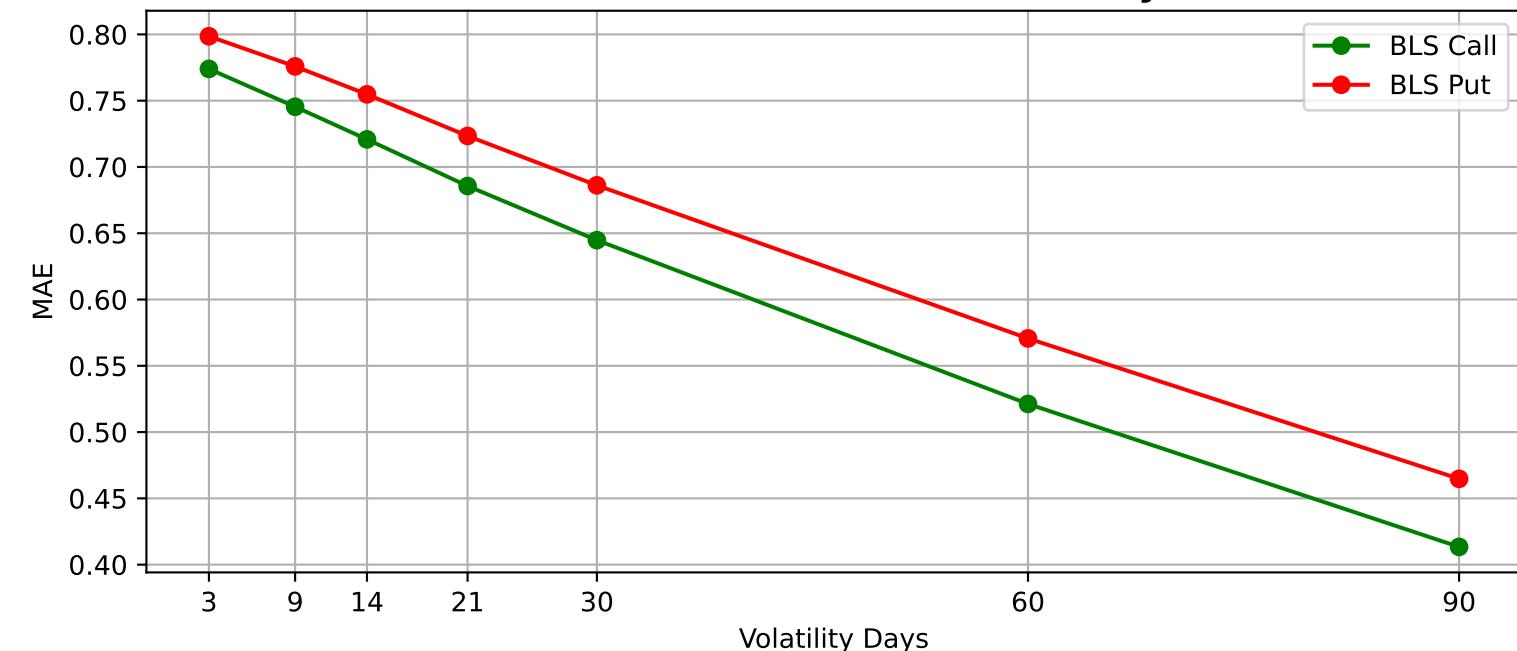


Black-Scholes vs MLP

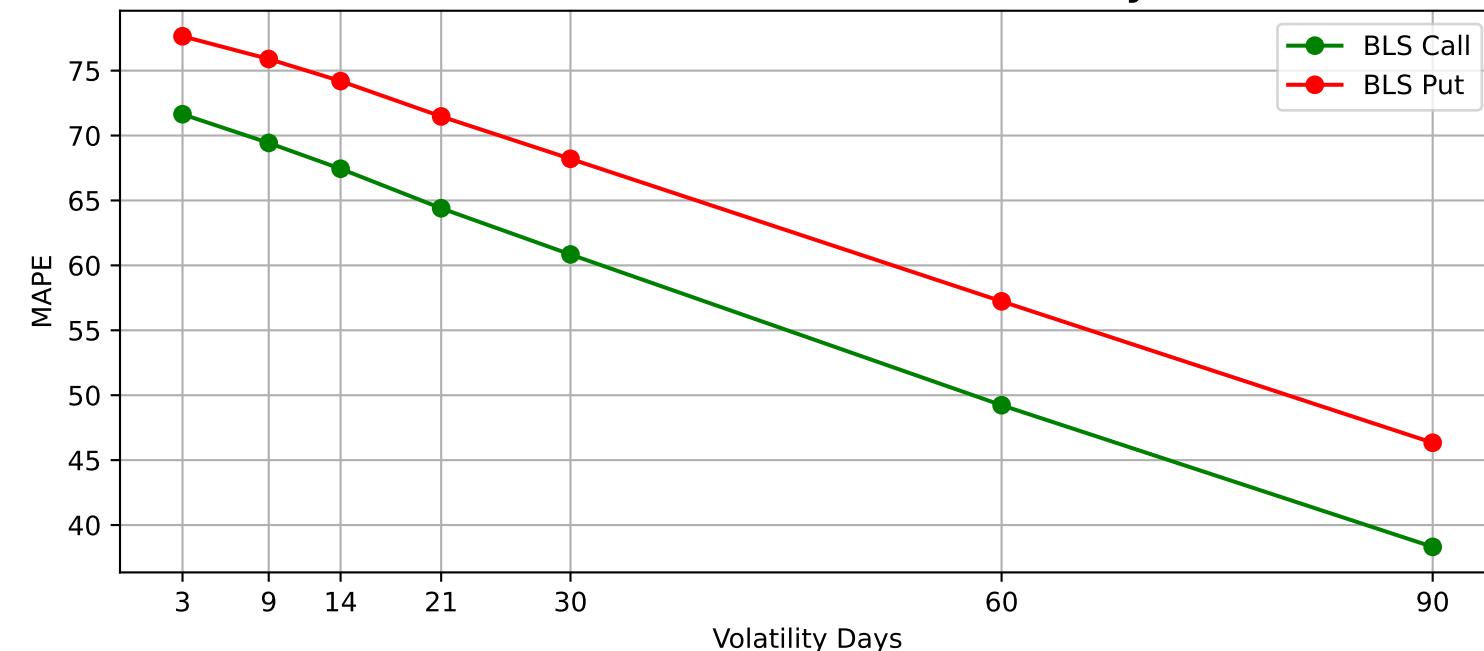
MAE and MAPE Across Volatility Windows (Training 2010-2015)

Dataset: SPDR Gold Shares (GLD) ETF Options, 2010-2015

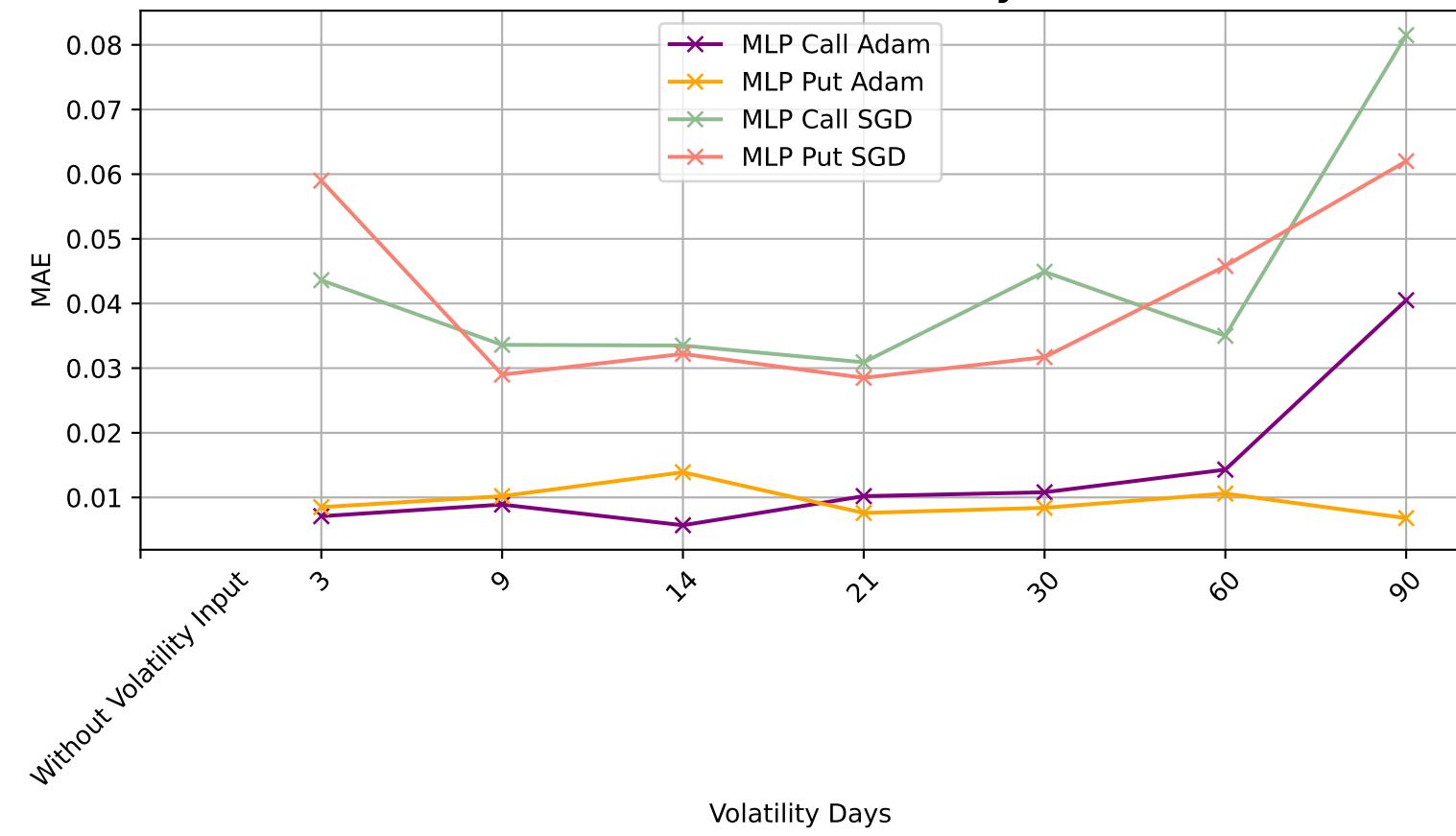
Black-Scholes MAE vs Volatility



Black-Scholes MAPE vs Volatility



MLP MAE vs Volatility



MLP MAPE vs Volatility

