

## ANN + Random-search — Without Volatility

Metric / Model

MSE-( no v - Adam)	0.0149	0.0175	0.1515	0.1512
MSE-( no v - SGD)	0.0728	0.0583	0.1068	0.1191
MAPE-( no v - Adam)	7.2600	8.6299	25.4796	28.6066
MAPE-( no v - SGD)	18.7999	17.3944	22.6562	25.4914
MAE-( no v - Adam)	0.0758	0.0852	0.2746	0.2756
MAE-( no v - SGD)	0.1839	0.1668	0.2284	0.2365
MAE/MOP-( no v - Adam)	5.2457	7.3010	22.4100	24.3101
MAE/MOP-( no v - SGD)	12.7201	14.2852	18.6430	20.8626
	ANN Call Train	ANN Put Train	ANN Call Test	ANN Put Test

Option Type

no/21-day volatility

Metric Value

