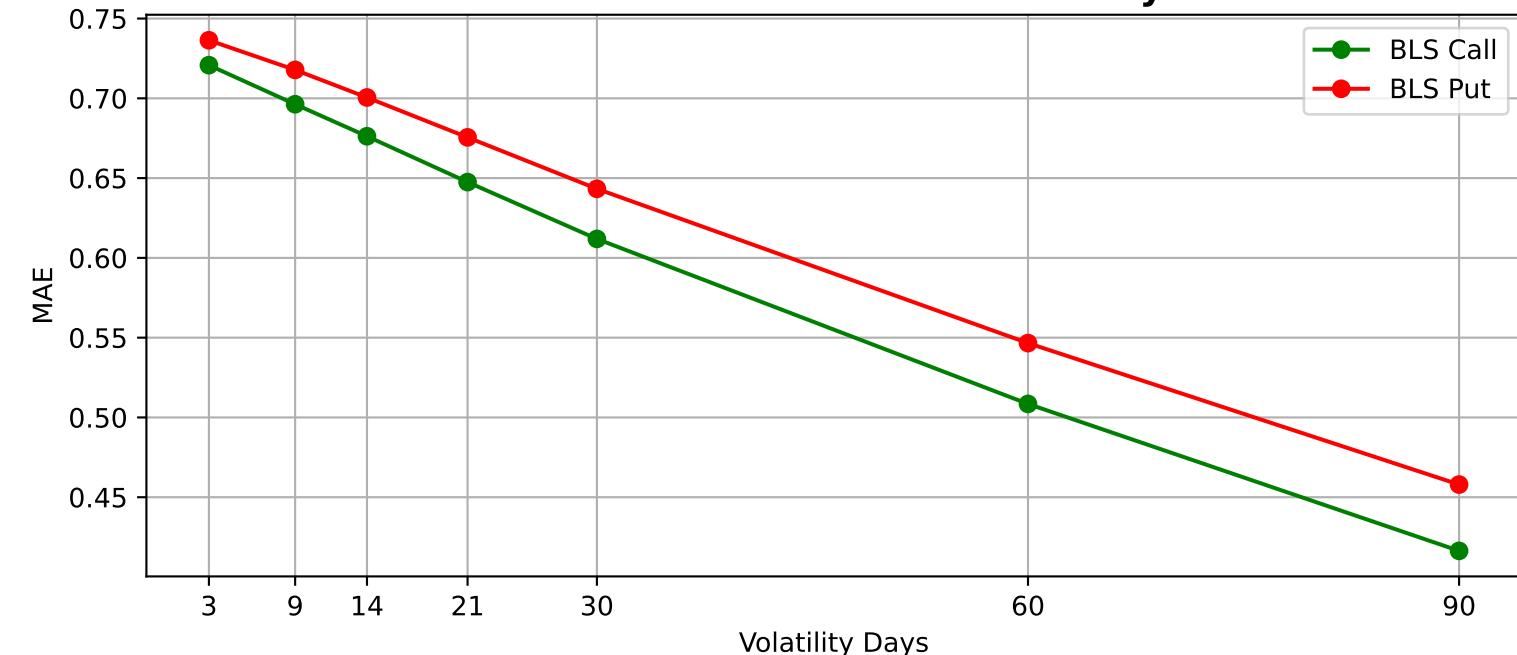


Black-Scholes vs MLP

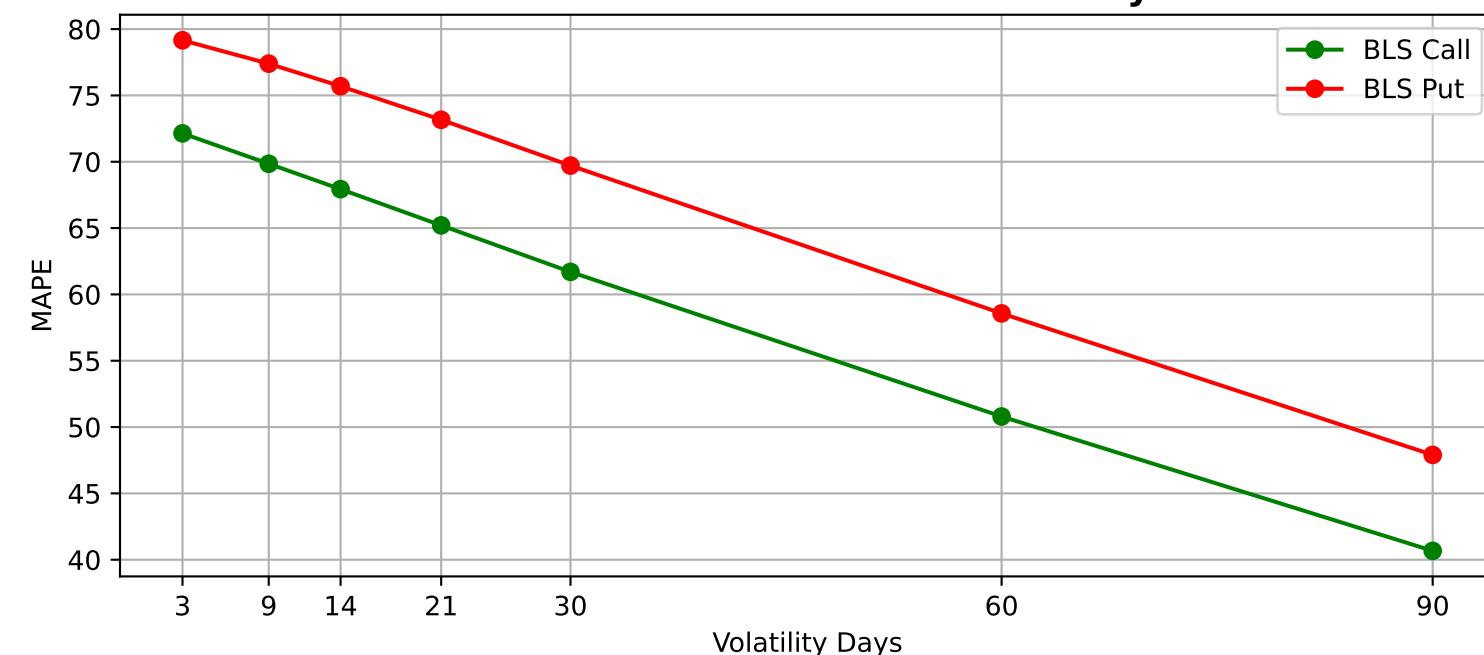
MAE and MAPE Across Volatility Windows (Testing 2016-2017)

Dataset: SPDR Gold Shares (GLD) ETF Options, 2016-2017

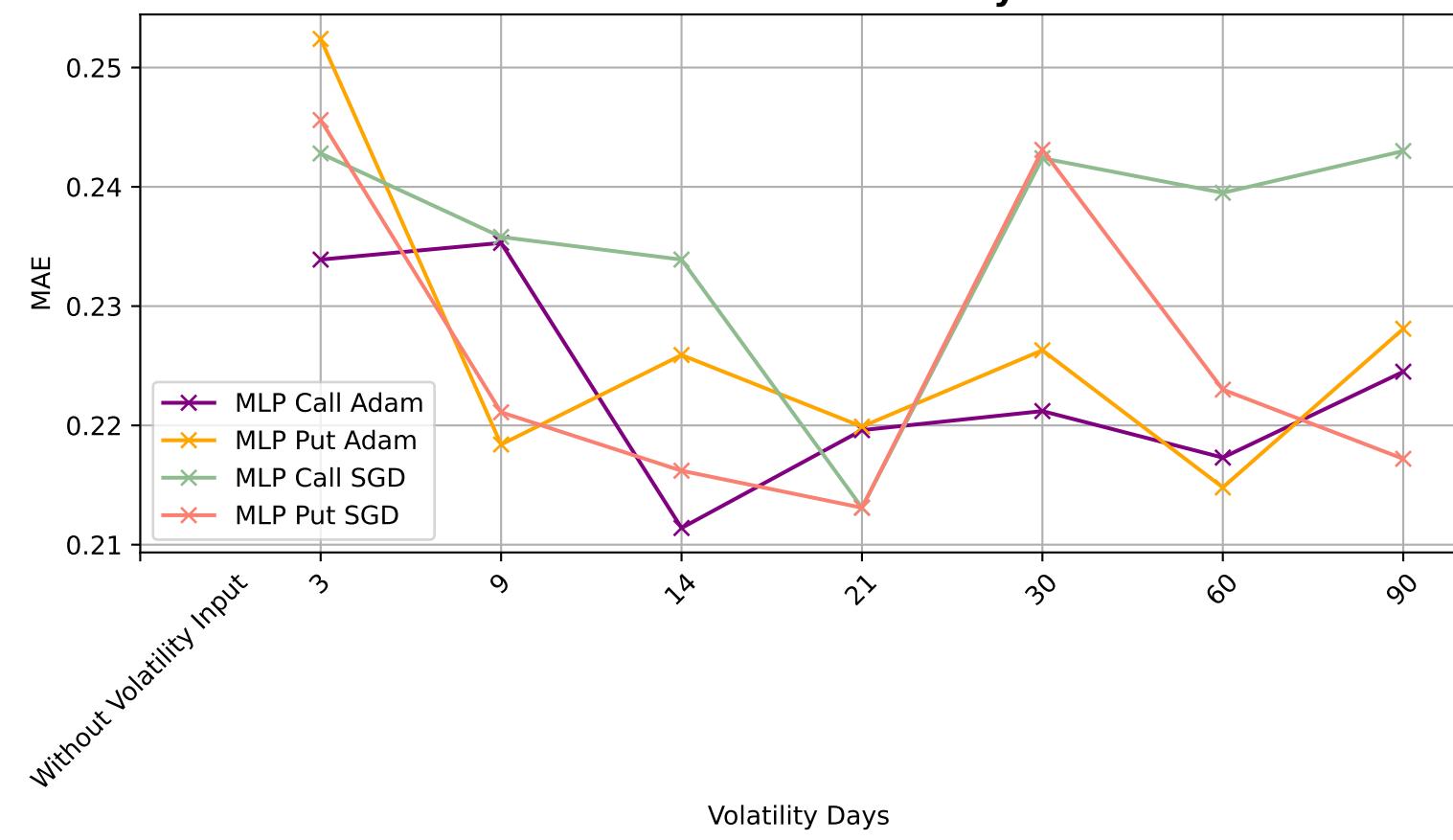
Black-Scholes MAE vs Volatility



Black-Scholes MAPE vs Volatility



MLP MAE vs Volatility



MLP MAPE vs Volatility

