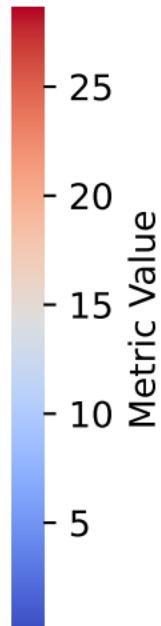


ANN + Random-search — No Volatility

Metric / Model

	ANN Call Train + Random-search	ANN Put Train + Random-search	ANN+Random-search/21-day Volatility	Test + Random-search
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)	0.0758	0.0852	0.2746	0.2756
MAE/MOP-(no v - SGD)	0.1839	0.1668	0.2284	0.2365



ANN Call Train + Random-search
ANN Put Train + Random-search
ANN+Random-search/21-day Volatility
Test + Random-search
Option Type