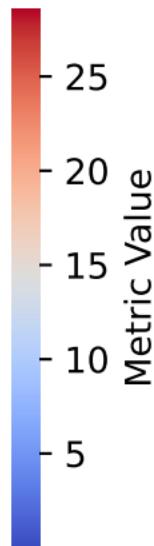


## ANN + Random-search — Without Volatility

Metric / Model

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



Option Type

no/21-day volatility