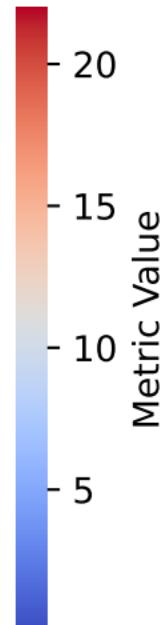ANN + Random-search — 21-Day Volatility

Metric / Model	ANN Call Train + Random-search	Train/Test, ANN + Random-search	ANN Call Test + Random-search	ANN Test + Random-search
MSE-(with 21d v - Adam)	0.0005	0.0008	0.1102	0.1091
MSE-(with 21d v - SGD)	0.0009	0.0009	0.0981	0.0937
MAPE-(with 21d v - Adam)	1.5995	1.9992	20.7702	21.9733
MAPE-(with 21d v - SGD)	2.3541	2.4216	19.9979	21.3643
MAE-(with 21d v - Adam)	0.0173	0.0206	0.2286	0.2152
MAE-(with 21d v - SGD)	0.0231	0.0223	0.2184	0.2032
MAE/MOP-(with 21d v - Adam)	0.0173	0.0206	0.2286	0.2152
MAE/MOP-(with 21d v - SGD)	0.0231	0.0223	0.2184	0.2032