

ANN + Random-search — 21-Day Volatility

Metric / Model

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)	1.1975	1.7621	18.6576	18.9896
MAE/MOP-(with 21d v - SGD)	1.5962	1.9100	17.8244	17.9274
	ANN Call Train	ANN Put Train	ANN Call Test	ANN Put Test

Option Type

no/21-day volatility

