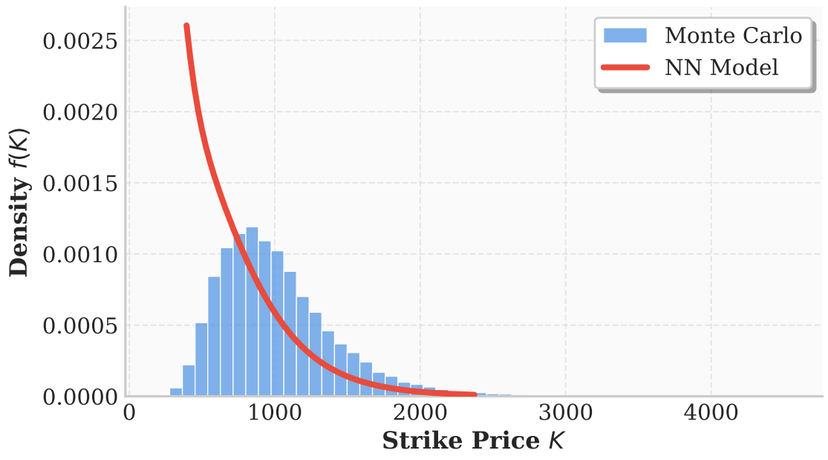
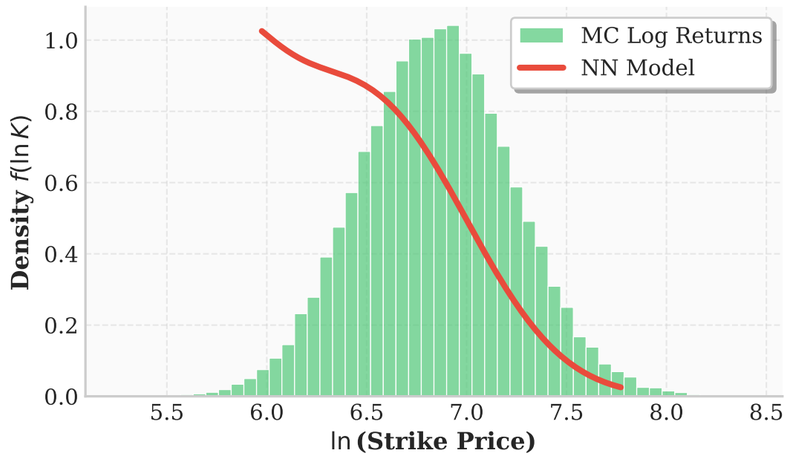
PDF Analysis: Neural Network Synthetic Local Volatility Model
Monte Carlo with $dS_t = rS_t dt + \sigma_{NN}(t, S)S_t dW_t$

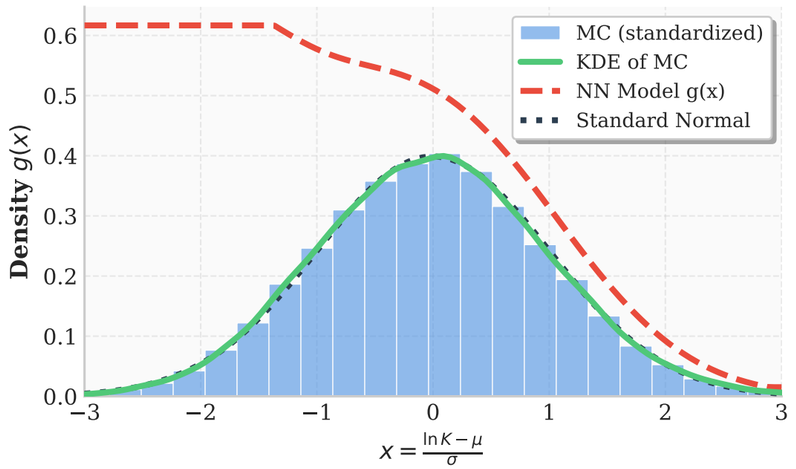
Strike Distribution (T = 0.50)



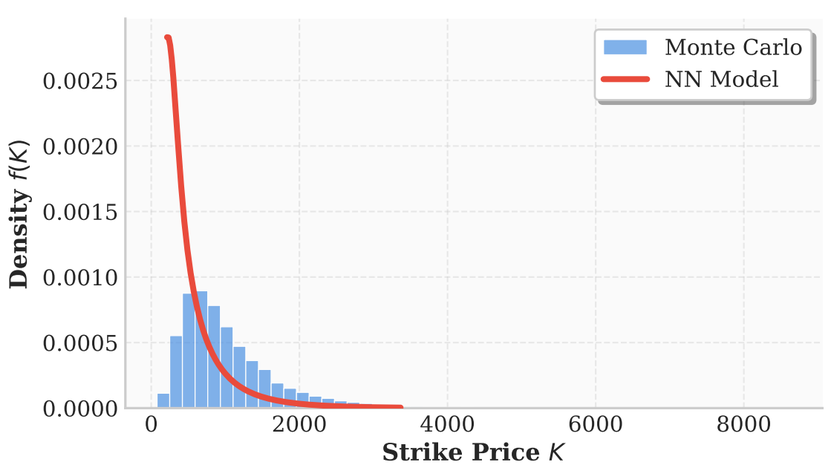
Log-Normal Distribution (T = 0.50)



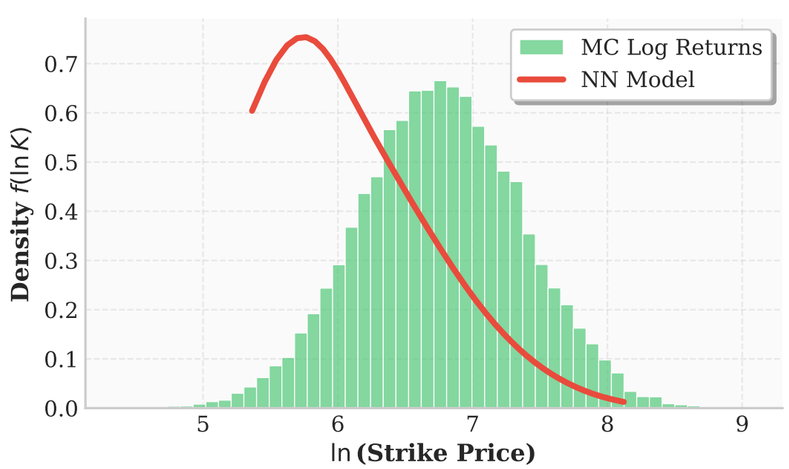
Gaussian Space (T = 0.50)
$\mu = 6.55$, $\sigma = 0.42$
Skew=0.06, ExKurt=0.04



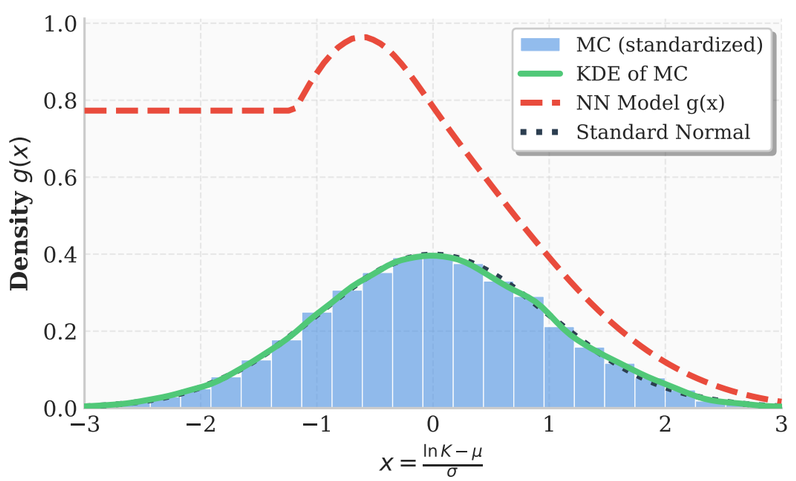
Strike Distribution (T = 1.00)



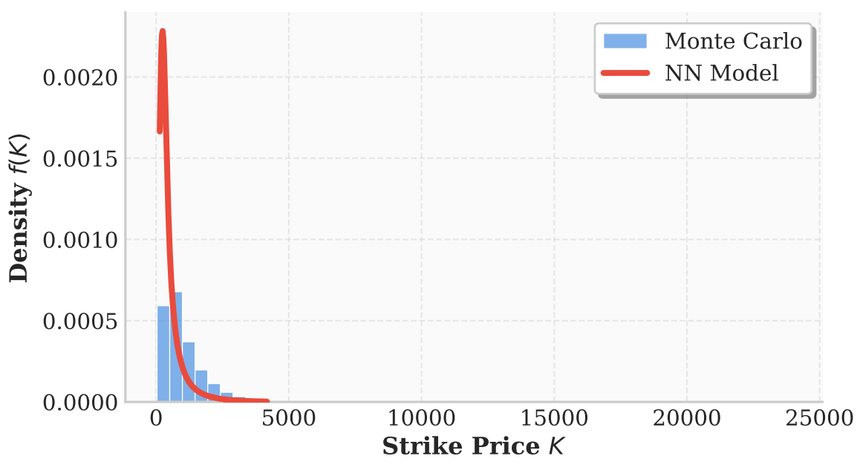
Log-Normal Distribution (T = 1.00)



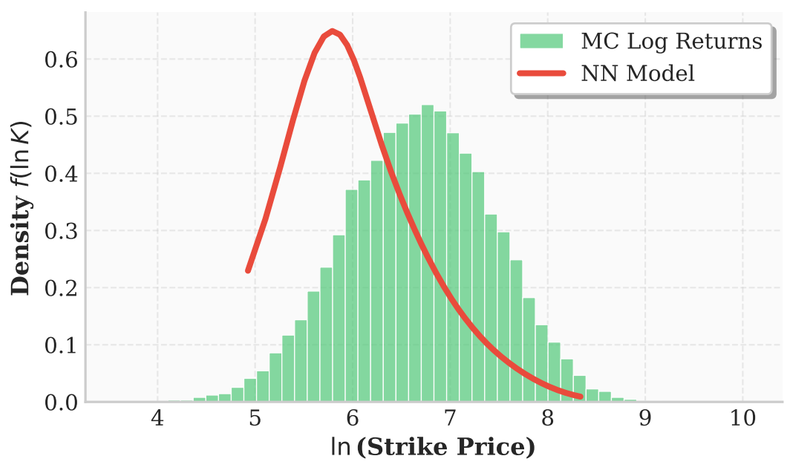
Gaussian Space (T = 1.00)
$\mu = 6.15$, $\sigma = 0.66$
Skew=-0.01, ExKurt=-0.06



Strike Distribution (T = 1.50)



Log-Normal Distribution (T = 1.50)



Gaussian Space (T = 1.50)
$\mu = 6.00$, $\sigma = 0.77$
Skew=-0.07, ExKurt=-0.14