|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **S. No.** | ***Model*** | ***Metrics*** | | |
| ***MAE*** | ***RMSE*** | ***KL*** |
| 1 | BS | 2.42 | 5.32 | 0.0048 |
| 2 | SVM | 6.25 | 9.04 | 0.0539 |
| 3 | SVM\_Greeks | 9.58 | 11.81 | 0.1464 |
| 4 | XGB | 8.49 | 15.37 | 0.0804 |
| 5 | XGB\_Greeks | 5.08 | 11.81 | 0.0146 |
| 6 | MLP | 2.74 | 4.52 | 0.0124 |
| 7 | MLP\_Greeks | 3.38 | 5.35 | 0.0112 |
| **8** | **LSTM** | **2.02** | **3.74** | **0.0045** |
| 9 | LSTM\_Greeks | 3.31 | 4.98 | 0.0104 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **S. No.** | ***Model*** | ***Metrics*** | | |
| ***MAE*** | ***RMSE*** | ***KL*** |
| 1 | BS | 1.96 | 5.52 | 0.0164 |
| 2 | SVM | 3.76 | 6.30 | 0.1301 |
| 3 | SVM\_Greeks | 5.21 | 8.72 | 0.2277 |
| 4 | XGB | 4.74 | 8.50 | 0.1937 |
| 5 | XGB\_Greeks | 4.54 | 8.54 | 0.173 |
| 6 | MLP | 1.68 | 2.95 | 0.0312 |
| 7 | MLP\_Greeks | 4.59 | 6.71 | 0.0521 |
| **8** | **LSTM** | **1.40** | **2.77** | **0.0147** |
| 9 | LSTM\_Greeks | 1.99 | 3.65 | 0.0317 |