Model Risk vs Computational Complexity Trade-off

Legend:
- Black-Scholes
- Local Volatility
- Stochastic Vol
- MMOT (This Work)
- Linear Programming

Y-axis: Model Risk (Lower is Better) — Very Low, Low, Medium, High, Very High

X-axis: Computational Complexity (Lower is Better) — Very Low, Low, Medium, High, Very High

Optimal Region