March 2020

Time

A graph with blue bars and black text

AI-generated content may be incorrect.

A graph of a number of different colored lines

AI-generated content may be incorrect.

A graph of money and money

AI-generated content may be incorrect.

A graph of a number of blue lines

AI-generated content may be incorrect.

A graph of money and money

AI-generated content may be incorrect.

A graph of a distribution of pricing error

AI-generated content may be incorrect.

A graph of a distribution of a number of bars

AI-generated content may be incorrect.

A graph with colorful dots

AI-generated content may be incorrect.

A graph with a red line and blue dots

AI-generated content may be incorrect.

A graph of error distribution

AI-generated content may be incorrect.

A graph of a graph

AI-generated content may be incorrect.

A graph of different colored lines

AI-generated content may be incorrect.

A graph with colored dots

AI-generated content may be incorrect.

CALL Option Bias Summary:

model mean\_error mean\_abs\_error rmse

0 binomial 0.373085 1.028973 1.323928

1 lsmc\_cpu 0.508136 1.046166 1.381501

2 lsmc\_gpu 0.470595 1.035090 1.362009

3 pso\_cpu 0.643554 0.880310 1.323637

4 pso\_gpu 0.643587 0.880306 1.323648

A graph with colorful dots

AI-generated content may be incorrect.

📊 PUT Option Bias Summary:

model mean\_error mean\_abs\_error rmse

0 binomial 0.315865 1.122117 1.324680

1 lsmc\_cpu -0.781707 1.284624 1.712835

2 lsmc\_gpu -0.777431 1.277607 1.705252

3 pso\_cpu 0.629677 1.234270 1.402005

4 pso\_gpu 0.632360 1.236765 1.406543

A graph with colored dots

AI-generated content may be incorrect.

CALL Option Bias Summary:

model mean\_error mean\_abs\_error rmse

0 lsmc\_cpu 0.135051 0.736681 0.945571

1 lsmc\_gpu 0.097510 0.735312 0.917806

2 pso\_cpu 0.270469 0.582984 0.746438

3 pso\_gpu 0.270502 0.583023 0.746489

A graph with a line and dots

AI-generated content may be incorrect.

📊 PUT Option Bias Summary:

model mean\_error mean\_abs\_error rmse

0 lsmc\_cpu -1.097572 1.374541 1.797850

1 lsmc\_gpu -1.093297 1.367064 1.790665

2 pso\_cpu 0.313811 0.625668 0.811219

3 pso\_gpu 0.316494 0.628994 0.813675