Sep 2008 time analysis

A graph with blue bars and white text

AI-generated content may be incorrect.

A graph of a number of different colored bars

AI-generated content may be incorrect.

A graph of a number of money

AI-generated content may be incorrect.

A graph of money and money

AI-generated content may be incorrect.

A graph of a person with a bucket

AI-generated content may be incorrect.

Sep 2008 results for all option data

A graph of a distribution of pricing error

AI-generated content may be incorrect.

A graph with colorful dots

AI-generated content may be incorrect.

A graph of a graph showing error

AI-generated content may be incorrect.

A graph with colorful dots

AI-generated content may be incorrect.

A graph of different colored lines

AI-generated content may be incorrect.

PUT Option Bias Summary:

model mean\_error mean\_abs\_error rmse

0 binomial 0.293936 0.488442 0.633039

1 lsmc\_cpu 0.006320 0.429421 0.523256

2 lsmc\_gpu 0.007085 0.428879 0.521121

3 pso\_cpu 0.330589 0.555514 0.680902

4 pso\_gpu 0.331749 0.556538 0.683279

CALL Option Bias Summary:

model mean\_error mean\_abs\_error rmse

0 binomial 0.137244 0.403057 0.505930

1 lsmc\_cpu 0.113724 0.378811 0.477375

2 lsmc\_gpu 0.111649 0.375267 0.474449

3 pso\_cpu 0.208419 0.387593 0.509007

4 pso\_gpu 0.208389 0.387604 0.509008

**Comparison vs binomial**

A graph of a distribution of pricing error

AI-generated content may be incorrect.

A graph with a red and blue dot

AI-generated content may be incorrect.

model mean\_error mean\_abs\_error rmse

0 lsmc\_cpu -0.155568 0.276551 0.377799

1 lsmc\_gpu -0.156223 0.273536 0.370665

2 pso\_cpu 0.053914 0.156721 0.194143

3 pso\_gpu 0.054479 0.157226 0.194517

Call/put compare

A graph of a number of different colored lines

AI-generated content may be incorrect.

A graph with red and blue dots

AI-generated content may be incorrect.

📊 CALL Option Bias Summary:

model mean\_error mean\_abs\_error rmse

0 lsmc\_cpu -0.023520 0.228743 0.307064

1 lsmc\_gpu -0.025595 0.224742 0.292316

2 pso\_cpu 0.071175 0.155131 0.195230

3 pso\_gpu 0.071145 0.155129 0.195229

A graph with numbers and a number of points

AI-generated content may be incorrect.

📊 PUT Option Bias Summary:

model mean\_error mean\_abs\_error rmse

0 lsmc\_cpu -0.287616 0.324358 0.437237

1 lsmc\_gpu -0.286851 0.322329 0.435129

2 pso\_cpu 0.036653 0.158311 0.193051

3 pso\_gpu 0.037813 0.159324 0.193802