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Machine learning versus econometric jump models in predictability and domain adaptability of index options

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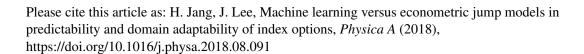
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Highlights

>Empirical comparison study on the econometric and machine learning models.

>Domain adaptation over the S&P 100 European/ American index options. >Better prediction performance of econometric models over machine learning models.

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