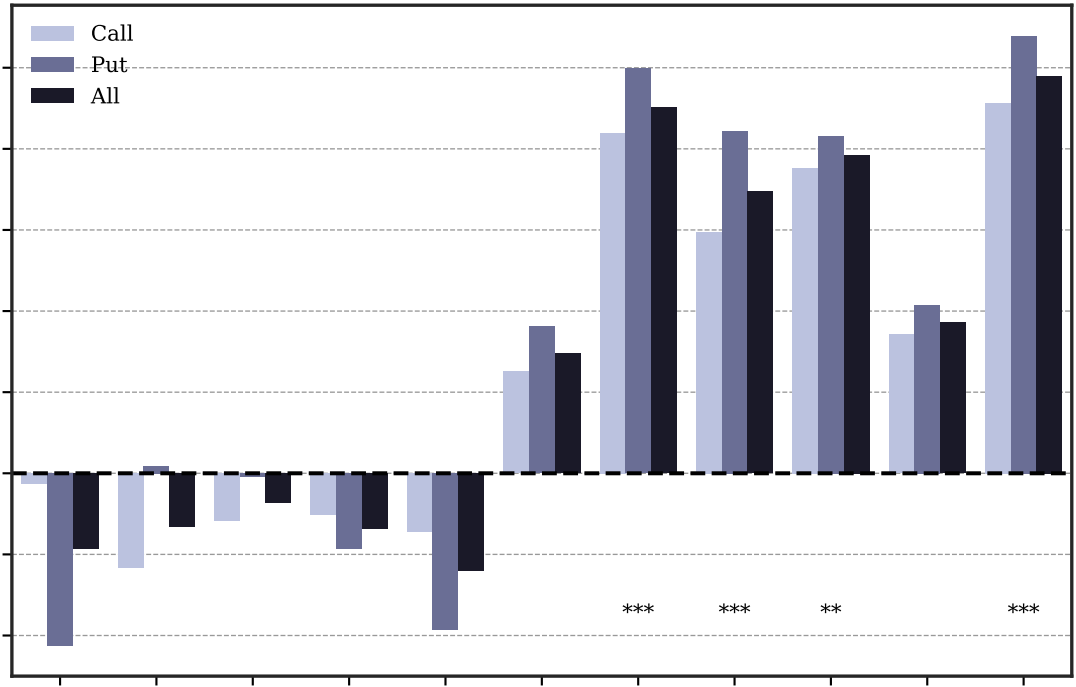
Call
Put
All
0.025
0.020
0.015
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0.005
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−0.005
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Ridge
Lasso
ENet
PCR
PLS
L-En
GBR
RF
Dart
FFN
N-En