APPROACH

Only feature engineering and hyper-parameter tuning can lead to a good performance in any machine learning competition. Here's how I done it:

• Feature Engineering -

I used Auto Feature Engineering tools to create 30 different features, I selected 18 of them by using Rectified Feature Elimination.

Dealing with Skewness -

The target variable was highly skewed on the right side. I used Box Cox transformation to transform it into a normal distribution.

Model -

I used ensembles of various LightGBM models. I tuned their parameters using a Bayesian Optimization framework called Optuna.

• Final Result -

R2-Score = 44.1