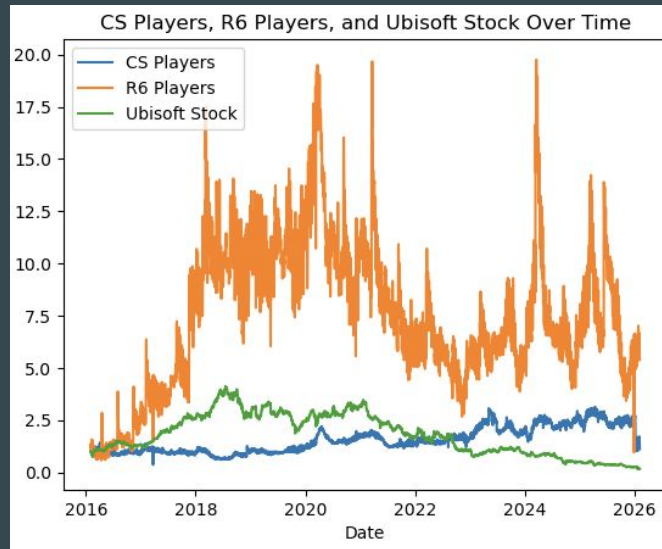# XGBoost Ubisoft Strategy Using Player Data for R6 & CS (Competitor)

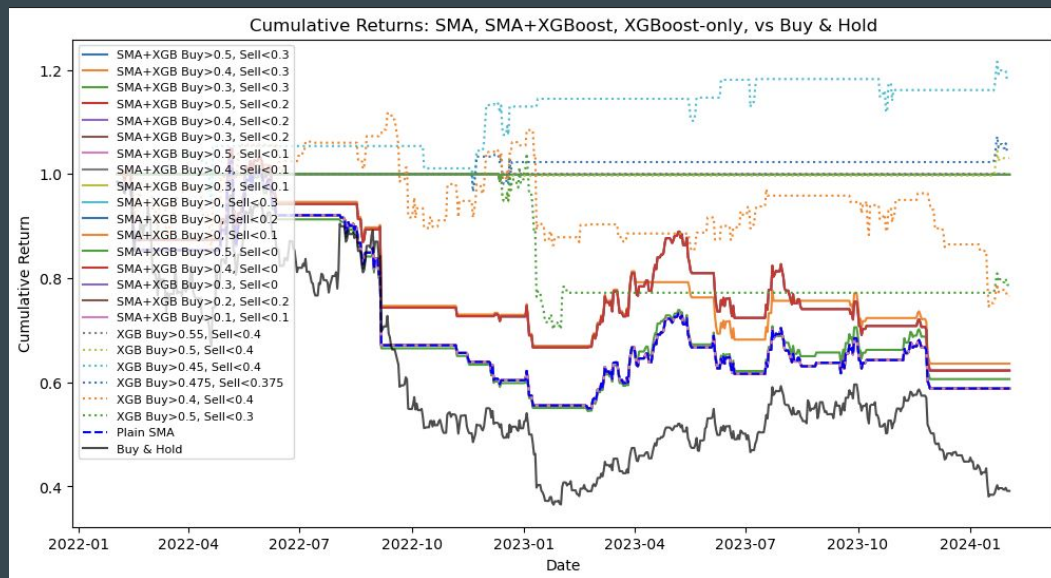● ● ●

Nathan Witt

Idea

- Time-series CV on XGBoost with player & stock data and derived attributes
    - ⅗ data to train
    - ⅕ to test XGBoost and configure thresholds
    - ⅕ for final test
- Goal: Ideally make a good profit but ubisoft sucks so hopefully at least beat buy & hold

CS Players, R6 Players, and Ubisoft Stock Over Time

Threshold Selection for final test

Cumulative Returns: SMA, SMA+XGBoost, XGBoost-only, vs Buy & Hold

Results

- Final holdout period was pretty rough
- Earnings with XGB: -56.29%
- Buy & hold:-78.36%
- SMA:-70.90%

- Maybe some promise on a company that's better than ubisoft?

Cumulative Returns: SMA, SMA+XGBoost, XGBoost-only, vs Buy & Hold