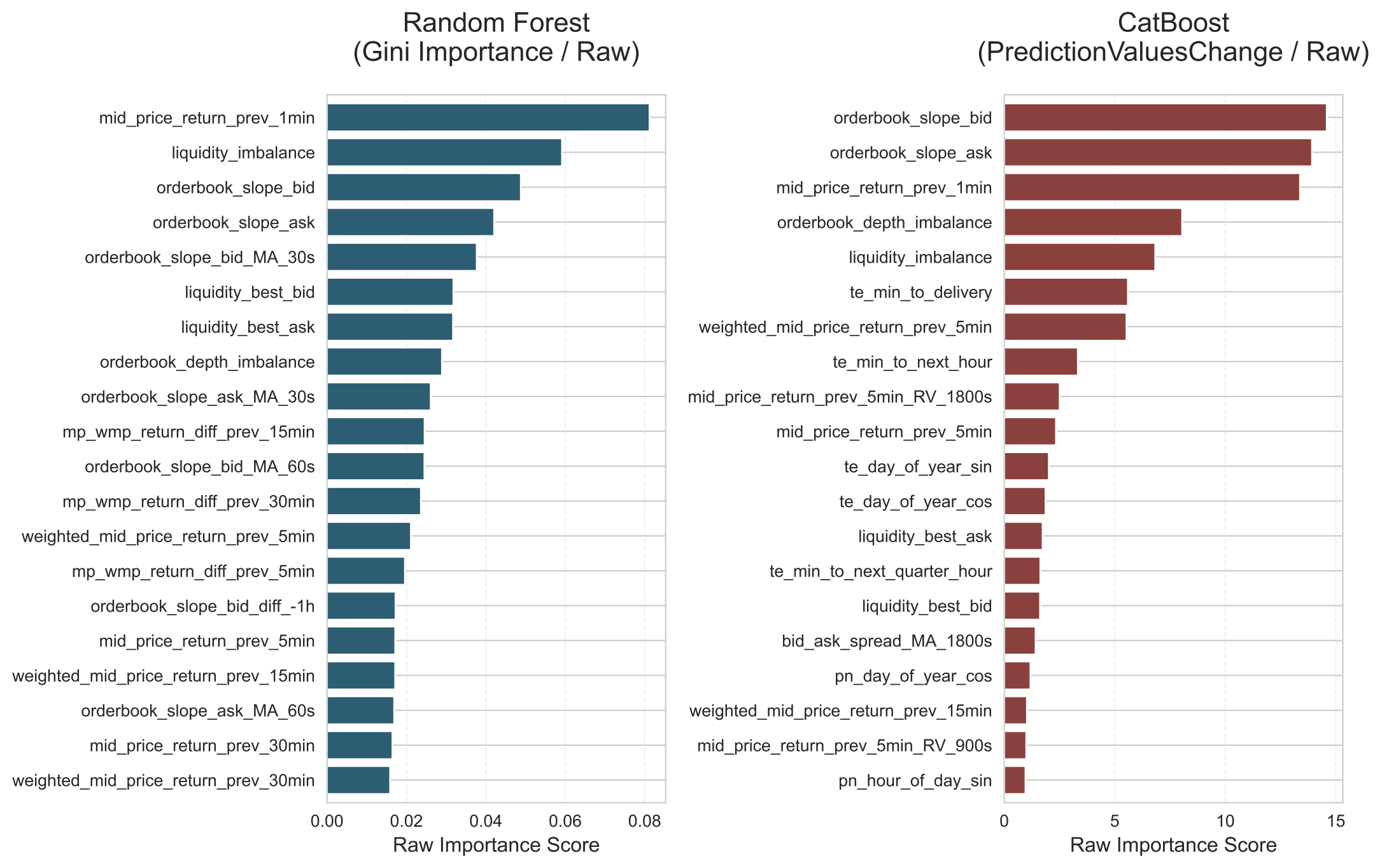
Random Forest
(Gini Importance / Raw)
mid_price_return_prev_1min
liquidity_imbalance
orderbook_slope_bid
orderbook_slope_ask
orderbook_slope_bid_MA_30s
liquidity_best_bid
liquidity_best_ask
orderbook_depth_imbalance
orderbook_slope_ask_MA_30s
mp_wmp_return_diff_prev_15min
orderbook_slope_bid_MA_60s
mp_wmp_return_diff_prev_30min
weighted_mid_price_return_prev_5min
mp_wmp_return_diff_prev_5min
orderbook_slope_bid_diff_-1h
mid_price_return_prev_5min
weighted_mid_price_return_prev_15min
orderbook_slope_ask_MA_60s
mid_price_return_prev_30min
weighted_mid_price_return_prev_30min
0.00
0.02
0.04
0.06
0.08
Raw Importance Score
CatBoost
(PredictionValuesChange / Raw)
orderbook_slope_bid
orderbook_slope_ask
mid_price_return_prev_1min
orderbook_depth_imbalance
liquidity_imbalance
te_min_to_delivery
weighted_mid_price_return_prev_5min
te_min_to_next_hour
mid_price_return_prev_5min_RV_1800s
mid_price_return_prev_5min
te_day_of_year_sin
te_day_of_year_cos
liquidity_best_ask
te_min_to_next_quarter_hour
liquidity_best_bid
bid_ask_spread_MA_1800s
pn_day_of_year_cos
weighted_mid_price_return_prev_15min
mid_price_return_prev_5min_RV_900s
pn_hour_of_day_sin
0
5
10
15
Raw Importance Score