Feature Engineering Categories

Total: 19 features across 5 categories

Statistical (6) — Autocorrelation, Sharpe ratio, Max drawdown, Kurtosis, Skewness, Hurst exponent

Benford's Law (3) — First-digit chi-sq, Second-digit test, Summation test

Textual / NLP (4) — Fog index, Sentiment score, Boilerplate deviation, Topic drift

Network (3) — Degree centrality, Betweenness, Related-party count

Temporal (3) — Regime probability, Change-point score, Calendar effect