Model Training Report

Final Metrics

Metric	Value
MSE	0.193237
RMSE	0.439587
MAE	0.281199
R^2	0.616962

Best XGBoost Parameters

Parameter	Value
colsample_bytree	1.0
learning_rate	0.1
max_depth	3
n_estimators	500
reg_lambda	10
subsample	0.8

Top Feature Importances (Top 15)

Feature	Importance
apy_roll_mean_3	0.386881
apy_lag_1	0.064584
apy_vol	0.062708
apy_lag_7	0.054165
tvl_lag_3	0.046036
apy_lag_5	0.042744
apy_lag_3	0.041307
apy_lag_2	0.039056
apy_roll_std_7	0.035288
apyBase	0.034513
tvl_roll_std_7	0.031466
tvl_lag_7	0.031349
tvl_lag_1	0.029019
tvlUsd_log1p	0.025438
tvl_lag_5	0.025231

Feature Importances

Top 15 Feature Importances

Residuals

Actual vs Predicted (Residual Plot)
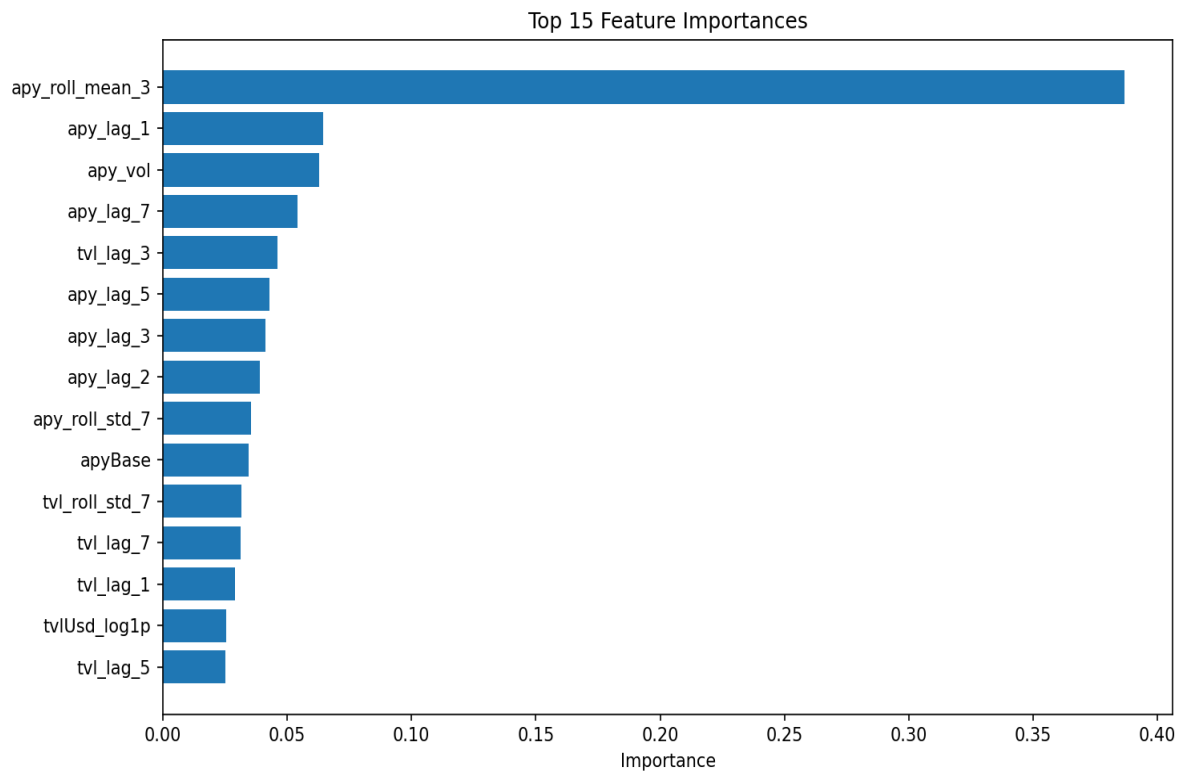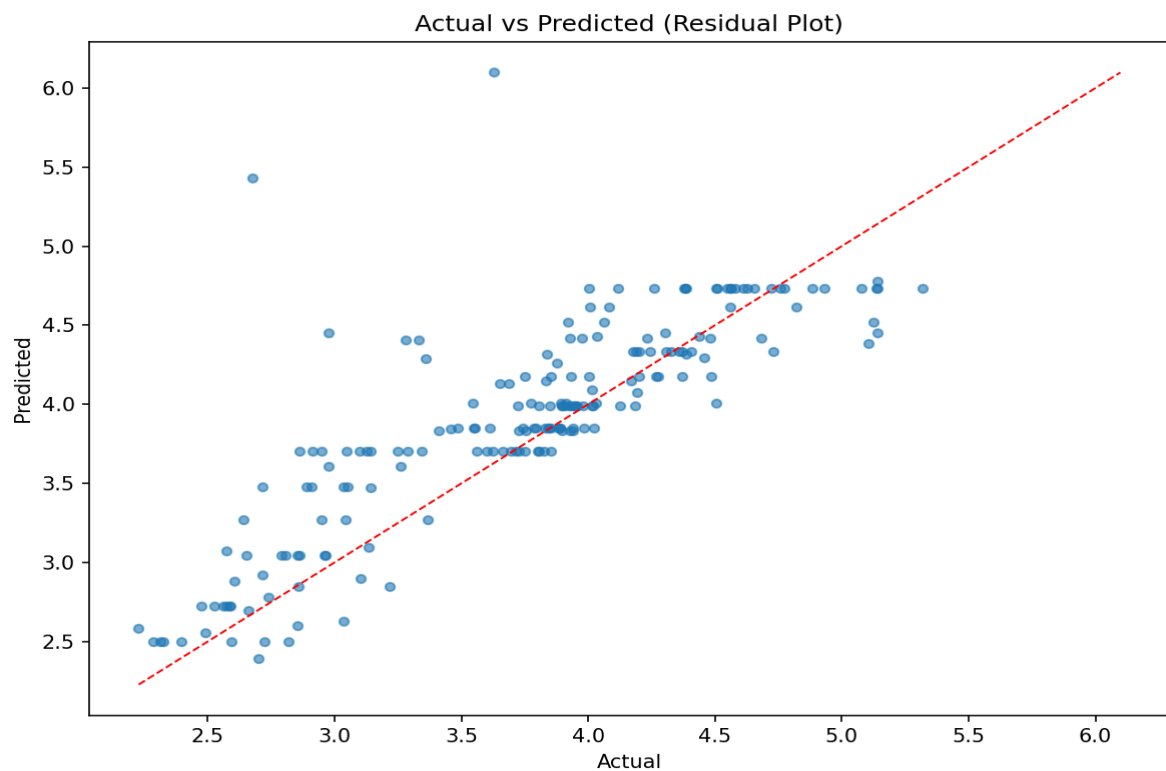
Example Forecast with Confidence Interval

Expected APY tomorrow ≈ 4.73% (95% CI: 4.33% − 4.77%)