

Data search report

Datetime: 2025-02-08 16:27 UTC  
Search ID: 4f5bc77e-7e47-427e-9a4a-8eb1a1a98138  
Initiator: demo\_user@upgini.com

This report was generated automatically by Upgini.

The report shows a listing of relevant features for your ML task and accuracy metrics after enrichment.

The following primary keys was used for data search: ['SearchKey.DATE']

All relevant features. Accuracy after enrichment

Dataset type	Rows	Mean target	Baseline mean_squared_error	Enriched mean_squared_error	Uplift
Train	8765	50.2364	315.812 ± 105.278	217.995 ± 52.310	97.8162
Eval 1	2235	59.5262	508.902 ± 80.995	475.020 ± 187.031	33.8827

Relevant data sources

Provider	Source	All features SHAP	Number of relevant features	
<a href="#">Upgini</a>	<a href="#">Calendar data</a>	5.8765	4	<a href="#">Request a quote</a>
Training dataset, <a href="#">Upgini</a>	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	5.3086	13	<a href="#">Request a quote</a>
<a href="#">Upgini</a>	<a href="#">Markets data</a>	2.0771	3	<a href="#">Request a quote</a>
<a href="#">Upgini</a>	<a href="#">World economic indicators</a>	1.5426	6	<a href="#">Request a quote</a>
Training dataset, <a href="#">Upgini</a>	AutoFE: features from Training dataset, <a href="#">Markets data</a>	1.4794	12	<a href="#">Request a quote</a>

All relevant features. Listing (38 items)

Feature name	SHAP value	Coverage %	Value preview	Provider	Source	Updates
f_events_date_year_cos1_9014a856	3.6540	100.0000	0.5416, -0.9982, -0.0772	Upgini	Calendar data	Daily
f_events_date_week_sin1_847b5db1	1.5012	100.0000	-0.9749, 0.9749, 0.9749	Upgini	Calendar data	Daily
f_financial_date_snp500_fdb64447	1.1564	100.0000	1893.21, 1462.42, 2601.4199	Upgini	Markets data	Daily
f_autofe_lag_3d_35be220b	1.0801	99.5094	0.947, 0.9159, -0.9052	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_lag_3d_d168eb3e	1.0128	99.5094	0.9749, 0.4339, -0.9749	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_lag_7d_44ccb1e1	0.7248	98.9618	0.3896, -0.7511, 0.9751	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_economic_date_cci_pca_6_aa7c1005	0.6947	100.0000	2.146, 3.1318, 1.2909	Upgini	World economic indicators	Daily
f_financial_date_finance_umap_0_3c020a5e	0.6597	100.0000	12.7367, 12.8376, 11.4004	Upgini	Markets data	Daily
f_autofe_lag_7d_24084e88	0.5020	98.9618	-0.4339, -0.7818, 0.9749	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_roll_3d_min_789c0d86	0.4036	99.6805	-0.901, -0.2225, -0.901	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_lag_7d_6354b8dc	0.4006	98.9618	338.93, 389.37, 359.58	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_events_date_year_sin1_3c44bc64	0.3837	100.0000	0.7998, 0.9679, 0.7583	Upgini	Calendar data	Daily
f_autofe_lag_2d_19eb5a25	0.3695	99.6805	-0.9749, -0.7818, 0.4339	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily

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f_events_date_week_cos3_7525fe31	0.3376	100.0000	-0.901, -0.2225, -0.901	Upgini	Calendar data	Daily
f_autofe_lag_2d_1947d061	0.3243	99.6805	-0.901, 0.6235, -0.2225	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_economic_date_cbpol_pca_2_33d6e3fc	0.3234	100.0000	1.0751, 2.226, 2.2337	Upgini	World economic indicators	Daily
f_economic_date_cbpol_pca_1_31e5f62c	0.2838	100.0000	-3.9998, -2.5503, -1.905	Upgini	World economic indicators	Daily
f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	0.2610	100.0000	1.6102, 1.2304, 1.0764	Upgini	Markets data	Daily
f_autofe_lag_7d_1ca22899	0.2449	98.9618	0.6235, 1.0, -0.2225	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_roll_3d_std_8d2902a0	0.2367	99.6805	0.0007, 0.0008, 0.0006	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_autofe_roll_3d_std_cf25c6ce	0.2113	99.6805	4.4055, 0.2078, 0.8776	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_autofe_lag_3d_50142061	0.1983	99.5094	-0.5074, 0.7679, -0.3213	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_roll_3d_median_67a4ca4c	0.1679	99.6805	-0.2225, 0.6235, -0.2225	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_roll_2d_norm_meana_48c4761d	0.1644	83.5140	7.0464, 3.3093, 20.8765	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_autofe_roll_2d_std_5994058b	0.1579	99.8631	0.4031, 1.7536, 0.0	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_autofe_roll_3d_norm_meana_d3a34f3f	0.1395	99.6805	1.0039, 0.9956, 0.9684	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_lag_1d_1e473dd0	0.1326	99.8631	-0.29, 2.0, -0.12	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_economic_date_cbpol_pca_8_d2d1d87a	0.1096	100.0000	-2.0259, -3.3119, -0.2474	Upgini	World economic indicators	Daily
f_economic_date_cpi_pca_4_ffa727bd	0.0916	100.0000	-14.1373, -12.0225, -11.0585	Upgini	World economic indicators	Daily
f_autofe_roll_2d_min_bd3d6759	0.0716	99.8631	0.6235, -0.2225, -0.901	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_roll_3d_std_c03a73ca	0.0693	99.6805	0.1181, 0.0895, 0.1101	Training dataset	AutoFE: features from Training dataset, <a href="#">Calendar data</a>	Daily
f_autofe_roll_2d_norm_meana_85d150da	0.0461	82.3160	2.3, 2.7777, -1.0556	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_economic_date_cpi_umap_7_20d961e2	0.0395	100.0000	8.2369, 4.6024, 6.5863	Upgini	World economic indicators	Daily
f_autofe_roll_3d_min_b28d6465	0.0375	99.6805	-34.47, 8.09, -1.46	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_autofe_lag_1d_a15b667b	0.0311	99.8631	-0.025, 0.138, 0.052	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_autofe_roll_2d_norm_meana_88a20b47	0.0305	83.5140	1.462, -0.4152, -2.2297	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_autofe_lag_1d_cff01e00	0.0176	99.8631	20.7, -10.5, -28.5	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily
f_autofe_roll_2d_min_aa7719e1	0.0131	99.8631	-0.123, -0.68, -0.025	Training dataset	AutoFE: features from Training dataset, <a href="#">Markets data</a>	Daily

Description of AutoFE feature names

Sources	Feature name	Feature 1	Function
Training dataset, <a href="#">Calendar data</a>	f_autofe_lag_3d_35be220b	f_events_date_year_cos1_9014a856	lag_3d
Training dataset, <a href="#">Calendar data</a>	f_autofe_lag_3d_d168eb3e	f_events_date_week_sin1_847b5db1	lag_3d

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Training dataset, <a href="#">Calendar data</a>	f_autofe_lag_7d_44ccb1e1	f_events_date_year_cos1_9014a856	lag_7d
Training dataset, <a href="#">Calendar data</a>	f_autofe_lag_7d_24084e88	f_events_date_week_sin1_847b5db1	lag_7d
Training dataset, <a href="#">Calendar data</a>	f_autofe_roll_3d_min_789c0d86	f_events_date_week_cos1_f6a8c1fc	roll_3d_min
Training dataset, <a href="#">Markets data</a>	f_autofe_lag_7d_6354b8dc	f_financial_date_stoxx_043cbcd4	lag_7d
Training dataset, <a href="#">Calendar data</a>	f_autofe_lag_2d_19eb5a25	f_events_date_week_sin1_847b5db1	lag_2d
Training dataset, <a href="#">Calendar data</a>	f_autofe_lag_2d_1947d061	f_events_date_week_cos1_f6a8c1fc	lag_2d
Training dataset, <a href="#">Calendar data</a>	f_autofe_lag_7d_1ca22899	f_events_date_week_cos3_7525fe31	lag_7d
Training dataset, <a href="#">Markets data</a>	f_autofe_roll_3d_std_8d2902a0	f_financial_date_usd_eur_5d1b9c8f	roll_3d_std
Training dataset, <a href="#">Markets data</a>	f_autofe_roll_3d_std_cf25c6ce	f_financial_date_stoxx_043cbcd4	roll_3d_std
Training dataset, <a href="#">Calendar data</a>	f_autofe_lag_3d_50142061	f_events_date_year_sin2_59955ffd	lag_3d
Training dataset, <a href="#">Calendar data</a>	f_autofe_roll_3d_median_67a4ca4c	f_events_date_week_cos3_7525fe31	roll_3d_median
Training dataset, <a href="#">Markets data</a>	f_autofe_roll_2d_norm_mean_48c4761d	f_financial_date_snp500_daydiff_15190f0a	roll_2d_norm_mean
Training dataset, <a href="#">Markets data</a>	f_autofe_roll_2d_std_5994058b	f_financial_date_vix_gap_b64bd2b9	roll_2d_std
Training dataset, <a href="#">Calendar data</a>	f_autofe_roll_3d_norm_mean_d3a34f3f	f_events_date_year_sin1_3c44bc64	roll_3d_norm_mean
Training dataset, <a href="#">Markets data</a>	f_autofe_lag_1d_1e473dd0	f_financial_date_usd_daydiff_8bcdeec4	lag_1d
Training dataset, <a href="#">Calendar data</a>	f_autofe_roll_2d_min_bd3d6759	f_events_date_week_cos1_f6a8c1fc	roll_2d_min
Training dataset, <a href="#">Calendar data</a>	f_autofe_roll_3d_std_c03a73ca	f_events_date_year_sin7_16d9d7c9	roll_3d_std
Training dataset, <a href="#">Markets data</a>	f_autofe_roll_2d_norm_mean_85d150da	f_financial_date_gold_daydiff_6c8f15fb	roll_2d_norm_mean
Training dataset, <a href="#">Markets data</a>	f_autofe_roll_3d_min_b28d6465	f_financial_date_snp500_daydiff_15190f0a	roll_3d_min
Training dataset, <a href="#">Markets data</a>	f_autofe_lag_1d_a15b667b	f_financial_date_silver_daydiff_25cf4951	lag_1d
Training dataset, <a href="#">Markets data</a>	f_autofe_roll_2d_norm_mean_88a20b47	f_financial_date_nasdaq_gap_83732bb1	roll_2d_norm_mean
Training dataset, <a href="#">Markets data</a>	f_autofe_lag_1d_cff01e00	f_financial_date_gold_daydiff_6c8f15fb	lag_1d
Training dataset, <a href="#">Markets data</a>	f_autofe_roll_2d_min_aa7719e1	f_financial_date_silver_daydiff_25cf4951	roll_2d_min

To buy found data sources, please contact: [sales@upgini.com](mailto:sales@upgini.com)

Best regards,  
Upgini Team