

Data search report

Datetime: 2025-02-08 16:32 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	
Upgini	Calendar data	5.8765	4	Request a quote
Training dataset, Upgini	AutoFE: features from Training dataset, Calendar data	5.3086	13	Request a quote
Upgini	Markets data	2.0771	3	Request a quote
Upgini	World economic indicators	1.5426	6	Request a quote
Training dataset, Upgini	AutoFE: features from Training dataset, Markets data	1.4794	12	Request a quote

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	-0.2009, 0.4083, -0.9526	Upgini	Calendar data	Daily
f_events_date_week_sin1_847b5db1	1.5012	100.0000	0.9749, 0.0, -0.9749	Upgini	Calendar data	Daily
f_financial_date_snp500_fdb64447	1.1564	100.0000	1638.17, 2341.5901, 2055.47	Upgini	Markets data	Daily
f_autofe_lag_3d_35be220b	1.0801	99.5094	0.6902, 0.3577, 0.902	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_lag_3d_d168eb3e	1.0128	99.5094	0.0, 0.9749, -0.7818	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_lag_7d_44ccb1e1	0.7248	98.9618	0.7162, 0.556, 0.556	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_economic_date_cci_pca_6_aa7c1005	0.6947	100.0000	-3.5291, 5.6131, -3.4403	Upgini	World economic indicators	Daily
f_financial_date_finance_umap_0_3c020a5e	0.6597	100.0000	9.5707, 13.0896, 13.0305	Upgini	Markets data	Daily
f_autofe_lag_7d_24084e88	0.5020	98.9618	0.9749, 0.7818, 0.4339	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_roll_3d_min_789c0d86	0.4036	99.6805	-0.2225, 0.6235, -0.2225	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_lag_7d_6354b8dc	0.4006	98.9618	398.75, 326.37, 335.99	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_events_date_year_sin1_3c44bc64	0.3837	100.0000	-0.8906, -0.9721, 0.6153	Upgini	Calendar data	Daily
f_autofe_lag_2d_19eb5a25	0.3695	99.6805	-0.9749, -0.9749, 0.4339	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily

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f_events_date_week_cos3_7525fe31	0.3376	100.0000	-0.901, -0.901, -0.2225	Upgini	Calendar data	Daily
f_autofe_lag_2d_1947d061	0.3243	99.6805	0.6235, -0.2225, 0.6235	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_economic_date_cbpol_pca_2_33d6e3fc	0.3234	100.0000	1.045, 1.0264, 1.9546	Upgini	World economic indicators	Daily
f_economic_date_cbpol_pca_1_31e5f62c	0.2838	100.0000	-3.9958, -3.07, -1.3109	Upgini	World economic indicators	Daily
f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	0.2610	100.0000	1.2597, 1.522, 1.1174	Upgini	Markets data	Daily
f_autofe_lag_7d_1ca22899	0.2449	98.9618	0.6235, 1.0, 1.0	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_roll_3d_std_8d2902a0	0.2367	99.6805	0.0048, 0.0032, 0.0035	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_autofe_roll_3d_std_cf25c6ce	0.2113	99.6805	0.5876, 3.3119, 0.0173	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_autofe_lag_3d_50142061	0.1983	99.5094	0.2802, 0.8215, 0.6744	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_roll_3d_median_67a4ca4c	0.1679	99.6805	0.6235, -0.2225, 0.6235	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_roll_2d_norm_meana_48c4761d	0.1644	83.5140	0.7009, 2.6582, -0.7739	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_autofe_roll_2d_std_5994058b	0.1579	99.8631	2.2486, 0.5586, 1.3081	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_autofe_roll_3d_norm_meana_d3a34f3f	0.1395	99.6805	1.4998, 0.5001, 0.9864	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_lag_1d_1e473dd0	0.1326	99.8631	1.09, -0.1, -0.16	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_economic_date_cbpol_pca_8_d2d1d87a	0.1096	100.0000	-1.9548, -3.002, -0.3876	Upgini	World economic indicators	Daily
f_economic_date_cpi_pca_4_ffa727bd	0.0916	100.0000	-14.4579, -12.2714, -15.5303	Upgini	World economic indicators	Daily
f_autofe_roll_2d_min_bd3d6759	0.0716	99.8631	-0.2225, 0.6235, -0.2225	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_roll_3d_std_c03a73ca	0.0693	99.6805	0.0052, 0.0245, 0.0535	Training dataset	AutoFE: features from Training dataset, Calendar data	Daily
f_autofe_roll_2d_norm_meana_85d150da	0.0461	82.3160	1.6129, 5.2943, -0.0497	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_economic_date_cpi_umap_7_20d961e2	0.0395	100.0000	2.0344, 5.0857, 5.4181	Upgini	World economic indicators	Daily
f_autofe_roll_3d_min_b28d6465	0.0375	99.6805	3.04, -21.63, -7.3301	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_autofe_lag_1d_a15b667b	0.0311	99.8631	0.33, -0.206, 0.078	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_autofe_roll_2d_norm_meana_88a20b47	0.0305	83.5140	-11.1711, -4.7309, 1.1569	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_autofe_lag_1d_cff01e00	0.0176	99.8631	-10.7, 19.4, -8.2999	Training dataset	AutoFE: features from Training dataset, Markets data	Daily
f_autofe_roll_2d_min_aa7719e1	0.0131	99.8631	-0.11, -0.057, -0.337	Training dataset	AutoFE: features from Training dataset, Markets data	Daily

Description of AutoFE feature names

Sources	Feature name	Feature 1	Function
Training dataset, Calendar data	f_autofe_lag_3d_35be220b	f_events_date_year_cos1_9014a856	lag_3d
Training dataset, Calendar data	f_autofe_lag_3d_d168eb3e	f_events_date_week_sin1_847b5db1	lag_3d

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

Best regards,
Upgini Team