

Data search report

Datetime: 2023-11-29 07:39 UTC
Search ID: ab172d2e-6d7f-4d40-97eb-18d47885637c
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	15213	49.9541	301.2609	190.8812	110.3797
Eval 1	3787	59.2424	563.1247	478.2220	84.9027

Relevant data sources

Provider	Source	All features SHAP	Number of relevant features	
Upgini	AutoFE: features from Calendar data	0.1499	19	Request a quote
Upgini	Weather & climate normals data	0.0330	9	Request a quote
Upgini	AutoFE: features from Calendar data , Markets data	0.0162	12	Request a quote
Upgini	Markets data	0.0038	5	Request a quote
Upgini	AutoFE: features from Markets data	0.0026	8	Request a quote
Upgini	World economic indicators	0.0008	4	Request a quote
Upgini	Calendar data	0.0005	1	Request a quote
Upgini	AutoFE: feature from Markets data	0.0004	1	Request a quote

All relevant features. Listing

Feature name	SHAP value	Coverage %	Value preview	Provider	Source	Feature type
f_autofe_min_256	0.0505	100.0000	-0.133, 0.6649, -0.9987	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_936	0.0405	100.0000	0.3737, 0.7383, 0.6537	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_902	0.0291	100.0000	0.1245, 0.9821, 0.2926	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_969	0.0206	100.0000	-0.475, -0.0473, 0.0257	Upgini	AutoFE: features from Calendar data	Free
f_weather_date_weather_um ap_48_b39cd0c4	0.0099	100.0000	4.5961, 4.614, 4.8882	Upgini	Weather & climate normals data	Premium
f_weather_date_weather_um ap_47_5123ef0a	0.0093	100.0000	5.0904, 5.4482, 4.914	Upgini	Weather & climate normals data	Premium
f_weather_date_weather_um ap_31_fa6d9a99	0.0081	100.0000	4.8918, 4.8312, 4.7364	Upgini	Weather & climate normals data	Premium
f_autofe_min_276	0.0052	100.0000	0.066, -0.117, -0.022	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_autofe_div_1703	0.0040	100.0000	0.0181, -0.0253, -0.0104	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_weather_date_weather_um ap_34_c3ef5b4f	0.0028	100.0000	4.8057, 4.81, 5.2892	Upgini	Weather & climate normals data	Premium
f_financial_date_gold_7d_ to_1y_ae310379	0.0026	100.0000	0.9701, 0.9485, 0.9582	Upgini	Markets data	Free

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f_autofe_div_1743	0.0021	100.0000	0.1968, 0.5618, 1.5126	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_autofe_min_262	0.0019	100.0000	-0.997, -0.1877, 0.7749	Upgini	AutoFE: features from Calendar data	Free
f_weather_date_weather_pca_0_d7e0a1fc	0.0018	100.0000	24.6926, -20.9511, -16.2894	Upgini	Weather & climate normals data	Premium
f_autofe_div_1741	0.0013	100.0000	0.0025, -0.0175, 0.0061	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_autofe_min_294	0.0011	100.0000	-0.967, -0.9947, -0.9327	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_942	0.0010	100.0000	-0.086, 0.7962, -0.5221	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_223	0.0009	100.0000	-0.9093, -0.1961, -0.1159	Upgini	AutoFE: features from Calendar data	Free
f_weather_date_weather_ump_7_6ef8b038	0.0007	100.0000	5.1069, 6.7702, 8.2541	Upgini	Weather & climate normals data	Premium
f_autofe_max_1238	0.0007	100.0000	1.1469, 0.85, 0.7962	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_autofe_max_970	0.0007	100.0000	-0.5488, -0.184, 0.9524	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_188	0.0007	100.0000	-0.2225, -0.7818, 0.6235	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_569	0.0007	100.0000	0.9913, 0.9842, 1.0004	Upgini	AutoFE: features from Markets data	Free
f_autofe_div_1665	0.0007	100.0000	-1.0846, 0.7033, 1.6856	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_autofe_max_903	0.0007	100.0000	0.9751, 0.6537, -0.505	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_283	0.0006	100.0000	0.29, -0.29, 0.27	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_autofe_div_2383	0.0006	100.0000	0.003, 0.0029, 0.003	Upgini	AutoFE: features from Markets data	Free
f_events_date_year_cost_9014a856	0.0005	100.0000	-0.0086, -0.4851, 0.5864	Upgini	Calendar data	Free
f_autofe_min_257	0.0005	100.0000	-0.4394, -0.7397, 0.1245	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_935	0.0004	100.0000	-0.7818, 0.9749, 1.0	Upgini	AutoFE: features from Calendar data	Free
f_financial_date_usd_eur_7d_to_1y_200e4902	0.0004	100.0000	1.1454, 1.1513, 0.9302	Upgini	Markets data	Free
f_autofe_div_1704	0.0004	100.0000	-0.7603, -0.6862, -0.7149	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_autofe_max_957	0.0004	100.0000	0.771, -0.081, 0.389	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_financial_date_usd_eur_7d_to_1y_autofe_residual_181	0.0004	100.0000	0.0219, 0.9833, 0.1067	Upgini	AutoFE: feature from Markets data	Free
f_autofe_max_933	0.0004	100.0000	0.8656, 1.0939, 0.7909	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_financial_date_nasdaq_7d_to_1y_b00bfaa7	0.0004	100.0000	1.1081, 1.0745, 1.0735	Upgini	Markets data	Free
f_autofe_max_975	0.0003	100.0000	0.4863, -0.1028, 0.9733	Upgini	AutoFE: features from Calendar data	Free
f_autofe_div_2352	0.0003	100.0000	0.8292, 0.6527, 0.8941	Upgini	AutoFE: features from Markets data	Free
f_economic_date_cbpol_ump_4_c5ce4e90	0.0003	100.0000	5.3529, 6.2811, 1.1386	Upgini	World economic indicators	Free
f_autofe_div_2211	0.0003	100.0000	1.0936, 1.1601, 0.9708	Upgini	AutoFE: features from Markets data	Free

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f_autofe_min_261	0.0003	100.0000	-0.4624, 0.8996, -0.9511	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_293	0.0003	100.0000	0.5511, 0.1793, -0.4597	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_189	0.0002	100.0000	-0.8475, -0.7883, -0.4597	Upgini	AutoFE: features from Calendar data	Free
f_financial_date_snp500_7d_to_1y_378b9f99	0.0002	100.0000	1.0746, 1.0835, 1.0672	Upgini	Markets data	Free
f_weather_date_weather_umap_1_68679173	0.0002	100.0000	4.0543, 3.4666, 4.9831	Upgini	Weather & climate normals data	Premium
f_autofe_div_2400	0.0002	100.0000	317.533, 319.3759, 290.3468	Upgini	AutoFE: features from Markets data	Free
f_autofe_max_1161	0.0002	100.0000	1.5222, 0.9128, 1.0918	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_economic_date_cbpol_pca_2_33d6e3fc	0.0002	100.0000	1.2048, 1.3063, 1.1671	Upgini	World economic indicators	Free
f_autofe_min_576	0.0002	100.0000	1.0753, 0.7967, 0.9904	Upgini	AutoFE: features from Markets data	Free
f_autofe_div_2210	0.0002	100.0000	1.0139, 1.1718, 0.9624	Upgini	AutoFE: features from Markets data	Free
f_financial_date_stoxx_043cbcd4	0.0002	100.0000	400.28, 362.42, 327.64	Upgini	Markets data	Free
f_economic_date_cbpol_pca_9_bde660b4	0.0002	100.0000	0.7584, -2.7429, -2.7952	Upgini	World economic indicators	Free
f_autofe_min_533	0.0002	100.0000	-0.02, -0.0172, -1.05	Upgini	AutoFE: features from Calendar data , Markets data	Free
f_weather_date_weather_umap_33_89bb7578	0.0001	100.0000	4.5859, 5.0525, 4.7561	Upgini	Weather & climate normals data	Premium
f_weather_date_weather_umap_22_0342ee9e	0.0001	100.0000	4.7951, 4.705, 4.8982	Upgini	Weather & climate normals data	Premium
f_autofe_max_907	0.0001	100.0000	0.8745, 0.3688, -0.6616	Upgini	AutoFE: features from Calendar data	Free
f_economic_date_cci_pca_5_b433b3c8	0.0001	100.0000	5.6621, 6.5024, -0.362	Upgini	World economic indicators	Free
f_autofe_max_1392	0.0001	100.0000	0.9306, 1.0298, 1.2647	Upgini	AutoFE: features from Markets data	Free
f_autofe_max_974	0.0001	100.0000	0.5596, 0.8745, -0.1967	Upgini	AutoFE: features from Calendar data	Free

Description of AutoFE feature names

Sources	Feature name	Feature 1	Feature 2	Function
Calendar data , Markets data	f_autofe_div_1665	f_events_date_week_cos3_7525fe31	f_financial_date_crude_oil_7d_to_1y_c3e0ad17	div
Calendar data , Markets data	f_autofe_div_1703	f_events_date_week_sin1_847b5db1	f_financial_date_crude_oil_1f1f95998	div
Calendar data , Markets data	f_autofe_div_1704	f_events_date_week_sin1_847b5db1	f_financial_date_crude_oil_7d_to_1y_c3e0ad17	div
Calendar data , Markets data	f_autofe_div_1741	f_events_date_year_cos1_9014a856	f_financial_date_crude_oil_1f1f95998	div
Calendar data , Markets data	f_autofe_div_1743	f_events_date_year_cos1_9014a856	f_financial_date_crude_oil_7d_to_7d_1y_shift_718136ef	div
Markets data	f_autofe_div_2210	f_financial_date_nasdaq_7d_to_7d_1y_shift_4a4dd6ce	f_financial_date_stoxx_7d_to_1y_2ea815f4	div
Markets data	f_autofe_div_2211	f_financial_date_nasdaq_7d_to_7d_1y_shift_4a4dd6ce	f_financial_date_stoxx_7d_to_7d_1y_shift_abef6e91	div
Markets data	f_autofe_div_2352	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	f_financial_date_vix_7d_to_1y_634c77eb	div

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Markets data	f_autofe_div_2383	f_financial_date_snp500_7 d_to_1y_378b9f99	f_financial_date_stoxx_04 3cbcd4	div
Markets data	f_autofe_div_2400	f_financial_date_stoxx_04 3cbcd4	f_financial_date_usd_7d_t o_7d_1y_shift_35cb53e9	div
Markets data	f_financial_date_usd_eur_ 7d_to_1y_200e4902	f_events_date_week_cos1_f 6a8c1fc	f_events_date_year_cos1_9 014a856	
Calendar data	f_autofe_max_903	f_events_date_week_cos1_f 6a8c1fc	f_events_date_year_cos2_7 acba1fb	max
Calendar data	f_autofe_max_907	f_events_date_week_cos1_f 6a8c1fc	f_events_date_year_sin1_3 c44bc64	max
Calendar data,Markets data	f_autofe_max_933	f_events_date_week_cos1_f 6a8c1fc	f_financial_date_vix_7d_t o_1y_634c77eb	max
Calendar data	f_autofe_max_935	f_events_date_week_cos3_7 525fe31	f_events_date_week_sin1_8 47b5db1	max
Calendar data	f_autofe_max_936	f_events_date_week_cos3_7 525fe31	f_events_date_year_cos1_9 014a856	max
Calendar data	f_autofe_max_942	f_events_date_week_cos3_7 525fe31	f_events_date_year_sin2_5 9955ffd	max
Calendar data,Markets data	f_autofe_max_957	f_events_date_week_cos3_7 525fe31	f_financial_date_silver_g ap_f5b63f5b	max
Calendar data	f_autofe_max_969	f_events_date_week_sin1_8 47b5db1	f_events_date_year_cos1_9 014a856	max
Calendar data	f_autofe_max_970	f_events_date_week_sin1_8 47b5db1	f_events_date_year_cos2_7 acba1fb	max
Calendar data	f_autofe_max_974	f_events_date_week_sin1_8 47b5db1	f_events_date_year_sin1_3 c44bc64	max
Calendar data	f_autofe_max_975	f_events_date_week_sin1_8 47b5db1	f_events_date_year_sin2_5 9955ffd	max
Calendar data,Markets data	f_autofe_max_1161	f_events_date_year_sin1_3 c44bc64	f_financial_date_natural_ gas_7d_to_7d_1y_shift_a5c 3c07f	max
Calendar data,Markets data	f_autofe_max_1238	f_events_date_year_sin7_1 6d9d7c9	f_financial_date_silver_7 d_to_7d_1y_shift_55fa8001	max
Markets data	f_autofe_max_1392	f_financial_date_nasdaq_7 d_to_7d_1y_shift_4a4dd6ce	f_financial_date_silver_7 d_to_7d_1y_shift_55fa8001	max
Calendar data	f_autofe_min_188	f_events_date_week_cos1_f 6a8c1fc	f_events_date_week_sin1_8 47b5db1	min
Calendar data	f_autofe_min_189	f_events_date_week_cos1_f 6a8c1fc	f_events_date_year_cos1_9 014a856	min
Calendar data	f_autofe_min_223	f_events_date_week_cos3_7 525fe31	f_events_date_year_cos1_9 014a856	min
Calendar data	f_autofe_min_256	f_events_date_week_sin1_8 47b5db1	f_events_date_year_cos1_9 014a856	min
Calendar data	f_autofe_min_257	f_events_date_week_sin1_8 47b5db1	f_events_date_year_cos2_7 acba1fb	min
Calendar data	f_autofe_min_261	f_events_date_week_sin1_8 47b5db1	f_events_date_year_sin1_3 c44bc64	min
Calendar data	f_autofe_min_262	f_events_date_week_sin1_8 47b5db1	f_events_date_year_sin2_5 9955ffd	min
Calendar data,Markets data	f_autofe_min_276	f_events_date_week_sin1_8 47b5db1	f_financial_date_silver_d aydiff_25cf4951	min
Calendar data,Markets data	f_autofe_min_283	f_events_date_week_sin1_8 47b5db1	f_financial_date_usd_dayd iff_8bcddeec4	min
Calendar data	f_autofe_min_293	f_events_date_year_cos1_9 014a856	f_events_date_year_sin1_3 c44bc64	min
Calendar data	f_autofe_min_294	f_events_date_year_cos1_9 014a856	f_events_date_year_sin2_5 9955ffd	min
Calendar data,Markets data	f_autofe_min_533	f_events_date_year_sin7_1 6d9d7c9	f_financial_date_usd_dayd iff_8bcddeec4	min

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Markets data	f_autofe_min_569	f_financial_date_crude_oil_7d_to_1y_c3e0ad17	f_financial_date_gold_7d_to_1y_ae310379	min
Markets data	f_autofe_min_576	f_financial_date_crude_oil_7d_to_1y_c3e0ad17	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	min
AutoFE: feature from Markets data	f_financial_date_usd_eur_7d_to_1y_autofe_residual_181	f_financial_date_usd_eur_7d_to_1y_200e4902		

To buy found data sources, please contact: sales@upgini.com

Best regards,
Upgini Team