UPGINI

Data search report

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	-0.3608, 0.861, -0.9947	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_936	0.0405	100.0000	0.9963, 0.9713, -0.2225	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_902	0.0291	100.0000	0.4975, 0.5439, -0.0817	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_969	0.0206	100.0000	0.805, 0.1624, 0.8703	Upgini	AutoFE: features from Calendar data	Free
f_weather_date_weather_umap_48_b39cd0c4	0.0099	100.0000	5.0816, 5.6135, 4.5323	Upgini	Weather & climate normals data	Premium
f_weather_date_weather_umap_47_5123ef0a	0.0093	100.0000	4.9011, 5.3949, 4.881	Upgini	Weather & climate normals data	Premium
f_weather_date_weather_umap_31_fa6d9a99	0.0081	100.0000	5.1285, 5.5032, 4.8253	Upgini	Weather & climate normals data	Premium
f_autofe_min_276	0.0052	100.0000	0.424, -0.347, 0.04	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_autofe_div_1703	0.0040	100.0000	-0.0106, -0.0233, -0.0079	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_weather_date_weather_umap_34_c3ef5b4f	0.0028	100.0000	4.7871, 5.3415, 5.2578	Upgini	Weather & climate normals data	Premium
f_financial_date_gold_7d_to_1y_ae310379	0.0026	100.0000	0.9569, 1.0919, 0.8989	Upgini	Markets data	Free

f_autofe_div_1743	0.0021	100.0000	1.1736, -0.4633, -0.4788	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_autofe_min_262	0.0019	100.0000	-0.5738, -0.2219, -0.5511	Upgini	AutoFE: features from Calendar data	Free
f_weather_date_weather_pca_0_d7e0a1fc	0.0018	100.0000	16.2218, 31.3024, -20.9219	Upgini	Weather & climate normals data	Premium
f_autofe_div_1741	0.0013	100.0000	0.0053, -0.0167, 0.0102	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_autofe_min_294	0.0011	100.0000	-0.7117, -0.8014, -0.47	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_942	0.0010	100.0000	-0.6472, -0.1882, -0.7236	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_223	0.0009	100.0000	0.7611, -0.9917, -0.133	Upgini	AutoFE: features from Calendar data	Free
f_weather_date_weather_umap_7_6ef8b038	0.0007	100.0000	5.2081, 3.2279, 6.0311	Upgini	Weather & climate normals data	Premium
f_autofe_max_1238	0.0007	100.0000	0.8036, 0.7827, 0.9452	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_autofe_max_970	0.0007	100.0000	0.5843, 0.9994, -0.2464	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_188	0.0007	100.0000	-0.901, -0.9749, -0.9749	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_569	0.0007	100.0000	0.5239, 1.0464, 1.1458	Upgini	AutoFE: features from Markets data	Free
f_autofe_div_1665	0.0007	100.0000	0.8779, -0.2241, -1.2511	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_autofe_max_903	0.0007	100.0000	-0.6584, 0.8429, 0.7383	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_283	0.0006	100.0000	-0.79, 0.67, 0.77	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_autofe_div_2383	0.0006	100.0000	0.0032, 0.0026, 0.0026	Upgini	AutoFE: features from Markets data	Free
f_events_date_year_cos1_9014a856	0.0005	100.0000	0.2464, -0.9052, -0.49	Upgini	Calendar data	Free
f_autofe_min_257	0.0005	100.0000	-0.0473, -0.9577, -0.997	Upgini	AutoFE: features from Calendar data	Free
f_autofe_max_935	0.0004	100.0000	0.7818, 0.6235, 0.9749	Upgini	AutoFE: features from Calendar data	Free
f_financial_date_usd_eur_7d_to_1y_200e4902	0.0004	100.0000	0.9505, 0.975, 1.1891	Upgini	Markets data	Free
f_autofe_div_1704	0.0004	100.0000	0.8322, 0.699, -0.414	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_autofe_max_957	0.0004	100.0000	-0.026, -0.083, -0.039	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_financial_date_usd_eur_7d_to_1y_autofe_residual_181	0.0004	100.0000	0.971, 0.0747, 0.1314	Upgini	AutoFE: feature from Markets data	Free
f_autofe_max_933	0.0004	100.0000	0.7377, 1.1703, 1.126	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_financial_date_nasdaq_7d_to_1y_b00bfaa7	0.0004	100.0000	1.0647, 1.0963, 1.0775	Upgini	Markets data	Free
f_autofe_max_975	0.0003	100.0000	0.9813, 0.3777, 0.9679	Upgini	AutoFE: features from Calendar data	Free
f_autofe_div_2352	0.0003	100.0000	0.7642, 0.8995, 1.1787	Upgini	AutoFE: features from Markets data	Free
f_economic_date_cbpol_umap_4_c5ce4e90	0.0003	100.0000	6.4362, 3.5479, 8.775	Upgini	World economic indicators	Free
f_autofe_div_2211	0.0003	100.0000	1.1048, 1.1119, 0.9873	Upgini	AutoFE: features from Markets data	Free

f_autofe_min_261	0.0003	100.0000	0.4094, -0.9611, 0.086	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_293	0.0003	100.0000	-0.8703, -0.1028, -0.9806	Upgini	AutoFE: features from Calendar data	Free
f_autofe_min_189	0.0002	100.0000	-0.882, -0.4083, 0.4851	Upgini	AutoFE: features from Calendar data	Free
f_financial_date_snp500_7d_to_1y_378b9f99	0.0002	100.0000	1.0898, 1.0378, 1.0893	Upgini	Markets data	Free
f_weather_date_weather_umap_1_68679173	0.0002	100.0000	6.0841, 4.7737, 9.0065	Upgini	Weather & climate normals data	Premium
f_autofe_div_2400	0.0002	100.0000	410.8879, 349.2786, 350.9042	Upgini	AutoFE: features from Markets data	Free
f_autofe_max_1161	0.0002	100.0000	1.2974, 0.8065, 1.0353	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_economic_date_cbpol_pca_2_33d6e3fc	0.0002	100.0000	3.115, 2.3618, 0.8736	Upgini	World economic indicators	Free
f_autofe_min_576	0.0002	100.0000	1.0869, 0.9684, 0.599	Upgini	AutoFE: features from Markets data	Free
f_autofe_div_2210	0.0002	100.0000	1.1256, 1.0206, 1.0373	Upgini	AutoFE: features from Markets data	Free
f_financial_date_stoxx_043cbcd4	0.0002	100.0000	386.05, 385.46, 297.88	Upgini	Markets data	Free
f_economic_date_cbpol_pca_9_bde660b4	0.0002	100.0000	-1.0222, -1.2777, 1.9443	Upgini	World economic indicators	Free
f_autofe_min_533	0.0002	100.0000	-0.37, -0.9806, -0.99	Upgini	AutoFE: features from Calendar data,Markets data	Free
f_weather_date_weather_umap_33_89bb7578	0.0001	100.0000	5.1544, 5.1446, 5.4058	Upgini	Weather & climate normals data	Premium
f_weather_date_weather_umap_22_0342ee9e	0.0001	100.0000	5.025, 4.2801, 5.0123	Upgini	Weather & climate normals data	Premium
f_autofe_max_907	0.0001	100.0000	-0.7177, 0.4559, 0.9243	Upgini	AutoFE: features from Calendar data	Free
f_economic_date_cci_pca_5_b433b3c8	0.0001	100.0000	7.7321, -1.7901, 1.0182	Upgini	World economic indicators	Free
f_autofe_max_1392	0.0001	100.0000	1.2234, 1.2281, 1.239	Upgini	AutoFE: features from Markets data	Free
f_autofe_max_974	0.0001	100.0000	-0.6744, -0.6995, 0.9838	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_1f195998	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_1f195998	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

Markets data	f_autofe_div_2383	f_financial_date_snp500_7d_to_1y_378b9f99	f_financial_date_stoxx_043cbcd4	div
Markets data	f_autofe_div_2400	f_financial_date_stoxx_043cbcd4	f_financial_date_usd_7d_to_7d_1y_shift_35cb53e9	div
Markets data	f_financial_date_usd_eur_7d_to_1y_200e4902	f_events_date_week_cos1_f6a8c1fc	f_events_date_year_cos1_9014a856	
Calendar data	f_autofe_max_903	f_events_date_week_cos1_f6a8c1fc	f_events_date_year_cos2_7acbaf1b	max
Calendar data	f_autofe_max_907	f_events_date_week_cos1_f6a8c1fc	f_events_date_year_sin1_3c44bc64	max
Calendar data,Markets data	f_autofe_max_933	f_events_date_week_cos1_f6a8c1fc	f_financial_date_vix_7d_to_1y_634c77eb	max
Calendar data	f_autofe_max_935	f_events_date_week_cos3_7525fe31	f_events_date_week_sin1_847b5db1	max
Calendar data	f_autofe_max_936	f_events_date_week_cos3_7525fe31	f_events_date_year_cos1_9014a856	max
Calendar data	f_autofe_max_942	f_events_date_week_cos3_7525fe31	f_events_date_year_sin2_59955ffd	max
Calendar data,Markets data	f_autofe_max_957	f_events_date_week_cos3_7525fe31	f_financial_date_silver_gap_f5b63f5b	max
Calendar data	f_autofe_max_969	f_events_date_week_sin1_847b5db1	f_events_date_year_cos1_9014a856	max
Calendar data	f_autofe_max_970	f_events_date_week_sin1_847b5db1	f_events_date_year_cos2_7acbaf1b	max
Calendar data	f_autofe_max_974	f_events_date_week_sin1_847b5db1	f_events_date_year_sin1_3c44bc64	max
Calendar data	f_autofe_max_975	f_events_date_week_sin1_847b5db1	f_events_date_year_sin2_59955ffd	max
Calendar data,Markets data	f_autofe_max_1161	f_events_date_year_sin1_3c44bc64	f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	max
Calendar data,Markets data	f_autofe_max_1238	f_events_date_year_sin7_16d9d7c9	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	max
Markets data	f_autofe_max_1392	f_financial_date_nasdaq_7d_to_7d_1y_shift_4a4dd6ce	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	max
Calendar data	f_autofe_min_188	f_events_date_week_cos1_f6a8c1fc	f_events_date_week_sin1_847b5db1	min
Calendar data	f_autofe_min_189	f_events_date_week_cos1_f6a8c1fc	f_events_date_year_cos1_9014a856	min
Calendar data	f_autofe_min_223	f_events_date_week_cos3_7525fe31	f_events_date_year_cos1_9014a856	min
Calendar data	f_autofe_min_256	f_events_date_week_sin1_847b5db1	f_events_date_year_cos1_9014a856	min
Calendar data	f_autofe_min_257	f_events_date_week_sin1_847b5db1	f_events_date_year_cos2_7acbaf1b	min
Calendar data	f_autofe_min_261	f_events_date_week_sin1_847b5db1	f_events_date_year_sin1_3c44bc64	min
Calendar data	f_autofe_min_262	f_events_date_week_sin1_847b5db1	f_events_date_year_sin2_59955ffd	min
Calendar data,Markets data	f_autofe_min_276	f_events_date_week_sin1_847b5db1	f_financial_date_silver_daydiff_25cf4951	min
Calendar data,Markets data	f_autofe_min_283	f_events_date_week_sin1_847b5db1	f_financial_date_usd_daydiff_8bcdeec4	min
Calendar data	f_autofe_min_293	f_events_date_year_cos1_9014a856	f_events_date_year_sin1_3c44bc64	min
Calendar data	f_autofe_min_294	f_events_date_year_cos1_9014a856	f_events_date_year_sin2_59955ffd	min
Calendar data,Markets data	f_autofe_min_533	f_events_date_year_sin7_16d9d7c9	f_financial_date_usd_daydiff_8bcdeec4	min

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