Бинарная классификация движения цен по новостному потоку

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0.1 Сравнение классификаторов на разных признаках

					Average	
Classifier	Features	Data Set	F1 Score	AUC ROC	F1 Score	AUC ROC
RF	Unigrams	1	0.7811	0.7181	**0.8093**	0.5565
	Unigrams	2	0.8061	0.4973		
	Unigrams	3	0.8408	0.4541		
	NMF 50	1	0.7397	0.6080	0.7647	0.5394
	NMF 50	2	0.8087	0.5000		
	NMF 50	3	0.7458	0.5102		
	NMF 100	1	0.7602	0.5841	0.7984	0.5487
	NMF 100	2	0.8061	0.4973		
	NMF 100	3	0.8288	0.5648		
	NMF 200	1	0.7720	0.7235	0.7996	**0.5838**
	NMF 200	2	0.8087	0.5000		
	NMF 200	3	0.8180	0.5278		
	Ensemble	1	0.7907	0.7198	0.8045	0.5617
	Ensemble	2	0.8018	0.5006		
	Ensemble	3	0.821	0.4648		

Таблица 1: RandomForestClassifier on 3 data sets

Classifier	Features	Data Set	F1 Score	AUC ROC	Average F1 Score	Average AUC ROC
XGB	Unigrams	1	0.8371	0.7623	**0.835**	**0.5805**
	Unigrams	2	0.8035	0.4946		
	Unigrams	3	0.8643	0.4846		
	NMF 50	1	0.8239	0.7508	0.8284	0.5716
	NMF 50	2	0.8035	0.4946		
	NMF 50	3	0.8577	0.4693		
	NMF 100	1	0.7989	0.7054	0.8257	0.5586
	NMF 100	2	0.8035	0.4946		
	NMF 100	3	0.8747	0.4759		
	NMF 200	1	0.7923	0.6815	0.8221	0.5617
	NMF 200	2	0.8061	0.4973		
	NMF 200	3	0.8679	0.5063		
	Ensemble	1	0.8046	0.7314	0.8217	0.5680
	Ensemble	2	0.8035	0.4946		
	Ensemble	3	0.8571	0.4780		
LR	Unigrams	1	0.8217	0.6873	0.8464	**0.5624**
	Unigrams	2	0.8087	0.5000		
	Unigrams	3	0.9087	0.5000		
	NMF 50	1	0.8235	0.6831	0.8470	0.5610
	NMF 50	2	0.8087	0.5000		
	NMF 50	3	0.9087	0.5000		
	NMF 100	1	0.8154	0.6724	0.8443	0.5575
	NMF 100	2	0.8087	0.5000		
	NMF 100	3	0.9087	0.5000		
	NMF 200	1	0.8244	0.6811	**0.8473**	0.5604
	NMF 200	2	0.8087	0.5000		
	NMF 200	3	0.9087	0.5000		
	Ensemble	1	0.8214	0.6782	0.8463	0.5594
	Ensemble	2	0.8087	0.5000		
	Ensemble	3	0.9087	0.5000		

Таблица 2: XGBClassifier & LogisticRegression on 3 data sets

					Average	
Classifier	Features	Data Set	F1 Score	AUC ROC	F1 Score	AUC ROC
LSVC	Unigrams	1	0.7952	0.5957	0.8309	0.5406
	Unigrams	2	0.8087	0.5000		
	Unigrams	3	0.8889	0.5260		
	NMF 50	1	0.8049	0.6204	**0.8349**	**0.5495**
	NMF 50	2	0.8087	0.5000		
	NMF 50	3	0.8912	0.5281		
	NMF 100	1	0.7933	0.5907	0.8310	0.5396
	NMF 100	2	0.8087	0.5000		
	NMF 100	3	0.8912	0.5281		
	NMF 200	1	0.7962	0.5936	0.8312	0.5399
	NMF 200	2	0.8087	0.5000		
	NMF 200	3	0.8889	0.5260		
	Ensemble	1	0.8029	0.6155	0.8343	0.5479
	Ensemble	2	0.8087	0.5000		
	Ensemble	3	0.8912	0.5281		

Таблица 3: LinearSVC on 3 data sets

Будем обозначать модели Random Forest Classifier, XGB Classifier, Logistic Regression и Linear SVC как RF, XGB, LR и LSVC, соответственно. Сравнив модели (RF, XGB, LR, LSVC) на разных признаках (Unigrams, NMF 50, NMF 100, NMF 200, Ensemble) выберем признаки, на которых модели давали лучший результат по F1 Score. Такими оказались: Unigrams (для моделей RF и XGB), NMF 50 (для модели LSVC) и NMF 200 (для модели LR). Далее будем оптимизировать модели с этими признаками (RF с Unigrams, XGB с Unigrams, LSVC с NMF 50 и LR с NMF 200) по гиперпараметрам.

0.2 RandomForestClassifier с Unigrams

max_depth	min_samples_leaf	min_samples_split	n_estimators	Data Set	F1 Score	AUC ROC	Average F1 Score	Average AUC ROC
None	3	5	2000	1	0.8677	0.7710	0.8615	0.5961
				2	0.8087	0.5000		
				3	0.9080	0.5174		
None	3	2	2000	1	0.8663	0.7751	0.8611	0.5946
				2	0.8087	0.5000		
				3	0.9084	0.5087		
10	3	2	1000	1	0.8661	0.7640	0.8611	0.5909
				2	0.8087	0.5000		
				3	0.9084	0.5087		
None	3	2	1000	1	0.8647	0.7681	0.8605	0.5952
				2	0.8087	0.5000		
				3	0.9080	0.5174		
50	3	5	2000	1	0.8640	0.7702	0.8604	0.5930
				2	0.8087	0.5000		
				3	0.9084	0.5087		
10	3	5	2000	1	0.8639	0.7591	0.8603	0.5892
				2	0.8087	0.5000		
				3	0.9084	0.5087		
50	3	2	2000	1	0.8647	0.7681	0.8599	0.5915
				2	0.8087	0.5000		
				3	0.9062	0.5065		
50	3	2	1000	1	0.8624	0.7632	0.8597	0.5935
				2	0.8087	0.5000		
				3	0.9080	0.5174		
None	3	5	1000	1	0.8624	0.7632	0.8597	0.5935
				2	0.8087	0.5000		
				3	0.9080	0.5174		

Таблица 4: RandomForestClassifier with Unigrams

0.3 XGBClassifier c Unigrams

							Average	
gamma	learning_rate	max_depth	n_estimators	Data Set	F1 Score	AUC ROC	F1 Score	AUC ROC
None				1 2 3				
None				1 2 3				
None				1 2 3				
None				1 2 3				
None				1 2 3				
None				1 2 3				
None				1 2 3				
None				1 2 3				

Таблица 5: XGBClassifier with Unigrams

0.4 SVC c NMF

							Average	
gamma	learning_rate	max_depth	n_estimators	Data Set	F1 Score	AUC ROC	F1 Score	AUC ROC
0	0.1	3	50	1 2 3	0.8291 0.8880	0.7495 0.4977	0.8419	0.5824
0.2	0.1	9	50	1 2 3	0.8391 0.8087 0.8742	0.7269 0.5000 0.4846	0.8407	0.5705
0.2	0.1	9	100	1 2 3	0.8457 0.8087 0.8649	0.7417 0.5000 0.4759	0.8398	0.5725
0.2	0.01	9	1000	1 2 3	0.8387 0.8087 0.8714	0.7380 0.5000 0.4911	0.8396	0.5764
0	0.1	9	500	1 2 3	0.8415 0.8061 0.8690	0.7520 0.4973 0.4889	0.8389	0.5794
0	0.1	9	1000	1 2 3	0.8343 0.8061 0.8760	0.7483 0.4973 0.4955	0.8388	0.5804
None				1 2 3				
None				1 2 3				
None				1 2 3				

Таблица 6: XGBClassifier with Unigrams