

Up-/Down-Only XGBoost - Experiment-Report

Experiment-ID: s2_h4_thr0p5pct_tol0p3

Dieses Dokument fasst die wichtigsten Parameter und Metriken

der Up-/Down-Only-Modelle für EURUSD-News zusammen.

Label-Parameter:

- horizon_days: 4
- up_threshold: 0.005
- down_threshold: -0.005
- strict_monotonic: False
- max_adverse_move_pct: 0.003

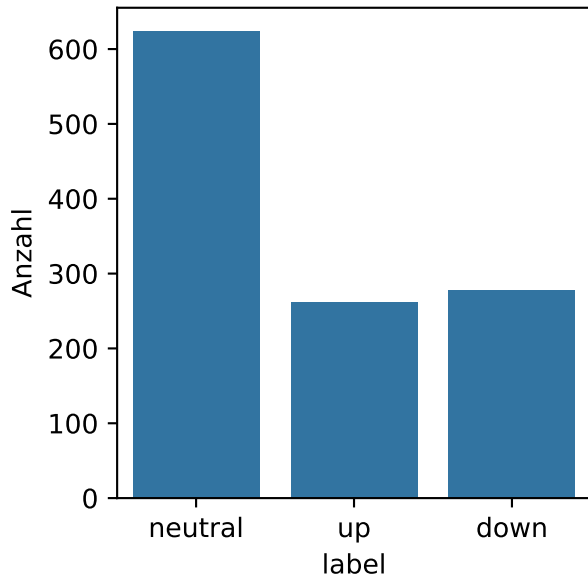
Datensatz & Splits:

- dataset_path: /Users/jeremynathan/Documents/GitHub/hs2025_ml_project/hs2025_ml_project/data/processed/da
- test_start: 2025-01-01
- train_frac_within_pretest: 0.8

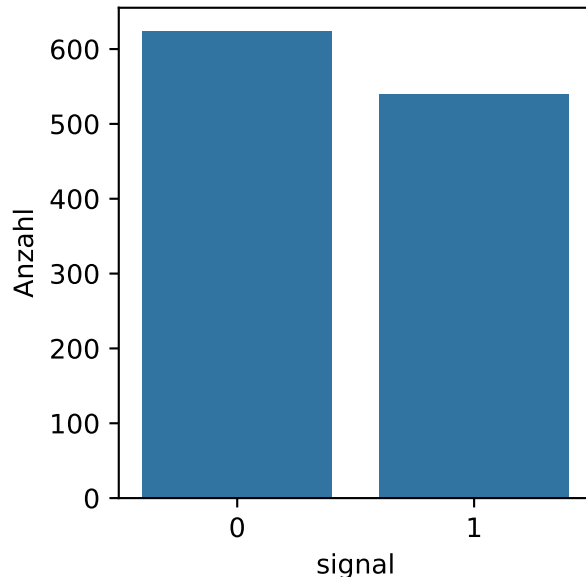
Verwendete Features (FEATURE_COLS)

#	feature_name
0	article_count
1	avg_polarity
2	avg_neg
3	avg_neu
4	avg_pos
5	pos_share
6	neg_share
7	intraday_range_pct
8	upper_shadow
9	lower_shadow
10	price_close_ret_1d
11	price_close_ret_5d
12	price_range_pct_5d_std
13	price_body_pct_5d_mean
14	news_article_count_3d_sum
15	news_article_count_7d_sum
16	news_pos_share_5d_mean
17	news_neg_share_5d_mean
18	news_article_count_lag1
19	news_pos_share_lag1
20	news_neg_share_lag1
21	month
22	quarter
23	cal_dow
24	cal_day_of_month
25	cal_is_monday
26	cal_is_friday
27	cal_is_month_start
28	cal_is_month_end
29	hol_is_us_federal_holiday
30	hol_is_day_before_us_federal_holiday
31	hol_is_day_after_us_federal_holiday

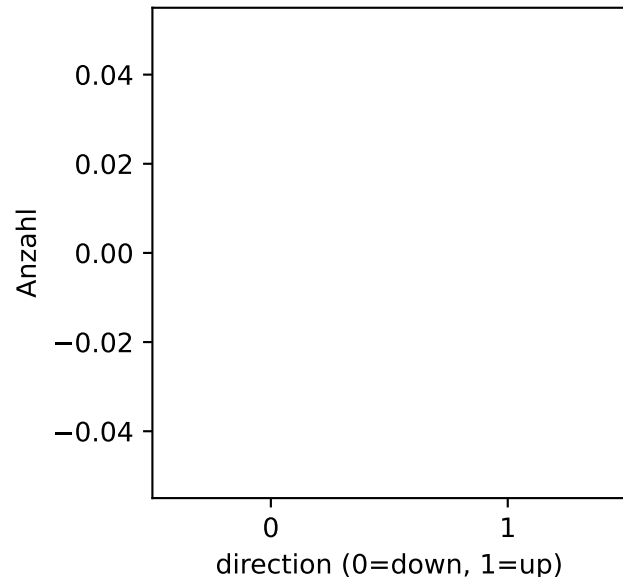
Label-Verteilung (neutral / up / down)



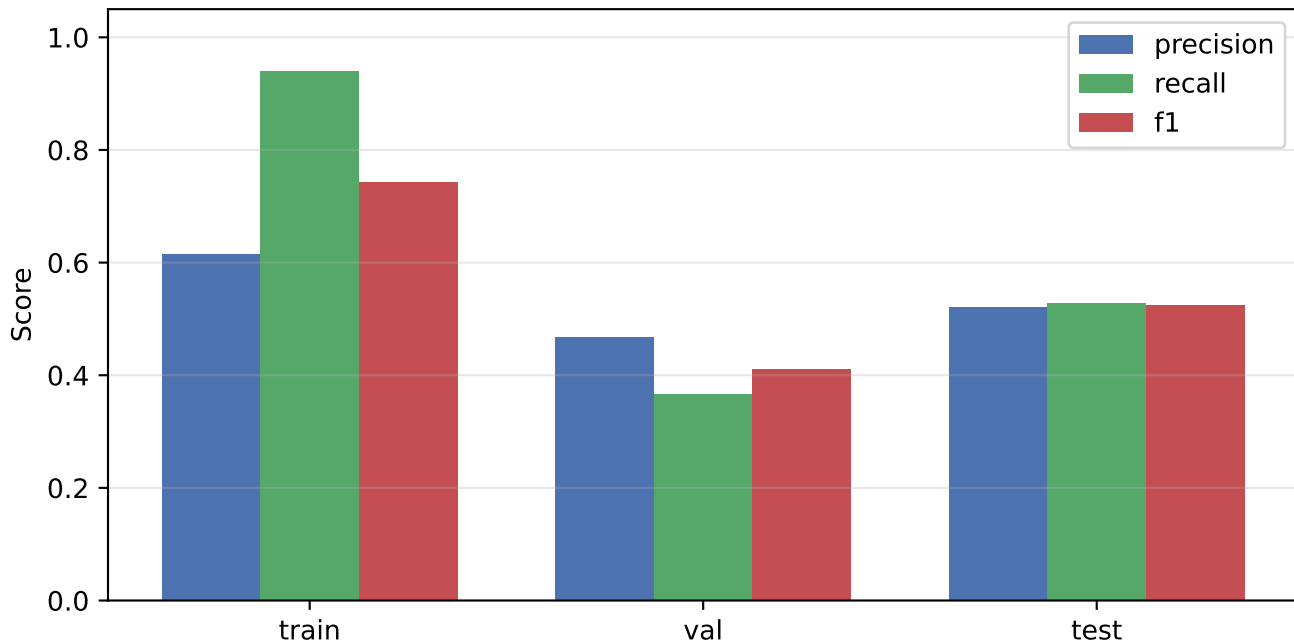
Signal-Verteilung (0=neutral, 1=move)



Richtung-Verteilung (nur signal==1)



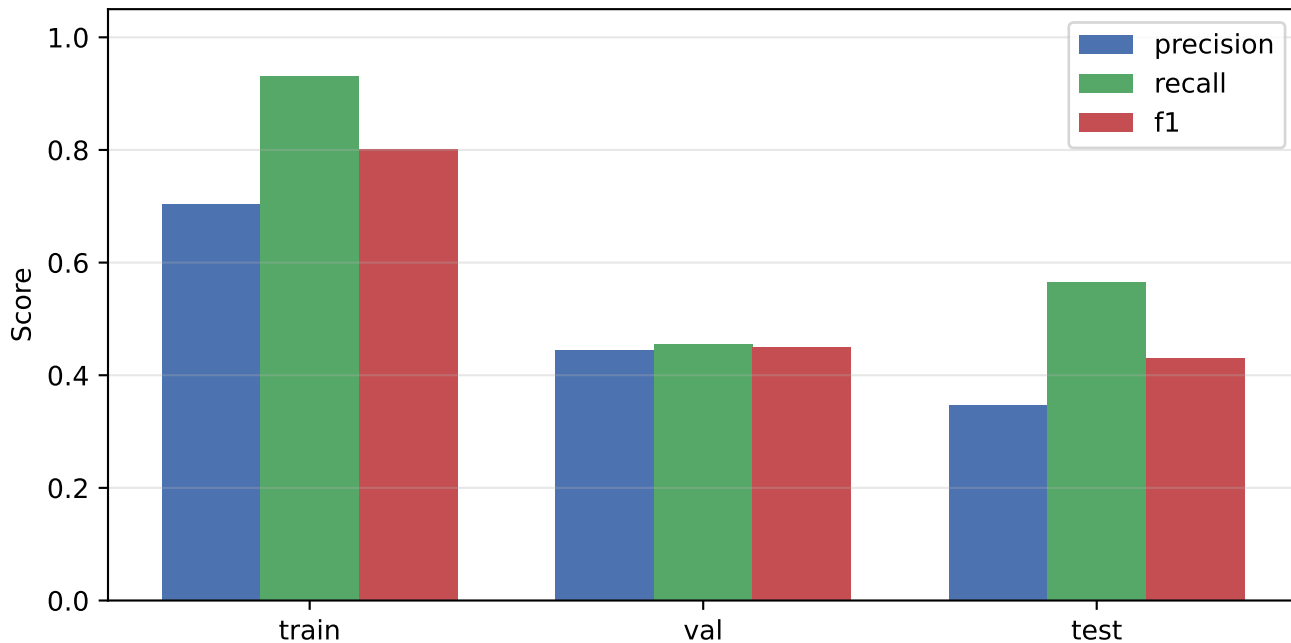
Up-Modell (up vs not-up) – Kennzahlen für Klasse 'up'



Up-Modell (up vs not-up) - Tabelle (Klasse 'up')

split	precision	recall	f1	support
train	0.615	0.940	0.743	151.000
val	0.469	0.366	0.411	41.000
test	0.521	0.529	0.525	70.000

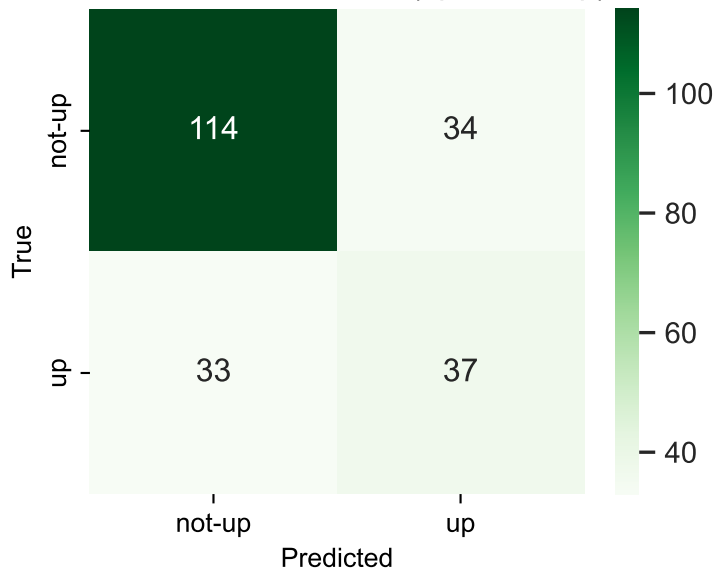
Down-Modell (down vs not-down) - Kennzahlen für Klasse 'down'



Down-Modell (down vs not-down) - Tabelle (Klasse 'down')

split	precision	recall	f1	support
train	0.704	0.930	0.802	187.000
val	0.444	0.455	0.449	44.000
test	0.347	0.565	0.430	46.000

Confusion Matrix – Test (up vs not-up)



Confusion Matrix – Test (down vs not-down)

