

Trading Strategy

Model Evaluation Report

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Summary (rows 1-10)

Model	Target	RMSE	MAE	R2	MAPE %
ensemble	close	8392.142131	6759.952386	0.0773	9.73
ensemble	returns	0.004674	0.003155	-0.1976	10099.81
linear_regression	close	308.194786	196.171071	0.9988	0.27
linear_regression	returns	0.004280	0.002647	-0.0042	169.61
neural_network	close	15376.633800	11481.280226	-2.0977	16.72
neural_network	returns	0.008145	0.005881	-2.6361	3949.16
random_forest	close	10487.731133	8257.522400	-0.4410	11.94
random_forest	returns	0.006753	0.005113	-1.4991	1353.19
svr	close	19420.660585	17039.812657	-3.9413	24.07
svr	returns	0.010136	0.009399	-4.6305	49874.88

Errors

- xgboost: [Errno 2] No such file or directory: 'c:\\Users\\JoshuaSwiga\\Desktop\\strat\\Models\\xgboost\\xgboost_close.pkl'
- arima: [Errno 2] No such file or directory: 'c:\\Users\\JoshuaSwiga\\Desktop\\strat\\Models\\arima\\arima_close.pkl'