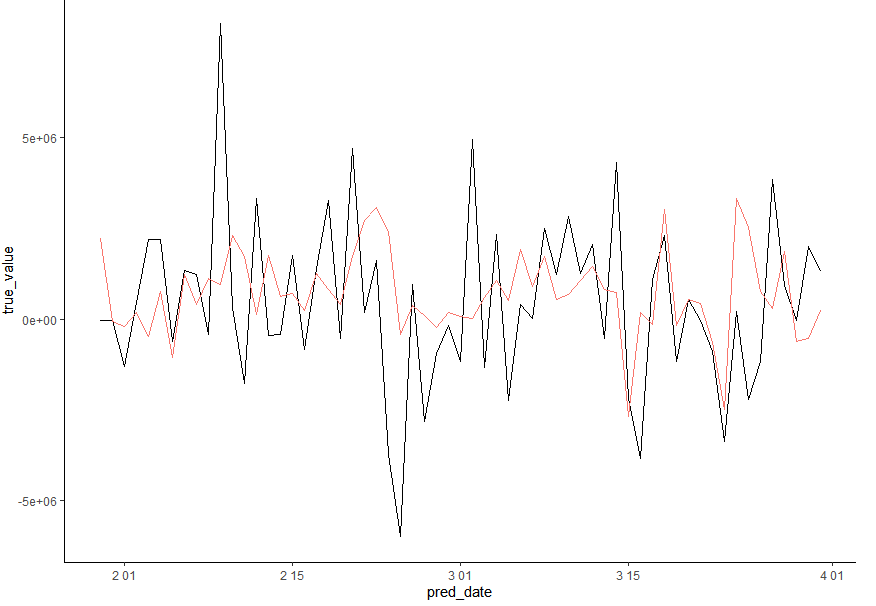
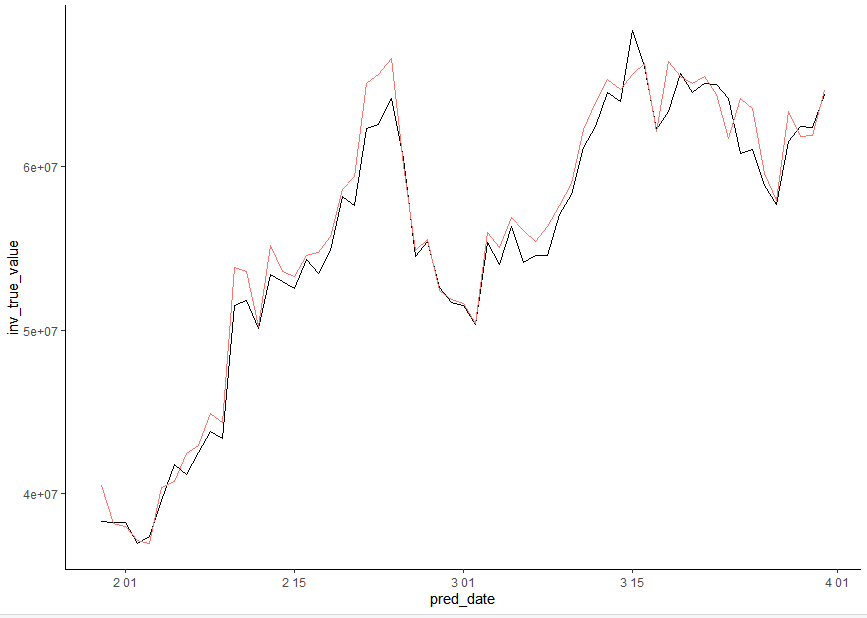
[ 랜덤 포레스트 factor 넣은 ver ]

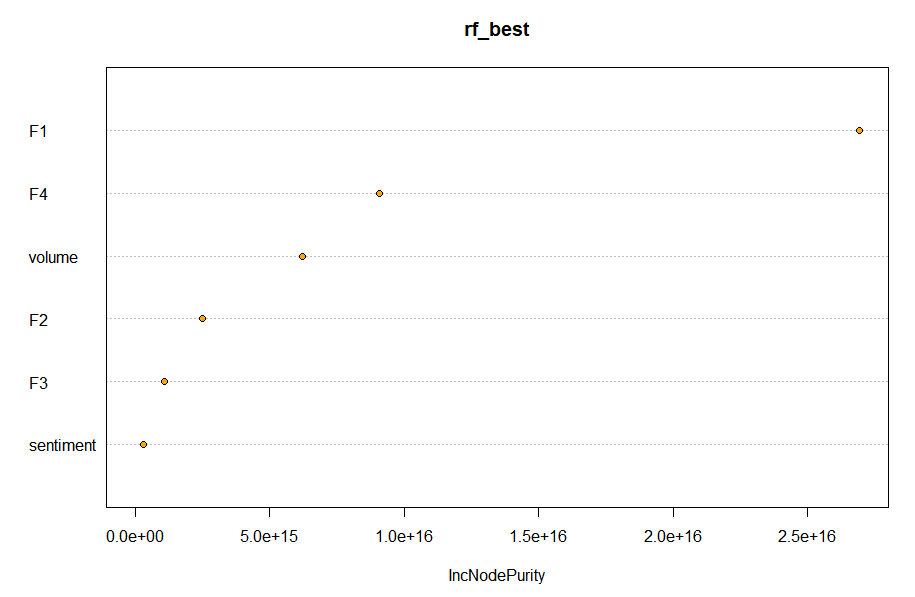
차분 시계열-



차분 풀어준 시계열 –



Importance plot



> RMSE(fit\_frame2[, "inv\_true\_value"], fit\_frame2[, "inv\_fit\_value"])

[1] 1358327

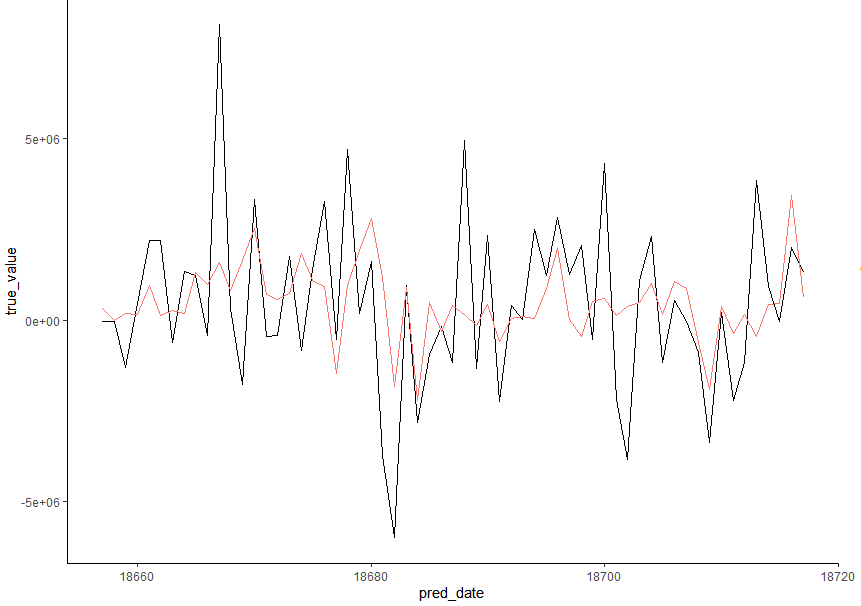
> f\_params

mtry ntree window\_size RMSE

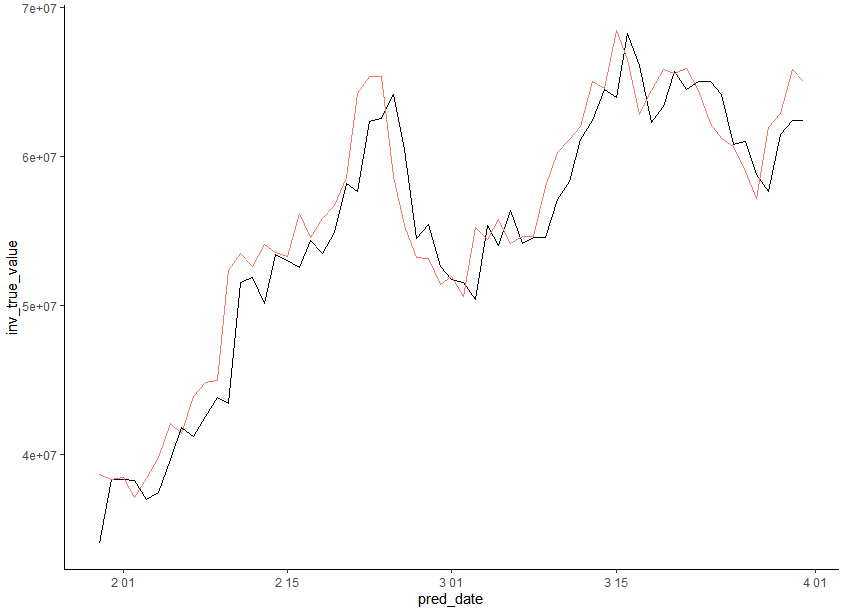
26 3 5 100 1656014

[ 랜포 모든 변수 다 넣은 ver ]

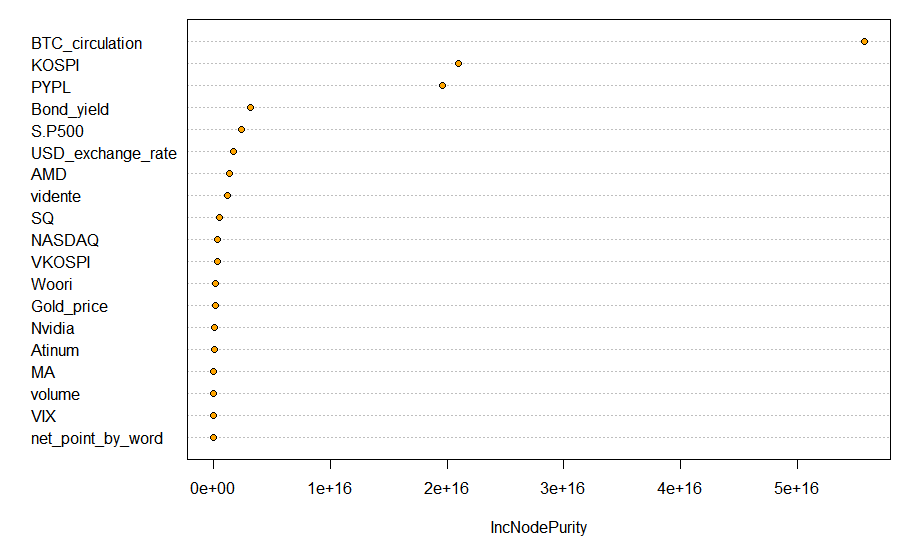
차분된 시계열 –



차분 풀어준 후 시계열 –



Importance plot –



> RMSE(rf\_data[(nrow(rf\_data)-60):nrow(rf\_data),"BTC\_price"], fit\_value)

[1] 2092874

> fit\_params

mtry ntree window\_size RMSE

122 3 5 300 1805139