











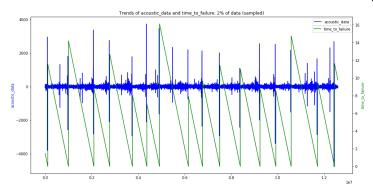
# General information

Just Andrew's Data Munging plus a quick Genetic Programming Model

```
Code
```

CPU times: user 2min 24s, sys: 17.9 s, total: 2min 42s Wall time: 2min 43s

Code



Code

```
In [5]:
    print(f'{X_tr.shape[0]} samples in new train data and {X_t
    r.shape[1]} columns.')
```

4194 samples in new train data and 138 columns.

```
In [6]:
    np.abs(X_tr.corrwith(y_tr['time_to_failure'])).sort_values(
    ascending=False).head(12)
```

Out[6]:

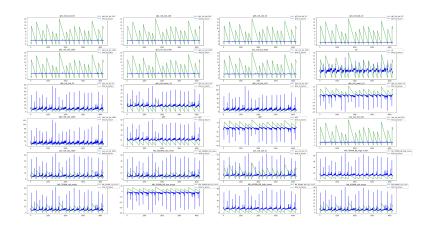
```
q05_roll_std_100
                     0.648824447085559
q01_roll_std_100
                     0.644797095592989
q05_roll_std_10
                     0.643123220257531
q01_roll_std_10
                     0.635263713488480
q05_roll_std_1000
                     0.614482273757696
q01_roll_std_1000
                     0.603691188925208
min_roll_std_1000
                     0.544294240126950
                     0.506994140262580
iqr
q95_roll_std_10
                     0.439754146578064
q95_roll_mean_10
                     0.439483461929961
q95_roll_std_100
                     0.433791697887343
q05_roll_mean_10
                     0.428967215266466
dtype: float64
```

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plt.grid(False)

```
plt.figure(figsize=(44, 24))
    cols = list(np.abs(X_tr.corrwith(y_tr['time_to_failure'])).
    sort_values(ascending=False).head(24).index)
    for i, col in enumerate(cols):
        plt.subplot(6, 4, i + 1)
        plt.plot(X_tr[col], color='blue')
        plt.title(col)
        ax1.set_ylabel(col, color='b')

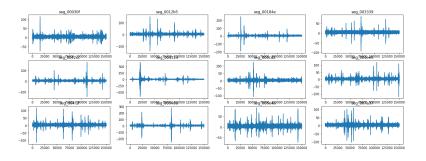
ax2 = ax1.twinx()
        plt.plot(y_tr, color='g')
        ax2.set_ylabel('time_to_failure', color='g')
```



plt.legend([col, 'time\_to\_failure'], loc=(0.875, 0.9))

```
In [8]:
    scaler = StandardScaler()
    scaler.fit(X_tr)
    X_train_scaled = pd.DataFrame(scaler.transform(X_tr), columns=X_tr.columns)
```

Code



```
In [10]:
    X_train_scaled.head()
```

## Out[10]:

	mean	std	max	min
0	1.424140499795022	-0.170213582943171	-0.218193508692627	0.19321818520
1	0.805716032556442	0.004734017014316	0.063936007992510	-0.0180372712
2	1.511155259373638	0.049252196732055	-0.086288799593083	0.16303883429
3	1.494934375107487	0.043949637951170	0.122560323147863	-0.1877961201

```
In [11]:
        def GPI(data):
            return (5.612045 +
                   _mean_10"]) - (((data["q95"]) + ((((data["iqr"]) + (((data[
        "q01_roll_std_100"]) + (((((data["q95_roll_std_10"]) + (dat
        a["q05_roll_std_1000"]))) + (((0.3183098733) * 2.0)))))))/
        2.0)))))) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) +
                   0.039999991*np.tanh((((10.64747142791748047))
        * ((((10.64747524261474609)) * (((data["q05"]) - ((((data[
        "q95"]) + (((data["q05_roll_std_100"]) + ((((((((data["iq
        r"]) + (((data["q05_roll_std_100"]) * 2.0)))/2.0)) + ((1.0)
        )))) + (data["q95_roll_mean_10"]))/2.0)))))/2.0))))))) +
                   0.039999991*np.tanh((((11.80052089691162109))
        * (((((11.80052089691162109)) * (((((data["q99"]) + (data["q
        05"]))) \ - \ (((data["q05_roll_std_1000"]) \ + \ (((((data["iqr"])
         + (((((((data["ave_roll_std_100"]) + (((data["q05_roll_std
        _10"]) * 2.0)))) * 2.0)) * 2.0))) * 2.0)))) +
                   (((1.0) + (((data["iqr"]) - (((((((((data["q05"]) - (data
        ["q05\_roll\_std\_100"]))) - (data["q95"]))) * 2.0)) * 2.0)) +
         (data["q01\_roll\_mean\_100"]))))))))) * 2.0)) * 2.0)) * 2.0
        )) * 2.0)) +
                   0.039999991*np.tanh((((10.65805721282958984)))
        n_10"]) - (((((data["q95"]) + (((data["q05_roll_std_10"]) *
         2.0)))) * 2.0)))) - (data["iqr"]))) - (data["q01_roll_std_
        100"]))))) - (data["iqr"]))) - (data["q01_roll_std_100"
        ]))))) +
                   0.039999991*np.tanh((((11.62679195404052734)))
        * (((data["q05_roll_mean_10"]) + ((((11.62679195404052734))
         * (((data["iqr"]) + ((((((((data["q05"]) - (((data["q05_r
        oll_std_10"]) * 2.0)))) * 2.0)) - (((data["iqr"]) + (data[
        "abs_std"]))))) * 2.0)))))))) +
                   0.039999991*np.tanh((((data["av_change_abs_ro
        ll_std_1000"]) * 2.0)) - ((((11.25893974304199219)) * ((((1
        1.25893974304199219)) * ((((11.25893974304199219)) * (((dat
        a["q05_roll_std_100"]) + (((data["q05_roll_std_1000"]) +
        (((((data["MA_700MA_BB_high_mean"]) + ((((data["q05_roll_s
        td_10"]) * 2.0)) * 2.0)))) * 2.0)))))))))))))))))))))))
                   0.039999991*np.tanh((((((((-1.0) - ((((((dat
        a["iqr"]) + (((((data["q05_roll_std_10"]) + (((data["q05_ro
        ll_std_1000"]) + (data["std_roll_std_100"]))))) * 2.0)))) +
         (data["q05_roll_std_10"]))) * (((data["av_change_abs_roll_
        mean_10"]) + ((14.63721561431884766)))))))) * 2.0)) * 2.0))
         * 2.0)) +
                   "q05"]) - (((data["q05_roll_std_10"]) * 2.0)))) * 2.0)) *
        2.0)) * 2.0)) - (((data["iqr"]) + (((data["q05_roll_std_10
        0"]) + (data["min_roll_std_100"]))))))) * 2.0)) * 2.0)) *
        2.0)) + (data["iqr"]))) * 2.0)) +
                   ta["iqr"]) + (((((((((data["q05_roll_std_10"]) * 2.0)) +
        (((data["q01\_roll\_std\_10"]) * 2.0)))) * 2.0)) + (data["q05\_
        roll_std_10"]))))) * 2.0)) * 2.0)) * 2.0)) + (data["std_fir
        st_10000"]))) * 2.0)) * 2.0))))) * 2.0)) +
```

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0.039999991*np.tanh(((((((((data["min\_last\_500
td_10"]) * ((7.0)))))) * 2.0)) - (data["min_last_50000"])))
 * 2.0)) - (data["min_first_10000"]))) * 2.0)) * 2.0)) * 2.
0)))) * 2.0)) * 2.0)) * 2.0)) +
                         0.039999991*np.tanh(((data["min_roll_std_100"
]) - (((((13.68760871887207031)) * ((((((data["q05_roll_std
_1000"]) + (((((data["min_roll_std_100"]) + ((((data["q95_"
roll_mean_10"]) + (data["av_change_rate_roll_mean_1000"]))/
8733))) * 2.0)) * 2.0)))))) * 2.0)) * 2.0))))) +
                         roll_std_100"]) - (((((((((data["q05_roll_std_1000"]) + (data["q05_roll_std_1000"]) + (data["q
ta["ave_roll_std_10"]))) + (((data["iqr"]) - (data["q05_rol
1_{mean_10"]))))) * 2.0)) * ((7.0))))) * 2.0)) * 2.0)) * 2.0)) * 2.0)
0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) +
                         0.0399999991*np.tanh((((9.0)) * ((((9.179042816))))))
16210938)) * ((((9.17904281616210938)) * ((((9.0)) * (((dat
a["MA_700MA_BB_low_mean"]) - (((data["q05_roll_std_10"]) +
(np.tanh((((((data["q95"]) * 2.0)) + (np.tanh(((9.179039955))))))
(((((data["min_roll_std_100"]) + (((data["av_change_abs_roll
_std_10"]) + (((data["q05_roll_std_1000"]) + (((((6.265866
75643920898)) * (data["q05_roll_std_100"]))) * 2.0
)))))))))))))) * 2.0)) - (data["max_roll_std_100"]))) * 2.0))
- (data["av_change_abs_roll_std_10"])))) +
                         \hbox{\tt 0.039999991*np.tanh(((((((data["av\_change\_rate}
_roll_mean_10"]) + ((9.27850341796875000)))) - ((((9.278503
(((data["q05\_roll\_mean\_10"]) - (data["iqr"]))))) * 2.0)) *
2.0)) * 2.0)) * 2.0)) * 2.0)) + (data["q05_roll_std_100"
]))))))) * 2.0)) +
                         {\tt 0.039999991*np.tanh(((((((((data["mean\_change\_"
rate_last_50000"]) + (((((((((((((((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)((1.0*)(
000"]))/2.0)) / 2.0)) + (data["q05_roll_std_100"]))) * 2.0
)) * 2.0)))) * 2.0)) * 2.0)) * 2.0))) * 2.0)) * 2.0)) * 2.
0)) +
                         0.039999991*np.tanh((((11.44563198089599609))
* ((((11.44563579559326172)) * (((data["min_last_50000"]) -
  oll_mean_10"]))) * 2.0)) * 2.0)) + ((((((data["q05_roll_st
d_10"]) + (data["q05_roll_mean_10"]))/2.0)) + <math>(data["q05_roll_mean_10"])
ll_mean_10"]))/2.0))))))))) +
                         0.039999991*np.tanh((((((((((((data["q05_roll
_std_100"]) + (data["q05"]))) - (((((data["q95"]) + (((data
["Moving_average_6000_mean"]) + ((((((data["q05_roll_std_1
00"]) + (data["iqr"]))) * 2.0)) - (data["q05"]))))))) * 2.0
)))) * 2.0)) * 2.0)) * 2.0)) * 2.0)) +
                         0.039999991*np.tanh((((9.0)) * ((((9.0)) *
((((9.0)) * (((((8.0)) * (((data["q05_roll_mean_10"]) +
(((data["exp_Moving_average_300_mean"]) - ((((4.99870872497)))))
558594)) * (((data["q05_roll_std_10"]) * 2.0)))))))) -
(((data["q05_roll_mean_10"]) * 2.0))))))))))))))))))
                         0.039999991*np.tanh((((8.78560256958007812)) *
  78560256958007812)) * (((((-2.0) * (data["q95_roll_mean_10"
]))) - ((((data["q05_roll_std_1000"]) + (data["iqr"]))/2.0
))))))) * 2.0)) * 2.0)))))) - (data["q05_roll_std_1000"
])))))))) +
```

```
ll\_mean\_1000"]) \ - \ (data["std\_last\_10000"]))) \ - \ ((((14.58706
188201904297)) * ((((data["q05_roll_std_100"]) + (((data["q
01\_roll\_mean\_100"]) \ * \ ((((data["Moving\_average\_6000\_mean"])
   + (data["q05_roll_mean_10"]))/2.0)))))/2.0))))) - (data[
 "abs_max_roll_mean_100"]))) * 2.0)) * 2.0)) * 2.0)) * 2.0))
                                      0.039999991*np.tanh((((((((data["q95_roll_mea
n_10"]) \ - \ ((((((((((data["iqr"]) \ + \ (((data["q01\_roll\_std\_10
average_6000_mean"]))))))))))) + (((data["q95"]) * 2.0)))) *
(2.0)) * (2.0))) * (2.0)) * (2.0)) * (2.0)) +
                                      0.039999991*np.tanh(((data["max_to_min"]) -
(((data["avg_first_50000"]) + ((((9.91363239288330078)) *
(((((((9.91363239288330078)) * (((((data["q05_roll_std_10"])
   + (np.tanh((np.tanh(((((0.44413101673126221))) + ((((data[
 "q95"]) + (data["avg_first_50000"]))/2.0)))))))) * 2.0
))))) * 2.0))))))) +
                                      ving_average_1500_mean"]) - (((data["max_roll_mean_100"]) +
   (((data["q05_roll_std_10"]) * (((((10.65131282806396484))
+((7.0))/(2.0))))))))) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)
0)) * 2.0)) * 2.0)) * 2.0)) +
                                      _10"]) * 2.0)) * 2.0)) * (data["q05_roll_mean_100"]))) -
ean_100"]))) + (((((data["q05_roll_std_10"]) * 2.0)) * 2.0
)))) * 2.0)) * 2.0)) * 2.0)) + (data["abs_q05"]))) * 2.0
)))) +
                                      0.039999991*np.tanh((((((((data["q05_roll_std
_100"]) - (((((np.tanh((data["q95_roll_mean_1000"]))) + (((
data["q01_roll_std_1000"]) + ((((((data["q05_roll_std_10"
]) + (((((data["q05_roll_std_100"]) * 2.0)) * 2.0)))) * 2.0
0.039999991*np.tanh(((((-3.0) * (((data["av_ch
ta["q05\_roll\_mean\_100"]) + ((((((data["q95"]) + (data["q05"]) + (data["q05"]))))))
_roll_std_100"]))) + (data["q05_roll_std_100"]))) * 2.0))))
   * 2.0)))) * 2.0)) * 2.0)) * 2.0))))) * 2.0)) +
                                      _{100} = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 100 = 1
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)) * 2.0)) * 2.0)) * 2.0)) +
                                      ta["q05_roll_std_100"]) * 2.0)) + ((((data["Moving_average_
3000_mean"]) + ((((data["abs_max_roll_std_1000"]) + ((((dat
a["q01\_roll\_mean\_1000"]) + (data["abs\_q05"]))/2.0)))/2.0)))
/2.0)))) + (data["q95"]))) + (data["std_roll_std_100"]))) *
   (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0
                                      0.039999991*np.tanh((((((((((-2.0) - (data["q
05_roll_std_100"]))) + (((((-2.0) * ((((data["q05_roll_std
_100"]) + (((data["q05_roll_std_10"]) - (((data["q95_roll_m
ean_1000"]) - (((data["q05_roll_std_10"]) * 2.0)))))))) *
(2.0)))) * (2.0))) * (2.0)) * (2.0)) * (2.0)) + (2.0)) * (2.0)) * (2.0)) + (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) * (2.0)) 
                                      5_{roll_std_100"}) + (((((data["q95_roll_mean_1000"]) * (np.
tanh((np.tanh((((((np.tanh((data["q01_roll_std_10"]))) * 2.
0)) + (data["q05_roll_std_100"])))))))))) + (((data["q01_rol
l_std_10"]) * 2.0))))))))) * 2.0)) * 2.0)) * 2.0)) * 2.0))
```

```
data["q95_roll_mean_10"]))/2.0)))) * 2.0)) * 2.0))) + (((d
ata["q05_roll_std_1000"]) + (data["q95"]))))) * 2.0)) * 2.0
)) + (data["q95"]))) * 2.0))))) * 2.0)) +
           0.039999991*np.tanh(((((-1.0*(((((((4.0)) -
((((((data["q05"]) - (((((data["q05_roll_std_100"]) * 2.0))
* 2.0)))) * 2.0)))) * 2.0))))) - (((((data["avg_last_10000"
]) * 2.0)) + (((((data["avg_last_10000"]) * (data["q05_roll
_{mean_{100}}))) * 2.0))))) * 2.0)) +
           ["q05_roll_std_1000"]) + (((((((data["Moving_average_6000_
mean"]) + (data["q01_roll_std_10"]))/2.0)) + (data["q95_rol
1_mean_10"]))) + (data["q95_roll_mean_10"])))))))) * 2.0))
* 2.0)) - ((((data["abs_q05"]) + (data["q05_roll_std_1000"
]))/2.0)))) * 2.0)) * 2.0)) * 2.0)) +
           ta["q01_roll_std_100"]) + (((data["MA_1000MA_std_mean"]) +
(((((data["q05_roll_std_1000"]) + (0.3183098733))) * 2.0
)))))) - (data["Moving_average_3000_mean"]))) * 2.0)) + (da
ta["iqr"]))) * 2.0)) + (data["MA_1000MA_std_mean"])))))) *
2.0)) * 2.0)) +
           ]) - (((data["abs_max_roll_std_10"]) - (((((data["q05_roll_
std_100"]) + (((data["q95"]) + (((data["ave10"]) / 2.0
))))))) * (((data["q05_roll_std_100"]) - ((10.0)))))))) *
2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) +
           0.039999991*np.tanh(((((12.41961765289306641
)) * (data["classic_sta_lta1_mean"]))) - ((((12.41961383819
580078)) * ((((12.41961765289306641)) * ((((12.419617652893
06641)) * ((((((np.tanh((data["q95_roll_std_10"]))) + (data
["q01_roll_std_100"]))/2.0)) + (((data["q05_roll_std_1000"
]) - (np.tanh((-2.0)))))))))))))))))) +
           0.039999991*np.tanh((((-1.0*(((((((data["std_
roll_std_1000"]) + (((((3.0) + (data["Moving_average_700_me
an"]))) * (((np.tanh((((data["q05_roll_std_100"]) + (((data
["Moving_average_6000_mean"]) + (np.tanh((((data["q05_roll_
std_1000"]) * 2.0))))))))) * 2.0))))) * 2.0))))) * 2.0)))))
* 2.0)) +
           0.039999991*np.tanh((((((((data["iqr"]) -
((((((((np.tanh(((((((data["std"]) * 2.0)) + (((data["q05\_rol
l_std_100"]) * 2.0)))))) * (data["sum"]))) + (((((data["MA_
700MA_BB_high_mean"]) + (data["q05_roll_std_100"]))) * 2.0
)))) * 2.0)))) * 2.0)) * 2.0)) * 2.0)) +
           0.039999991*np.tanh(((((((((data["min_roll_std
_100"]) + ((((((((((data["med"]) - (data["min_roll_std_100"
]))) - ((((1.0) - (((((data["exp_Moving_average_30000_mean"
]) - (((((data["q05_roll_std_10"]) * 2.0)) * 2.0)))) * 2.0
)))))) * 2.0)) * 2.0))) * 2.0)) * 2.0)) * 2.0)) +
           0.039999991*np.tanh(((((((((data["q05\_roll\_std
_100"]) * 2.0)) + (((data["q05_roll_std_100"]) + ((((-1.0*
((((data["q05_roll_std_100"]) * (data["q05_roll_std_100"
])))))) * ((((13.66018199920654297)) * ((((data["q05_roll_
\mathtt{std\_100"])} \; + \; (\mathtt{np.tanh}((\mathtt{data["abs\_q05"]))))) \; * \; 2.0))))))))))))
 * 2.0)) * 2.0)) +
           0.039999991*np.tanh(((data["q05_roll_std_100"
]) - (((((((data["q05_roll_std_100"]) + (data["q05_roll_std
_10"]))) + (data["Moving_average_3000_mean"]))) *
5_roll_std_100"]) + (data["Moving_average_1500_mean"])))))
+ ((8.0)))) * 2.0)) * 2.0))))) +
           sh//doto["aBE roll otd 1888"]\\\\ + ////doto["Moving over
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st_50000"]) - (((((data["q95"]) - ((((((data["Moving_avera
ge_3000_mean"]) * (data["Moving_average_3000_mean"]))) -
(((data["q05_roll_std_10"]) * 2.0)))) * 2.0)))) + (data["q9
5_{\text{roll_mean_10"}}))))) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0
)) * 2.0)) +
                         + (((((data["q05_roll_std_1000"]) * 2.0)) * 2.0)))) * 2.0
)))) * 2.0)) - (data["q05"]))) * 2.0)))) * 2.0))) * 2.0)))
* 2.0)) * 2.0)) +
                          ata["q05_roll_std_100"]) + (((data["q05_roll_mean_100"]) +
(data["q05\_roll\_std\_100"]))))))) - (((data["abs\_max"]) * 2.
0)))) - (((data["abs_q05"]) * (data["q95_roll_std_1000"
(-3.0) + (-3.0) + (-3.0) + (-3.0) + (-3.0) + (-3.0)
                          0.039999991*np.tanh(((((((((np.tanh((((((dat
a["ave_roll_mean_1000"]) - (((((data["q01_roll_std_10"]) -
(((((data["abs_q05"]) * (((data["q95_roll_mean_10"]) - (data["q95_roll_mean_10"]) + ((data["q95_roll_mean_10"]) - (data["q95_roll_mean_10"]) + (data["q95_roll_
a["iqr"]))))) \  \  \, *\  \, 2.0)))) \  \  \, *\  \, 2.0)))) \  \  \, *\  \, 2.0)))) \  \  \, *\  \, 2.0))) \  \  \, -\  \, (data
["q01_roll_std_10"]))) * 2.0)) * 2.0)) * 2.0)) +
                         h((((((data["max_to_min"]) + (data["mean_change_rate_first_
10000"]))) + (data["q01_roll_std_1000"]))))) + ((-1.0*
]))))) * 2.0)) * 2.0)))))) * 2.0)) * 2.0)) * 2.0)) +
                         0.039999991*np.tanh((((((((-3.0) * (((data["a
bs_q05"]) + (((((data["q05_roll_std_10"]) * 2.0)) - (np.tan))))
(((data["q05_roll_std_10"]) * 2.0)))))) * 2.0)) * 2.0
)))))))))) * 2.0)) * 2.0)) * 2.0)) +
                         0.039999991*np.tanh(((((((((((((data["ave_roll
_mean_100"]) - (((data["q05_roll_std_10"]) + ((((data["q01
_{roll\_std\_10"]) + (((((((data["q05_roll_std_1000"]) - (np.t
anh((((data["q05\_roll\_std\_1000"]) \ *\ 2.0)))))) \ *\ 2.0)) \ *\ 2.0)
)))) * 2.0))))) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) +
                         0.039999991*np.tanh((((((data["exp_Moving_ave
rage\_30000\_mean"]) \ - \ (((((np.tanh((((np.tanh((((data["max\_r
oll_std_1000"]) + (np.tanh(((((((((data["q95_roll_mean_10
0"]) + (data["q05_roll_std_100"]))) * 2.0)) * 2.0)) - (data
["classic_sta_lta3_mean"])))))))))) * 2.0))) * 2.0)) * 2.0
)))) * 2.0)) * 2.0)) +
                         0.039999991*np.tanh((((((8.0)) * ((((((((7.0)))
  *((((((8.0)) * (((data["q05"]) - (((((3.0) / 2.0)) + (data["q05"]) - (((((3.0) / 2.0)) + (data["q05"]) + (da
a["q05_roll_std_100"])))))) + (data["max_roll_std_10"
]))))) + (data["q05"]))) + (data["mean_change_abs"]))))) *
2.0)) +
                          0.039999991*np.tanh(((((((((((data["min_last_5]
0000"]) - (data["q05\_roll\_std\_1000"]))) - (((((((((data["q
05\_roll\_std\_1000"]) + (data["abs\_q05"]))/2.0)) - (((((data[
"exp_Moving_average_3000_mean"]) * (data["exp_Moving_averag
e_{3000_{mean}}))) - (((data["iqr"]) * 2.0))))) * 2.0)) * 2.
0)))) * 2.0)) * 2.0)) * 2.0)) +
                         0.039999991*np.tanh((((11.31315994262695312))
* (((((((np.tanh(((((np.tanh(((((11.31315994262695312)) *
(((data["q95\_roll\_mean\_1000"]) + ((((11.31315994262695312)))
  * (data["q05_roll_std_10"])))))))) - (data["q05_roll_std_
100"]))))) * 2.0)) * 2.0)) - (((data["q05_roll_std_10"]) +
((0.67717570066452026)))))))))) +
                          ]) + (((data["MA_400MA_std_mean"]) * ((((data["exp_Moving_
average\_3000\_mean"]) \ - \ (((data["q01\_roll\_std\_10"]) \ * \ 2.0
```

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Andrews Script plus a Genetic Program Model | Kaggle
  )))) * (((data["q01_roll_std_10"]) + (data["exp_Moving_aver
  age_3000_mean"])))))))))) * 2.0)) * 2.0)) * 2.0)) * 2.0)) *
  (2.0)) * (2.0)) * (2.0)) +
                             "q05_roll_std_1000"]) + (np.tanh((((data["Moving_average_70
  0_{mean}) - (((data["q01_roll_std_10"]) * ((-1.0*((((4.222)
  44548797607422)) * (((data["ave10"]) + (data["q05_roll_std_
  ))))) +
                             0.039999991*np.tanh(((data["min_roll_std_10"])
    r"]) - (data["q95_roll_mean_1000"]))))) * 2.0)) + (data["iq"]) * 2.0)) * 2.0)) * 2.0)
  r"]))) * 2.0)) * 2.0)) + (data["q01_roll_std_10"]))) + (np.
  tanh((data["avg_last_50000"]))))) * 2.0)))) +
                             0"]) - ((((12.11624908447265625)) * ((((((data["q05_roll_s
  td_100"]) * (data["abs_q05"]))) + ((((12.11624908447265625
  )) * (((data["ave_roll_mean_100"]) + ((((data["q05_roll_st
  \label{eq:def_def} $d_100"]) - (data["min_roll_mean_1000"]))) - (data["min_roll_mean_1000"])) 
  _mean_1000"]))))))))) * 2.0))))) +
                             0.039999991*np.tanh((((((data["skew"]) -
  2.0)) * 2.0)) * 2.0)) * 2.0)) - (data["abs_q05"]))))))) *
  2.0)) * 2.0)) +
                             0.039999991*np.tanh((((((((data["min"]) - (np
  098733))) * 2.0)) - (((data["Moving_average_6000_mean"]) *
  (((data["ave_roll_mean_1000"]) + (((data["av_change_abs_rol
  1_{mean_10"} / 2.0)))))))) * 2.0)))))) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)
  2.0)) +
                             0.039999991*np.tanh((((((data["q01_roll_std_1
  0"]) * (data["q05_roll_std_100"]))) * ((((data["q95_roll_std_100"]))) * ((((data["q95_roll_std_100"])))) * ((((data["q95_roll_std_100"]))) * (((data["q95_roll_std_100"])))) * ((((data["q95_roll_std_100"])))) * ((((data["q95_roll_std_100"])))) * ((((data["q95_roll_std_100"])))) * ((((data["q95_roll_std_100"])))) * ((((data["q95_roll_std_100"])))) * ((((data["q95_roll_std_100"]))) * ((((data["q95_roll_std_100"]))) * ((((data["q95_roll_std_100"])))) * (((data["q95_roll_std_100"]))) * (((data["q95_roll_std_100"]))) * (((data["q95_roll_std_100"]))) * ((((data["q95_roll_std_100"])))) * ((((data["q95_roll_std_100"])))) * ((((data["q95_roll_std
  td_100") + ((((6.67154550552368164)) * ((((-1.0) - (data[
  "q05_roll_std_100"]))) * 2.0)))))) * 2.0)))) - (((((data["a
  v_change_abs_roll_mean_10"]) - (data["q95_roll_std_100"])))
     - (data["avg_last_10000"]))))) +
                             0.039999991*np.tanh((-1.0*(((((((data["q01_ro
  11_std_10"]) - (data["mean_change_rate_first_10000"]))) +
  (((data["av_change_abs_roll_mean_10"]) + (((data["q95_roll_
  mean_10"]) - (((data["abs_q05"]) * ((-1.0*(((data["q01_rol
  l_std_1000"]) + (data["q95_roll_mean_10"])))))))))))) *
  (((data["q01_roll_std_100"]) * (data["q01_roll_std_100"
  ]))))))))) +
                             + (data["q05_roll_std_100"]))) * 2.0)) * 2.0)) * 2.0)) * 2.
  0)) * (((data["q01_roll_std_10"]) * ((((-1.0*((data["q95_ro
  11_mean_100"])))) - ((((data["q01_roll_std_10"]) + ((((data["q01_roll_std_10") + (((data["q01_roll_std_10") + ((data["q01_roll_std_10") + ((data["q01_r
  a["q01_roll_std_10"]) * 2.0)) + (3.0))))/2.0))))))) +
                             0.039999991*np.tanh(((((((((data["avg_last_100
  00"]) - (((data["q05_roll_std_10"]) - (((((data["abs_q05"])
    - ((((((((((((data["q05_roll_std_10"]) - (np.tanh((((data[
  "q05_roll_std_10"]) * 2.0)))))) * 2.0)) * 2.0)) * 2.0)) *
  2.0)))) * 2.0))))) * 2.0)) * 2.0)) * 2.0)) +
                             \label{eq:talman} \verb"talmans.q05"]) + (data["q95"]))) - (np.tanh((np.tanh((data[
  "skew"]))))))) * 2.0)) * 2.0)))) - (((data["av_change_abs_
```

roll\_mean\_10"]) + (((data["abs\_q05"]) + (data["abs\_q05"

\* (((((data["q05\_roll\_mean\_10"]) - ((2.0)))) - ((((14.75798 606872558594)) \* (((data["q05\_roll\_std\_10"]) - (nn\_tanh

0.039999991\*np.tanh((((14.75798225402832031))

]))))))) \* 2.0)) \* 2.0)) \* 2.0)) +

```
(......
a["q05_roll_std_10"]) * 2.0)) - (data["abs_q05"
0.039999991*np.tanh((((-1.0*(((data["mean_cha
nge_rate"]) + (((data["q05_roll_std_1000"]) + (((data["q05_
roll_std_100"]) * (((((data["q05_roll_std_100"]) * (((data
["exp_Moving_average_30000_mean"]) + (data["q05_roll_std_1
0"]))))) + (((data["q05_roll_std_1000"]) - (((data["exp_Mov
ing_average_300_mean"]) * (data["exp_Moving_average_300_mea
n"]))))))/2.0)))))))))))) * 2.0)) +
                 0.039999991*np.tanh(((((((data["mean_change_r
ate_first_10000"]) + (data["q01_roll_std_10"]))/2.0)) - (da
ta["av_change_abs_roll_mean_10"]))) - (((data["av_change_ra
te_roll_mean_1000"]) + ((((((((data["q01_roll_std_10"]) -
5156)) + (data["q01_roll_std_10"])))))))) * 2.0)) * 2.0))
* 2.0)))))) +
                 1000"]) * ((((data["exp_Moving_average_30000_mean"]) + (((d
ata["Moving_average_1500_mean"]) * (data["Moving_average_30
00_{mean}]))))/2.0)))) - (((((np.tanh(((((((data["q95"]) *
2.0)) - (((data["exp_Moving_average_30000_mean"]) * (data[
"Moving_average_3000_mean"]))))) * 2.0))) * 2.0)) * 2.0
))))) * 2.0)) +
                 0.039999991*np.tanh(((data["skew"]) - (((data[
_mean_10"]))) + ((((((data["iqr"]) + (data["av_change_abs_r
oll_mean_100"]))) + (data["av_change_rate_roll_mean_100"]))
/2.0)))) - (((data["avg_first_10000"]) * (data["avg_first_1
0000"]))))) + (2.0)))))) +
                 0.039999991*np.tanh(((data["mean_change_rate_f
irst_10000"]) + (((data["q01_roll_std_1000"]) + (((data["q0
1_roll_std_10"]) * (((((data["q05_roll_std_1000"]) + (((dat
a["q05_roll_std_1000"]) + (((data["abs_q05"]) * ((((((data
["std"]) * 2.0)) * 2.0)) * 2.0))))))))) * ((-1.0*((data["q05
_roll_std_100"]))))))))))))) +
                 _mean"]) - (((((((data["av_change_abs_roll_mean_10"]) + (da
ta["q95_roll_mean_10"]))) + (data["av_change_abs_roll_std_1
00"]))) + (((np.tanh((data["max_to_min"]))) - (((((data["q0
5"]) - (((data["av_change_rate_roll_std_1000"]) * ((-1.0*((
data["max_to_min"])))))))) * 2.0)))))) * 2.0)) +
                 0.039999991*np.tanh((((((data["q01_roll_std_1
0"]) * (((data["Moving_average_700_mean"]) + (data["Hilbert"])) + (data["Hilbert"]) + (data["Hilber"]) + (data["Hilber"]
_{mean"])))))) + (np.tanh(((((data["q95_roll_std_10"]) * 2.0)
)) * 2.0)))))) * ((-1.0*((((((((((data["q05_roll_std_100"])
 * 2.0)) - (data["avg_last_10000"]))) * 2.0)) - (data["q95_
roll_mean_1000"])))))))) +
                 0.039999991*np.tanh((((data["skew"]) - ((((-
1.0*((data["av_change_rate_roll_std_10"])))) * (((data["ske
w"]) \ + \ (data["max\_to\_min"]))))))) \ - \ (((data["q05\_roll\_std\_1
000"]) + (((((data["max_to_min"]) + (((((data["kurt"]) + (-
1.0))) * 2.0)))) * (data["abs_max_roll_std_100"]))))))) +
                 000"]) + (data["exp_Moving_average_3000_mean"]))) * ((-1.0*
((((((data["q01_roll_std_1000"]) * (data["q05_roll_std_10"
]))) + (((data["max"]) + (data["q01_roll_std_1000"
ata["q01_roll_std_100"]))) - (data["q01_roll_std_1000"
]))))) +
                 {\tt 0.0399999991*np.tanh(((data["q95\_roll\_std\_1000"}
```

```
]) + (((data["q01_roll_std_100"]) - ((((((data["q05_roll_s
td_1000"]) + (data["abs_q05"]))) * (data["q05_roll_std_100"
]))) * (((((data["q05_roll_std_10"]) + (data["q01_roll_std_
10"]))) * (((((data["q05_roll_std_100"]) * (data["q05_roll_
std_100"]))) + (data["avg_last_10000"]))))))))))) +
                         0.039999991*np.tanh((((((data["q05\_roll\_std\_1
000"]) * (data["q95_roll_mean_10"]))) + ((((((data["q95"])
  * (data["q95"]))) * (data["q01_roll_std_10"]))) - (((data[
"exp_Moving_average_30000_mean"]) * (data["exp_Moving_avera
ge_30000_mean"])))))))) * ((((-1.0*((((data["q05_roll_std_10
00"]) * (data["q01_roll_std_10"])))))) * 2.0)))) +
                         {\tt 0.0399999991*np.tanh(((((((data["q05\_roll\_std\_1}
0"]) * 2.0)) * 2.0)) * ((-1.0*(((np.tanh((((data["skew"])
+ (((data["skew"]) + ((((data["max_to_min"]) + (data["av_ch
_std_10"]) + (((data["q95"]) * (data["q95"]))))/2.0
))))))))) +
                         0.039999991*np.tanh(((data["min_last_10000"])
- (((((-1.0*((((data["kurt"]) - (data["std_first_10000"
])))))) - (((((((data["min"]) * (data["kurt"]))) * 2.0)) +
(((data["av_change_abs_roll_std_1000"]) * ((((data["av_cha
nge_abs_roll_mean_100"]) + (data["med"]))) + (data["med"
]))))))))))))))))))))))))))
                         0.039999991*np.tanh((((((data["min"]) + (((data["min"]) + (((data["min") + ((data["min") + ((data["min")
ta["min"]) - (((((data["av_change_abs_roll_mean_10"]) - (((
data["av_change_abs_roll_std_1000"]) + (data["av_change_abs
_roll_std_10"]))))) + (((((data["avg_last_10000"]) + (data[
"av_change_abs_roll_std_10"]))) * (data["max_last_50000"
]))))))))) * 2.0)) - (np.tanh((data["min_roll_std_100"
]))))) +
                         0.039999991*np.tanh(((data["min_roll_std_1000"
]) - (((data["q01_roll_std_1000"]) * ((((data["q01_roll_st
d_10"]) * (((data["q95_roll_mean_100"]) + (np.tanh((data["q
05_roll_std_1000"])))))) * (((((data["q05_roll_std_100"])
* (data["q05_roll_std_100"]))) + ((((data["q95_roll_mean_10
0"]) + (data["q01_roll_std_100"]))/2.0))))))))) +
                         0.0399921872*np.tanh((((((data["q01_roll_mean_
100"]) * ((((((((((((data["ave_roll_std_10"]) * 2.0)) * 2.0))
* 2.0)) * 2.0)))) * 2.0))) - (((((data["q01_roll_std_10"]) *
  (data["q05_roll_std_1000"]))) * (((data["q05_roll_std_100
0"]) * (((data["q05_roll_std_1000"]) * (data["q05_roll_std_
1000"])))))))) +
                         00"]) + (((((data["q95_roll_std_10"]) * (data["avg_first_50"])  
000"]))) - (((data["q05_roll_std_100"]) * (((data["q05_roll
_std_100"]) * (((data["q05_roll_std_100"]) * (((((data["q9
5"]) * (data["q95"]))) + (data["avg_first_50000"]
0.0399921872*np.tanh(((data["std_roll_mean_100)])))
0"]) * (((((((-1.0*(((data["med"]) + (((data["med"]) + (data["med"]) + (data
ata["q05_roll_std_1000"]) * ((((((data["min_last_10000"])
* 2.0)) * 2.0)) * 2.0))))))) * 2.0)) + 2.0))) +
                         0.039999991*np.tanh(((((((((data["min"]) * (da
ta["kurt"]))) * (data["kurt"]))) * (data["kurt"]))) + (((da
ta["kurt"]) - (np.tanh((((((-1.0*(((((data["av_change_rat
e_roll_std_100"]) * (data["q95_roll_mean_1000"]))) - (data[
"Moving_average_6000_mean"]))))))) * 2.0)) * 2.0))))))) +
                         0"]) + ((((((data["classic_sta_lta4_mean"]) - (data["q05_ro"]))))))
ll_std_1000"]))) + (data["abs_q05"]))/2.0)))/2.0)) + (((((
             ////data["a0E mall atd 100"]) /data["maan abanaa
```

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Andrews Script plus a Genetic Program Model | Kaggle
    ו.ט) - ((((data[ qub_roll_std_i) - (data[ mean_cnange_
    rate_last_50000"]))) * (data["q05_roll_std_1000"]))))) +
   (((data["min_roll_mean_1000"]) - (data["mean_change_rate_la
   st_50000"]))))))) +
                                         0.039999991*np.tanh(((data["q95_roll_std_1000"
   ]) - (((data["q05_roll_std_100"]) * (((data["q05_roll_std_1
   00"]) * (((data["q05_roll_std_100"]) * ((((data["med"]) *
    (data["q95_roll_std_1000"]))) + (((data["q05_roll_std_100"
   ]) * (((((data["q99_roll_mean_1000"]) * (data["q05_roll_std
   _100"]))) + (data["q05_roll_std_100"]))))))))))))))))) +
                                         0.0399843715*np.tanh(((((((data["skew"]) + (((data["skew"]) + ((((data["skew"]) + ((((data["skew"]) + (((data["skew"]) + (((data["skew") + ((data["skew") + ((data["((data["skew") + ((data["skew") + ((data["skew") + ((data["skew")
   ata["q01_roll_std_1000"]) * (((data["abs_q05"]) - (((data[
    "max_to_min"]) + (data["q95_roll_mean_10"]))))))))) + (((da
   ta["mean_change_rate"]) + (data["min_last_10000"]))))) +
    (((data["min_first_10000"]) * (((data["av_change_rate_roll_
   std_100"]) + (data["q95_roll_mean_10"]))))))) +
                                          0.039999991*np.tanh(((data["q01\_roll\_std\_1000"
   ]) * ((-1.0*(((data["q99\_roll\_mean\_1000"]) + (np.tanh)))
   \label{eq:data} \mbox{ d"]))/2.0)) \mbox{ - (((data["skew"]) - (((data["Hann_window_mean" \mbox{ } \
    ]) * 2.0)))))) * (data["q01_roll_std_10"]))) * 2.0)) * 2.0
   )) * 2.0))))))))) +
                                         00"]) * 2.0)) + (np.tanh((np.tanh(((((((((data["min_roll_m
   ean_1000"]) + (((((data["av_change_abs_roll_mean_1000"]) +
   ((((((data["min_roll_mean_1000"]) + (data["kurt"]))) * 2.0
   )))) - (data["mean_change_rate_first_50000"]))))) * 2.0)) *
      2.0)) * 2.0))))))) +
                                          \hbox{\tt 0.0399921872*np.tanh(((((data["av\_change\_rate\_r
   oll_std_1000"]) * (data["min_roll_std_10"]))) + (((((data[
    "q05_roll_mean_1000"]) + (np.tanh((((data["av_change_rate_r
   oll_mean_10"]) - (((data["avg_first_50000"]) + (data["max_r
   oll_mean_1000"]))))))))))))    * (((((data["skew"]) * 2.0)) + (((
   data["skew"]) + (data["q99_roll_mean_1000"])))))))) +
                                         0.039999991*np.tanh((((data["kurt"]) * (data["kurt"]) *
    ll_std_100"]) + (data["q05"]))) * 2.0)) * 2.0)) * 2.0)) *
   (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0
   ge_rate_last_10000"])))))) +
                                         0.039999991*np.tanh((((((((data["q95_roll_mea
   n_10"]) + (((data["q95_roll_mean_10"]) * 2.0)))) - (data["m
   ax_to_min"]))) * (((data["q05_roll_mean_100"]) + (((data["M
   A\_400MA\_BB\_low\_mean"]) * (((((data["q05\_roll\_mean\_100"]) +
      (((((data["q95\_roll\_mean\_1000"]) * 2.0)) * 2.0)))/2.0)) -
    0.039999991*np.tanh(((data["iqr"]) - (((data[
    "q01_roll_std_100"]) * ((((data["q01_roll_std_100"]) +
    (((((((data["iqr"]) * (((data["q999"]) + (((data["iqr"]) +
    (((data["q01_roll_std_10"]) * (data["max_to_min"])))))))))
   * (data["q01_roll_std_10"]))) * (data["iqr"]))))/2.0)))))
                                          1000"]) + (((data["min_roll_mean_1000"]) + ((((((data["q0
   5"]) - (data["std_last_50000"]))) * (data["min_roll_std_10
   0"]))) + (((data["max_last_10000"]) - (data["kurt"
   ]))))))))))    * (((data["std_last_50000"])    * (((data["q95_roll
   _{mean_{1000"}}) * 2.0))))) * 2.0)) +
                                         0.0399921872*np.tanh(((((((((data["q999"]) *
    (((((data["q01_roll_mean_1000"]) - (data["abs_max_roll_std_
   100"]))) - (data["std_last_10000"]))))) * 2.0)) + (np.tanh)
   (((((-1.0*(((data["av\_change\_rate\_roll\_std\_10"]) - (data[
    "std_last_10000"])))))) * (((data["min_roll_std_1000"]) - (
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data["std_last_10000"])))))))) * 2.0)) +
                 0.0399921872*np.tanh((((data["av_change_abs_ro
ll_std_1000"]) + (data["q05"]))) * ((((((data["avg_last_10
000"]) - (data["classic\_sta\_lta4\_mean"]))) - (data["min\_rol"]
l_std_10"]))) + (((((((((data["min_roll_std_10"]) - (data[
"classic_sta_lta4_mean"]))) - (data["q01_roll_mean_1000"
]))) + (data["med"]))) * (data["min_roll_std_10"])))))) +
                 0.0399921872*np.tanh(((data["q95_roll_std_1000"
]) - (((data["abs_q95"]) - ((((data["mean_change_rate"]) +
ta["av_change_abs_roll_std_10"]))) * ((((data["mean_change_
rate"]) + (data["mean_change_abs"]))/2.0))))/2.0)) * 2.0
))))))/2.0))))) +
                 _std_1000"]) * (((data["q95_roll_mean_1000"]) * (((data["st
d_first_50000"]) + (((data["q99_roll_std_10"]) + (data["std
_first_50000"]))))))))))))) - ((((((data["av_change_abs_rol
1_mean_100"]) - (((data["max"]) + (data["mean_change_abs"
]))))) - (data["q99_roll_mean_10"]))) / 2.0)))) +
                 0.0399687439*np.tanh(((np.tanh((((np.tanh)))))))
- (data["min_roll_std_100"]))) * 2.0)) * 2.0)) * 2.0)) * 2.
a["av_change_abs_roll_std_10"]) + (data["q95_roll_std_1000"
]))/2.0)) + (data["min_roll_mean_1000"]))))) +
                 0.0399843715*np.tanh(((data["av_change_abs_roll
ata["exp_Moving_average_30000_mean"]) * (data["classic_sta_
lta2\_mean"]))) \ + \ (((np.tanh(((((((data["av\_change\_abs\_roll
_std_100"]) - (((data["q99_roll_mean_1000"]) + (((data["q01
_roll_std_10"]) * 2.0)))))) * 2.0)) * 2.0)))) * 2.0)))) * 2.0)))/2.0
))))) * 2.0)))) +
                 0.0399921872*np.tanh(((data["std_roll_mean_100)])))
0"]) * (((data["trend"]) - (((((data["min_roll_std_100"]) +
 (((((data["abs_q95"]) * (((data["std_roll_mean_1000"]) - (
data["av_change_rate_roll_mean_10"])))) + (data["q01_roll_
std_1000"]))))) + (((data["q05_roll_std_10"]) * (((data["mi
n_roll_std_100"]) - (data["av_change_abs_roll_std_10"
]))))))))))) +
                 0"]) * (3.1415927410))) * (((data["q01_roll_mean_1000"]) +
["min_first_50000"]))) * ((((((data["min_first_50000"]) *
(((data["abs_mean"]) - (data["min_first_50000"]))))) * 2.0
)) * 2.0))))))) +
                 0.0399765596*np.tanh((-1.0*(((data["max_roll_s
td_100"]) + (np.tanh((((data["max_roll_std_100"]) * ((((data["max_roll_std_100"]) * (((data["max_roll_std_100"]) * (((data["max_roll_std_100"]) * (((data["max_roll_std_100"]) * (((data["max_roll_std_100") * ((data["max_roll_std_100") * ((data["max_roll_std
ta["classic_sta_lta3_mean"]) + (data["min_last_10000"]))) -
 (((data["q95_roll_std_100"]) - ((((data["classic_sta_lta3
_mean"]) + (((data["Moving_average_6000_mean"]) + (data["ex
p_Moving_average_300_mean"]))))) + (data["classic_sta_lta3_
0.0399140455*np.tanh(((data["max_roll_mean_100"
0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * 2.0)) * (((data["av_c
hange_rate_roll_mean_1000"]) * ((((-3.0) * (((data["max_fi)
rst_50000"]) + (data["max_roll_std_1000"]))))) + (data["av_
change_abs_roll_std_10"]))))))) +
                 \hbox{\tt 0.0399687439*np.tanh(((data["av\_change\_abs\_roll)))}\\
_mean_1000"]) * ((((((data["min_roll_std_1000"]) + (data["s
```

```
l_std_100"]) + (((data["mean_change_rate_last_50000"]) -
a_{ta2\_mean"}) + (data["av\_change\_abs\_roll\_mean\_1000"]))/2.
0)) + (data["classic_sta_lta3_mean"]))))/2.0)))))))))))
                   0.0399843715*np.tanh(((data["av_change_rate_rol
1_mean_10"]) - (((data["av_change_rate_roll_mean_100"]) +
(((((data["mean_change_rate_first_50000"]) * (data["av_chan
ge_rate_roll_mean_10"]))) * (((((data["mean_change_rate_fi
rst_50000"]) * (data["av_change_rate_roll_mean_10"]))) +
(((np.tanh((data["kurt"]))) + (((np.tanh((data["q05_roll_me
an_1000"]))) + (data["max_to_min"]))))))/2.0)))))) +
                   0.0399921872*np.tanh(((data["av_change_abs_roll
_std_100"]) * ((((((data["av_change_abs_roll_std_100"]) +
((((((data["abs_mean"]) + (data["q01_roll_std_1000"]))) * 2.
0)))/2.0)) * ((((((((data["av_change_abs_roll_mean_100"])
- (data["med"]))) - (((data["classic_sta_lta3_mean"]) * 2.0
)))) - (data["trend"]))) - (data["av_change_abs_roll_std_10
0"]))))))) +
                   0.0399921872*np.tanh(((data["mean_change_rate_1)])))
ast_50000"]) * (((data["av_change_abs_roll_std_10"]) + (((d
ata["av_change_abs_roll_std_10"]) + (((data["max_roll_std_1
ta["Moving_average_6000_mean"]) * (data["av_change_abs_roll
_std_10"]))) * (data["av_change_abs_roll_std_10"]))))) -
(((data["q95_roll_mean_1000"]) * (data["mean_change_rate_la
st_50000"]))))))))))))))))))))))))))))))
                   \hbox{\tt 0.039999991*np.tanh(((data["mean\_change\_rate\_l"}
ast_10000"]) * (((data["ave_roll_std_1000"]) * (((((((data
["min_last_10000"]) + (data["max_to_min_diff"]))/2.0)) - (data["max_to_min_diff"]))/2.0)) - (data["max_to_min_diff"]))/2.0)) - (data["max_to_min_diff"]))/2.0)) - (data["max_to_min_diff"])/2.0)) - (data["max_to_min_diff"])/2.0)
ata["trend"]))) + (((data["min_roll_std_1000"]) + ((((((da
ta["max_to_min_diff"]) + (data["min_last_10000"]))) * 2.0))
 + (data["av_change_abs_roll_std_100"]))))))))))) +
                   0.039999991*np.tanh((((((data["q95"]) * 2.0))
 * (((data["av_change_rate_roll_mean_1000"]) * (np.tanh
0)) * 2.0)) * 2.0)) * 2.0)))))))) + (((data["min_roll_mean_
10"]) - (((data["classic_sta_lta3_mean"]) * (data["q95"
]))))))) +
                   0.0399765596*np.tanh((((-1.0*(((data["mean_ch
ange_rate_first_50000"]) * (((data["av_change_abs_roll_std_
1000"]) - (data["q01_roll_std_1000"])))))))) + (((data["min
_roll_mean_100"]) * ((((((((data["mean_change_rate"]) -
(((data["min\_roll\_std\_1000"]) \ * \ (((data["av\_change\_abs\_roll
_std_1000"]) - (data["mean_change_rate"]))))))) * 2.0)) *
(2.0)) * (2.0)))))/(2.0)) +
                   0.0399843715*np.tanh(((data["q95"]) * (((data["q95"]) * (((data["q95"]) * (((data["q95"]) * (((data["q95"]) * (((data["q95"]) * (((data["q95"]) * ((data["q95"]) * (data["q95"]) * ((data["q95"]) * ((data["q95"]) * ((data["q95"]) * (data["q95"]) * ((data["q95"]) * ((data["q95"]) * (data["q95"]) * ((data["q95"]) * (data["q95"]) * ((data["q95"]) * ((data["q95"]) * (data["q95"]) * (data["q95"]) * (data["q95"]) * ((data["q95"]) * (data["q95"]) * ((data["q95"]) * (data["q95"]) * ((data["q95"]) * (data["q95"]) * ((data["q95"]) * ((data["q95"])) * ((data["q95"]) * ((
ll_std_10"]) * 2.0)) + ((((data["av_change_abs_roll_std_10"
]) + ((((((data["q95"]) * 2.0)) + (data["q95"]))/2.0)))/2.0
)))) * (((data["av_change_abs_roll_std_10"]) * (data["class
ic_sta_lta2_mean"])))))))))) +
                   0"]) * 2.0)) * 2.0)) * (((data["av_change_abs_roll_std_10"
0"]))) + (((((data["mean_change_rate_last_10000"]) + (data
["mean\_change\_abs"]))/2.0)) + (((data["med"]) + (data["med"])
]))))))) - (-3.0)))))) +
                   1000"]) * (((((data["max_first_50000"]) * 2.0)) + (((((np.
tanh((data["min roll mean 1000"]))) + (data["n05 roll mean
```

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   canni((aaca[ min_10ii_mean_1000 ]/// + (aaca[ 470_10ii_mean_
  1000"]))/2.0)) + (((((data["exp_Moving_average_3000_mean"])
     * ((((data["max_first_50000"]) + (data["exp_Moving_average
   _3000_mean"]))/2.0)))) + (data["Moving_average_6000_mean"
  ]))))))))) * 2.0)) * 2.0)) +
                                     0.0399921872*np.tanh((-1.0*(((((data["abs_tren
  d"]) \ * \ ((((10.0)) \ * \ (((data["av\_change\_rate\_roll\_mean\_1000"
   ]) - (((data["min_roll_mean_1000"]) + (np.tanh((((data["mea
  n_change_rate"]) - (data["min_roll_mean_1000"])))))))))))
     * (((data["MA_400MA_BB_high_mean"]) - (data["min_roll_mean"
   _1000"]))))))) +
                                     0.0399843715*np.tanh(((data["abs_max_roll_mean_
  100"]) + (((np.tanh((data["max_roll_mean_1000"]))) * ((((d
  ata["mean_change_rate_last_10000"]) - ((((((data["min_last_
  10000"]) + (data["kurt"]))/2.0)) * (data["skew"]))))) - (((
  00"])))) * 2.0)))))))) +
                                     {\tt 0.039999991*np.tanh(((data["q01\_roll\_std\_1000"}
   ]) * (((data["q99_roll_mean_100"]) * ((((data["min_roll_st
  d_1000"]) * (((data["min_roll_mean_1000"]) * (data["avg_fir
  st_10000"]))))) + (((((data["trend"]) + (((data["q05_roll_s
  td_10"]) * (((data["avg_first_10000"]) * (data["min_roll_me
  an_1000"]))))))) + (data["av_change_rate_roll_mean_10"
  ]))))))))) +
                                     0.039999991*np.tanh((-1.0*((((data["max_first_
  10000"]) * (((((data["skew"]) * ((((((data["min_roll_std_1
  00"]) * (data["min_last_10000"]))) + (data["q05_roll_std_10"])
  00"]))) * (((((data["q05_roll_std_100"]) + (data["q05_roll_
  std_100"]))) * (data["min_last_10000"])))))) - (data["tren
  d"])))))))) +
                                     0.0379058383*np.tanh(np.tanh(((np.tanh()np.tanh))))
  h((((((data["av\_change\_abs\_roll\_mean\_10"]) * (((((((data[
   "min_roll_std_1000"]) + (data["mean_change_rate"]))/2.0)) +
     ((-1.0*((np.tanh((data["av_change_rate_roll_std_10"
   ]))))))))) + (((data["classic_sta_lta2_mean"]) + (data["std_
  last_10000"])))))))) * 2.0))))) * 2.0))))) +
                                     0.0399921872*np.tanh((((((((data["classic_sta_
  lta1_mean"]) * 2.0)) * 2.0)) * (((data["MA_700MA_BB
  _high_mean"]) * (((data["max_roll_std_10"]) * ((((((data[
   "classic_sta_lta4_mean"]) - (data["av_change_abs_roll_std_1
  000"]))) - (data["max_roll_std_10"]))) - (((data["max_to_mi
  n_diff"]) + (data["av_change_abs_roll_std_1000"]))))))))))
                                     0.0399921872*np.tanh((((((((data["max_last_500
  00"]) * 2.0)) + (((data["av_change_abs_roll_mean_100"]) - (
  np.tanh((-1.0))))))) - ((((((data["min_last_50000"]) + (data["min_last_50000"]) + (data["min_last_5000"]) + (data["min_last_5000"]) + (data["min_last_5000"]) + (data["min_last_5000"]) + (data["min_last_5000"]) + (data["min_last_5000"]) + (data["min_last_500"]) + (data["min_last_500"]) + (data["min_last_500"]) + (data["min_last_500"]) + (data
  ta["av_change_abs_roll_mean_100"]))) - (data["mean_change_r
   ate_last_10000"]))) * (data["mean_change_rate_first_10000"
   ]))))) * ((((data["mean_change_rate_last_10000"]) + (data[
   "min_last_50000"]))/2.0)))) +
                                     0.0399921872*np.tanh(((data["mean_change_abs"])
     * ((((-1.0*((data["classic_sta_lta3_mean"])))) + ((((((((
  data["avg_first_10000"]) + ((((data["classic_sta_lta3_mean"
   ]) + (data["avg_last_10000"]))/2.0)))/2.0)) - (((data["max_
   to_min"]) - (np.tanh((data["min_first_50000"]))))))) + (((d
  ata["min_roll_std_10"]) - (data["max_first_10000"]))))/2.0
  )))))) +
                                     0.0399687439*np.tanh(((data["std_roll_mean_100)])))
  0"]) * ((((((data["av_change_abs_roll_std_10"]) * (data["av_change_abs_roll_std_10"]) * (data["av_change_a
  bs_q05"]))) - ((((((data["std_roll_mean_1000"]) * (data["std_roll_mean_1000"]) * (data["std
```

d\_roll\_mean\_1000"]))) + (data["abs\_q05"]))/2.0)))) +

(((((((data["abs\_max\_roll\_std\_1000"]) + (((data["min\_last\_1

```
0000"]) * (data["q95_roll_std_1000"]))))) * 2.0)) * 2.0
))))))) +
                         0.0396483690*np.tanh((((data["q05"]) * ((data["q05"]) * ((data["q05"]) * ((data["q05"]) * (data["q05"]) * (d
["avg_first_50000"]) - ((((data["q05_roll_mean_1000"]) +
(((data["trend"]) * (data["av_change_rate_roll_std_1000"
]))))/2.0)))))) + ((((data["min_last_10000"]) + (((((data[
 "max_to_min_diff"]) + (((data["max_to_min_diff"]) + (data[
"av_change_abs_roll_mean_1000"]))))) + (data["classic_sta_1")
ta4_mean"]))/2.0)))/2.0))) +
                         0.0399765596*np.tanh(((((data["q99_roll_std_10"
]) * 2.0)) * (((((data["med"]) * (np.tanh((data["q01_roll_m
ean_10"]))))) - (np.tanh(((((((data["av_change_abs_roll_st
"Moving_average_6000_mean"]) - (data["classic_sta_lta1_mea
n"]))) * 2.0))))))))) +
                         0.039999991*np.tanh(((data["abs_max_roll_mean_
100"]) + (((data["min_roll_mean_1000"]) - (((((data["q95_r
oll_mean_1000"]) + ((-1.0*((data["abs_q05"])))))/2.0)) *
(((data["kurt"]) * (((data["kurt"]) * (((data["q95_roll_std
_100"]) + (((((data["kurt"]) / 2.0)) * (data["kurt"
e_rate_roll_mean_100"]) * (data["mean_change_rate_first_100
00"]))) * ((((((data["MA_400MA_BB_low_mean"]) * (((((data[
"max_last_10000"]) + (np.tanh((np.tanh((data["classic_sta_1
ta4_mean"])))))))) + (np.tanh((data["q05"]))))))) + (((data[
"classic_sta_lta4_mean"]) + (data["trend"]))))/2.0)))))) +
                         ]) * (data["skew"]))) - (((data["min_roll_std_10"]) + (data
(data["classic\_sta\_lta1\_mean"])))))) * (data["max\_first\_100]
00"]))) * (data["av_change_abs_roll_mean_1000"]))) +
                         0.0329283066*np.tanh(((((data["std_roll_mean_10
00"]) + (((data["std_roll_mean_1000"]) + (((data["abs_tren
d"]) + (((data["std_roll_mean_1000"]) + (data["Moving_avera
ge_3000_mean"]))))))))) * (((((data["min_roll_std_10"]) +
(((data["min\_roll\_std\_10"]) \ * \ (data["Moving\_average\_3000\_me
an"]))))/2.0)) - (((data["std_roll_mean_1000"]) - (data["mi
n_roll_std_10"]))))))) +
                         1_std_1000"]) + (((data["av_change_rate_roll_mean_10"]) * (
data["mean_change_rate_last_10000"])))) + (((((data["q05_r
oll_mean_10"]) * 2.0)) * (((data["min_roll_std_10"]) * (np.
tanh((((((data["mean"]) * 2.0)) + (data["min_roll_std_10"
]))))))))))))))))))))))))))))
                         0.0399765596*np.tanh((-1.0*(((data["av_change_"
abs_roll_mean_10"]) * (((data["avg_last_10000"]) * ((((dat
a["mean_change_rate_first_50000"]) - (np.tanh((data["kurt"
]))))) - (((((((data["av_change_abs_roll_std_1000"]) + (dat
a["classic_sta_lta1_mean"]))/2.0)) + ((((data["max_to_min"
]) + ((((data["q05_roll_std_1000"]) + (data["min_first_5000
0"]))/2.0)))/2.0))))/))))))) +
                         0.0399609283*np.tanh((-1.0*(((data["q01_roll_m
ean_10"]) + (((data["q95"]) - (((data["min_last_10000"]) *
(((data["mean\_change\_abs"]) * (((((((((data["q95"]) * (data["q95"]) * (data[
a["MA_700MA_BB_high_mean"]))) + (data["min_last_10000"]))/
2.0)) + (data["min_first_10000"]))) + (data["min_first_1000
0"]))))))))))))))))))))))))))))))))
                         _{\rm rate\_roll\_mean\_1000"]) + ((-1.0*((((data["av_change_rate_r
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 oll_std_lu"]) + ((((-1.0*(((((data["avg_last_"uuuu"]) *
 (((data["q05\_roll\_std\_100"]) - (((data["av\_change\_rate\_roll
 _std_10"]) * (data["min_last_10000"]))))))) + (((data["av_c
 hange_rate_roll_std_10"]) * (data["av_change_abs_roll_std_1
 0"]))))/2.0))))) / 2.0)))))))/2.0)))) +
                   0.0398984179*np.tanh((((data["q95_roll_mean_1
 0"]) * (np.tanh((((data["mean_change_rate_first_50000"]) *
 (((data["mean_change_rate_first_10000"]) - ((((((data["av_
 change_abs_roll_std_1000"]) + (data["std"]))) + ((-1.0*
 (((((data["max_last_10000"]) + (((data["classic_sta_lta2_me
 an"]) * (data["av_change_abs_roll_std_10"]))))/2.0)))))) *
  2.0))))))))) * 2.0)) +
                   0.0399843715*np.tanh((((((data["av_change_abs_
 roll_mean_100"]) * ((-1.0*((data["mean_change_rate_first_10
 000"])))))) - (((data["min_roll_std_1000"]) * (data["q01_ro
 ll_mean_10"])))))) \ - \ (((data["q01_roll_std_10"]) \ * \ ((((data["q01_roll_std_10"]) \ * \ ((((data["q01_roll_std_10") \ * \ (((data["q01_roll_std_10") \ * \ (((data["q01_roll_std_10") \ * \ (((data["q01_roll_std_10") \ * \ (((data["q01_roll_std_10") \ * \ ((data["q01_roll_std_10") \ * \ (data["q01_roll_std_10") \ * \ (data["q01_roll_std_10") \ * \ (data["q01_roll_std_10") \ * \ (data["q01_roll_std_10") \ * \ ((data["q01_roll_std_10") \ * \ (data["q01_roll_std_10") \ * \ (
 ["av_change_abs_roll_mean_100"]) * (data["MA_700MA_std_mea
 n"]))) * (((data["av_change_abs_roll_mean_100"]) - (np.tanh
 ((data["mean_change_rate_first_50000"])))))))))) +
                   0.0398984179*np.tanh((((data["max_first_10000"
 ]) * (((np.tanh((((data["classic_sta_lta1_mean"]) * 2.0))))
  * ((-1.0*((np.tanh(((((((((data["avg_last_50000"]) *
 ((((((data["min_first_10000"]) - (data["min_roll_std_10"])))
   - (data["avg_last_50000"]))))) * 2.0)) * 2.0)) * 2.0
 0.0399687439*np.tanh(((data["min_first_10000"])
  roll_std_10"]))/2.0)) * (data["av_change_abs_roll_std_1000"
 ]))) + (data["abs_max"]))/2.0)) + (((data["std_roll_mean_10
 00"]) + (((((data["q01_roll_mean_1000"]) + (data["q99_roll_
 mean_10"]))) * (((data["min_first_50000"]) * 2.0))))))) *
 2.0)))) +
                   f"]) * (((data["min_first_50000"]) + (((((data["kurt"]) +
 (((data["av_change_abs_roll_std_10"]) + (data["std_first_10"])
 000"]))))) + ((((((data["kurt"]) - (data["av_change_rate_ro
 ll_mean_1000"]))) + (data["min_roll_std_10"]))/2.0)))/2.0
 ))))))) * 2.0)) * 2.0)) +
                   0.0398906022*np.tanh(((data["q95_roll_mean_100"
 ]) * ((-1.0*(((((((data["mean_change_rate_last_10000"]) * (
 data["Moving_average_6000_mean"]))) + (((((data["count_bi
 g"]) + (data["mean_change_rate_last_10000"]))) + (((data["m
 ast_10000"]) + ((((np.tanh((data["mean_change_rate_last_100
 00"]))) + (data["min_first_50000"]))/2.0)))))/2.0)))/2.0
 ))))))) +
                   0.0399843715*np.tanh(((((data["classic_sta_lta1
 _{\rm mean"}]) * (((data["av_change_rate_roll_std_100"]) + (((np.
 tanh((((np.tanh((((data["av_change_rate_roll_std_10"]) * (d
 ata["av_change_abs_roll_std_1000"]))))) + (0.3183098733
 ))))) - (((data["av_change_rate_roll_std_10"]) * (data["Han
 0000"]) * (data["av_change_abs_roll_std_1000"]))))) +
                   \hbox{\tt 0.039999991*np.tanh((((data["av\_change\_rate\_r
 oll_mean_100"]) * (((data["av_change_rate_roll_mean_100"])
 * ((((((data["classic_sta_lta3_mean"]) + (data["ave_roll_me
 an_1000"]))) + (data["av_change_rate_roll_mean_100"]))/2.0
 sta_lta3_mean"]) * (((((((data["ave_roll_mean_1000"]) + (da
 ta["classic_sta_lta4_mean"]))/2.0)) + (data["classic_sta_lt
 a4_mean"]))/2.0))))))) +
                   0.0399453007*np.tanh((((((((data["count_big"])
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- (data["min_first_50000"]))) * (((((((data["abs_max_roll_
mean_10"]) + (data["classic_sta_lta4_mean"]))/2.0)) + (data
["q01_roll_mean_1000"]))) + (data["q01_roll_mean_1000"
])))))) + ((((((data["abs_max_roll_mean_10"]) - (data["min_f
irst_50000"]))) + (((data["min_roll_std_10"]) - (data["min_
first_50000"]))))/2.0)))/2.0)) +
                        0.0355147459*np.tanh(((((((data["min_last_1000
0"]) * (data["classic_sta_lta3_mean"]))) * ((-1.0*((data["m
in_first_50000"])))))) - (((((((data["q01_roll_std_1000"])
 * (data["mean_change_abs"]))) * (data["classic_sta_lta2_me
an"]))) + (np.tanh((((data["classic_sta_lta2_mean"]) * (data["classic_sta_lta2_mean"]) * (data["classic_st
a["trend"])))))))) +
                        0.0355928876*np.tanh((((-1.0*((data["min"])))))
* (((((((data["mean_change_rate_last_10000"]) - (data["av_c
hange_abs_roll_std_1000"]))) * (data["Moving_average_1500_m
(data["mean_change_rate_first_50000"]))) - (((data["mean_ch
ange_rate_last_10000"]) * 2.0)))) - (data["q95_roll_std_10"]
]))) - (data["mean_change_rate_last_10000"])))))) +
                        0.039999991*np.tanh((((-1.0*(((((((data["std\_
last_10000"]) * (data["mean_change_rate_last_10000"]))) +
(((data["max_roll_mean_10"]) * ((((data["min_roll_mean_100"])))
0"]) + (data["av_change_rate_roll_std_100"]))) * (data["q00
1"]))))))/2.0))))) + (((data["min_roll_mean_1000"]) + (((da
ta["min_roll_mean_1000"]) + (data["abs_trend"]))))))/2.0))
                        0.0399921872*np.tanh(((data["av_change_abs_roll
_std_100"]) * (((data["std_roll_mean_1000"]) + ((((data["tr
end"]) + ((((((((((((((data["trend"]) * (data["mean_change_abs"
]))) + (data["mean_change_abs"]))) + (((data["av_change_abs
roll_std_100"]) / 2.0)))/2.0)) + ((-1.0*(((data["med"]) * (-1.0*(((data["med"]) * (-1.0*((data["med"]) * (-1.0*(((data["med"]) * (-1.0*(((data["med"]) * (-1.0*(((data["med"]) * (-1.0*((data["med"]) * (-1.0*((data["med") * (-1.0*((data["med") * (data["med") * (-1.0*((data["med") * (data["med") * (-1.0*((data["med") * (data["med") * (data["
  (data["mean_change_abs"])))))))))))))))))))))))))))))
                        p.tanh((((((data["std_roll_mean_1000"]) * 2.0)) * 2.0)))) +
  data["q95_roll_std_100"]))) * 2.0)) + (data["classic_sta_lt
a3_{mean}())) * 2.0))))))/2.0))/2.0)) +
                        0.0331861675*np.tanh(((((data["std_first_10000"
]) * (((data["std_first_10000"]) * (data["av_change_abs_rol
l_std_1000"]))))) + (((data["mean_change_rate_last_50000"])
 *(((np.tanh(((((data["max"]) * 2.0))))) *(((((((data["mea
n"]) - (data["max_first_10000"]))) - (data["max_first_1000
0"]))) - (data["max_to_min"])))))))) +
                        0"]) + (((data["max_to_min"]) * (data["mean_change_rate"
])))))) * (((((data["max_roll_mean_10"]) * 2.0)) * (((data[
"av_change_rate_roll_mean_1000"]) - ((((((data["av_change_
abs\_roll\_mean\_1000"]) + (data["mean\_change\_rate"]))/2.0)) +\\
  0.0339441299*np.tanh(((((data["max_to_min"]) *
(data["min_roll_mean_100"]))) + ((((((data["avg_first_5000
ean_change_rate_last_50000"]) + (((data["abs_max_roll_mean_
10"]) * (data["abs_max_roll_mean_10"]))))))) * (((data["min
_roll_std_10"]) + (((data["abs_max_roll_mean_10"]) * (data[
"avg_first_50000"])))))))) +
                        _100"]) * (((data["avg_last_10000"]) * (data["kurt"]))))) +
  data["min_roll_std_100"]))))/2.0)) + (((data["avg_last_1000
```

```
0"]) * (((data["std_first_10000"]) - ((((data["kurt"]) + (d
ata["min_roll_std_100"]))/2.0))))))/2.0)) +
                   sic_sta_lta3_mean"]) * (data["q99_roll_std_1000"])))))) -
(((((((data["max_to_min_diff"]) + (((data["kurt"]) * (data[
"std_roll_mean_1000"]))))/2.0)) + (((data["min_roll_std_10"
]) - (data["MA_1000MA_std_mean"]))))))) * 2.0)) * (((data[
"kurt"]) * (data["std_roll_mean_1000"]))))) +
                  \hbox{\tt 0.039999991*np.tanh((((((data["classic\_sta\_lta}
{\tt 3\_mean"]) * (((((np.tanh((np.tanh((data["max\_last\_10000"
]))))) + (data["skew"]))) + (((data["min_roll_mean_100"]) *
 2.0)))/2.0)))) + (((data["skew"]) * ((-1.0*(((((np.tanh((
data["max_last_10000"]))) + (data["skew"]))) / 2.0)))))))/
2.0)) +
                  0.0399296731*np.tanh(((data["min_roll_mean_100"
]) + ((((data["max_roll_mean_10"]) + ((((((data["min_last_
50000"]) * 2.0)) * 2.0)) * (((data["min_roll_mean_100"]) +
(((data["max_roll_mean_10"]) * (((data["max_roll_mean_10"])
 * ((((((data["max_roll_mean_10"]) + (data["min_roll_mean_1
00"]))/2.0)) - (data["min_roll_std_10"])))))))))))))))))))
                   0.039999991*np.tanh((((np.tanh((data["av_chan
ge_rate_roll_std_1000"]))) + (((data["mean_change_rate"]) -
 (np.tanh((data["exp_Moving_average_30000_mean"]))))))) *
(((data["trend"]) \ * \ ((-1.0*((((np.tanh((data["exp\_Moving\_a
verage_300_mean"]))) + (((data["av_change_rate_roll_std_100
0"]) - (((data["min_roll_std_1000"]) * (data["av_change_rat
e_roll_std_1000"])))))))))))))))))))))))))))))
                   0.0399921872*np.tanh((((((data["max"]) * (((data["max"]) * (((data["max")) * (((data["max"]) * (((data["max"]) * (((data["max"]) * (((data["max"]) * (((data["max")) * (((data["max")) * (((data["max")) * (((data["max")) * ((data["max")) * (((data["max")) * (((data["max")) * ((data["max")) * ((data["max")) * ((data["max")) * (((data["max")) * ((data["max")) * ((data["
ta["max_first_50000"]) * ((((((data["q95_roll_mean_10"]) *
 ((((((data["max"]) \ * \ (((data["mean\_change\_rate\_last\_50000"
]) - (data["av_change_abs_roll_std_1000"]))))) - (data["av_
change\_abs\_roll\_mean\_10"]))))) \ *\ 2.0)) \ -\ (data["av\_change\_a
bs_roll_mean_10"]))))))) * 2.0)) * 2.0)) +
                  0.0399609283*np.tanh(np.tanh((((((data["med"])
 * ((((data["av_change_rate_roll_std_100"]) + (((data["av_c
hange_abs_roll_mean_100"]) * (data["av_change_rate_roll_std
_100"]))))/2.0)))) + (((data["mean_change_rate_first_50000"
]) * (((((-1.0*((((data["max_to_min_diff"]) + (data["min_ro
11_std_10"])))))) + (((data["av_change_abs_roll_mean_100"])
 * (data["min_last_10000"]))))/2.0))))/ +
                  \hbox{\tt 0.0399921872*np.tanh(((data["av\_change\_abs\_roll}
_std_100"]) * ((-1.0*((((((((((((data["av_change_abs_roll_s
td_100"]) - (data["q95_roll_mean_100"]))) * (((np.tanh
(((((((data["mean"]) * (data["av_change_rate_roll_mean_100"
]))) * 2.0)))) * 2.0)))) + (data["mean"]))/2.0)) + (((data[
"classic_sta_lta3_mean"]) - (data["skew"]))))/2.0)))))) +
                   0.0375073254*np.tanh(((data["av_change_abs_roll
_{std_{1000}}) * (((((data["classic_sta_lta2_mean"]) + ((-1.
0*((((data["min_roll_std_1000"]) + (data["min_roll_std_100
hange\_abs\_roll\_mean\_10"]) \ * \ 2.0)) \ + \ ((((data["min\_roll\_std
_100"]) + (data["min_roll_std_100"]))) + (data["classic_sta
0.0399921872*np.tanh(((data["max_to_min"]) *
(((((data["av\_change\_rate\_roll\_std\_100"]) - (((np.tanh((datae)))))))
a["av_change_abs_roll_mean_100"]))) + (((np.tanh((data["mea
n_change_rate_first_50000"]))) + ((((data["av_change_abs_ro
ll_std_1000"]) + (((data["min_roll_std_10"]) + (data["min_r
oll_std_10"]))))/2.0)))))))) * (((data["av_change_abs_roll_
mean_1000"]) * (data["min_last_10000"]))))))) +
                  A A252881/120*nn tanh/////data["etd firet 50000"
```

```
0.0002001403^11p.ca1111((((uaca[ 5cu_1113c_00000
]) * (np.tanh((((data["q05_roll_mean_1000"]) * ((((data["c
lassic\_sta\_lta4\_mean"]) \ - \ (((((data["av\_change\_abs\_roll\_mea
n_10"]) * 2.0)) - ((((((-1.0*((data["av_change_rate_roll_st
d_10"])))) - (data["av_change_abs_roll_mean_10"]))) - (data
["q05_roll_mean_1000"]))))))) - (data["av_change_rate_roll_
std_10"]))))))))) * 2.0)) +
                          0.0390310585*np.tanh(((np.tanh(((((((((((data["m
in_roll_mean_1000"]) + (((data["MA_400MA_BB_high_mean"]) -
(((data["q95_roll_mean_10"]) * ((((data["av_change_rate_ro
11_mean_10"]) * (data["iqr"]))) + (((data["av_change_rate_r
oll_std_10"]) + (data["min_last_10000"])))))))))) * 2.0))
* 2.0)) * 2.0)))) / 2.0)) +
                         0.0393045507*np.tanh(((np.tanh((((((((data["q95"
_roll_mean_1000"]) + (((data["classic_sta_lta3_mean"]) + (d
ata["q95_roll_mean_1000"]))))) + (((data["classic_sta_lta3_
mean"]) + (((data["abs_q05"]) + (((data["classic_sta_lta3_m
ean"]) + (data["classic_sta_lta1_mean"]))))))))) * (((data[
"avg_first_10000"]) - (data["mean_change_abs"]))))))) / 2.0
)) +
                         {\tt 0.0396796241*np.tanh(((np.tanh((((((((data["min\_
last_50000"]) + (data["classic_sta_lta4_mean"]))/2.0)) + (n
t"]))) * 2.0)))))) * 2.0)))) * 2.0)) * 2.0)) * 2.0)) * 2.0)))))))
/ 2.0)) +
                         0.0399609283*np.tanh(((data["min_first_10000"])
  * (np.tanh((((((((((data["mean_change_rate_last_10000"]) -
  (((data["skew"]) * (data["min_first_10000"]))))) + ((((da
ta["mean_change_rate_last_10000"]) + (data["q05_roll_mean_1
0"]))) + (((((data["mean_change_rate_last_10000"]) + (data[
"min_first_10000"]))) * 2.0)))))) * 2.0)) * 2.0))))) +
                          0.0398280881*np.tanh((((((np.tanh(((((((data[
"min_roll_mean_100"]) * 2.0)) * 2.0)) - (data["std_first_10"
000"]))))) + (((np.tanh((data["min_last_50000"]))) * (data[
"av_change_abs_roll_std_10"]))))/2.0)) + (((data["std_first
_10000"]) * (((((data["min_last_50000"]) * (data["av_chang)]) * (data["av_chang)]) * (data["av_chang)]) * (data["av_chang)]) * (data["av_chang)] * (data["av_chang)]
e_abs_roll_std_10"]))) + (data["av_change_abs_roll_std_10"
]))/2.0))))/2.0)) +
                         0.0399531126*np.tanh((((((data["av_change_abs_
roll_mean_1000"]) \ * \ (data["std_last_10000"]))) \ - \ (((((data["std_last_10000"])))) \ - \ (((((data["std_last_10000"])))))))))) \ + \ (data["std_last_10000"])))) \ + \ (data["std_last_10000"]))))) \ + \ (data["std_last_10000"])))) \ + \ (data["std_last_10000"]))) \ + \ (data["std_last_10000"])))) \ + \ (data["std_last_10000"]))) \ + \ (data["std_last_10000"])) \ + \ (data["std_last_10000"]) \ + \ (data["std_last_10000"])) \ + \ (data["std_last_10000"]) \ + \ (data["std_last_10000"]) \ + \ (data["std_last_10000"]) \ + \ (data["std_last_10000"])) \ + \ (data["std_last_10000"]) \ + \ (data["s
"min_roll_std_10"]) + (np.tanh((((data["avg_last_50000"]) *
  (data["min_roll_std_10"])))))) + (np.tanh((((data["av_cha
nge\_abs\_roll\_mean\_1000"]) \ + \ (((data["abs\_q05"]) \ + \ (data["av
_change_rate_roll_mean_1000"])))))))))) * (data["av_change
_abs_roll_std_1000"]))) +
                         0.0399296731*np.tanh(np.tanh(np.tanh)
roll_std_10"])))))) * 2.0)) * 2.0)) + (data["q95_roll_std_1
00"]))) * ((((data["q99_roll_mean_1000"]) + (((((np.tanh((
data["q05_roll_std_10"]))) + (data["mean_change_abs"]))/2.0
)) + (data["classic_sta_lta1_mean"]))))/2.0)))))) +
                          ((((((((data["avg_last_10000"]) + (data["mean_change_abs"])))
  + (((data["max_last_10000"]) * (data["max_last_10000"
]))))))))) + (data["abs_q05"]))) * (data["min_roll_std_100"
])))))) + (((((data["avg_last_10000"]) + (data["q01_roll_std
_100"]))) * (data["av_change_abs_roll_std_1000"]))))/2.0))
                          0.0399687439*np.tanh(((((data["mean_change_abs"
]) * (((data["min_roll_std_100"]) - ((((((((data["q01_roll
_std_1000"]) + (data["mean_change_abs"]))/2.0)) + ((((((((
```

```
data["abs_trend"]) + (data["av_change_abs_roll_std_1000"]))
(2.0) + (data["av_change_abs_roll_std_1000"]))/2.0)) * (da
ta["min_roll_std_100"]))))/2.0)) * (data["min_roll_std_100"
0.0399531126*np.tanh((np.tanh(np.tanh)))
first\_50000"]) \ - \ (((((data["q05\_roll\_mean\_10"]) \ + \ (data["mi"]) \ + \ (data["mi"
n_roll_std_100"]))) + (data["q05_roll_mean_10"]))))))) * 2.
0)) * 2.0)) * 2.0)) * 2.0)) * 2.0))))) / 2.0)) +
                         0.0399765596*np.tanh((((data["mean_change_rate
_last_50000"]) * ((((data["avg_first_10000"]) + ((-1.0*(((
\label{eq:dataseta} \texttt{data["ave10"]) - (np.tanh((np.tanh(((((-1.0*((data["mean\_ch
((((2.0) + ((-1.0*((data["mean_change_rate_last_50000"
])))))/2.0)))) +
                         ge_abs_roll_std_10"]) * (((((data["ave_roll_mean_100"]) *
(((data["av_change_abs_roll_std_10"]) + (data["mean_change_
rate_first_50000"]))))) + (data["mean_change_rate_first_500
\texttt{00"]))))))))) + (\texttt{np.tanh}((((((\texttt{data["classic\_sta\_lta3\_mean"}
]) + (data["mean_change_rate_first_50000"]))/2.0)) * (data[
"av_change_abs_roll_mean_100"]))))))/2.0)) +
                         0.0399843715*np.tanh(((data["std_first_10000"])
  * (((data["classic_sta_lta3_mean"]) * (((np.tanh((((np.tan
h((((data["mean\_change\_rate\_first\_50000"]) - (((data["q01\_r
oll_std_1000"]) * (data["mean_change_rate_first_50000"
]))))))) * 2.0)))) + (np.tanh((((((data["q05_roll_std_1000"
]) + (((data["kurt"]) * 2.0)))) * 2.0))))))))) +
                         0.0398984179*np.tanh(((((data["av_change_rate_r
oll_std_10"]) * (data["av_change_abs_roll_std_1000"]))) *
(((data["q99\_roll\_mean\_10"]) + (((data["min"]) + (((data["min") + ((data["min") + ((da
"sum"]) + ((((data["q95_roll_std_100"]) + (((((data["av_ch
ange_abs_roll_std_1000"]) + (data["min_roll_std_1000"]))/2.
0)) + (((3.0) - (data["av_change_rate_roll_std_10"]))))))/
2.0)))/2.0))))))) +
                         \hbox{\tt 0.0399374850*np.tanh((((data["av\_change\_abs\_ro
ll_std_100"]) + (((((data["avg_first_10000"]) + (((data["av
_change_abs_roll_std_100"]) * (((data["avg_last_10000"]) +
(np.tanh((((data["max_last_10000"]) + (data["av_change_abs_
(((data["q01_roll_mean_100"]) * (np.tanh((data["max_last_10
000"])))))) +
                         0.039999991*np.tanh(((data["min\_last\_10000"])
* (((data["mean_change_rate_first_10000"]) * (np.tanh
ta["av_change_rate_roll_mean_1000"]) + (((data["Moving_aver
age_1500_mean"]) * (((data["av_change_abs_roll_mean_1000"])
 + (data["max_last_50000"]))))))) * 2.0))) * 2.0)) * 2.0))
  * 2.0)) * 2.0))))))) +
                         0.0398906022*np.tanh(np.tanh((np.tanh(((((((dat
a["abs_max_roll_mean_10"]) + (((data["min_roll_std_10"]) *
(((data["std_roll_mean_1000"]) + (((data["max_roll_mean_10"
]) + (data["min_last_10000"]))))))))))) + (((data["abs_t
rend"]) * (((((data["skew"]) + (data["abs_max_roll_mean_10"
]))) + (data["mean_change_abs"])))))))))) +
                         0.0383356102*np.tanh((((((data["trend"]) * (((
data["min_first_10000"]) * (((np.tanh(((((data["mean_chang
e_rate_last_10000"]) - (data["av_change_abs_roll_mean_100"
]))) - (data["av_change_abs_roll_mean_100"])))) + (((((da
ta["av\_change\_abs\_roll\_std\_100"]) - (((1.0) / 2.0)))) + (da
\label{talequal} \verb|tale="av_change_abs_roll_mean_100"]))/2.0)))))))) * 2.0)) * \\
```

```
2.0)) +
                 0.0399296731*np.tanh(((np.tanh(((((np.tanh((da
ta["max_first_10000"]))) - (data["av_change_abs_roll_std_10
00"]))) + (data["max_first_10000"]))))) * ((((data["ave_ro
ll_std_10"]) * (data["min_roll_std_100"]))) * (((((data["av
g_first_50000"]) - ((-1.0*((np.tanh((data["max_first_10000"
])))))))) - (data["av_change_abs_roll_mean_100"]))))))) +
                 _std_1000"]) + (((data["min_first_10000"]) + ((((data["av_
1_mean_100"]) - (data["av_change_abs_roll_std_1000"]))) - (
data["mean_change_abs"]))))) - ((((data["av_change_abs_roll
_std_1000"]) + ((((data["MA_700MA_std_mean"]) + (data["av_c
hange_abs_roll_mean_100"]))/2.0))))/2.0))))) +
                 0.0398671627*np.tanh(((np.tanh((((data["avg_las
t_50000"]) * (((((data["std_roll_mean_1000"]) - (data["avg_
last_50000"]))) - ((((((((np.tanh((data["classic_sta_lta1_
mean"]))) * 2.0)) - (data["std_roll_mean_1000"]))) - (((dat
a["classic_sta_lta1_mean"]) * (data["std_roll_mean_1000"
])))))) * 2.0)))))))) * (data["std_roll_mean_1000"]))) +
                 0.0399687439*np.tanh((((((np.tanh(((((((data[
"mean_change_rate_first_10000"]) - (data["avg_last_10000"
]))) * (data["max_last_10000"]))) + (data["mean_change_rate
_last_10000"]))))) + (np.tanh(((((((((data["mean_change_ra
te_first_10000"]) - (((data["mean_change_rate_first_10000"
]) * (data["mean_change_rate_first_10000"]))))) * 2.0)) *
(2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0) * (2.0
                 0.0398984179*np.tanh(((data["min_roll_std_10"])
 * (((((((((data["max_last_50000"]) * ((((data["max_last_5
0000"]) * (((data["min_roll_std_10"]) * (((data["av_change_
abs_roll_mean_10"]) * 2.0)))))) - (data["av_change_abs_roll
_{mean_10"]))))) - (((data["min_roll_std_10"]) * (data["av_c
hange_abs_roll_mean_10"]))))) - (data["av_change_abs_roll_m
ean_10"]))) / 2.0)))) +
                 0.0399843715*np.tanh(((((data["std_first_1000
data["MA_400MA_BB_high_mean"]) * (data["avg_first_50000"
]))) + (data["max_first_50000"]))) + (((((data["std_first_
10000"]) + (data["max_first_50000"]))) + (data["av_change_a
bs_roll_mean_10"]))/2.0)))/2.0)) + ((-1.0*((data["av_change"))/2.0)))/2.0)) + ((-1.0*((data["av_change"))/2.0)))/2.0))) + ((-1.0*((data["av_change"))/2.0)))/2.0)))/2.0))
_{abs\_roll\_std\_100"])))))/2.0)))/2.0)) +
                 ta["abs_q05"]) * (((data["mean_change_rate_first_10000"]) *
 (((data["q01_roll_std_1000"]) * 2.0)))))) * 2.0)) * 2.0))
* 2.0)) + (data["av_change_abs_roll_mean_10"]))) * 2.0))))
+ (((((data["mean_change_rate_first_10000"]) * (data["iqr"
]))) * (data["min_roll_std_1000"]))))/2.0)) +
                 0.0399921872*np.tanh(((data["max_roll_mean_100"
]) * (((((data["kurt"]) * ((((data["classic_sta_lta4_mean"
]) + (data["min_first_10000"]))/2.0)))) - (((((((((data["c
lassic_sta_lta4_mean"]) - (data["max_roll_mean_100"]))) +
((((data["mean\_change\_rate\_first\_10000"]) + ((3.0)))/2.0)))
/2.0)) * (data["classic_sta_lta4_mean"]))) * (data["mean_ch
ange_rate_first_10000"])))))) +
                 ta["q95_roll_std_100"]) * (((data["min_roll_std_100"]) -
```

This kernel has been released under the Apache 2.0 open source license.

Did you find this Kernel useful? Show your appreciation with an upvote

















Data

#### **Data Sources**

√ 

 test.zip

■ seg\_004cd2.csv

■ seg\_00c35b.csv

■ seg\_00cc91.csv

seg\_00e5f7.csv
 seg\_

■ seg\_0165c6.csv

■ seg\_01c775.csv

■ seg\_01ecb0.csv

■ seg\_03d386.csv

■ seg\_0445d7.csv

■ seg\_04cceb.csv

-- 1000+ more



## **LANL Earthquake Prediction**

Can you predict upcoming laboratory earthquakes? Last Updated: 23 days ago

#### **About this Competition**

The goal of this competition is to use seismic signals to predict the timing of laboratory earthquakes. The data comes from a well-known experimental set-up used to study earthquake physics. The acoustic\_data input signal is used to predict the time remaining before the next laboratory earthquake (time\_to\_failure).

The training data is a single, continuous segment of experimental data. The test data consists of a folder containing many small segments. The data *within* each test file is continuous, but the test files do not represent a continuous segment of the experiment; thus, the predictions cannot be assumed to follow the same regular pattern seen in the training file.

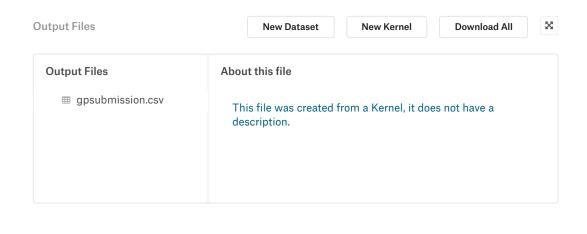
For each seg\_id in the test folder, you should predict a *single* time\_to\_failure corresponding to the time between the *last* row of the segment and the next laboratory earthquake.

# File descriptions

- train.csv A single, continuous training segment of experimental data.
- test A folder containing many small segments of test data.
- sample\_sumbission.csv A sample submission file in the correct format.

## Data fields

- acoustic\_data the seismic signal [int16]
- time to failure the time (in seconds) until the next laboratory



m gpsubmission.csv

**±** X

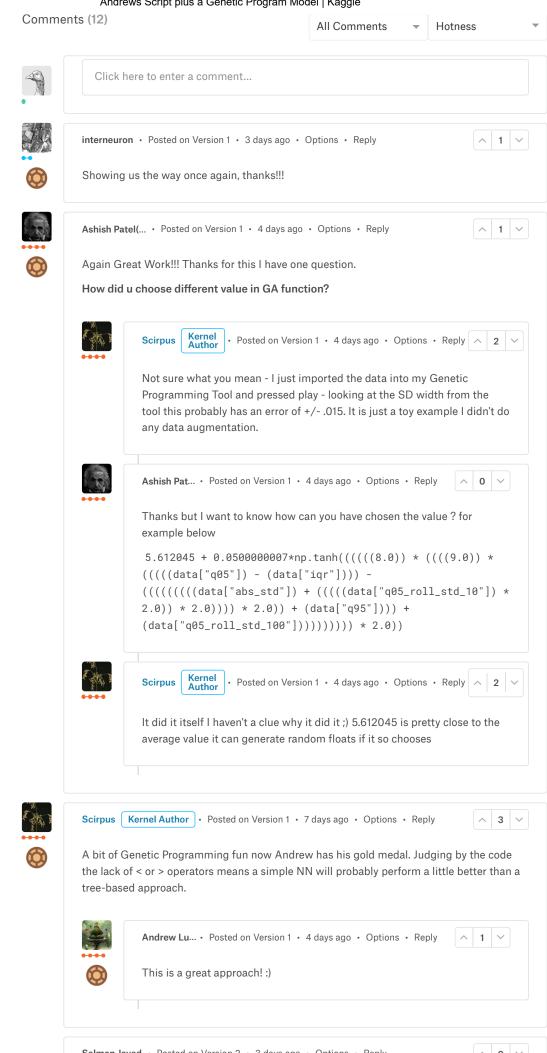
	Andr	ews Script plus
2	seg_00030f	2.78864121 8863939
3	seg_0012b5	5.41114060 9596339
4	seg_00184e	4.60739406 2357283
5	seg_003339	8.26531134 2309387
6	seg_0042cc	6.70963049 5876032
7	seg_004314	1.69475747 10690378
8	seg_004cd2	7.32405258 1890101
9	seg_004ee5	3.95827396 6879396
10	seg_004f1f	5.22198083 1044425
11	seg_00648a	1.90865236 73132527
12	seg_006e4a	2.46781113 8570202
13	seg_007a37	4.85979769 1403808
14	seg_00a37e	4.06301456 7905633
15	seg_00be11	3.01220775 0077373
16	seg_00c35b	8.28645632 1443971
17	seg_00cc91	4.35451387 8055543
18	seg_00e5f7	6.02474660 7984627
19	seg_00f3b9	3.85089907 76593643

# Run Info

Succeeded	True	Run Time	2616.6 seconds
Exit Code	0	Queue Time	0 seconds
Docker Image Name	kaggle/python(D	Oockerfile) Output Size	0
Timeout Exceeded	False	Used All Space	False
Failure Message			

Log Download Log

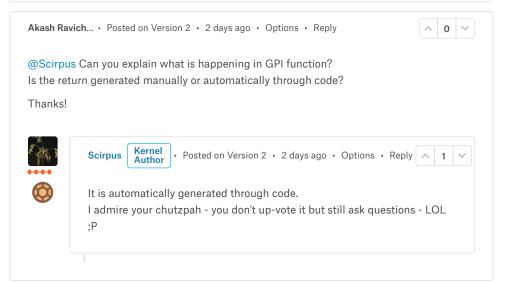
Sort by



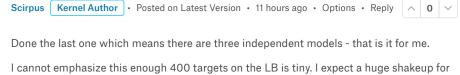


Great approach, Thank you!









this competition - you are better using lots of models (NN, XGB, SVC etc. )to reduce variance



12 hours ago

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