

# Model Training Report

## Final Metrics

Metric	Value
MSE	0.129160
RMSE	0.359388
MAE	0.279666
R <sup>2</sup>	0.736003

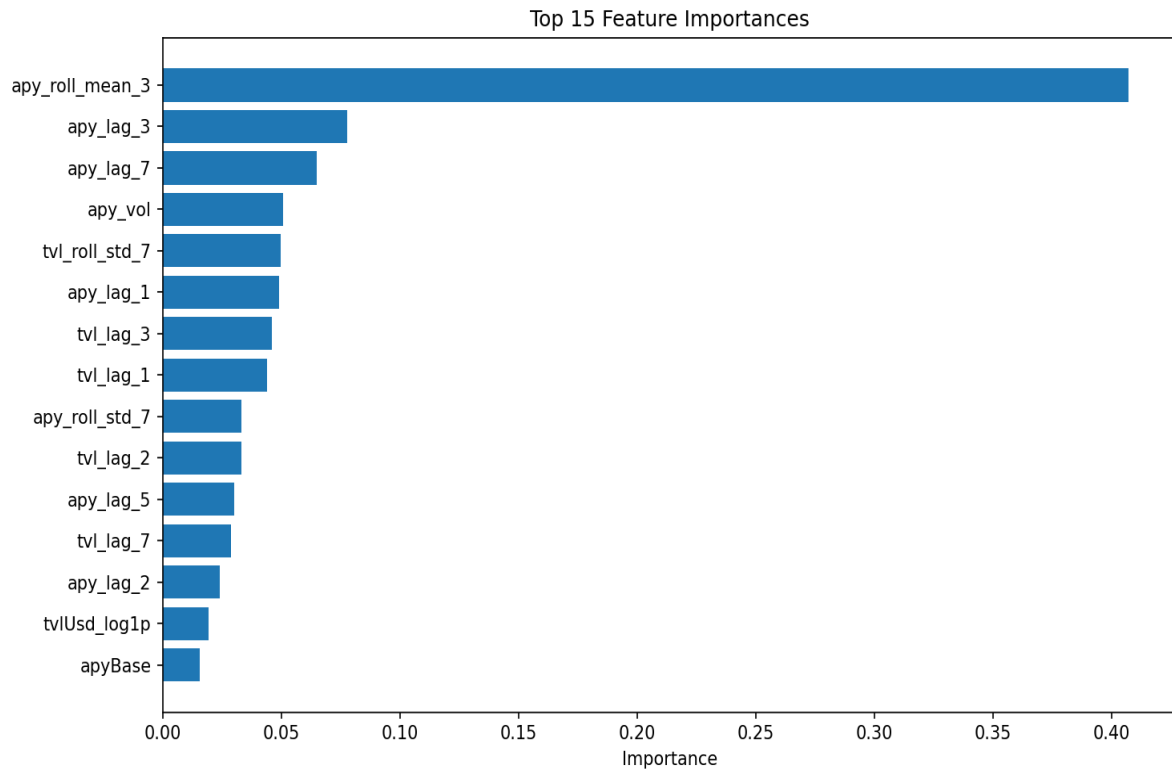
## Best XGBoost Parameters

Parameter	Value
colsample_bytree	1.0
learning_rate	0.1
max_depth	3
n_estimators	500
reg_lambda	10
subsample	1.0

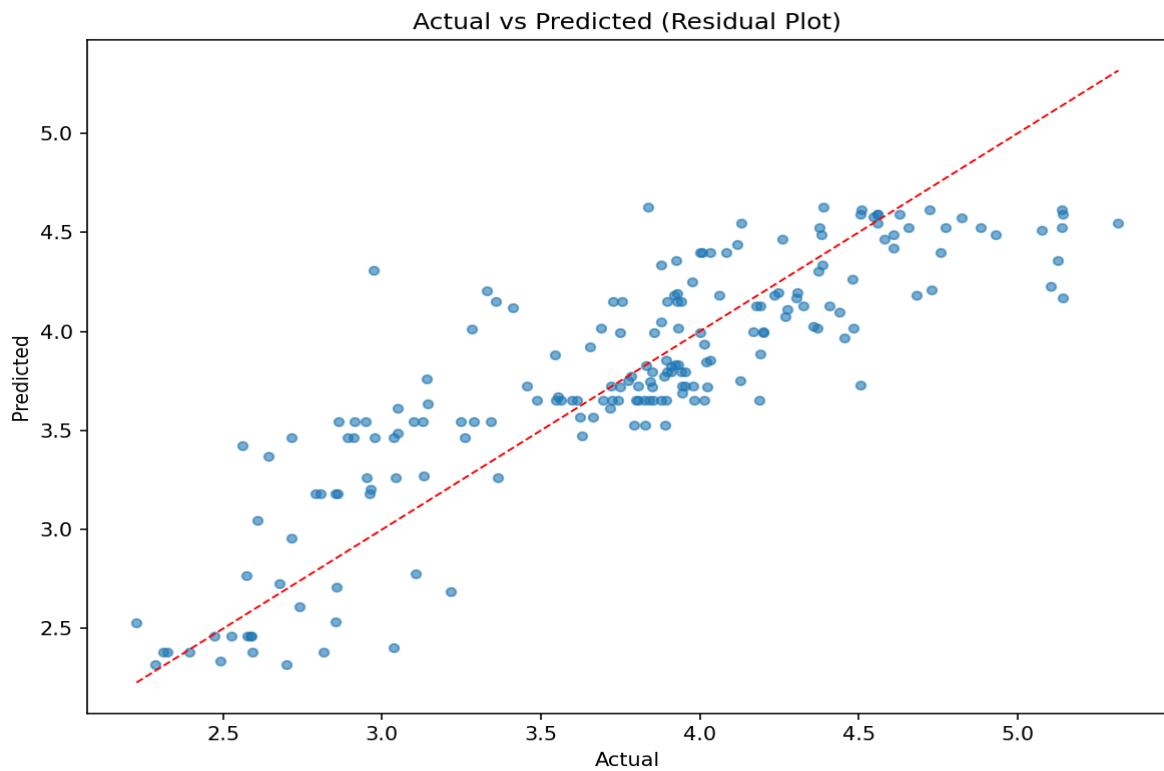
## Top Feature Importances (Top 15)

Feature	Importance
apy_roll_mean_3	0.407260
apy_lag_3	0.077815
apy_lag_7	0.064948
apy_vol	0.050790
tvI_roll_std_7	0.049666
apy_lag_1	0.048943
tvI_lag_3	0.046012
tvI_lag_1	0.043946
apy_roll_std_7	0.033270
tvI_lag_2	0.033218
apy_lag_5	0.030203
tvI_lag_7	0.028840
apy_lag_2	0.023847
tvIUsd_log1p	0.019096
apyBase	0.015387

## Feature Importances



## Residuals



## Example Forecast with Confidence Interval

Expected APY tomorrow  $\approx 4.19\%$  (95% CI: 3.96% – 5.76%)