

Table 2 — Feature Groups

feature_group	features	examples	purpose
Sentiment	ensemble_sentiment_mean, num_headlines, model_sentiment_mean	ensemble_sentiment_mean	Text signal
Technical	RSI, MACD, VWAP, ATR	RSI	Price dynamics
Lagged	ensemble_sentiment_mean_lag1, daily_return	ensemble_sentiment_mean_lag1	Autoregression