The name of the Python notebook is lightGBM\_CatBoost\_Ensemble.ipynb

The file must be opened in Kaggle Notebook. The data should be added by clicking on the "Add Data" button and searching for "optiver-realized-volatility-prediction” and then clicking on the “+” symbol. This will add the data.

Please choose the “optivar-realized-volatility-prediction” data as shown below.

Graphical user interface, text, application, chat or text message

Description automatically generated

Output and Observations

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All the outputs can be generated by running each of the code snippets.

The predictions of the LightGBM model is present in the file named “submission\_lightgbm.csv”.

The predictions of the CatBoost model is present in the file named “submission\_catboost.csv”.

The training and testing data from the preprocessed folder is read for XGBoost.ipynb