Two Sigma Financial Modeling Challenge

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2016

Постановка задачи

- Все признаки обфусцирофаны:
- derived_x - 5
- fundamental_x - 63
- technical_x- 40
- id, ts

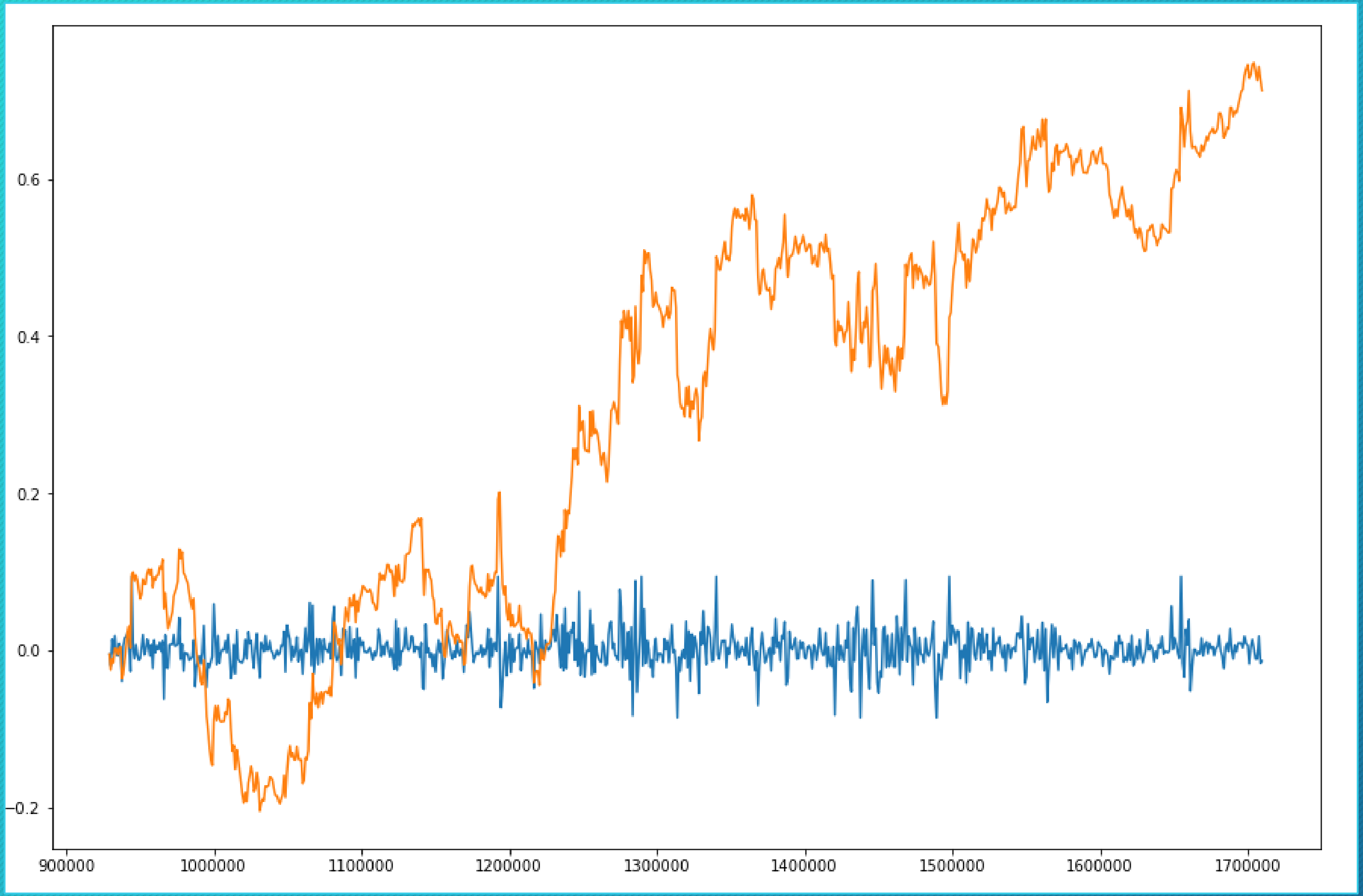
- Метрика задачи:

$$R^2 = 1 - \frac{\sum_i (y_i - \hat{y}_i)^2}{\sum_i (y_i - \mu)^2}.$$

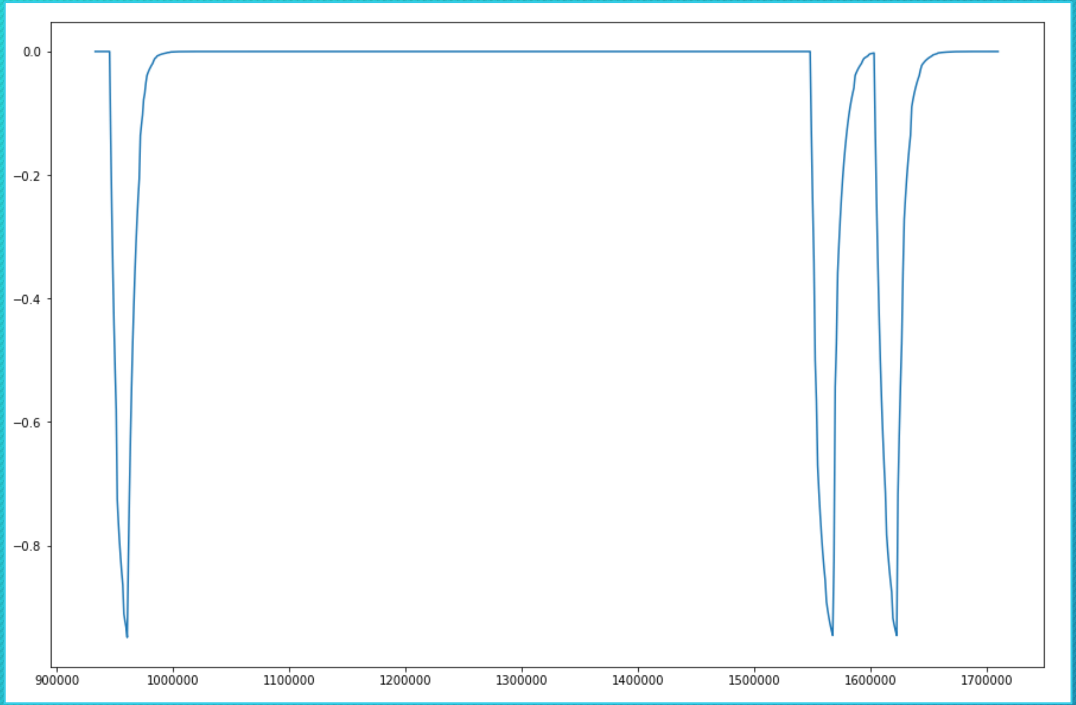
Особенность задачи

- Первое в истории кернел-соревнование
- Необходимо отсылать код вместо предсказаний
- Код должен выполняться в течение 30 минут

Пример данных



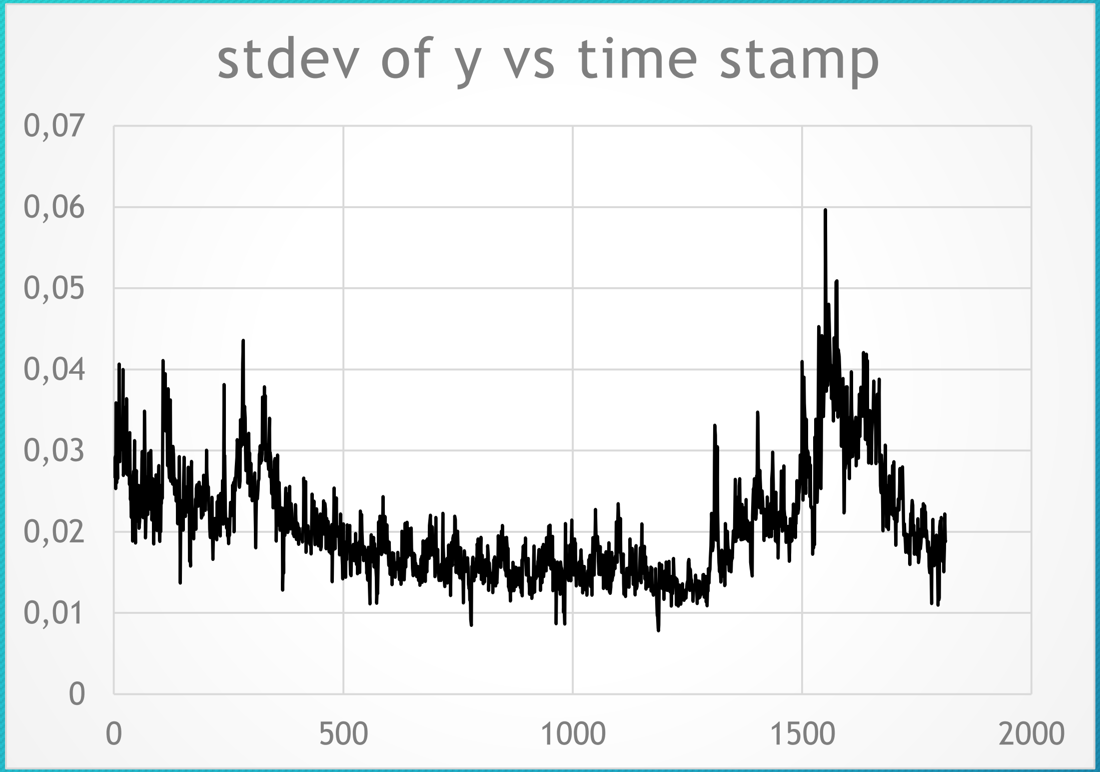
Пример данных

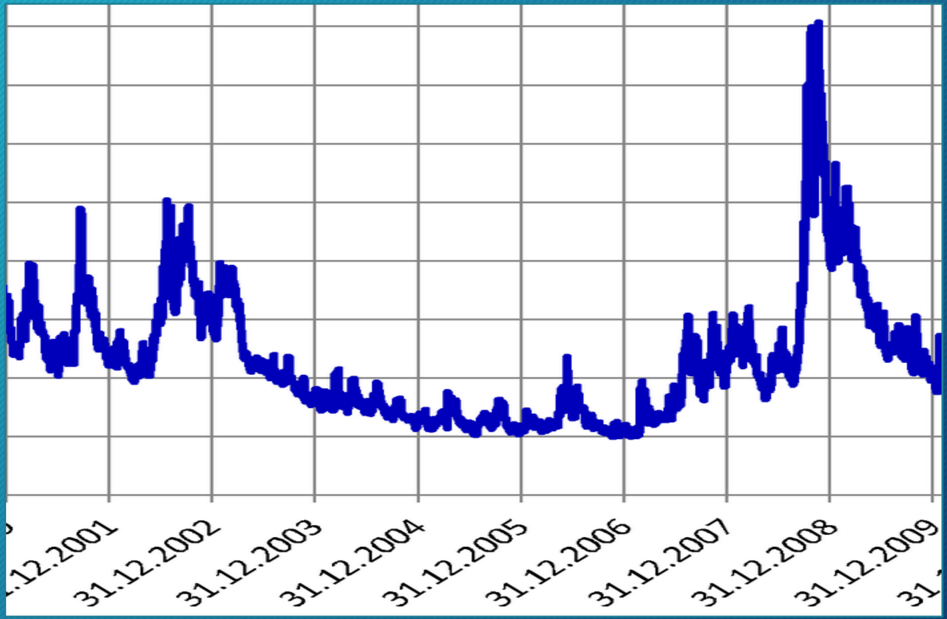


Technical_20, Technical_30

Technical_20, Technical_30

Деанонимизация





Валидация

#	—	Team Name ✱ in the money	Kernel	Team Members	Score	Entries	Last
1	—	✱ J.S.	StrategyG		0.0262862	15	25d
2	—	✱ L to the U to the L	test_6_7		0.0254988	43	24d
3	—	✱ Joshua Havelka	My Test 4		0.0242252	168	23d
4	—	✱ The "Team Rocket"	From 0.0225 version...		0.0226325	97	23d
5	—	✱ best fitting	submit_1_24		0.0225789	172	23d
6	—	✱ William Hau	whReinforcement		0.0221621	165	23d
7	—	✱ Oussama & Kenley & Ayoub	the day J -1		0.0220081	179	23d
8	—	Mario Filho | Stanislav Semenov	new xgb stas dep7 la...		0.0217276	107	23d
9	—	Alex & Dani	ExtraTrees parameters		0.0211619	118	23d
10	—	DataFinance	3494_2091_1628		0.0210203	100	24d

#	△pub	Team Name ✱ in the money	Kernel	Team Members	Score	Entries	Last
1	▲35	✱ Dr. Knope	train7_g4e-3_eta0p0...		0.0382244	26	23d
2	▲11	✱ NimaShahbazi & mchahhou	TimeSeries_nm12		0.0369387	170	23d
3	▲880	✱ The Wolf of Wall Street	alea_jacta_est		0.0368410	111	23d
4	▲388	✱ rnrq	my_ensemble	rnrq	0.0343235	70	23d
5	▲5	✱ DataFinance	3494_2091_1628		0.0323850	100	24d
6	▼1	✱ best fitting	submit_1_24		0.0320763	172	23d
7	▲32	✱ NIWATORI	roll_lr		0.0301690	31	24d
8	▲7	E2	FizikCimen		0.0291539	43	23d
9	▲10	John Ma	remove200		0.0289587	97	24d
10	▲24	Pradeep and Arthur	ET/Naive Bayes para...		0.0287992	111	23d

Итоговая модель

- XGBoost:
- Std of Technical_20-Technical_30 per ts
- Technical_20
- Techincal_30
- Diff Technical_20
- Diff Technical_30
- CumSum Technical_20
- CumSum Technical_30
- …

Выводы

- ???

- Спасибо за внимание!