■ RCS-ML Forex/Gold Trading System

Overview
A full machine learning system for predicting forex/gold movements using Relative Currency Strength (RCS) and other features. B

■ Folder Structure
```
project/
■■■ notebooks/
■■■ logs/
■■■ data/
■■■ models/
■■■ signal_logger.py
■■■ backtester.py
■■■ explainability.py
■■■ onnx_benchmark.py
■■■ rolling_labeling.py
■■■ feature_filtering.py
■■■ app.py
■■■ requirements.txt
■■■ .github/workflows/ci.yml
```

■■ Configuration
```yaml
symbols: ["XAUUSD", "EURUSD"]
lookback_window: 50
features:
  - rsi
  - macd
  - adx
  - roc
  - returns_lag
  - dxy
  - spx
use_feature_drift: true
use_correlation_filter: true
label_horizon: 10
label_method: binary
```

■ Feature Engineering
Supports:
- Technical indicators
- Lagged features
- Cross-asset (DXY, SPX)
- Macro (rates, inflation)
- Session-based (hour, weekday)

■ Feature Selection
- Manual
- Permutation Importance
- SHAP Ranking
- Greedy Forward
- Stability Filtering
- Correlation Filtering
- Drift Detection

■■ Rolling Labeling
- Binary, Ternary, Regression targets

■ Model Training
- CNN, LSTM, Trees
- ONNX + HDF5 output