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Combine Signals for Enhanced Alpha

REVIEW

CODE REVIEW

HISTORY

Meets Specifications

Great job, you are ready to go! 🎉 Clearly, you have acquired all the important concepts from this project. Wish you all the best for the upcoming projects! 📧

Features and Labels

Describe the relationship between the shifted labels.

Correctly implement the `train_valid_test_split` function.

Good job on splitting the data sets based on the index `all_x.index.levels[0]` 🎯

Random Forests

Describe why `dispersion_20d` has the highest feature importance, when the first split is on the `Momentum_1YR` feature.

Great answer 🎯 The `Momentum_1YR` feature has the largest information gain for one split. The `dispersion_20d` feature has more total information gain when dealing with more splits.

Describe how the accuracy changes over time and what indicates the model is overfitting or underfitting.

Overlapping Samples

Correctly implement the `non_overlapping_samples` function.

Correctly implement the `bagging_classifier` function.

Correctly implement the `calculate_rob_score` function.

Correctly implement the `calculate_ood_score` function.

Correctly implement the `non_overlapping_estimators` function.

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