Mean Squared Error
Mean Squared Error: 0.25567574649428115

Optimal Win Ranges Summary

	feature	optimal_win_range_start	optimal_win_range_end
0	VROC	-0.747960	-0.203033
1	VROC	0.670451	1.616058
2	VROC	2.201053	2.673856
3	VROC	3.403096	4.989793
4	VROC	6.432244	7.057307
5	MFI	-2.305561	-0.285284
6	144_SMA_percent_away	-3.027558	-2.832364
7	144_SMA_percent_away	-0.617928	1.354200
8	DM_DI_PLUS	-1.795202	1.062252
9	DM_DI_PLUS	3.519829	4.827759
10	62_ZLEMA_percent_away	-1.019363	0.293856
11	62_ZLEMA_percent_away	2.278608	2.853141
12	CP+_R6_percent_away	-1.956175	0.855985
13	CP+_R5_percent_away	-2.868974	-2.806952
14	CP+_R5_percent_away	-1.638874	0.935032
15	CHAIKIN	-4.097105	-1.492705
16	CHAIKIN	-1.355632	-0.135676
17	CHAIKIN	1.605159	3.812045
18	RSS	-3.886482	-2.770001
19	RSS	-2.379622	-0.677574
20	RSS	0.501367	0.501367
21	RSS	1.563195	2.742137
22	APZ_UPPER_percent_away	-3.746742	-2.786854
23	APZ_UPPER_percent_away	-1.337966	-0.631633
24	APZ_UPPER_percent_away	0.074699	0.998365

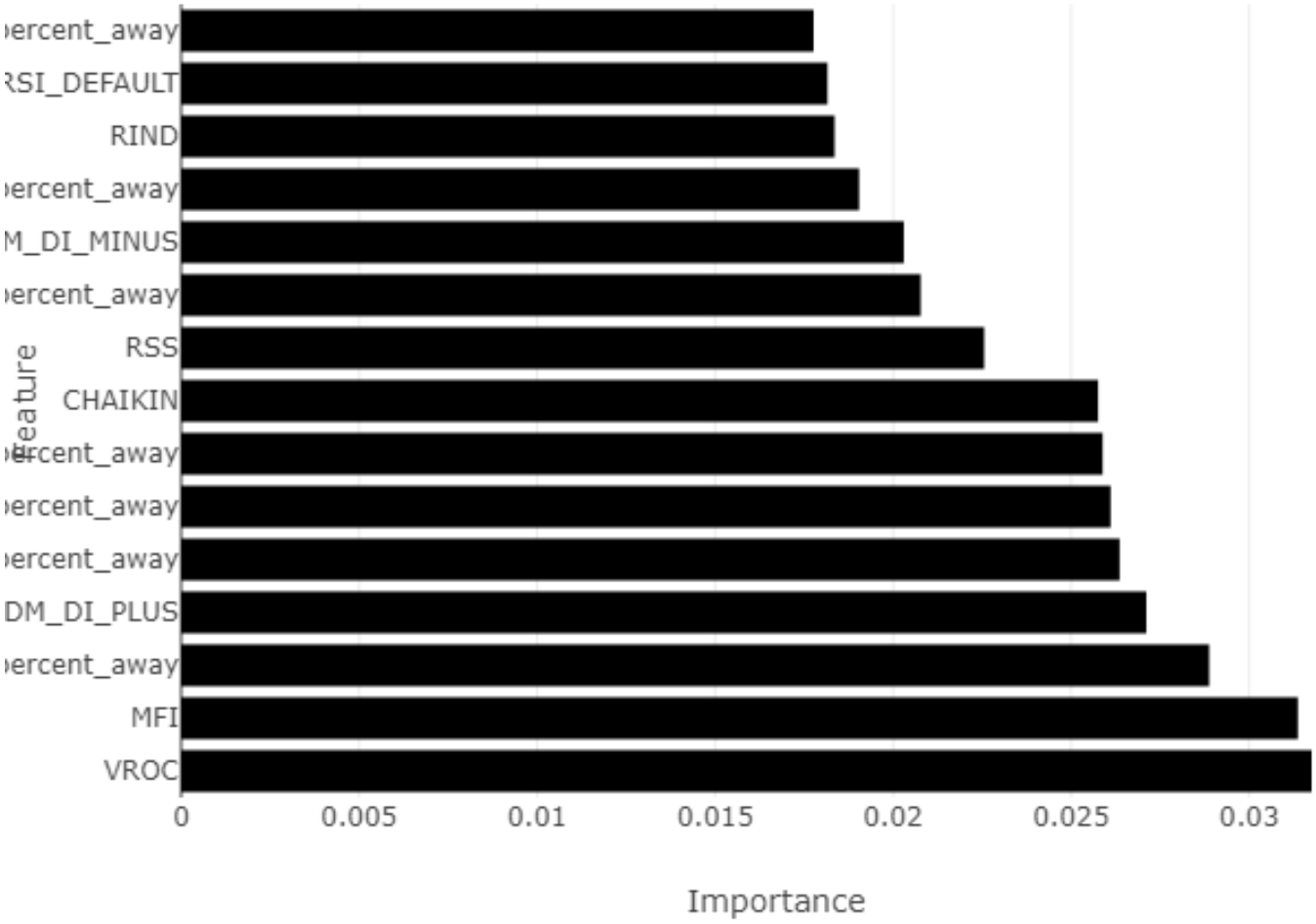
Loss Mitigation Analysis

	count	mean	std	min	25%	50%	75%	max
ADX	519.0	0.050207	1.102537	-1.300359e+00	-5.836247e-01	-2.960232e-01	2.795924e-	
AROON DOWN	519.0	-0.025067	0.988170	-9.750002e-01	-9.750002e-01	-1.968771e-01	8.404	
AROON UP	519.0	0.048243	0.961221	-2.529763e+00	2.450408e-01	4.971994e-01	4.97199	
ATR	519.0	-0.021088	0.989429	-2.967394e+00	-7.142612e-01	-9.977054e-02	6.025045e-	
AWESOME	519.0	0.023714	1.011175	-2.522899e+00	-5.652758e-01	-8.258065e-05	6.33618	
CCI	519.0	-0.006605	1.009473	-1.955254e+00	-1.002677e+00	-1.430411e-01	7.308380e-	
CHAIKIN	519.0	0.003999	1.045252	-7.469117e+00	-3.256318e-01	1.317977e-01	4.077193e	
CMO	519.0	0.039368	0.985227	-2.650823e+00	-6.908394e-01	-1.648854e-02	6.570537e-	
DISPARITY_INDEX	519.0	0.012683	1.029725	-2.424537e+00	-6.398215e-01	2.525361e-01	2.52	
DM_ADX_PLOT	519.0	0.050207	1.102537	-1.300359e+00	-5.836247e-01	-2.960232e-01	2.795	
DM_DI_MINUS	519.0	-0.042488	1.021084	-3.181025e+00	-6.022680e-01	4.501028e-02	6.1720	
DM_DI_PLUS	519.0	0.025463	1.040987	-3.428033e+00	-6.137158e-01	-1.824323e-02	6.7647	
DYNAMIC_MOMENTUM	519.0	0.006191	1.013629	-1.342304e+00	-8.820801e-01	1.090253e-01		
FISHER_TRANSFORM	519.0	0.022392	1.014788	-2.428263e+00	-1.006639e+00	1.677460e-01	9	
LIN_REG_SLOPE	519.0	0.028825	1.006049	-2.388261e+00	-1.123786e+00	-2.597279e-01	9.83	
MACD_AVG	519.0	0.011953	1.011684	-2.463441e+00	-6.707324e-01	9.380799e-03	5.6916	
MACD_DEFAULT	519.0	0.012869	1.014948	-2.418966e+00	-6.408845e-01	-3.092020e-02	5.69	
MACD_DIFF	519.0	-0.008747	1.000811	-2.095056e+00	-7.028151e-01	-1.169398e-01	7.2722	
MFI	519.0	0.092006	1.002361	-2.410603e+00	-6.577771e-01	1.125880e-01	8.222717e-0	
MOMENTUM	519.0	0.043404	0.966016	-3.435090e+00	-3.271072e-01	1.168903e-01	5.6088	
PFE	519.0	0.022506	1.005431	-2.435360e+00	-5.285676e-01	2.016932e-01	5.262536e-0	
RIND	519.0	-0.018288	0.977202	-1.401491e+00	-7.597845e-01	-3.185242e-01	6.707156e-	
RSI_AVERAGE	519.0	0.012255	1.028327	-1.811083e+00	-6.816188e-01	-2.028101e-01	5.370	
RSI_DEFAULT	519.0	0.022087	1.032960	-1.795899e+00	-6.204616e-01	-1.119393e-01	8.3007	
RSS	519.0	0.016666	0.989047	-4.792159e+00	-5.625098e-01	8.903767e-02	6.864856e-0	
RVI	519.0	0.011001	1.021750	-2.496300e+00	-6.733139e-01	4.085737e-02	5.609479e-0	
R_SQUARED	519.0	0.000201	0.992668	-2.161233e+00	-8.207832e-01	2.515765e-01	1.1005	
STOCH_FAST_D	519.0	-0.027256	0.988641	-1.457680e+00	-6.422925e-01	-2.398738e-01	5.76	
STOCH_FAST_K	519.0	-0.000168	1.019995	-2.111148e+00	-7.287767e-01	3.957629e-02	8.36	
TRIX_DEFAULT	519.0	0.044055	1.081288	-2.508622e-01	-2.508622e-01	-2.508622e-01	-2.5080	
TRIX_SIGNAL	519.0	0.042840	1.079781	-4.414297e+00	-2.387479e-01	-2.387479e-01	-2.3874	
VOLUME	519.0	-0.051153	0.958031	-5.772758e-01	-5.365999e-01	-4.633832e-01	-1.088246	
VOLUME_DOWN	519.0	-0.051153	0.958031	-5.772758e-01	-5.365999e-01	-4.633832e-01	-1.08	
VOLUME_UP	519.0	0.000000	0.000000	0.000000e+00	0.000000e+00	0.000000e+00	0.000	
VORTEX_MINUS	519.0	-0.001079	1.009812	-3.170790e+00	-7.953148e-01	-2.014460e-01	3.92	
VORTEX_PLUS	519.0	0.017819	0.989620	-3.005169e+00	-7.064172e-01	2.130835e-01	6.728	
VROC	519.0	-0.000683	1.016312	-7.479597e-01	-6.283425e-01	-3.710378e-01	2.048720e-	
WILLIAMS_%R	519.0	-0.000168	1.019997	-2.111152e+00	-7.287735e-01	3.958357e-02	8.3670	
1000_SMA_percent_away	519.0	-0.031188	1.026108	-2.658925e+00	-7.188174e-01	-1.674576e-02	6	
144_SMA_percent_away	519.0	0.000167	1.055427	-3.640062e+00	-7.762678e-01	-4.825179e-02	6.	
14_P_MA_ENVELOPES_LOWER_percent_away	519.0	0.015819	1.078132	-1.030632e+01	-7.605997e-01	-8.2		
14_P_MA_ENVELOPES_MID_percent_away	519.0	0.015823	1.078107	-1.030506e+01	-7.614786e-01	-4.611		
14_P_MA_ENVELOPES_UPPER_percent_away	519.0	0.015894	1.078173	-1.030722e+01	-7.620584e-01	-7.4		
236_EMA_percent_away	519.0	-0.014582	1.054022	-3.237817e+00	-6.943256e-01	-2.851122e-02	6.	
382_EMA_percent_away	519.0	-0.020361	1.046772	-3.292389e+00	-7.163878e-01	-2.356824e-02	6.	
618_EMA_percent_away	519.0	-0.023928	1.039040	-2.949323e+00	-6.883537e-01	-5.873677e-03	6.	
62_ZLEMA_percent_away	519.0	0.011045	1.039921	-4.339719e+00	-7.817056e-01	1.490741e-01	8	
8_ZLEMA_percent_away	519.0	0.017576	1.022453	-5.775749e+00	-6.550347e-01	1.877232e-01	8.	
ACCUM_DIST_percent_away	519.0	0.028407	0.976634	-1.648087e+00	-1.054554e+00	2.032439e-01		
APZ_LOW_percent_away	519.0	0.019620	1.165531	-1.520714e+01	-5.247602e-01	-8.365246e-02	5	
APZ_UPPER_percent_away	519.0	-0.000004	1.145690	-1.247629e+01	-5.065265e-01	9.432796e-03		
BOLLI_500_P_LOWER_percent_away	519.0	-0.012195	1.036672	-2.317786e+00	-7.882211e-01	-1.502274		
BOLLI_500_P_MID_percent_away	519.0	-0.017831	1.031365	-3.538163e+00	-7.134009e-01	2.693896e-0		
BOLLI_500_P_UPPER_percent_away	519.0	-0.021912	1.023375	-4.443134e+00	-5.904578e-01	1.630520e		
CP+_C_percent_away	519.0	-0.000050	1.032295	-2.934605e+00	-5.236507e-01	1.806413e-02	5.3	
CP+_R1_percent_away	519.0	0.004026	1.035411	-2.884883e+00	-5.486237e-01	3.884438e-02	5.1	
CP+_R2_percent_away	519.0	0.008144	1.037935	-2.834954e+00	-5.468014e-01	5.216149e-02	5.8	
CP+_R3_percent_away	519.0	0.012217	1.039755	-2.823692e+00	-5.884343e-01	8.193059e-02	6.0	
CP+_R4_percent_away	519.0	0.023426	1.040688	-2.878152e+00	-6.850631e-01	9.988870e-02	7.1	
CP+_R5_percent_away	519.0	0.036294	1.032086	-2.832033e+00	-7.336998e-01	6.026349e-02	8.5	
CP+_R6_percent_away	519.0	0.044624	1.017609	-2.550141e+00	-6.526626e-01	-1.574535e-02	9.1	
CP+_S1_percent_away	519.0	-0.004010	1.028737	-2.964606e+00	-5.258892e-01	2.137780e-02	5.0	
CP+_S2_percent_away	519.0	-0.007792	1.024905	-2.976215e+00	-5.539166e-01	1.860125e-02	5.3	

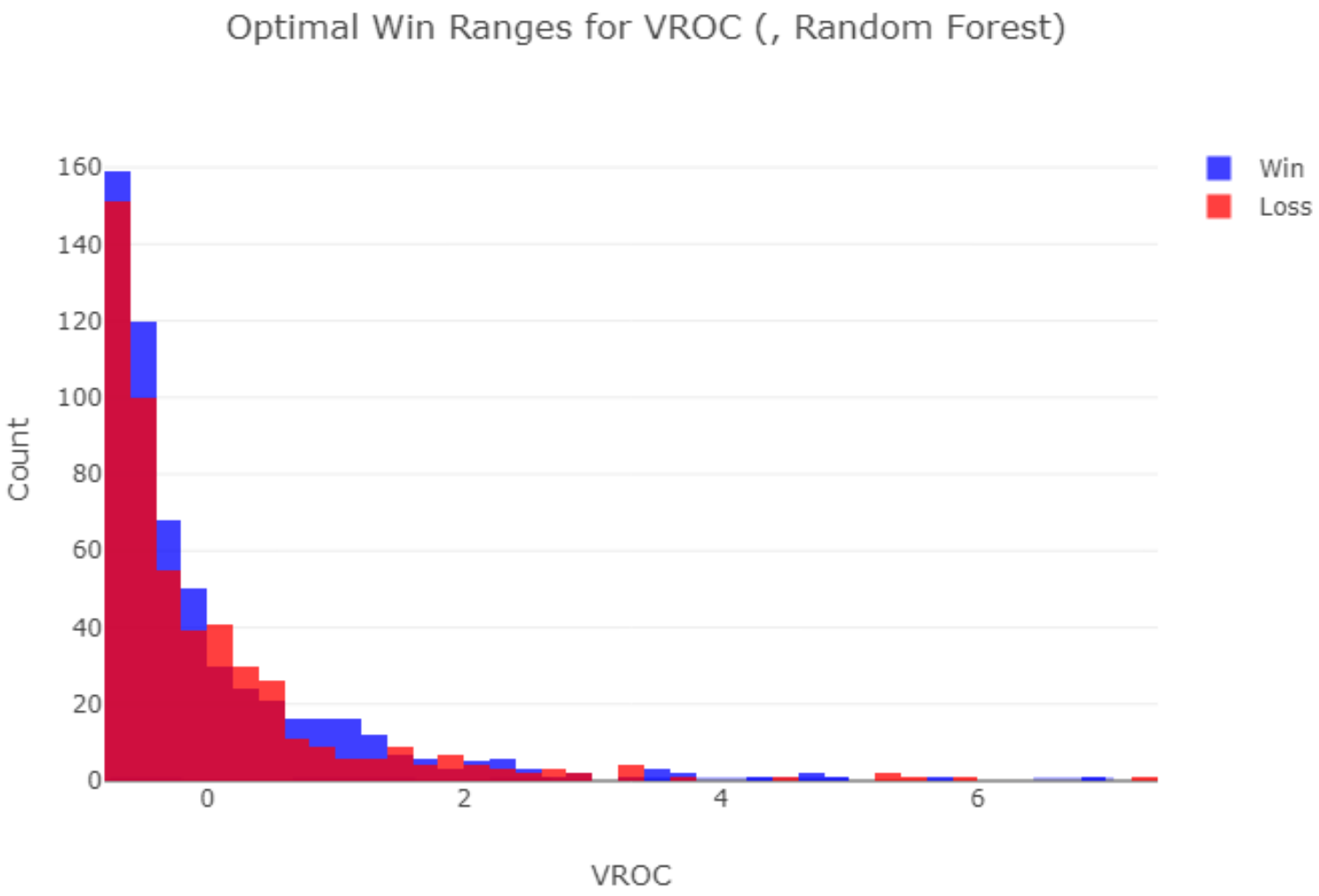
Loss Mitigation Analysis

CP+_S3_percent_away	519.0	-0.011345	1.020959	-2.971678e+00	-5.984247e-01	7.659270e-03	5.5
CP+_S4_percent_away	519.0	-0.020422	1.009678	-2.886730e+00	-6.730799e-01	-5.012887e-02	6.2
CP+_S5_percent_away	519.0	-0.030451	0.996130	-2.646028e+00	-8.030522e-01	-1.634381e-01	7.4
CP+_S6_percent_away	519.0	-0.037886	0.986472	-2.325417e+00	-8.879416e-01	-2.112412e-01	7.4
LIN_REG_percent_away	519.0	-0.026485	1.079874	-1.031727e+01	-7.273308e-01	3.633127e-02	6.5
LIN_REG_INTERCEPT_percent_away	519.0	0.026288	1.021505	-4.575680e+00	-9.378040e-01	-2.020967	
OBV_percent_away	519.0	0.029418	0.976085	-1.660427e+00	-1.066399e+00	2.338904e-01	5.41
VROC_percent_away	519.0	0.035706	0.813441	5.171408e-16	5.171408e-16	5.171408e-16	5.17
VWAP_percent_away	519.0	-0.021232	1.056430	-3.547590e+00	-5.113772e-01	9.971414e-02	5.28
VWAP_CLOUD_HIGH_percent_away	519.0	-0.044370	1.055709	-4.591398e+00	-3.465760e-01	5.073040	
VWAP_CLOUD_LOW_percent_away	519.0	0.021340	1.057713	-8.945391e-01	-5.267866e-01	-5.004314e	
VWAP_L1_percent_away	519.0	-0.010464	1.063732	-2.700486e+00	-5.943085e-01	-1.972127e-01	4
VWAP_L2_percent_away	519.0	0.000889	1.061927	-1.695210e+00	-7.577268e-01	-2.729157e-01	3.
VWAP_U1_percent_away	519.0	-0.027679	1.045906	-4.256298e+00	-4.434716e-01	2.865124e-01	5
VWAP_U2_percent_away	519.0	-0.030442	1.038516	-4.479888e+00	-3.636414e-01	3.254565e-01	6
ZIGZAG_HIGH_percent_away	519.0	0.001163	1.106294	-1.202656e+01	-6.029491e-01	-7.192187e-02	
ZIGZAG_LOW_percent_away	519.0	0.048518	1.097549	-1.707336e+00	-4.646908e-01	-2.835452e-01	
1000_SMA_binary	519.0	-0.016334	1.000338	-1.001370e+00	-1.001370e+00	-1.001370e+00	9.99
144_SMA_binary	519.0	0.014915	1.004080	-7.932032e-01	-7.932032e-01	-7.932032e-01	1.2613
14_P_MA_ENVELOPES_LOWER_binary	519.0	0.000000	0.000000	0.000000e+00	0.000000e+00	0.0000	
14_P_MA_ENVELOPES_MID_binary	519.0	0.038619	1.260341	-6.332923e-02	-6.332923e-02	-6.332923e	
14_P_MA_ENVELOPES_UPPER_binary	519.0	0.000000	0.000000	0.000000e+00	0.000000e+00	0.0000	
236_EMA_binary	519.0	-0.024830	0.996789	-8.704268e-01	-8.704268e-01	-8.704268e-01	1.1496
382_EMA_binary	519.0	-0.040701	0.997700	-9.528261e-01	-9.528261e-01	-9.528261e-01	1.0503
618_EMA_binary	519.0	-0.027244	0.999568	-9.813304e-01	-9.813304e-01	-9.813304e-01	1.0199
62_ZLEMA_binary	519.0	0.026491	1.020494	-4.650529e-01	-4.650529e-01	-4.650529e-01	-4.650
8_ZLEMA_binary	519.0	0.010281	1.005538	-6.586606e-01	-6.586606e-01	-6.586606e-01	1.5214
ACCUM_DIST_binary	519.0	0.000000	0.000000	0.000000e+00	0.000000e+00	0.000000e+00	0.0
APZ_LOW_binary	519.0	-0.050638	1.452911	-2.644837e+01	4.554755e-02	4.554755e-02	4.554
APZ_UPPER_binary	519.0	0.033597	1.453851	-3.021989e-02	-3.021989e-02	-3.021989e-02	-3.02
BOLLI_500_P_LOWER_binary	519.0	-0.044185	1.019123	-1.522182e+00	-1.522182e+00	6.579966e-01	
BOLLI_500_P_MID_binary	519.0	-0.028864	0.999650	-9.867188e-01	-9.867188e-01	-9.867188e-01	1.
BOLLI_500_P_UPPER_binary	519.0	0.022264	1.014178	-5.700797e-01	-5.700797e-01	-5.700797e-01	
CP+_C_binary	519.0	0.014954	1.001781	-9.087938e-01	-9.087938e-01	-9.087938e-01	1.10137
CP+_R1_binary	519.0	0.051232	1.016420	-7.164426e-01	-7.164426e-01	-7.164426e-01	1.3972
CP+_R2_binary	519.0	0.027183	1.015128	-5.854283e-01	-5.854283e-01	-5.854283e-01	1.7102
CP+_R3_binary	519.0	0.052618	1.037998	-4.989129e-01	-4.989129e-01	-4.989129e-01	-4.9891
CP+_R4_binary	519.0	0.053089	1.072140	-3.231373e-01	-3.231373e-01	-3.231373e-01	-3.2313
CP+_R5_binary	519.0	-0.002777	0.988349	-1.095614e-01	-1.095614e-01	-1.095614e-01	-1.0956
CP+_R6_binary	519.0	0.000000	0.000000	0.000000e+00	0.000000e+00	0.000000e+00	0.0000
CP+_S1_binary	519.0	-0.022255	1.004187	-1.178027e+00	-1.178027e+00	8.491634e-01	8.4916
CP+_S2_binary	519.0	-0.023408	1.008808	-1.406507e+00	-1.406507e+00	7.109814e-01	7.1098
CP+_S3_binary	519.0	-0.021891	1.010229	-1.566745e+00	-1.566745e+00	6.389743e-01	6.3897
CP+_S4_binary	519.0	-0.006205	1.006088	-2.129637e+00	4.695636e-01	4.695636e-01	4.6956
CP+_S5_binary	519.0	0.003934	0.994203	-3.689625e+00	2.710302e-01	2.710302e-01	2.7103
CP+_S6_binary	519.0	-0.056371	1.325073	-1.347838e+01	7.419291e-02	7.419291e-02	7.4192
LIN_REG_binary	519.0	-0.006559	0.681718	-4.482760e-02	-4.482760e-02	-4.482760e-02	-4.4827
LIN_REG_INTERCEPT_binary	519.0	0.029769	1.040271	-3.174868e-01	-3.174868e-01	-3.174868e-01	
OBV_binary	519.0	0.000000	0.000000	0.000000e+00	0.000000e+00	0.000000e+00	0.00000
VROC_binary	519.0	0.038121	0.868446	3.075137e-15	3.075137e-15	3.075137e-15	3.07513
VWAP_binary	519.0	0.006948	1.001970	-8.542371e-01	-8.542371e-01	-8.542371e-01	1.17277
VWAP_CLOUD_HIGH_binary	519.0	0.040374	1.029348	-5.062162e-01	-5.062162e-01	-5.062162e-01	
VWAP_CLOUD_LOW_binary	519.0	0.028226	0.989514	-1.485410e+00	-1.485410e+00	6.753126e-01	
VWAP_L1_binary	519.0	-0.050936	1.016767	-1.408667e+00	-1.408667e+00	7.106181e-01	7.106
VWAP_L2_binary	519.0	-0.071595	1.088314	-2.990159e+00	3.352740e-01	3.352740e-01	3.352
VWAP_U1_binary	519.0	0.037214	1.030730	-4.619486e-01	-4.619486e-01	-4.619486e-01	-4.619
VWAP_U2_binary	519.0	-0.009894	0.971565	-1.854458e-01	-1.854458e-01	-1.854458e-01	-1.854
ZIGZAG_HIGH_binary	519.0	0.033597	1.453851	-3.021989e-02	-3.021989e-02	-3.021989e-02	-3.02
ZIGZAG_LOW_binary	519.0	-0.002879	1.022875	-7.498495e+00	1.410592e-01	1.410592e-01	1.4

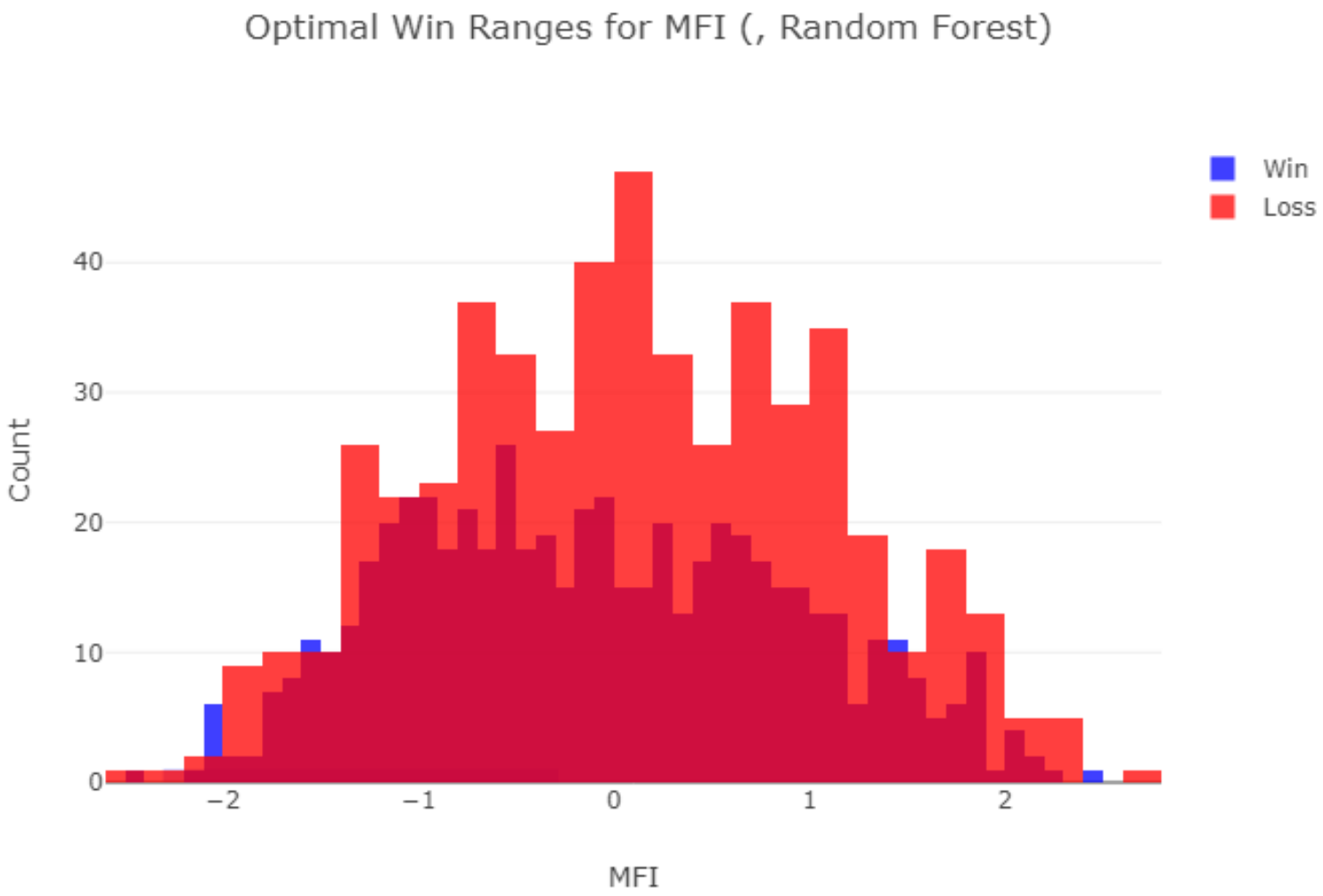
Feature Importance



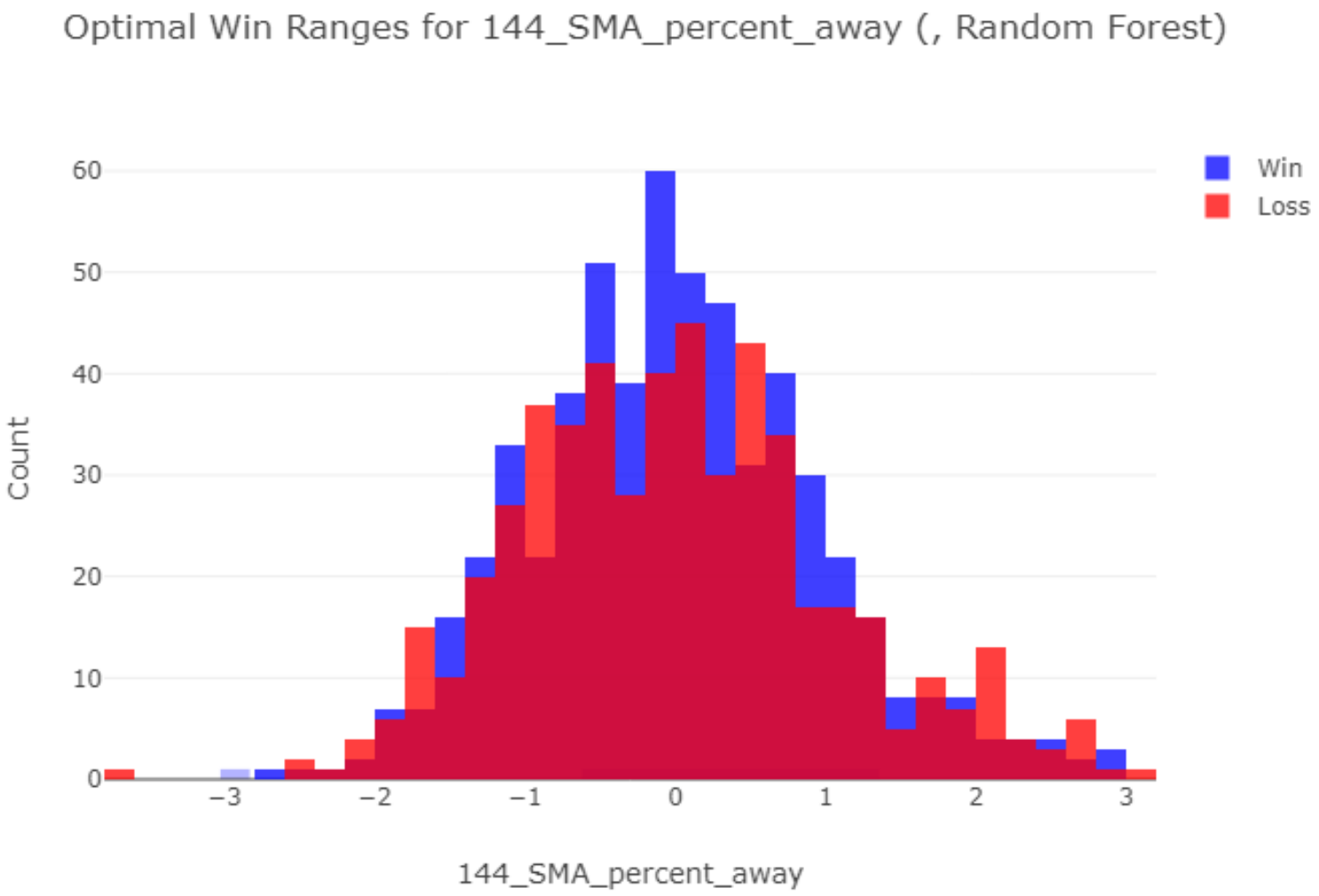
Optimal Win Ranges for VROC (, Random Forest)



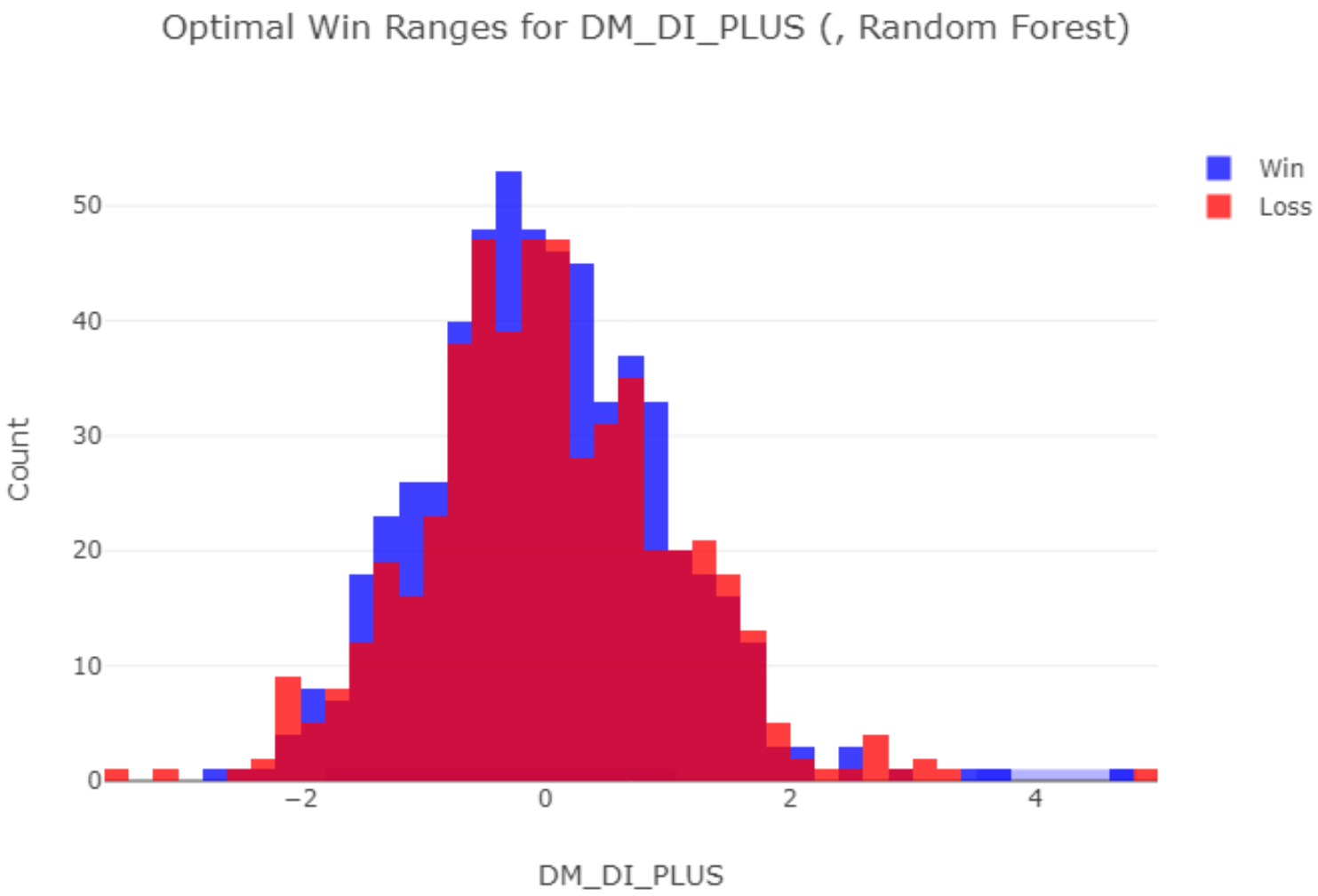
Optimal Win Ranges for MFI (, Random Forest)



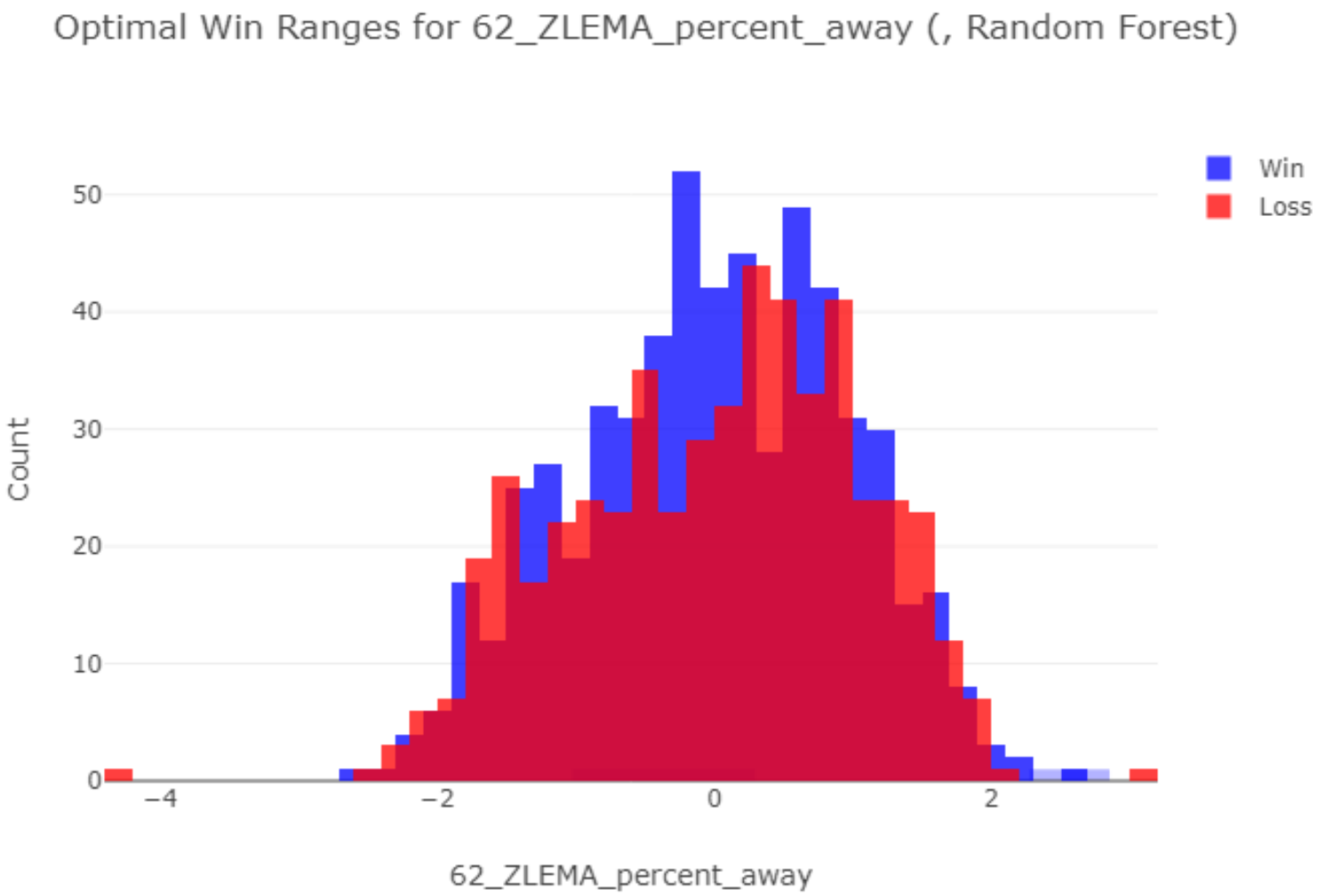
Optimal Win Ranges for 144_SMA_percent_away (, Random Forest)



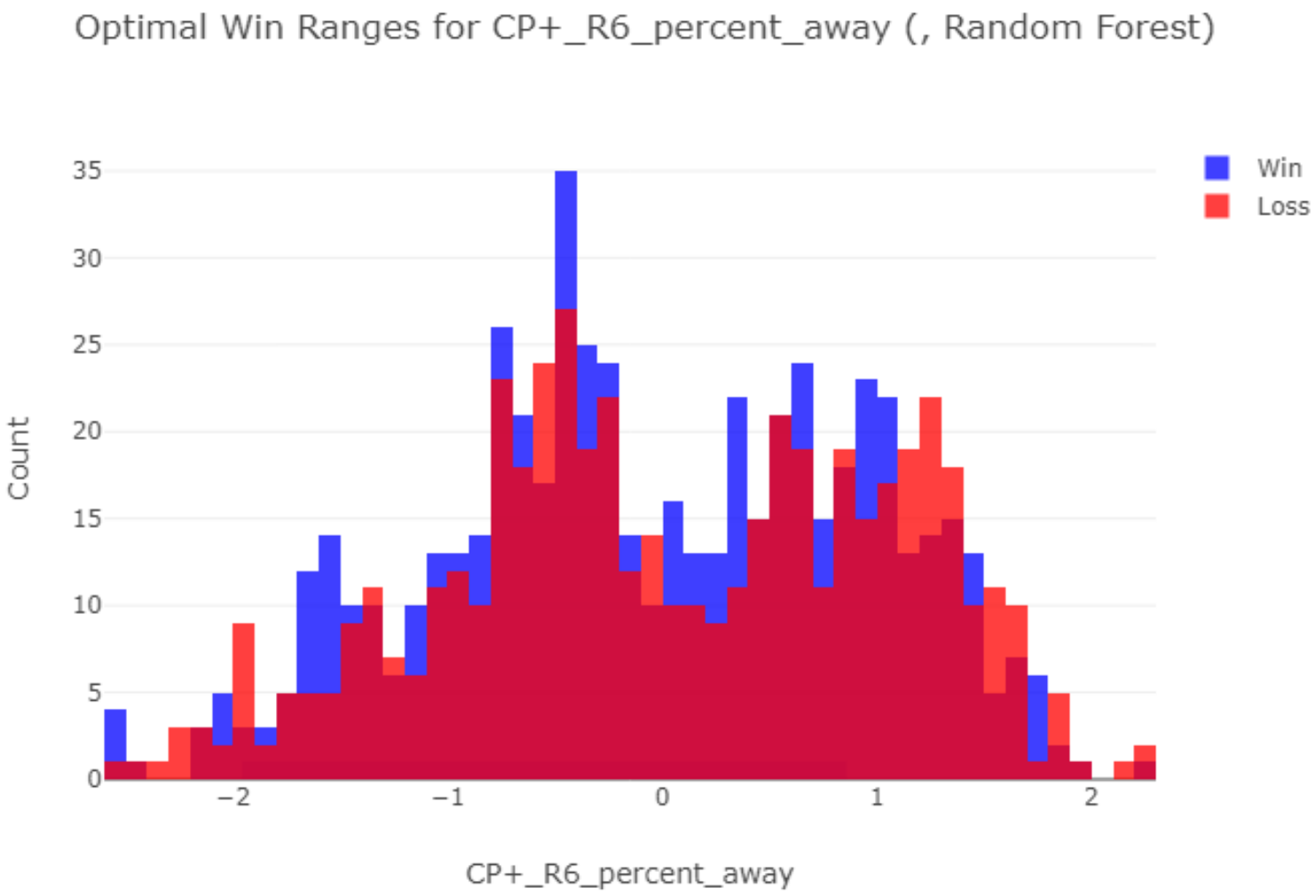
Optimal Win Ranges for DM_DI_PLUS (, Random Forest)



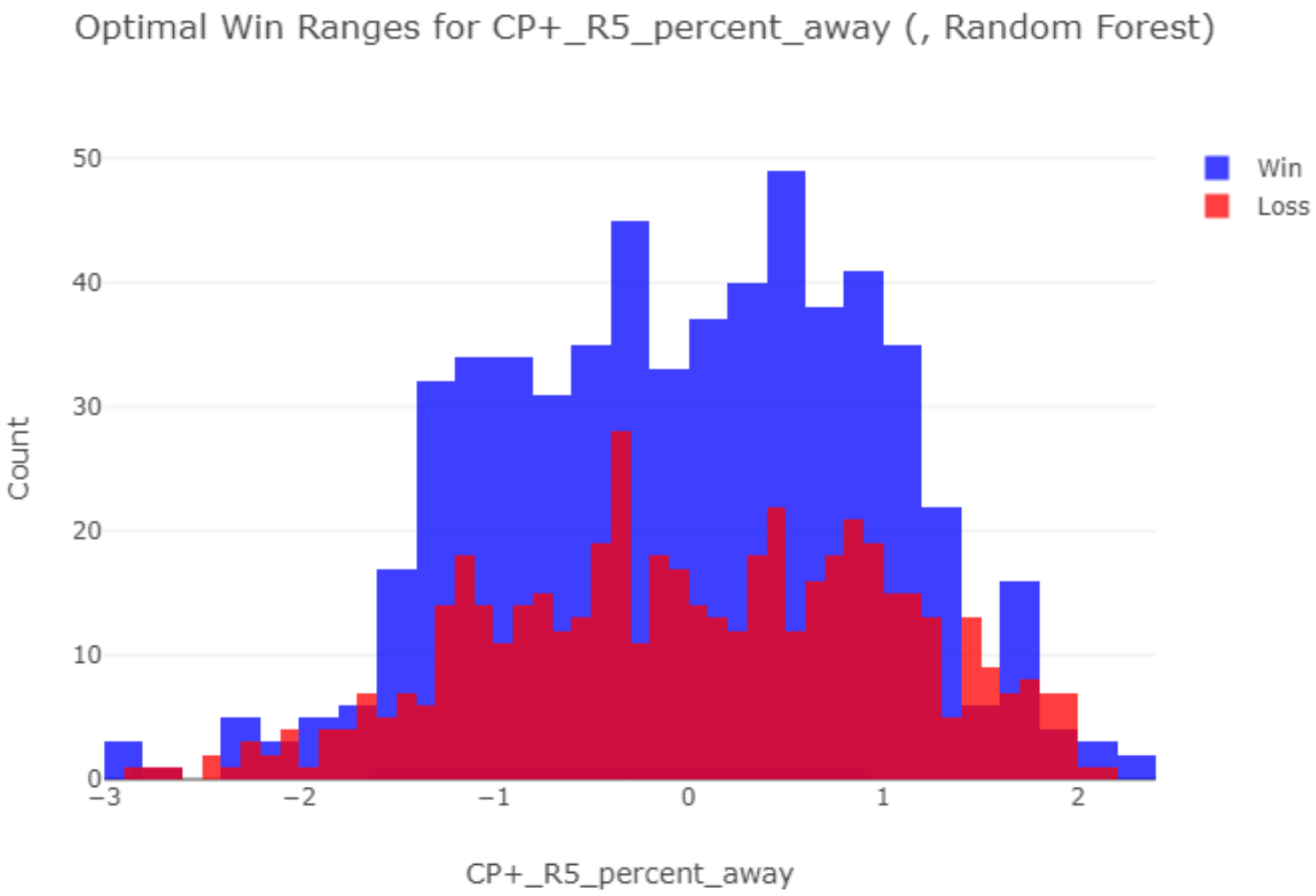
Optimal Win Ranges for 62_ZLEMA_percent_away (, Random Forest)



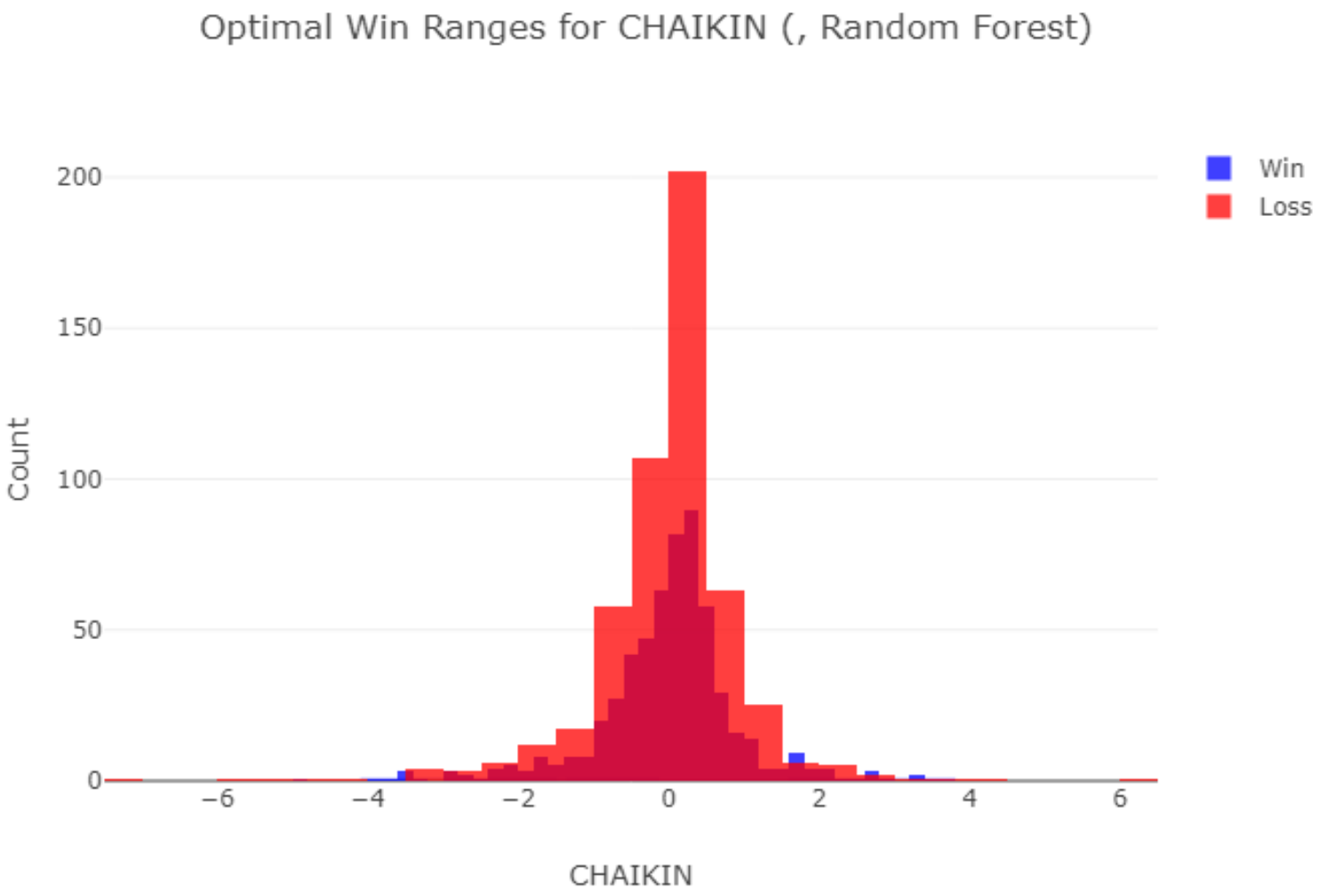
Optimal Win Ranges for CP+_R6_percent_away (, Random Forest)



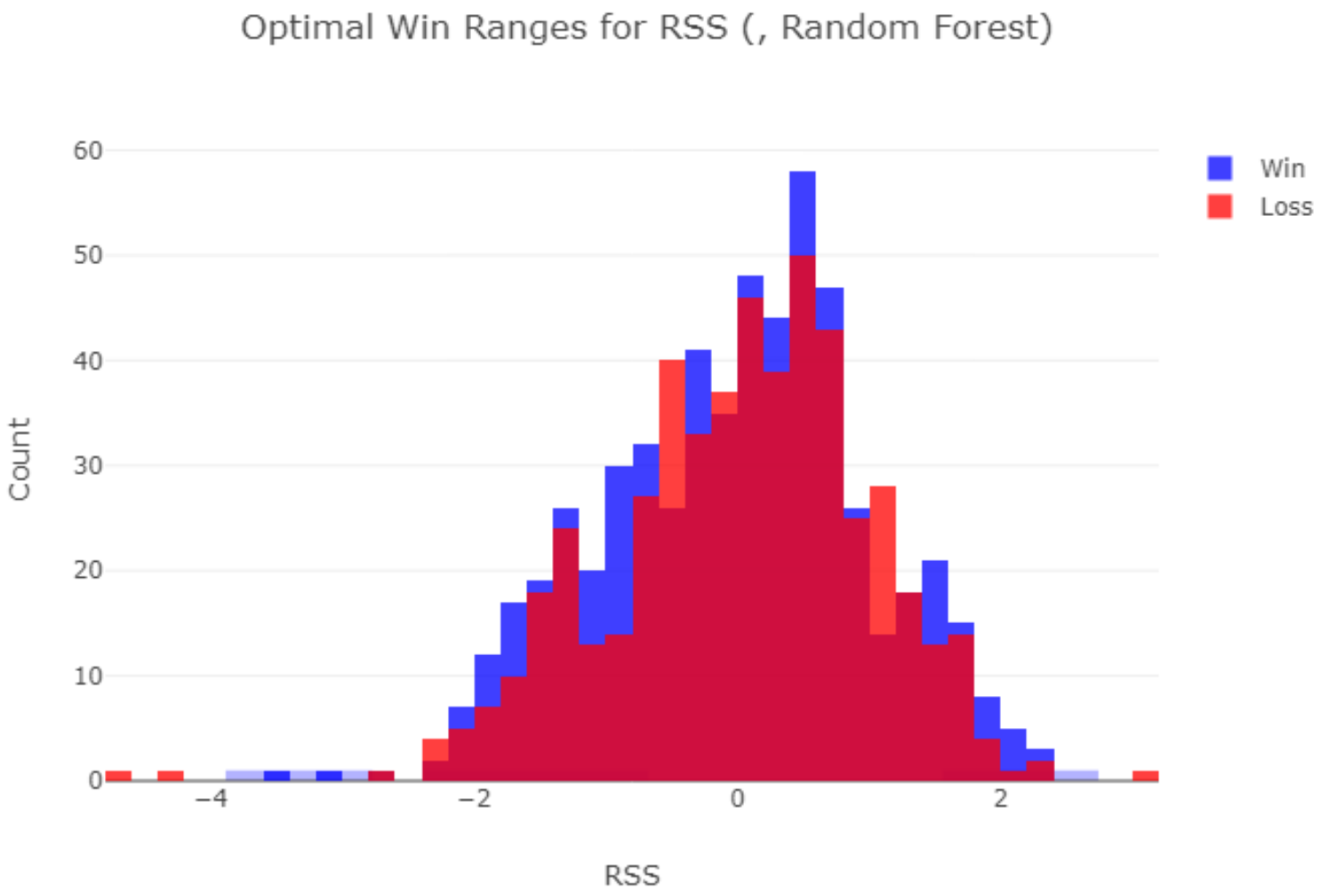
Optimal Win Ranges for CP+_R5_percent_away (, Random Forest)



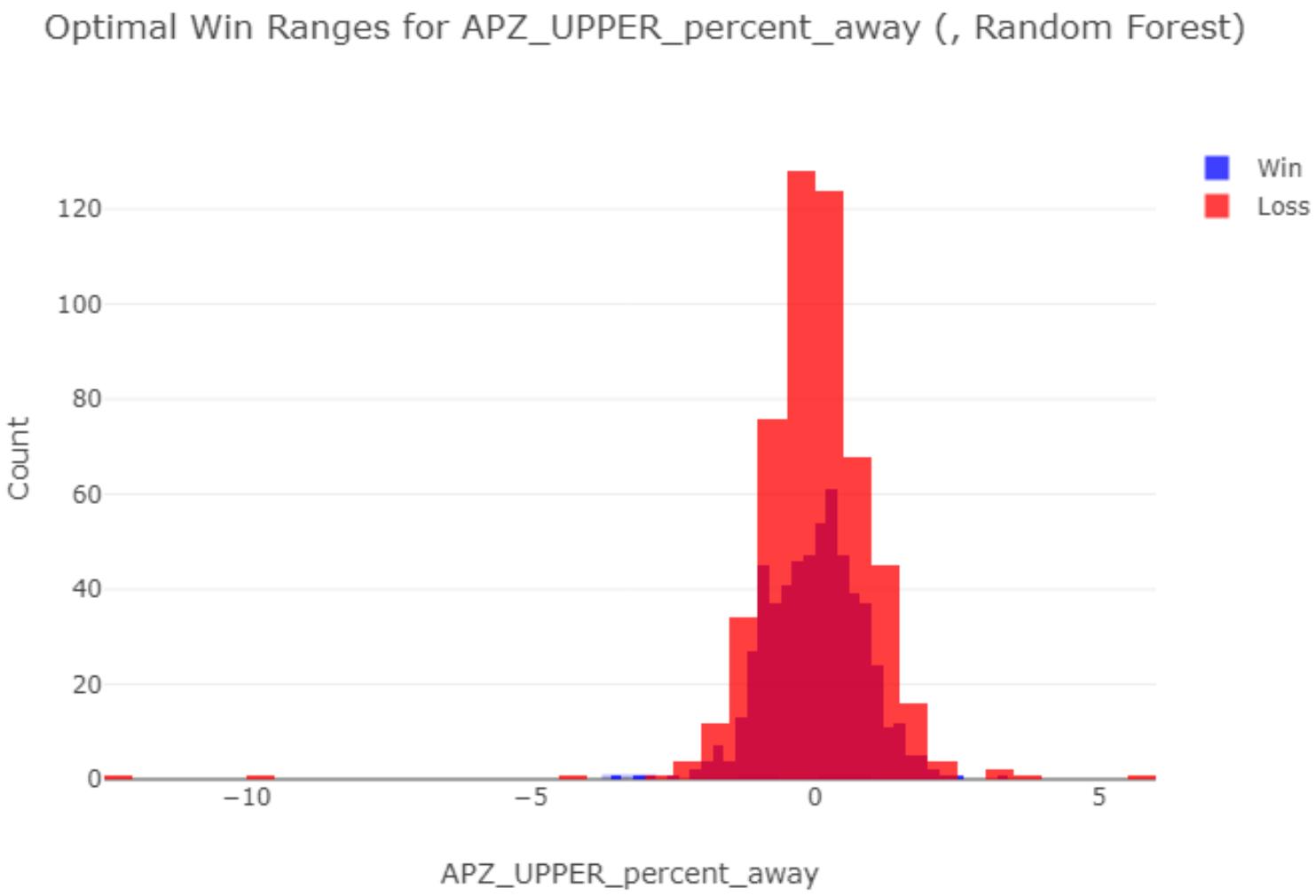
Optimal Win Ranges for CHAIKIN (, Random Forest)



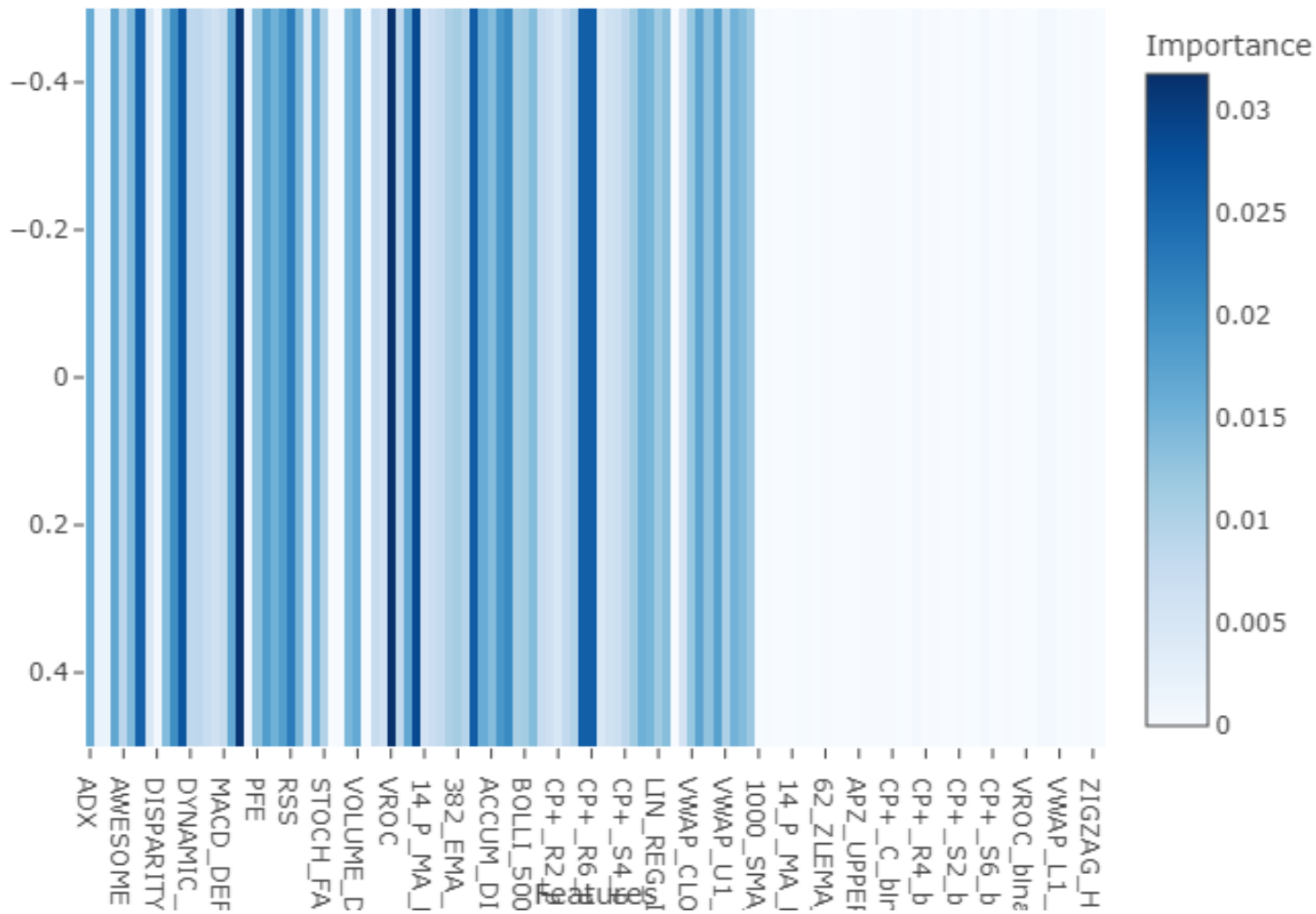
Optimal Win Ranges for RSS (, Random Forest)



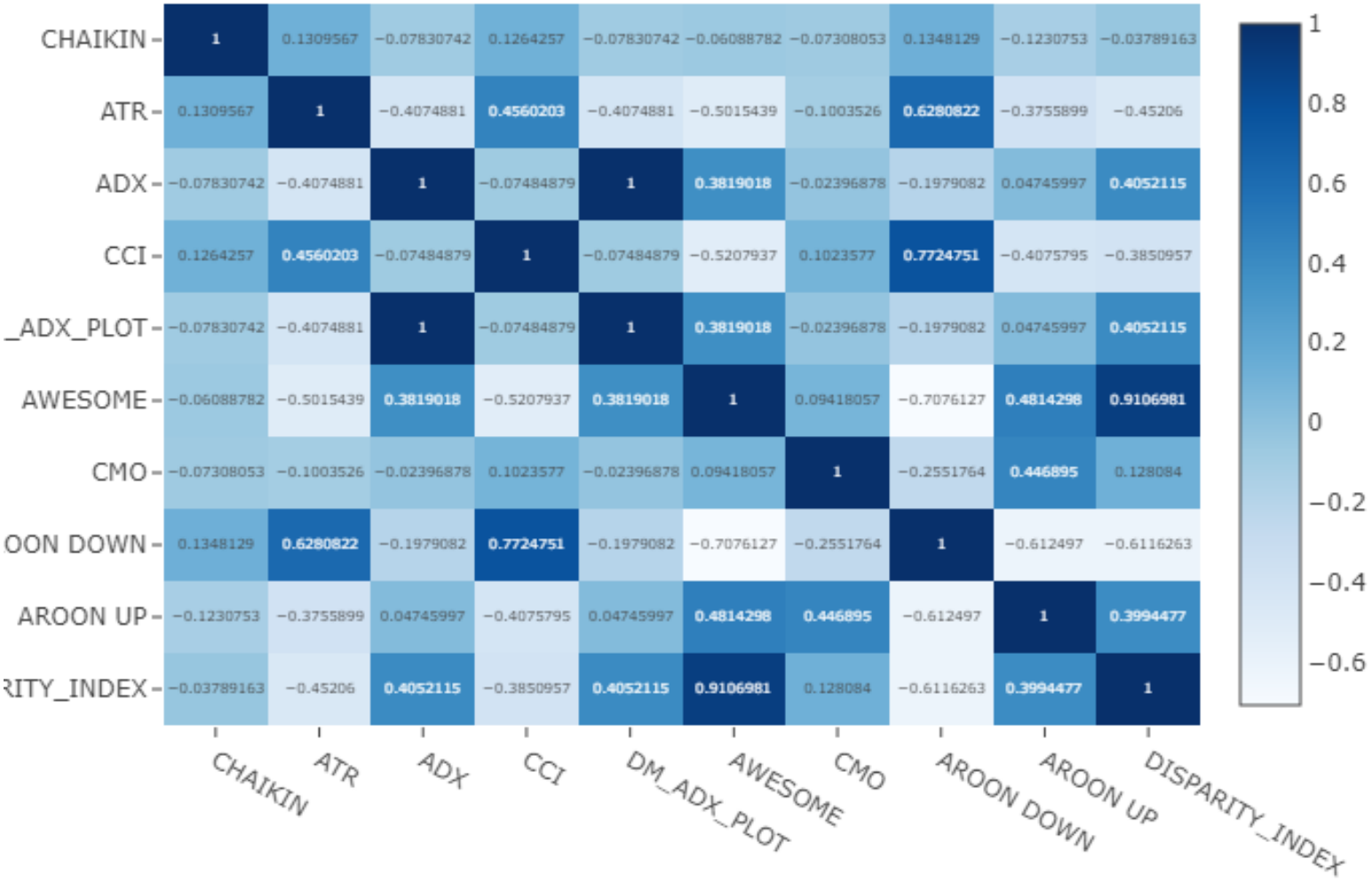
Optimal Win Ranges for APZ_UPPER_percent_away (, Random Forest)



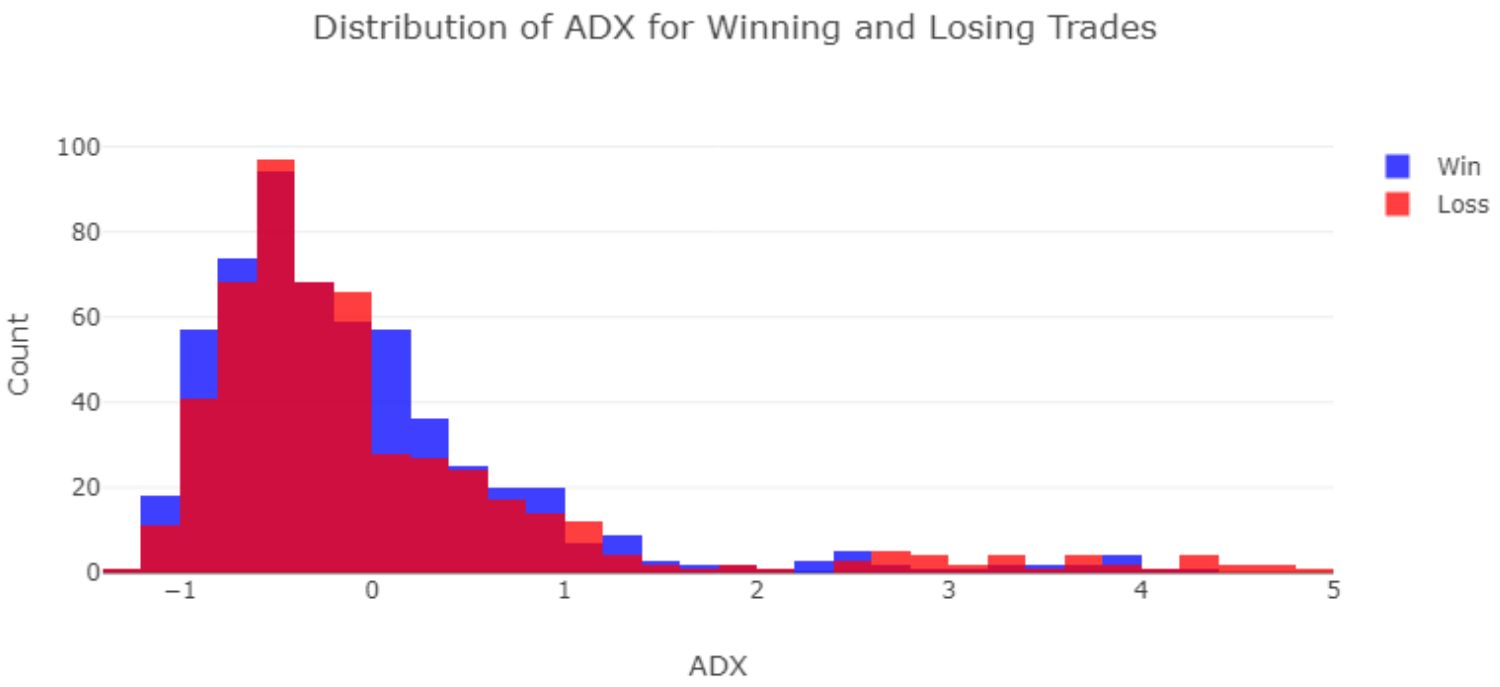
Feature Importance Heatmap



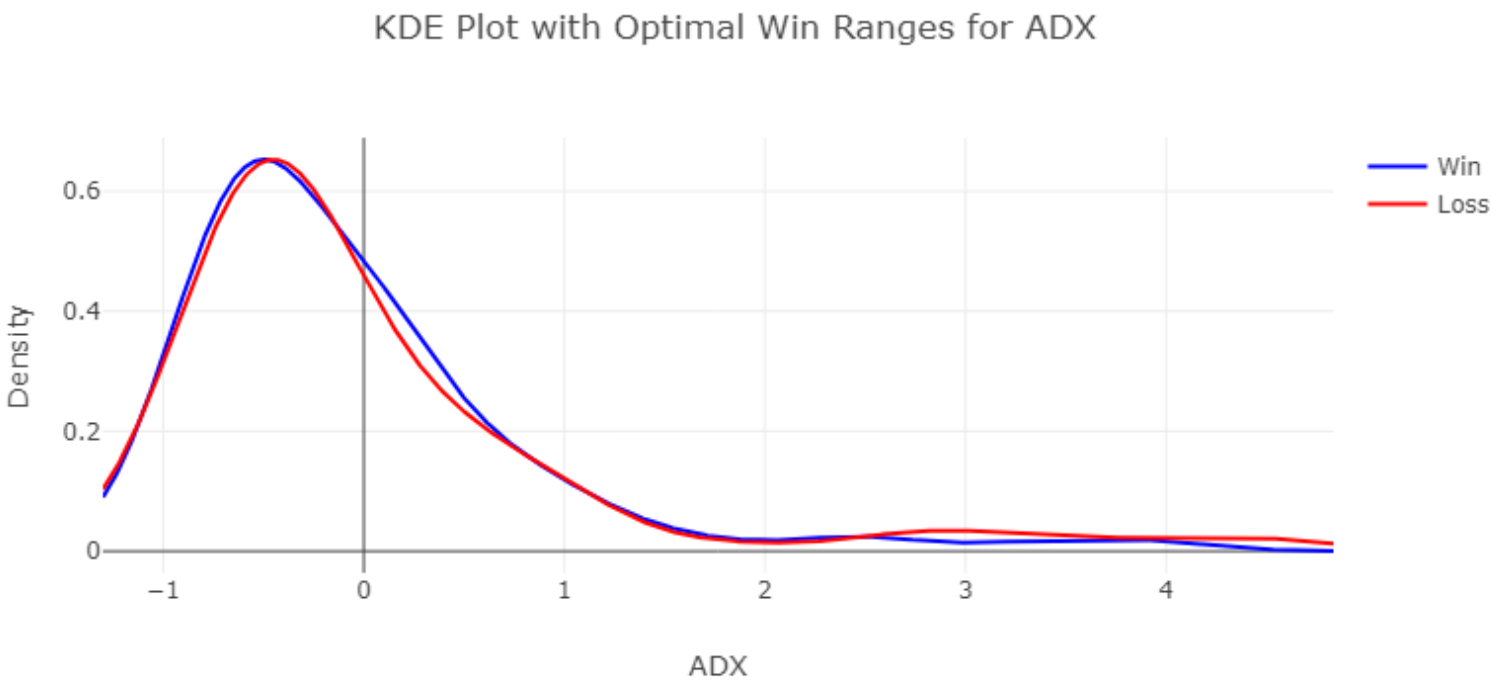
Correlation Matrix of Top Indicators



Distribution of ADX for Winning and Losing Trades



KDE Plot with Optimal Win Ranges for ADX



Mean Indicator Values for Losses