🏆 Featured Code Competition

Two Sigma: Using News to Predict Stock Movements

Use news analytics to predict stock price performance

$100,000

Prize Money

2σ Two Sigma · 825 teams · 3 months to go (3 months to go until merger deadline)

Overview

Description

Evaluation

Prizes

Honor Code

Timeline

Submission Instructions

In this competition, you must predict a signed confidence value, $\hat{y}_{ti} \in [-1, 1]$, which is multiplied by the market-adjusted return of a given `assetCode` over a ten day window. If you expect a stock to have a large positive return--compared to the broad market--over the next ten days, you might assign it a large, positive `confidenceValue` (near 1.0). If you expect a stock to have a negative return, you might assign it a large, negative `confidenceValue` (near -1.0). If unsure, you might assign it a value near zero.

For each day in the evaluation time period, we calculate:

$$x_t = \sum_i \hat{y}_{ti} r_{ti} u_{ti},$$

where r_{ti} is the 10-day market-adjusted leading return for day t for instrument i, and u_{ti} is a 0/1 `universe` variable (see the data description for details) that controls whether a particular asset is included in scoring on a particular day.

Your submission score is then calculated as the mean divided by the standard deviation of your daily x_t values:

$$\text{score} = \frac{\bar{x}_t}{\sigma(x_t)}.$$

If the standard deviation of predictions is 0, the score is defined as 0.

Submission File

You must make submissions directly from Kaggle Kernels. By adding your

The kernels environment automatically formats and creates your submission files in this competition when calling `env.write_submission_file()`. There is no need to manually create your submissions. Submissions will have the following format:

```
time,assetCode,confidenceValue
2017-01-03,RPXC.O,0.1
2017-01-04,RPXC.O,0.02
2017-01-05,RPXC.O,-0.3
etc.
```

Leaderboard ❯	Kernels ❯	85 discussion topics ❯
1 Random Hero	**The fallacy of encoding asse...** 24 votes · 12 hours ago	**Thoughts on Kernel competi...** 12 replies · 6 hours ago
2 Absol	**Freestyle FirstTry** 2 votes · 5 hours ago	**Printing to commit log from ...** 1 reply · 10 hours ago
3 viva	**Amateur Hour - Using Headl...** 16 votes · 4 hours ago	**Welcome!** 34 replies · 11 hours ago
4 Andres Hernandez	**First Test Code** 3 votes · 8 hours ago	**universe information not ava...** 2 replies · 12 hours ago
5 Vamos que lo petamos	**Two Sigma News Official Ge...** 258 votes · 13 days ago	**Looking for team** 0 replies · 13 hours ago
6 ssscks		
7 Striderl		
8 Toma Hentea		

Launch
21 days ago

Close
3 months

3 months
Rules Acceptance
Deadline
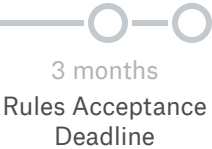
825   907   5,031

Points **This competition awards standard ranking points**