

RF Classifier Model Metrics:

Our idealized (~70%) accuracy RF model has the following metrics and parameters:

Best params:

```
{'n_estimators': 500,  
  'min_samples_split': 5,  
  'min_samples_leaf': 4,  
  'max_depth': 10}
```

We'll note the need to only use data where the “return threshold” is = 0.1. This means that any row in our dataset that has an associated return of $\leq |0.1|$, should be completely removed.