

Model Metrics file

Description: A short document of the final model features, parameters, hyperparameters, and performance metrics.

The final model was the Facebook Prophet model.

Prophet features: ['Time', 'VWAP']

Prophet parameters:

periods=365

initial='730 days'

period='180 days'

horizon = '365 days'

Prophet hyperparameters:

changepoint_prior_scale: 0.05

seasonality_prior_scale:10

holidays_prior_scale: 10.0

seasonality_mode:'additive'

changepoint_range: 0.8

growth: 'linear'

changepoints: None

n_changepoints: 25

yearly_seasonality: 'auto'

weekly_seasonality: 'auto'

daily_seasonality: 'auto'

holidays: None

holidays_prior_scale: None

mcmc_samples: None

interval_width: 0.8

uncertainty_samples: 1000

stan_backend: None

Performance metrics:

horizon	mse	rmse	mae	mape	mdape	coverage
---------	-----	------	-----	------	-------	----------