UPGINI

Data search report

This report was generated automatically by Upgini.

The report shows a listing of relevant features for your ML task and accuracy metrics after enrichment.

The following primary keys was used for data search: ['SearchKey.DATE']

All relevant features. Accuracy after enrichment

Dataset type	Rows	Mean target	Baseline mean_squared_error	Enriched mean_squared_error	Uplift
Train	15213	50.3977	301.2609	197.7269	103.5339
Eval 1	3787	59.2424	485.3569	332.4573	152.8996

Relevant data sources

Provider	Source	All features SHAP	Number of relevant features	
Upgini	AutoFE: features from Calendar data,Markets data	0.1493	39	Request a quote
Upgini	AutoFE: features from Markets data	0.0292	18	Request a quote
Upgini	Calendar data	0.0089	2	Request a quote
Upgini	AutoFE: features from Calendar data	0.0060	9	Request a quote
Upgini	Markets data	0.0003	1	Request a quote
Upgini	AutoFE: feature from Markets data	0.0001	1	Request a quote

All relevant features. Listing

Feature name	SHAP value	Coverage %	Value preview	Provider	Source	Updates
f_autofe_mul_34d11bc4	0.0237	100.0000	-16.3675, -19.8154, -16.1364	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_50507976	0.0208	100.0000	-0.0546, 0.0191, -0.0458	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_135dc79d	0.0179	100.0000	0.6158, 1.3453, 0.8989	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_0cc09d2d	0.0136	100.0000	-39.4848, -11.7542, 22.1019	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_478be4f3	0.0124	100.0000	-0.3187, 1.2287, -0.41	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_89c56a5f	0.0111	100.0000	-0.3291, 1.2546, 0.7671	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_cf5dd7be	0.0091	100.0000	0.4605, -1.0749, 1.0231	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_events_date_year_cos1_9014a856	0.0086	100.0000	0.815, 0.9093, 0.6776	Upgini	Calendar data	Daily
f_autofe_mul_402f5e6a	0.0075	100.0000	-0.685, 0.0427, -0.8233	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_283a6178	0.0070	100.0000	0.0075, 0.0067, 0.0063	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_3e22df83	0.0065	100.0000	-0.0097, 0.011, -0.0157	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_08e89348	0.0062	100.0000	42.1169, -44.4297, -21.4686	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_5bd50798	0.0050	100.0000	-0.2447, 0.7922, -0.2974	Upgini	AutoFE: features from Calendar data,Markets data	Daily

f_autofe_div_abde95f5	0.0045	100.0000	-1.2299, -0.2244, 1.0648	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_692a5456	0.0038	100.0000	41.7041, 37.0559, 108.4835	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_25296268	0.0036	100.0000	-0.9968, 0.8756, 0.6857	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_c9ddcb38	0.0024	100.0000	-0.2414, -0.9663, 0.7483	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_d2439c2b	0.0022	100.0000	0.5745, 1.1015, 0.908	Upgini	AutoFE: features from Markets data	Daily
f_autofe_div_ba625fe9	0.0020	100.0000	1.0427, 1.3418, 5.8361	Upgini	AutoFE: features from Calendar data	Daily
f_autofe_div_d57fd206	0.0018	100.0000	-0.9459, 0.4362, 0.7445	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_5feff686	0.0017	100.0000	-0.2669, 0.2697, 0.2195	Upgini	AutoFE: features from Calendar data	Daily
f_autofe_div_fa0777db	0.0014	100.0000	0.0018, 0.0029, 0.0016	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_e79e322c	0.0014	100.0000	0.6082, 0.6099, -0.8917	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_b49258bb	0.0014	100.0000	261.3272, -124.4509, -251.3588	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_5cf72e2c	0.0014	100.0000	-0.2247, -0.2471, 0.6134	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_270d64a2	0.0013	100.0000	1.9089, 0.8251, -0.78	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_0afc7563	0.0010	100.0000	0.3643, -0.8995, -0.1973	Upgini	AutoFE: features from Calendar data	Daily
f_autofe_mul_242bbe3e	0.0010	100.0000	0.7101, 1.2965, 1.1406	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_a72e2b06	0.0009	100.0000	0.0485, 0.0415, 0.0503	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_b2bfad41	0.0008	100.0000	0.5829, -0.1772, 0.7201	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_dda91e30	0.0008	100.0000	-0.7884, -0.7538, -0.9408	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_7fc70d87	0.0007	100.0000	0.5669, 0.0456, -0.3653	Upgini	AutoFE: features from Calendar data	Daily
f_autofe_mul_efa07492	0.0007	100.0000	-0.8638, -0.6909, -1.0432	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_210753e2	0.0006	100.0000	0.8949, 1.2343, 0.9096	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_a36d46a7	0.0006	100.0000	0.5811, 1.0609, 0.6479	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_5ffbeb1a	0.0006	100.0000	0.9003, 0.5739, 0.9571	Upgini	AutoFE: features from Markets data	Daily
f_autofe_div_c4537a19	0.0006	100.0000	0.0028, 0.0032, 0.0031	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_3b9ebb9c	0.0006	100.0000	-0.2261, -0.9066, -0.9024	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_c883f8a6	0.0005	100.0000	395.9827, 463.3041, 442.4736	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_165c74ad	0.0005	100.0000	-0.4891, 0.4566, -1.0507	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_9eb7806a	0.0005	100.0000	1.3557, 1.1796, 0.6312	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_cc82c65f	0.0005	100.0000	-90.3672, -85.8173, 51.6187	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_4ee11e5f	0.0004	100.0000	122.9773, 87.6732, 108.6041	Upgini	AutoFE: features from Markets data	Daily

f_autofe_div_0411c316	0.0003	100.0000	0.4401, -0.4335, 0.6837	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_d0993cdc	0.0003	100.0000	264.3576, 264.5708, 358.3031	Upgini	AutoFE: features from Markets data	Daily
f_events_date_year_sin1_3 c44bc64	0.0003	100.0000	0.043, -0.8745, -0.82	Upgini	Calendar data	Daily
f_financial_date_stoxx_04 3cbcd4	0.0003	100.0000	329.72, 337.51, 319.49	Upgini	Markets data	Daily
f_autofe_mul_7f002dd2	0.0002	100.0000	0.3127, -0.2776, 0.267	Upgini	AutoFE: features from Calendar data	Daily
f_autofe_mul_af2318dc	0.0002	100.0000	-0.2186, -0.8834, -0.2057	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_a0c0453d	0.0002	100.0000	0.0076, 0.0065, 0.0149	Upgini	AutoFE: features from Markets data	Daily
f_autofe_div_4d90ed91	0.0002	100.0000	-0.8537, -0.218, -0.2418	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_3a782b4b	0.0002	100.0000	0.8348, -0.1677, 0.5143	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_00a858cd	0.0002	100.0000	0.899, 1.0629, 1.1108	Upgini	AutoFE: features from Markets data	Daily
f_autofe_div_cbafb9fe	0.0002	100.0000	0.0209, 0.0221, -0.0217	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_b2d835c0	0.0001	100.0000	-0.2183, 0.5924, 0.7504	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_83da8146	0.0001	100.0000	-0.8784, -0.174, -0.2705	Upgini	AutoFE: features from Calendar data	Daily
f_financial_date_crude_oi l_7d_to_7d_1y_shift_autof e_residual_c390dd50	0.0001	100.0000	0.5059, 0.4263, 0.1086	Upgini	AutoFE: feature from Markets data	Daily
f_autofe_div_2ea6478c	0.0001	100.0000	3.8918, -0.4441, 0.7853	Upgini	AutoFE: features from Calendar data	Daily
f_autofe_div_024de3b6	0.0001	100.0000	29.559, 34.5849, 12.9588	Upgini	AutoFE: features from Markets data	Daily
f_autofe_div_22b77c5b	0.0001	100.0000	0.5231, 0.9391, 0.5504	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_6c24bdf5	0.0001	100.0000	-0.9235, -0.9219, 0.6778	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_8e1f8283	0.0001	63.6955	26.4467, 3.8646, -32.9256	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_div_cd2624ea	0.0001	100.0000	-0.2125, 2.1256, -1.0954	Upgini	AutoFE: features from Calendar data	Daily
f_autofe_mul_05ba522d	0.0001	100.0000	16.4694, 21.9747, 17.473	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_4a9fa180	0.0001	100.0000	-0.5289, 0.6881, 0.5571	Upgini	AutoFE: features from Calendar data	Daily
f_autofe_mul_6a97c336	0.0001	100.0000	1.551, -0.2058, 1.1762	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_737cf984	0.0001	100.0000	0.6152, -0.9147, 0.6253	Upgini	AutoFE: features from Calendar data,Markets data	Daily
f_autofe_mul_7cac2f6b	0.0001	100.0000	90.8095, 101.5839, 103.2925	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_828342f8	0.0001	100.0000	17.2276, 19.3622, 19.3325	Upgini	AutoFE: features from Markets data	Daily
f_autofe_mul_f494c88f	0.0001	100.0000	432.2996, 389.508, 282.4537	Upgini	AutoFE: features from Markets data	Daily

Description of AutoFE feature names

Sources	Feature name	Feature 1	Feature 2	Function

Calendar data,Markets data	f_autofe_mul_34d11bc4	f_events_date_year_cos1_9014a856	f_financial_date_silver_e4e33014	*
Calendar data,Markets data	f_autofe_div_50507976	f_events_date_year_cos1_9014a856	f_financial_date_silver_e4e33014	/
Markets data	f_autofe_div_135dc79d	f_financial_date_gold_7d_to_1y_ae310379	f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	/
Calendar data,Markets data	f_autofe_mul_0cc09d2d	f_events_date_year_cos1_9014a856	f_financial_date_crude_oil_1f195998	*
Calendar data,Markets data	f_autofe_mul_478be4f3	f_events_date_year_cos1_9014a856	f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	*
Calendar data,Markets data	f_autofe_div_89c56a5f	f_events_date_year_cos1_9014a856	f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	/
Calendar data,Markets data	f_autofe_div_cf5dd7be	f_events_date_week_sin1_847b5db1	f_financial_date_vix_7d_to_1y_634c77eb	/
Calendar data,Markets data	f_autofe_mul_402f5e6a	f_events_date_year_cos1_9014a856	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	*
Calendar data,Markets data	f_autofe_div_283a6178	f_events_date_week_cos2_b0a07cfc	f_financial_date_usd_7419609a	/
Calendar data,Markets data	f_autofe_div_3e22df83	f_events_date_week_sin1_847b5db1	f_financial_date_crude_oil_1f195998	/
Calendar data,Markets data	f_autofe_mul_08e89348	f_events_date_week_sin1_847b5db1	f_financial_date_crude_oil_1f195998	*
Calendar data,Markets data	f_autofe_mul_5bd50798	f_events_date_week_cos1_f6a8c1fc	f_financial_date_nasdaq_7d_to_7d_1y_shift_4a4dd6ce	*
Calendar data,Markets data	f_autofe_div_abde95f5	f_events_date_week_cos2_b0a07cfc	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	/
Markets data	f_autofe_mul_692a5456	f_financial_date_crude_oil_1f195998	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	*
Calendar data,Markets data	f_autofe_mul_25296268	f_events_date_week_sin1_847b5db1	f_financial_date_vix_7d_to_1y_634c77eb	*
Calendar data,Markets data	f_autofe_div_c9ddcb38	f_events_date_week_cos1_f6a8c1fc	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	/
Markets data	f_autofe_mul_d2439c2b	f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	*
Calendar data	f_autofe_div_ba625fe9	f_events_date_week_sin1_847b5db1	f_events_date_year_cos1_9014a856	/
Calendar data,Markets data	f_autofe_div_d57fd206	f_events_date_week_sin1_847b5db1	f_financial_date_usd_eur_7d_to_1y_200e4902	/
Calendar data	f_autofe_mul_5feff686	f_events_date_year_cos1_9014a856	f_events_date_year_cos2_7acbaf1b	*
Calendar data,Markets data	f_autofe_div_fa0777db	f_events_date_week_cos2_b0a07cfc	f_financial_date_stoxx_043cbcd4	/
Calendar data,Markets data	f_autofe_div_e79e322c	f_events_date_week_cos2_b0a07cfc	f_financial_date_natural_gas_1d_to_7d_1fd6362a	/
Calendar data,Markets data	f_autofe_mul_b49258bb	f_events_date_week_sin1_847b5db1	f_financial_date_stoxx_043cbcd4	*
Calendar data,Markets data	f_autofe_mul_5cf72e2c	f_events_date_week_cos2_b0a07cfc	f_financial_date_usd_7d_to_7d_1y_shift_35cb53e9	*
Calendar data,Markets data	f_autofe_div_270d64a2	f_events_date_week_cos1_f6a8c1fc	f_financial_date_crude_oil_7d_to_1y_c3e0ad17	/
Calendar data	f_autofe_mul_0afc7563	f_events_date_week_sin1_847b5db1	f_events_date_year_cos1_9014a856	*
Calendar data,Markets data	f_autofe_mul_242bbe3e	f_events_date_week_cos2_b0a07cfc	f_financial_date_nasdaq_7d_to_7d_1y_shift_4a4dd6ce	*
Markets data	f_autofe_div_a72e2b06	f_financial_date_silver_e4e33014	f_financial_date_stoxx_043cbcd4	/

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Calendar data,Markets data	f_autofe_mul_b2bfad41	f_events_date_week_cos2_b0a07cfc	f_financial_date_vix_7d_to_1y_634c77eb	*
Calendar data,Markets data	f_autofe_mul_dda91e30	f_events_date_week_sin2_e28440a5	f_financial_date_usd_eur_7d_to_1y_200e4902	*
Calendar data	f_autofe_mul_7fc70d87	f_events_date_week_cos1_f6a8c1fc	f_events_date_year_cos1_9014a856	*
Calendar data,Markets data	f_autofe_mul_efa07492	f_events_date_week_cos2_b0a07cfc	f_financial_date_natural_gas_92dac942	*
Markets data	f_autofe_div_210753e2	f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	/
Calendar data,Markets data	f_autofe_mul_a36d46a7	f_events_date_year_sin2_59955ffd	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	*
Markets data	f_autofe_div_5ffbeb1a	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	f_financial_date_vix_7d_to_1y_634c77eb	/
Markets data	f_autofe_div_c4537a19	f_financial_date_snp500_7d_to_1y_378b9f99	f_financial_date_stoxx_043cbcd4	/
Calendar data,Markets data	f_autofe_mul_3b9ebb9c	f_events_date_week_cos2_b0a07cfc	f_financial_date_gold_1d_to_7d_742a0045	*
Markets data	f_autofe_mul_c883f8a6	f_financial_date_nasdaq_7d_to_7d_1y_shift_4a4dd6ce	f_financial_date_stoxx_043cbcd4	*
Calendar data,Markets data	f_autofe_mul_165c74ad	f_events_date_week_sin1_847b5db1	f_financial_date_stoxx_7d_to_7d_1y_shift_abef6e91	*
Markets data	f_autofe_div_9eb7806a	f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	f_financial_date_vix_7d_to_1y_634c77eb	/
Calendar data,Markets data	f_autofe_mul_cc82c65f	f_events_date_week_cos2_b0a07cfc	f_financial_date_usd_7419609a	*
Markets data	f_autofe_mul_4ee11e5f	f_financial_date_nasdaq_7d_to_7d_1y_shift_4a4dd6ce	f_financial_date_usd_7419609a	*
Calendar data,Markets data	f_autofe_div_0411c316	f_events_date_week_sin2_e28440a5	f_financial_date_usd_7d_to_7d_1y_shift_35cb53e9	/
Markets data	f_autofe_div_d0993cdc	f_financial_date_stoxx_043cbcd4	f_financial_date_stoxx_7d_to_1y_2ea815f4	/
Calendar data	f_autofe_mul_7f002dd2	f_events_date_year_sin1_3c44bc64	f_events_date_year_sin3_e4c1ec0e	*
Calendar data,Markets data	f_autofe_mul_af2318dc	f_events_date_week_cos1_f6a8c1fc	f_financial_date_usd_eur_7d_to_1y_200e4902	*
Markets data	f_autofe_div_a0c0453d	f_financial_date_natural_gas_7d_to_7d_1y_shift_a5c3c07f	f_financial_date_usd_7419609a	/
Calendar data,Markets data	f_autofe_div_4d90ed91	f_events_date_week_cos1_f6a8c1fc	f_financial_date_gold_7d_to_1y_ae310379	/
Calendar data,Markets data	f_autofe_div_3a782b4b	f_events_date_week_cos1_f6a8c1fc	f_financial_date_nasdaq_7d_to_7d_1y_shift_4a4dd6ce	/
Markets data	f_autofe_mul_00a858cd	f_financial_date_crude_oil_7d_to_1y_c3e0ad17	f_financial_date_usd_7d_to_7d_1y_shift_35cb53e9	*
Calendar data,Markets data	f_autofe_div_cbafb9fe	f_events_date_week_cos1_f6a8c1fc	f_financial_date_crude_oil_1f195998	/
Calendar data,Markets data	f_autofe_div_b2d835c0	f_events_date_week_cos2_b0a07cfc	f_financial_date_crude_oil_7d_to_1y_c3e0ad17	/
Calendar data	f_autofe_mul_83da8146	f_events_date_week_cos2_b0a07cfc	f_events_date_week_sin1_847b5db1	*
Markets data	f_financial_date_crude_oil_7d_to_7d_1y_shift_autofe_residual_c390dd50	f_financial_date_crude_oil_7d_to_7d_1y_shift_718136ef		residual
Calendar data	f_autofe_div_2ea6478c	f_events_date_week_sin1_847b5db1	f_events_date_year_cos4_f5e6853f	/
Calendar data,Markets data	f_autofe_mul_6a97c336	f_events_date_week_cos1_f6a8c1fc	f_financial_date_vix_7d_to_1y_634c77eb	*

Markets data	f_autofe_mul_828342f8	f_financial_date_gold_7d_to_1y_ae310379	f_financial_date_silver_e4e33014	*
Calendar data,Markets data	f_autofe_div_8e1f8283	f_events_date_year_cos2_7acbaf1b	f_financial_date_usd_gap_615a0ec0	/
Calendar data	f_autofe_div_cd2624ea	f_events_date_year_cos2_7acbaf1b	f_events_date_year_cos4_f5e6853f	/
Markets data	f_autofe_mul_05ba522d	f_financial_date_silver_e4e33014	f_financial_date_silver_7d_to_7d_1y_shift_55fa8001	*
Calendar data,Markets data	f_autofe_mul_737cf984	f_events_date_week_cos1_f6a8c1fc	f_financial_date_stoxx_1d_to_7d_c615714e	*
Markets data	f_autofe_div_024de3b6	f_financial_date_silver_e4e33014	f_financial_date_vix_7d_to_1y_634c77eb	/
Calendar data,Markets data	f_autofe_div_6c24bdf5	f_events_date_week_cos1_f6a8c1fc	f_financial_date_silver_1d_to_7d_f35d6e93	/
Calendar data	f_autofe_mul_4a9fa180	f_events_date_year_cos1_9014a856	f_events_date_year_sin2_59955ffd	*
Calendar data,Markets data	f_autofe_div_22b77c5b	f_events_date_week_sin2_e28440a5	f_financial_date_vix_7d_to_1y_634c77eb	/
Markets data	f_autofe_mul_7cac2f6b	f_financial_date_stoxx_7d_to_7d_1y_shift_abef6e91	f_financial_date_usd_7419609a	*
Markets data	f_autofe_mul_f494c88f	f_financial_date_crude_oil_7d_to_1y_c3e0ad17	f_financial_date_stoxx_043cbcd4	*

To buy found data sources, please contact: sales@upgini.com

Best regards,
Upgini Team