Feature importance

| Features | F score |
| --- | --- |
| return_3 | 30.344337463378906 |
| price_momentum_5 | 15.679770469665527 |
| return_1 | 14.867094993591309 |
| bb_position | 10.673527717590332 |
| volume_price_trend | 10.493351936340332 |
| ema_12 | 9.714936256408691 |
| ma_5 | 9.654057502746582 |
| volu_ma_5 | 9.493674278259277 |
| hl_spread_ma | 9.460763931274414 |
| high | 9.07040023803711 |
| parkinson_vol | 8.718387603759766 |
| garman_klass_vol | 8.681974411010742 |
| taker_buy_quote_asset_volume | 8.605867385864258 |
| volatility_20 | 8.488546371459961 |
| atr_14 | 8.336716651916504 |
| hl_spread | 8.318524360656738 |
| trade_size_mean | 8.312456130981445 |
| dayofweek_cos | 8.264358520507812 |
| bb_lower | 8.087445259094238 |
| volume | 7.913904190063477 |
| obv | 7.913028717041016 |
| volatility_5 | 7.907140254974365 |
| number_of_trades | 7.850244998931885 |
| atr_ratio | 7.7586894035339355 |
| resistance_50 | 7.740455627441406 |
| vwap | 7.598206043243408 |
| avg_trade_size | 7.295358657836914 |
| support_20 | 7.281495571136475 |
| vwap_bar | 7.052416324615 4785 |
| bb_mid | 6.366370677947998 |