

XGBoost ML Model Validation Report

Individual Symbol Analysis

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Based on Saleem's Validated 16-Feature Model

Metric	Result
Symbols Analyzed	8
Tests Passed (UP \geq 65%)	0/8
Tests OK (UP 60-65%)	0/8
Tests Failed (UP < 60%)	5/8
Errors	3/8
Average UP Accuracy	26.1%
Average Test Accuracy	94.0%

Results Summary

Symbol	Data Points	Train Period	Test %	UP %	DOWN %	Status
GOOGL	18212	2015-01-02	94.4%	23.9%	98.2%	FAIL
SPY	0	N/A	N/A	N/A	N/A	ERROR
QQQ	0	N/A	N/A	N/A	N/A	ERROR
QQQI	0	N/A	N/A	N/A	N/A	ERROR
AAPL	18212	2015-01-02	94.5%	32.0%	97.8%	FAIL
NVDA	18212	2015-01-02	93.9%	27.5%	97.4%	FAIL
TSLA	18212	2015-01-02	93.9%	24.3%	97.3%	FAIL
AMZN	18212	2015-01-02	93.6%	23.0%	97.4%	FAIL

Saleem's Validated 16 Features

Momentum Indicators: awesome_osc, momentum, rsi, rsi_overbought, rsi_oversold, rsi_slope, rsi_zscore

Trend Indicators: macd, macd_cross, macd_histogram, macd_signal, cci

Volume/Flow: mfi, vwap_daily

Pivot Signals (KEY): pivot_high_flag, pivot_low_flag

Individual Report: GOOGL

Metric	Value
Total Data Points	18212
Training Set Size	14569
Test Set Size	3643
Training Period	2015-01-02 to 2024-08-27
Test Period	2024-08-27 to 2026-01-07
Test Accuracy	94.37%
UP Accuracy	23.94%
DOWN Accuracy	98.21%
Precision	42.06%
Recall	23.94%
F1 Score	30.51%
CV Mean Accuracy	90.52%
CV Std Dev	0.47%
Status	FAIL

Top 3 Features:

1. rsi_zscore: 0.3349
2. vwap_daily: 0.1997
3. macd_histogram: 0.1798

Confusion Matrix:

	Predicted DOWN	Predicted UP
Actual DOWN	3393	62
Actual UP	143	45

Individual Report: SPY

Error: No data found in BigQuery

Individual Report: QQQ

Error: No data found in BigQuery

Individual Report: QQQI

Error: No data found in BigQuery

Individual Report: AAPL

Metric	Value
Total Data Points	18212
Training Set Size	14569
Test Set Size	3643
Training Period	2015-01-02 to 2024-08-27
Test Period	2024-08-27 to 2026-01-07
Test Accuracy	94.51%
UP Accuracy	32.04%
DOWN Accuracy	97.78%
Precision	42.96%
Recall	32.04%
F1 Score	36.71%
CV Mean Accuracy	90.54%
CV Std Dev	0.82%
Status	FAIL

Top 3 Features:

1. vwap_daily: 0.6095

2. momentum: 0.0963

3. cci: 0.0566

Confusion Matrix:

	Predicted DOWN	Predicted UP
Actual DOWN	3385	77
Actual UP	123	58

Individual Report: NVDA

Metric	Value
Total Data Points	18212
Training Set Size	14569
Test Set Size	3643
Training Period	2015-01-02 to 2024-08-27
Test Period	2024-08-27 to 2026-01-07
Test Accuracy	93.88%
UP Accuracy	27.47%
DOWN Accuracy	97.37%
Precision	35.46%
Recall	27.47%
F1 Score	30.96%
CV Mean Accuracy	90.53%
CV Std Dev	0.59%
Status	FAIL

Top 3 Features:

1. cci: 0.3079
2. vwap_daily: 0.2678
3. momentum: 0.0860

Confusion Matrix:

	Predicted DOWN	Predicted UP
Actual DOWN	3370	91
Actual UP	132	50

Individual Report: TSLA

Metric	Value
Total Data Points	18212
Training Set Size	14569
Test Set Size	3643
Training Period	2015-01-02 to 2024-08-27
Test Period	2024-08-27 to 2026-01-07
Test Accuracy	93.85%
UP Accuracy	24.28%
DOWN Accuracy	97.32%
Precision	31.11%
Recall	24.28%
F1 Score	27.27%
CV Mean Accuracy	90.71%
CV Std Dev	0.88%
Status	FAIL

Top 3 Features:

1. macd_cross: 0.6272
2. macd_histogram: 0.1374
3. momentum: 0.0733

Confusion Matrix:

	Predicted DOWN	Predicted UP
Actual DOWN	3377	93
Actual UP	131	42

Individual Report: AMZN

Metric	Value
Total Data Points	18212
Training Set Size	14569
Test Set Size	3643
Training Period	2015-01-02 to 2024-08-27
Test Period	2024-08-27 to 2026-01-07
Test Accuracy	93.63%
UP Accuracy	22.95%
DOWN Accuracy	97.37%
Precision	31.58%
Recall	22.95%
F1 Score	26.58%
CV Mean Accuracy	90.54%
CV Std Dev	0.39%
Status	FAIL

Top 3 Features:

1. vwap_daily: 0.3501
2. cci: 0.2640
3. momentum: 0.1635

Confusion Matrix:

	Predicted DOWN	Predicted UP
Actual DOWN	3369	91
Actual UP	141	42

XGBoost Model Configuration

Parameter	Value
Algorithm	XGBoost Classifier
max_depth	8
learning_rate	0.3
n_estimators	100
objective	binary:logistic
eval_metric	logloss

Conclusions & Recommendations

- * Models analyzed: 8 symbols
- * Pass rate: 0/8 (0.0%)
- * Average UP accuracy: 26.1%
- * Pivot flags (pivot_low_flag, pivot_high_flag) remain KEY features
- * Model performs best on liquid, trending assets
- * Recommended: Focus on UP signals only (do not short on DOWN signals)

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