



# JPX Tokyo Stock Exchange Prediction

Explore the Tokyo market with your data science skills



# 最終分數

Submission and Description

Private Score ⓘ

Public Score ⓘ

Selected



## jpx\_regression\_test - Version 14

Succeeded (after deadline) · 5d ago · 只有Daily\_Range特徵

0.392

0.392



#	△	Team	Members	Score	Entries	Last	Solution
1	—	kisa031		0.381	2	7mo	
2	—	aa		0.356	2	6mo	
3	—	xiaobenla		0.352	2	6mo	
4	—	ddm		0.347	2	6mo	
5	—	JonnydosSantos		0.339	2	6mo	
6	—	Kento		0.308	1	6mo	
7	—	BigStonks		0.301	2	6mo	
8	—	Doctor		0.289	1	7mo	
9	—	RuleBased		0.281	1	8mo	
10	—	Giulio Rvasio		0.280	2	7mo	

# 想法

## 資料前處理

將資料z-score標準化，縮放到同一範圍

缺失值及異常值補0

## 新增及選擇特徵

新增技術指標相關特徵:均價，振幅，AR，BR，CR，VR等















## 訓練模型

訓練LinearRegression模型

## 調整模型

透過MAE，MSE，R平方和Cross-validation來評估模型，調整參數或加入新的特徵，提升模型表現



	Succeeded (after deadline) · 6d ago · 只有Daily_Range特徵	0.392	0.392	<input type="checkbox"/>
	<u>Version 1 - Version 1</u> Succeeded (after deadline) · 1mo ago · test	0.381	0.381	<input type="checkbox"/>
	<u>Version 1 - Version 1</u> Succeeded (after deadline) · 1mo ago	0.381	0.381	<input type="checkbox"/>
	<u>jpx_regression_test - Version 18</u> Succeeded (after deadline) · 1d ago · no add feature	0.357	0.357	<input type="checkbox"/>
	<u>jpx_regression_test - Version 13</u> Succeeded (after deadline) · 7d ago	0.277	0.277	<input type="checkbox"/>
	<u>jpx_regression_test - Version 16</u> Succeeded (after deadline) · 5d ago · weekday daily_range mean	0.277	0.277	<input type="checkbox"/>
	<u>jpx_regression_test - Version 5</u> Succeeded (after deadline) · 11d ago	0.277	0.277	<input type="checkbox"/>
	<u>jpx_regression - Version 1</u> Succeeded (after deadline) · 11d ago	0.277	0.277	<input type="checkbox"/>
	<u>jpx_regression_test - Version 12</u> Succeeded (after deadline) · 8d ago	0.277	0.277	<input type="checkbox"/>
	<u>jpx_regression_test - Version 12</u> Succeeded (after deadline) · 8d ago	0.277	0.277	<input type="checkbox"/>
	<u>jpx_regression_test - Version 15</u> Succeeded (after deadline) · 5d ago · add Daily_Range and Mean	0.277	0.277	<input type="checkbox"/>
	<u>jpx_regression_test - Version 17</u> Succeeded (after deadline) · 5d ago · ASI	0.264	0.264	<input type="checkbox"/>
	<u>jpx_regression_test - Version 3</u> Succeeded (after deadline) · 12d ago	0.261	0.261	<input type="checkbox"/>
	<u>jpx_regression_test - Version 3</u> Succeeded (after deadline) · 12d ago	0.261	0.261	<input type="checkbox"/>

# 結果觀察

加入過多的特徵有可能會造成過擬合的問題，使模型對訓練資料的表現較好，但對於新的測試資料的表現卻不佳。

相反，加入較少的特徵可能會使模型的複雜度降低，從而更好地泛化到新的測試資料。



# 謝謝聆聽！

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