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Dataset Summary

Metric	Current	Reference
id column	None	None
target column	None	None
prediction column	None	None
date column	None	None
number of columns	11	11
number of rows	53490	3500
missing values	0	0
categorical columns	0	0
numeric columns	10	10
text columns	0	0
datetime columns	1	1
empty columns	0	0
constant columns	0	0
almost constant features	0	0
duplicated columns	0	0
almost duplicated features	0	0

Dataset Missing Values

0 (0.0%)   0 (0.0%)
Missing values (Current data)   Missing values (Reference data)

Current dataset

Table   Histogram

Value	Count
timestamp	0
log_return_300s	0
spread_mean_300s	0
trade_intensity_300s	0
order_book_imbalance_300s	0
spread_mean_60s	0
order_book_imbalance_60s	0
price_velocity_300s	0
realized_volatility_300s	0
order_book_imbalance_30s	0
realized_volatility_60s	0

Reference dataset

Table   Histogram

Value	Count
timestamp	0
log_return_300s	0
spread_mean_300s	0
trade_intensity_300s	0
order_book_imbalance_300s	0
spread_mean_60s	0
order_book_imbalance_60s	0
price_velocity_300s	0

Value	Count
realized_volatility_300s	0
order_book_imbalance_30s	0
realized_volatility_60s	0

Dataset Drift

Dataset Drift is detected. Dataset drift detection threshold is 0.5
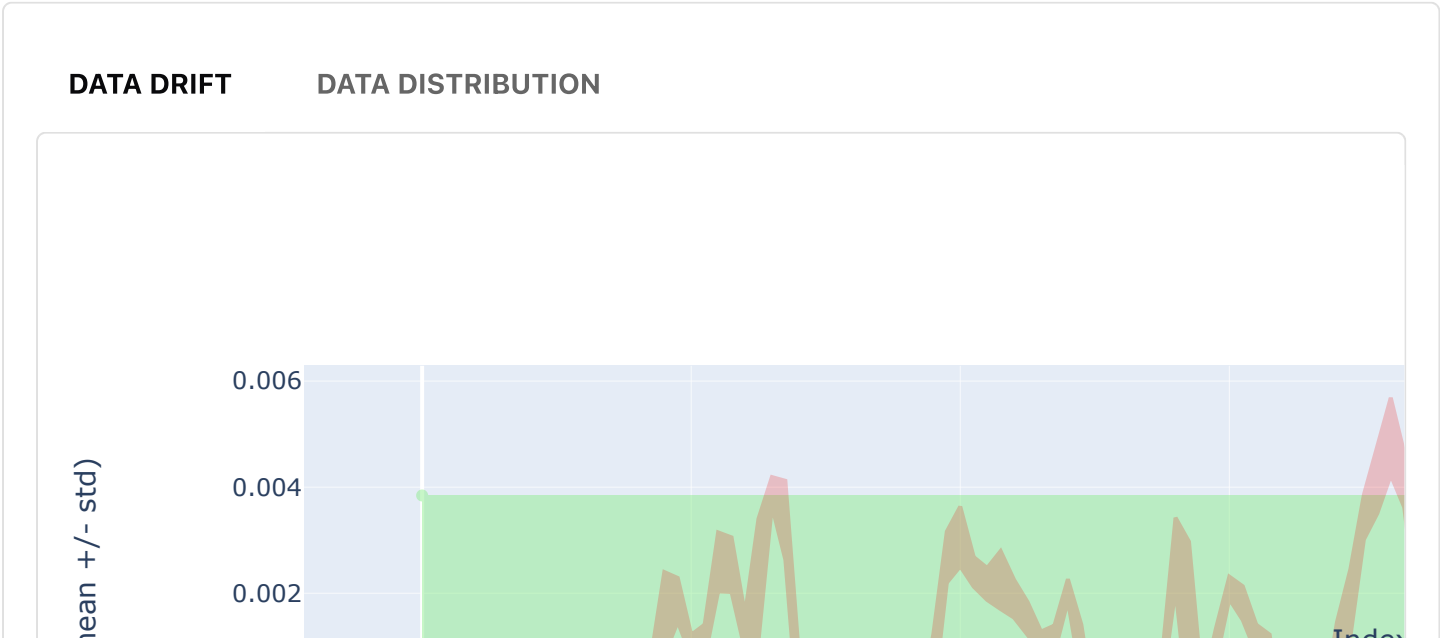
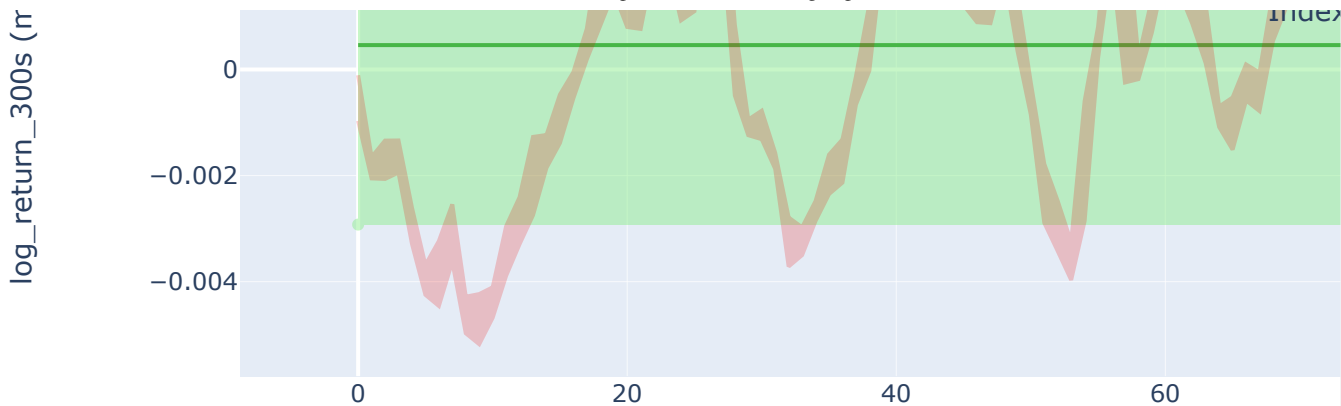| 10	8	0.8
Columns	Drifted Columns	Share of Drifted Columns

Drift in column 'log_return_300s'

Data drift detected. Drift detection method: Wasserstein distance (normed). Drift score: 0.343
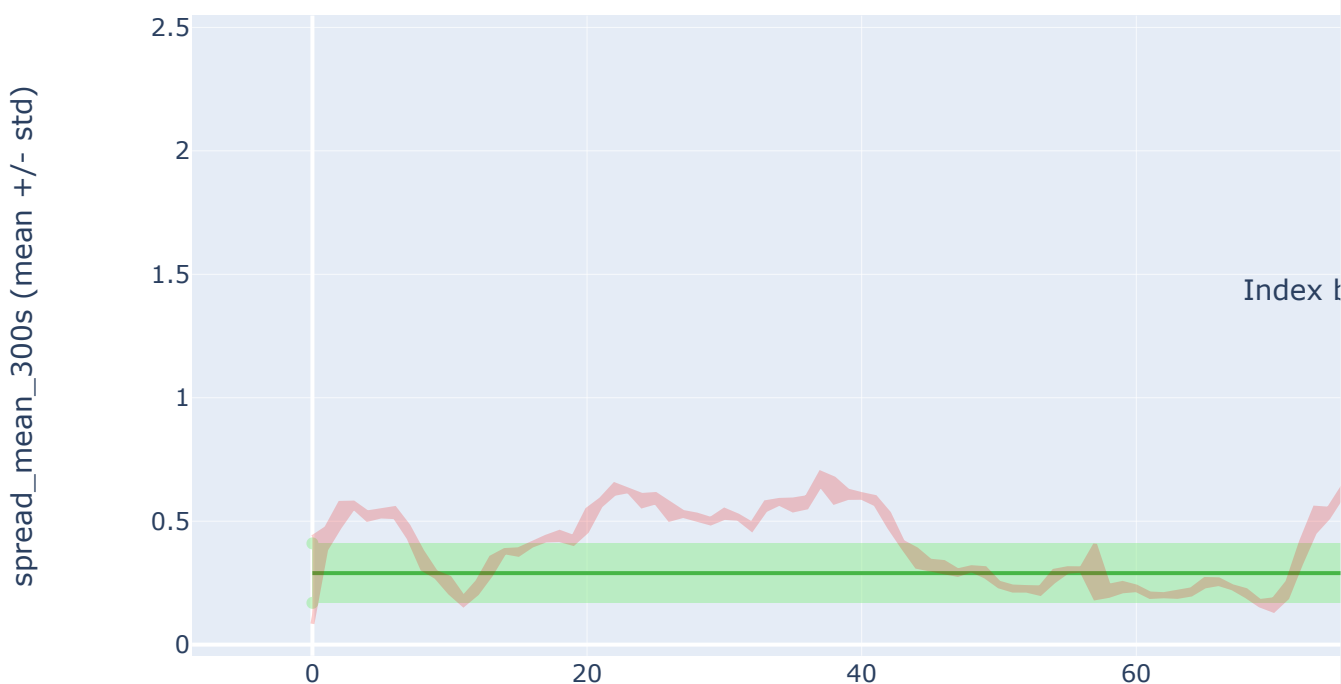
DATA DRIFT   DATA DISTRIBUTION

Drift in column 'spread_mean_300s'

Data drift detected. Drift detection method: Wasserstein distance (normed). Drift score: 4.482
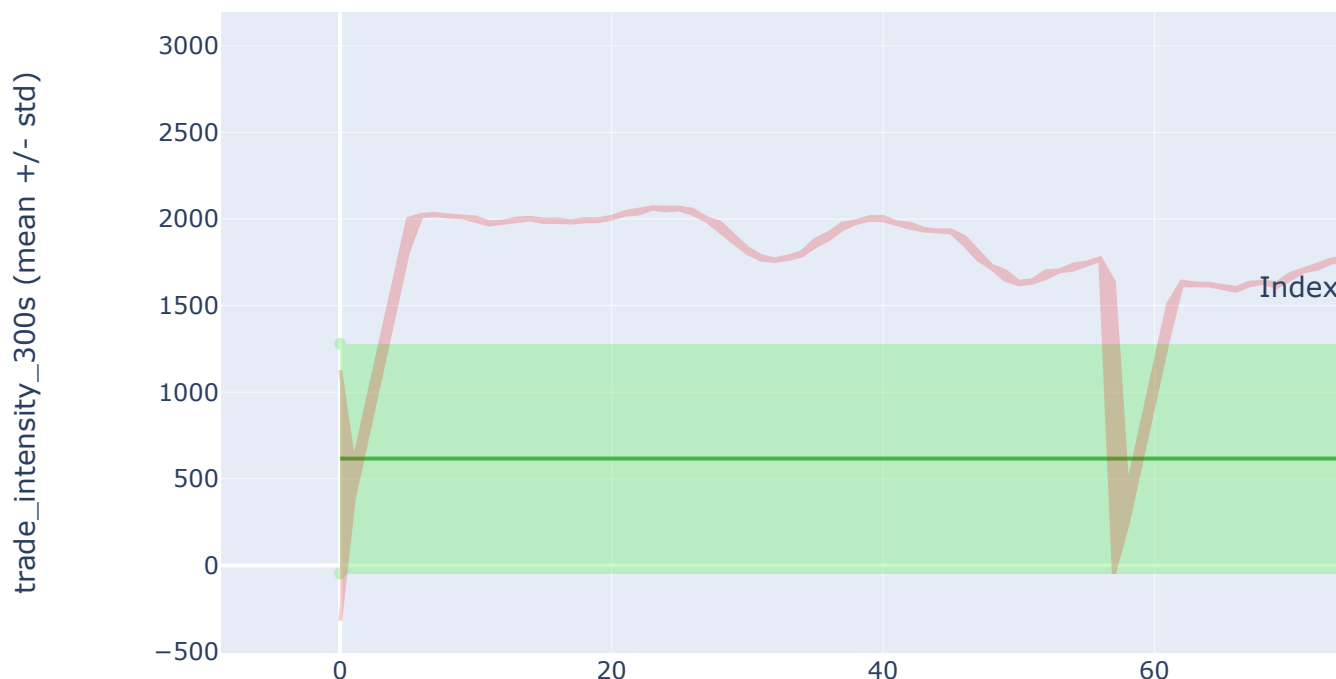
DATA DRIFT   DATA DISTRIBUTION

Drift in column 'trade_intensity_300s'

Data drift detected. Drift detection method: Wasserstein distance (normed). Drift score: 1.614
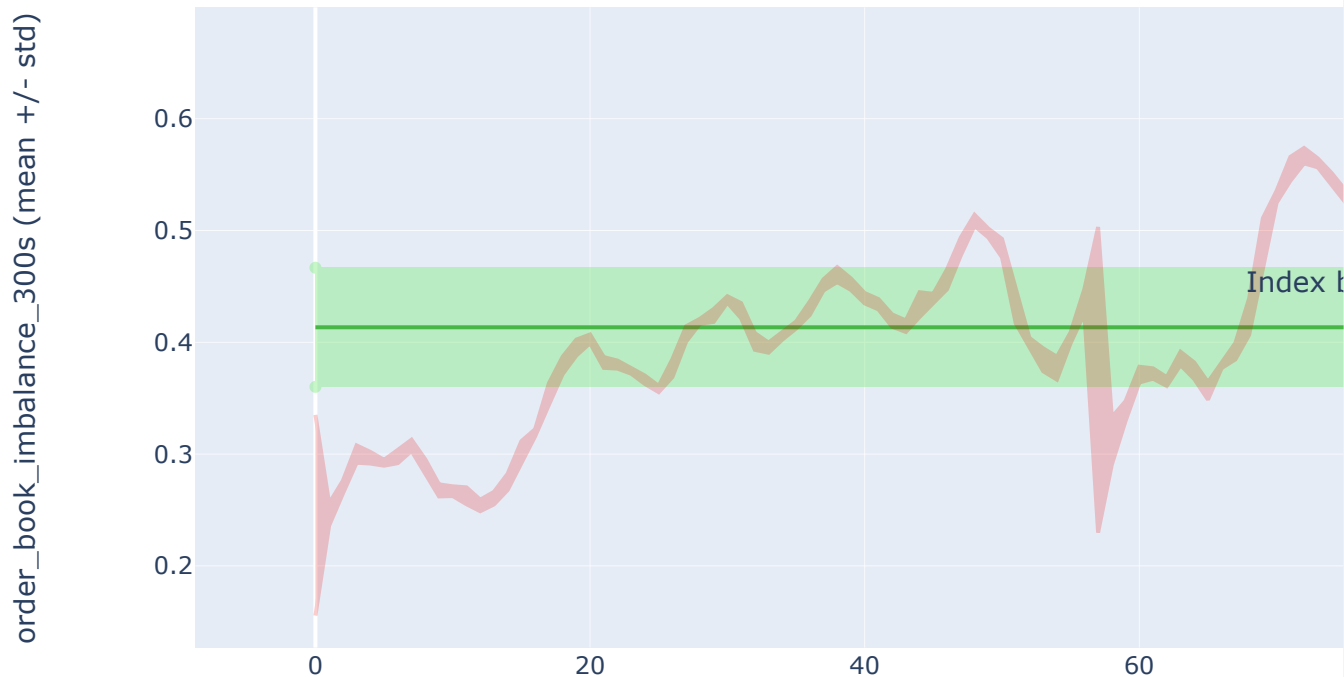
DATA DRIFT   DATA DISTRIBUTION

Drift in column 'order_book_imbalance_300s'

Data drift detected. Drift detection method: Wasserstein distance (normed). Drift score: 0.799
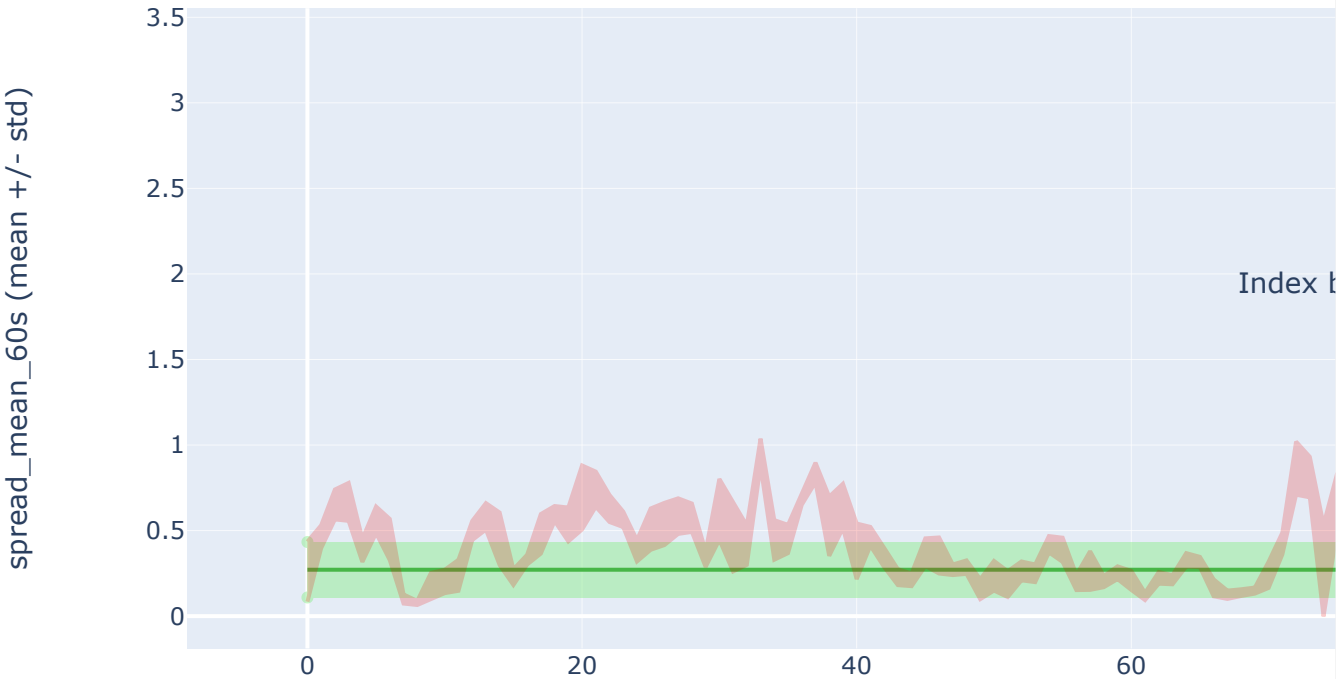
DATA DRIFT   DATA DISTRIBUTION

Drift in column 'spread_mean_60s'

Data drift detected. Drift detection method: Wasserstein distance (normed). Drift score: 3.419
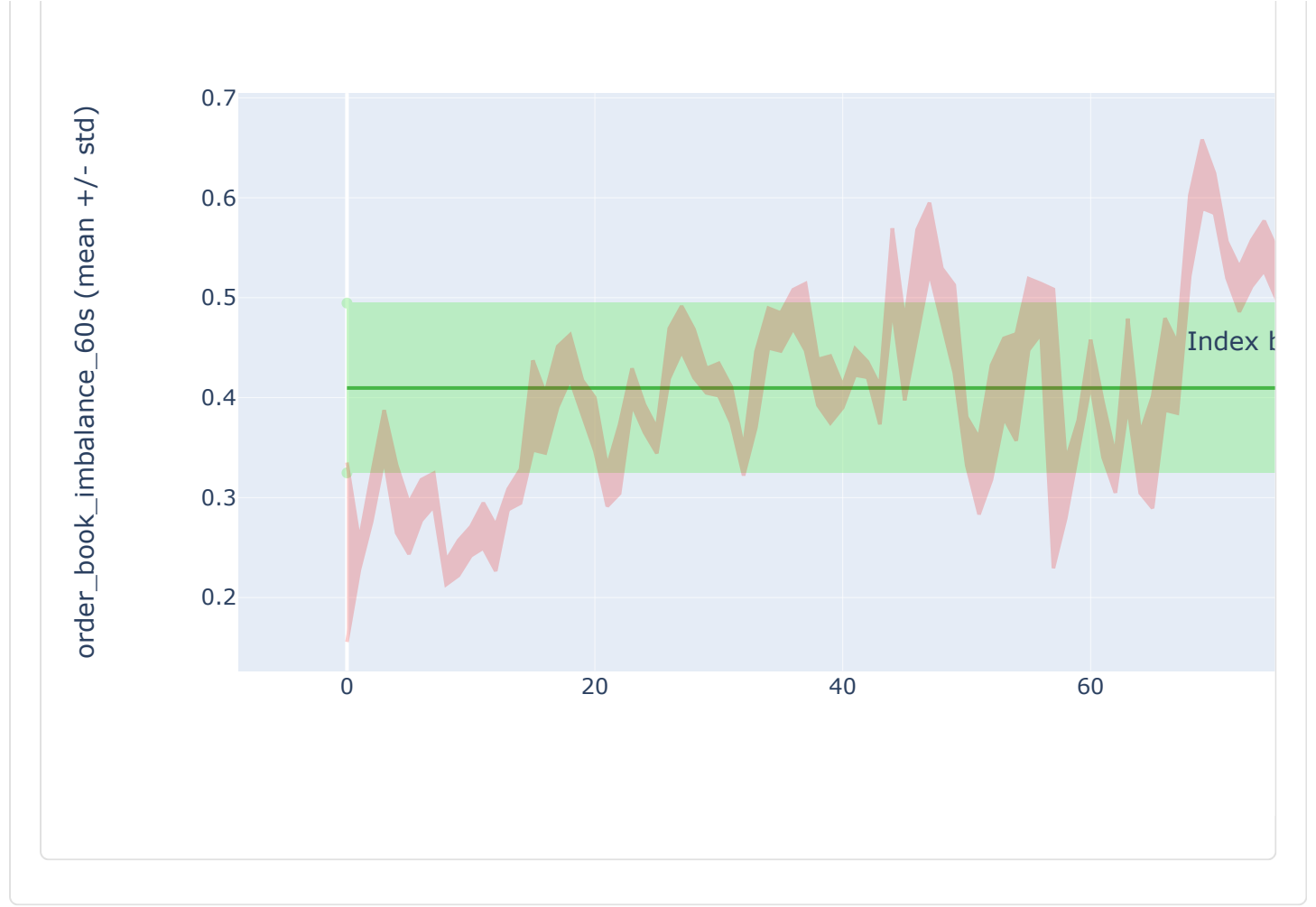
DATA DRIFT   **DATA DISTRIBUTION**

Drift in column

'order_book_imbalance_60s'

Data drift detected. Drift detection method: Wasserstein distance (normed). Drift score: 0.381
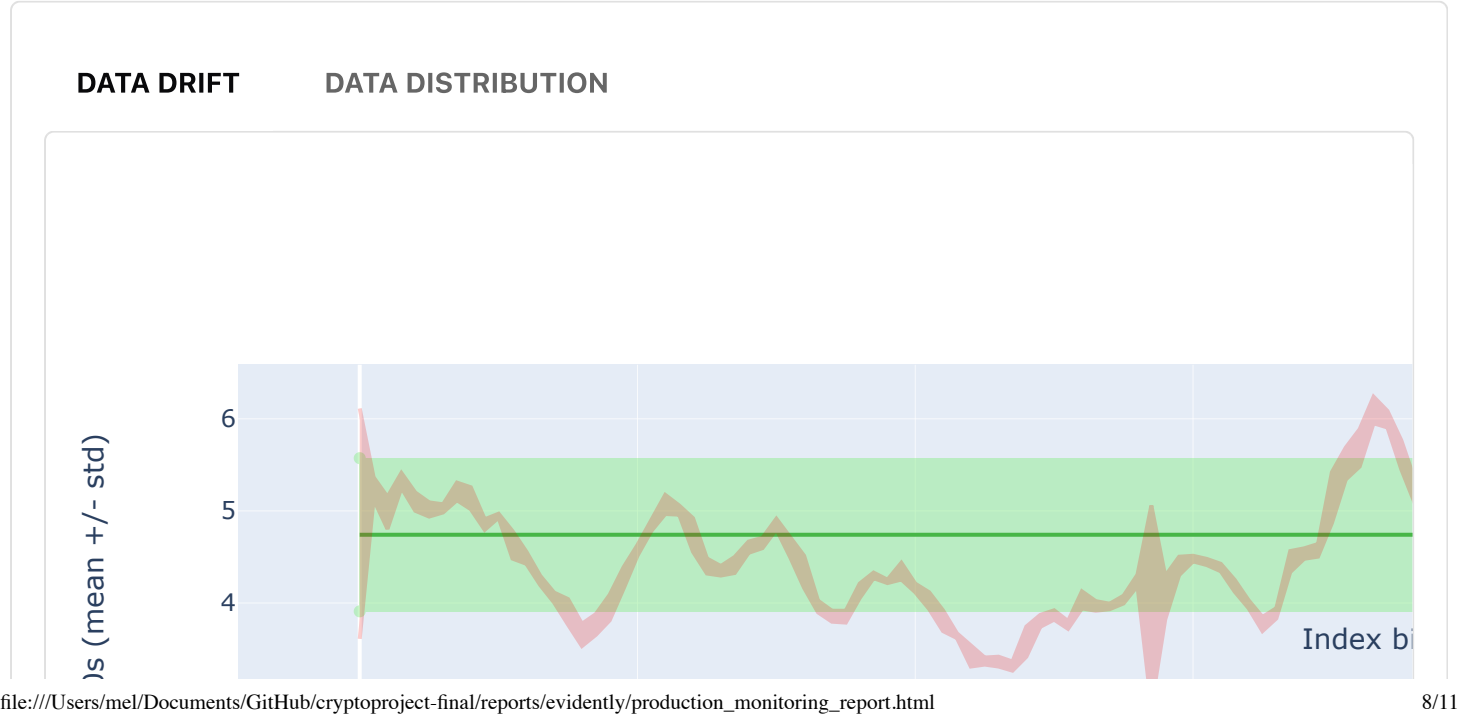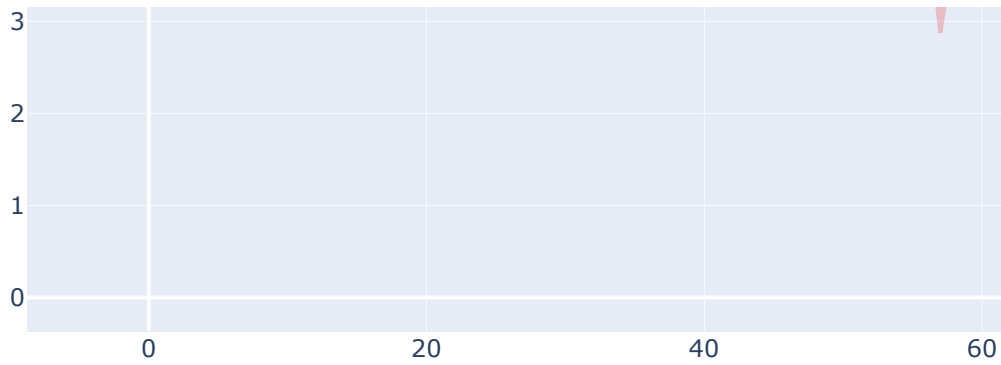
DATA DRIFT   **DATA DISTRIBUTION**

Drift in column 'price_velocity_300s'

Data drift detected. Drift detection method: Wasserstein distance (normed). Drift score: 2.432

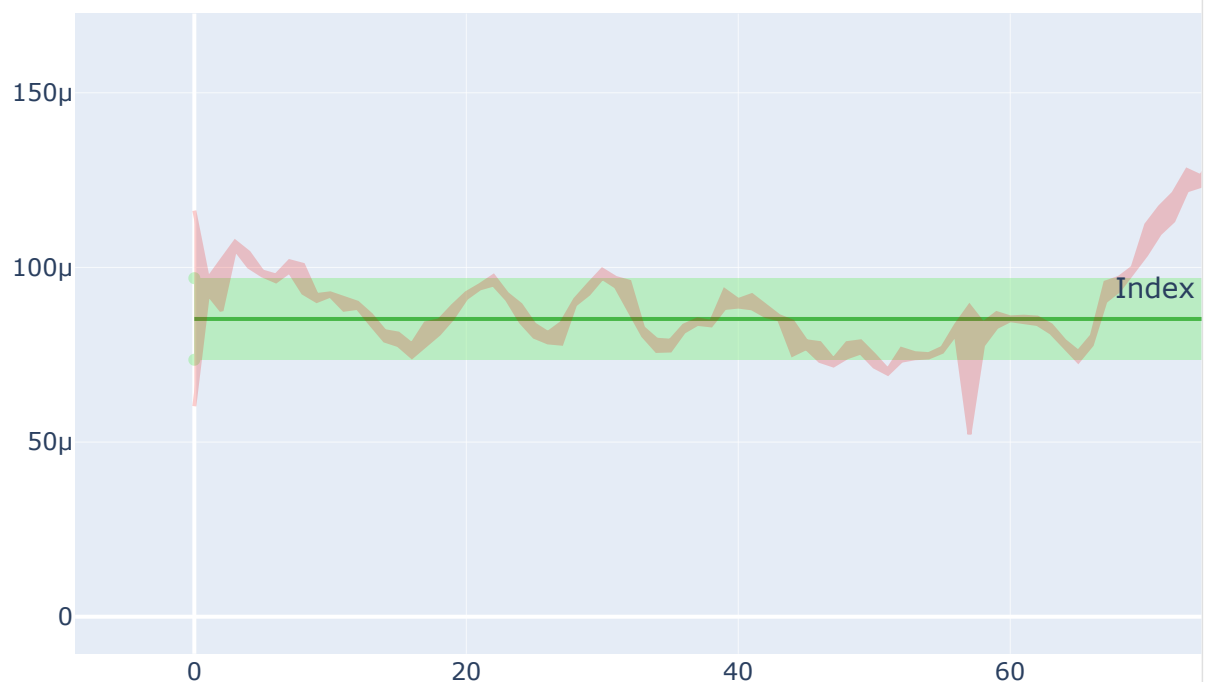**DATA DRIFT**   DATA DISTRIBUTION

Drift in column 'realized_volatility_300s'

Data drift not detected. Drift detection method: Wasserstein distance (normed). Drift score: 0.027

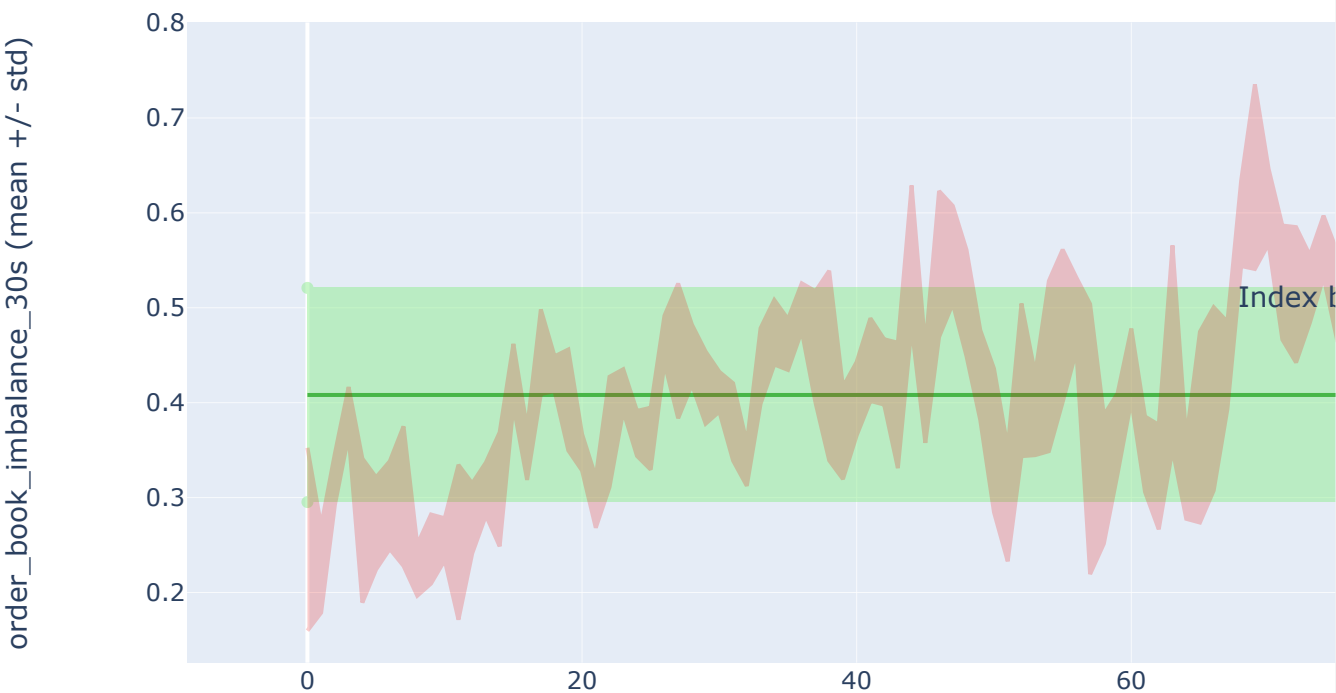**DATA DRIFT**   DATA DISTRIBUTION

Drift in column

'order_book_imbalance_30s'

Data drift detected. Drift detection method: Wasserstein distance (normed). Drift score: 0.306

DATA DRIFT   DATA DISTRIBUTION

Drift in column 'realized_volatility_60s'

Data drift not detected. Drift detection method: Wasserstein distance (normed). Drift score: 0.028

DATA DRIFT   DATA DISTRIBUTION