

In CWMM are predictions and meta model ranked and gaussianized?

Both use pot = 1.5 too or only preds or none?

I don't find the code for CWMM in

github.com

[numerai/numerai-tools/blob/master/numerai_tools/scoring.py](https://numerai.com/numerai-tools/blob/master/numerai_tools/scoring.py)

from typing import List, Tuple, Union, Optional

import numpy as np import pandas as pd from scipy import stats from sklearn.preprocessing import OneHotEncoder

sometimes when we match up the target/prediction indices,

changes in Numerai data generation can cause some stocks to get filtered out

(e.g. when there are a lot of NaNs in the target),

this ensures we don't filter too much

DEFAULT_MAX_FILTERED_INDEX_RATIO = 0.2

this is primarily used b/c round 326 had too many stocks, so we need to filter out the unnecessary ids here just in case.

it's also just convenient way to ensure everything is sorted/matching

```
def filter_sort_index( s1: Union[pd.DataFrame, pd.Series],
```

This file has been truncated. [show original](#)

EDIT:

docs.numer.ai

[Correlation \(CORR\)](#)

Where is CWMM? is numerai_corr function used between mm and preds?