I took the historical Signals targets and submitted them to the validation diagnostics, using target_20d_factor_feat_neutral as signal.

[

numerai_(im)perfect_scores

935×644 57.1 KB

] (https://forum.numer.ai/uploads/default/original/2X/7/719463f8aaa205244af353f65e718d01c8609a28.png)

I have two questions:

1. FNCv4 is 0.94, so is target_20d_factor_feat_neutral

factor and feature neutral, or is it not?

1. Did someone bite the data from 2020/2021?