

Yea, the current period is pretty bad for most of us. I also unstaked my small stake for now not only because of the current period but because of the hard to figure out TC and corr20v2 and low PF. There are always some weird experimental model (like for example the training on recent eras) that doing well for a while, but those are hard to trust because I think with less training data they can go easily bad when the regime changes.

traveler:

they either don't care, can't help or don't know how to

I'm sure they care, it's the "don't know how to". It's the hardest data science tournament not only for us but for them too, which is also why there is no worthy competitor to Numerai. Also they are trying to help with more data and adjusting the metrics closer to TC, but it looks like it's not enough and TC in theory seems the right thing but in the current state it seems unpredictable.

I'm not sure how much the (faster) stake management would help, isn't ensembling your multiple predictions into one model with the same weight that you would weight your stakes between separate models has the same effect? (maybe only for CORR since TC is so weird)