

Also rather than choose one of the four models above, I ensembled them all, along with my XGBoost model ($\frac{1}{5}$ weight each) to produce a final prediction and then reduced maximum feature exposure down to 0.075. Given the good validation performance I was seeing for this model, I uploaded it under my NMRO account for round 245. The metrics are below and overall look better than any other model I have, so I'm fairly optimistic about it. (The exposure number below is higher than 0.075 because I reranked the predictions after doing the exposure reduction optimization)

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347×577 22.5 KB

](<https://forum.numer.ai/uploads/default/original/1X/2df40801fdcbb2dcdb26849d0b6cd23f97543979.png>)