

nyuton:

In our case the eras in the numerai training data are non-overlapping.

It's a common practice for time series analysis to make sort of some lagged features like price of the security a month ago. I don't know how long, but it's safe to have some gap between training and validation set, I guess.

I don't have any hard evidence that the dataset is overlapping in terms of eras though. It's just my speculation.