I’m using a model for predict validation dataset for recent eras (eras not used in the model fitting).

For era 1092 I’m getting 0.9327920 and this number is different to all recent closed eras:

[

image

824×400 19.3 KB

](https://forum.numer.ai/uploads/default/original/2X/1/1ef683b4d4577bc463005f6909f1f6e43536cc58.png)

Which round is the era 1092?

This is the code I use for compute CWMM.

Are you able to reproduce the CWMM? Someone that use R could help me?

dtb[, mm_gauss := qnorm((rank(numerai_meta_model, na.last = 'keep') - 0.5) / .N), by = .(era)] dtb[, prediction_gauss := qnorm((rank(prediction, na.last = 'keep') - 0.5) / .N), by = .(era)] mm_correlation <- dtb[, .('mm_corr' = cor(prediction_gauss, mm_gauss, method = 'pearson')), by = .(era)]