

bor1:

Can we get some variant of “if  $MMC < 0$  then  $\min(0, \max(CORR, MMC))$ , else  $MMC$ ”

to get less burned if your CORR is better than your MMC?

I could also see the logic of this. This metric would be reasonable if the tournament organizers do not want to punish too hard MMC staked models with a positive correlation, even if the models have a negative MMC score. These models will be penalized with 0 returns. Here are our current distribution of unresolved rounds for MMC vs. COR and MMC3 (as I called the new proposed metric) vs. COR:

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COR\_MMC\_MMC3\_r217\_214b

1200×700 21.6 KB

](<https://forum.numer.ai/uploads/default/original/1X/0fe5137c5e5ef15f5d672660ca9b3ce50884e441.png>)