I think its a great idea.

nyuton:

An improvement would be to neutralize only, if

- a feature is in the “risky” group (changing correlation with the target thorugh eras)
- the feature has exposure (high correlation with the target in the live era)

How do you determine the 2nd point? You don’t have live correlations when estimating the exposure on live predictions. Also, could you elaborate on your function below? E.g., are you sorting by standard deviation of the correlations?

nyuton:

riskiest_features = get_biggest_change_features(all_feature_corrs, 50)

OTOH, could it be that riskier features are those that historically show little variation in the historical data but then suddenly change orientation in the live data?