Hello all,

I am testing a new model and in order to get the most rapid use from the fewest training sessions, I am training on eras [-300:] and validating on 100 eras into the past. Does this seem like a valid approach? The model has only trained to an MSE loss of 0.11 over a batch size of 300, so it is not very good, but things may be promising.

Upon plotting cumulative correlation for the eras [-400:-300], I see a distinct change in the prediction correlations around era -350, approximately era 757. My model has never seen this data though.

Did something change with the way features were calculated around this time? Was this normal market volatility? If anyone has any ideas, it will be great to read them.

There are several other features of interest in this plot, but this is the main thing of interest for me right now.

Thank you!!

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Capture

834×723 37.6 KB

](https://forum.numer.ai/uploads/default/original/2X/6/6dc7d64d0592592eb441074ae7b31b3048e5415f.png)