

I fall into the category of R nerds. I use mostly R/Rstudio + Rnumerai library. My approach is a set of “croned” R scripts that in a few steps generate predictions: these basic steps: get data, make some extra features & auxiliary targets (with neutralization), estimate a set of models (with main and auxiliary targets), combine models with different optimization metrics in mind (like Sharpe, Sortino, etc.) and submit predictions.