## Feature engineering

We’ll call v0 through v9 the 10 volume data points for the day; and p0 through p9 the price data points.

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| --- | --- | --- |
| Features | Fmin\_bfgs iterations | Mean squared error |
| v0 +v1 + … + v9 + | 227 | 0.3472 |
| Sum of v + p0squared + all p-s | 500 | 0.422204161124 |
|  |  |  |