

A brief on the approach used to solve the problem.

Due to many restrictions in feature engineering my approach was to focus on model hyperparameters. Usually feature engineering is the most important task but there are a lot of restrictions on this competition.

Which Feature Engineering ideas really worked? How did you discover them?

None, I did not want to make any feature engineering in the data, the only modification that I made was to delete variables with only NaN`s.

How does your final model look like? How did you reach it?

There is a difference between the training and the test data, this means that the distribution is different so a huge difference between the train data and the test data exists, the best way to tackle this is to have a good correlation between cv in train and the public leaderboard, I was not able to accomplish this (AUC), realized that my model was predicting slight higher values than the leaderboard set so I modified the code to accomplish this (changing the regression loss function and changing the final predictions) Simple LGBM with tuned hyperparameters and geometric mean at the end to add the LGBMs final predictions.