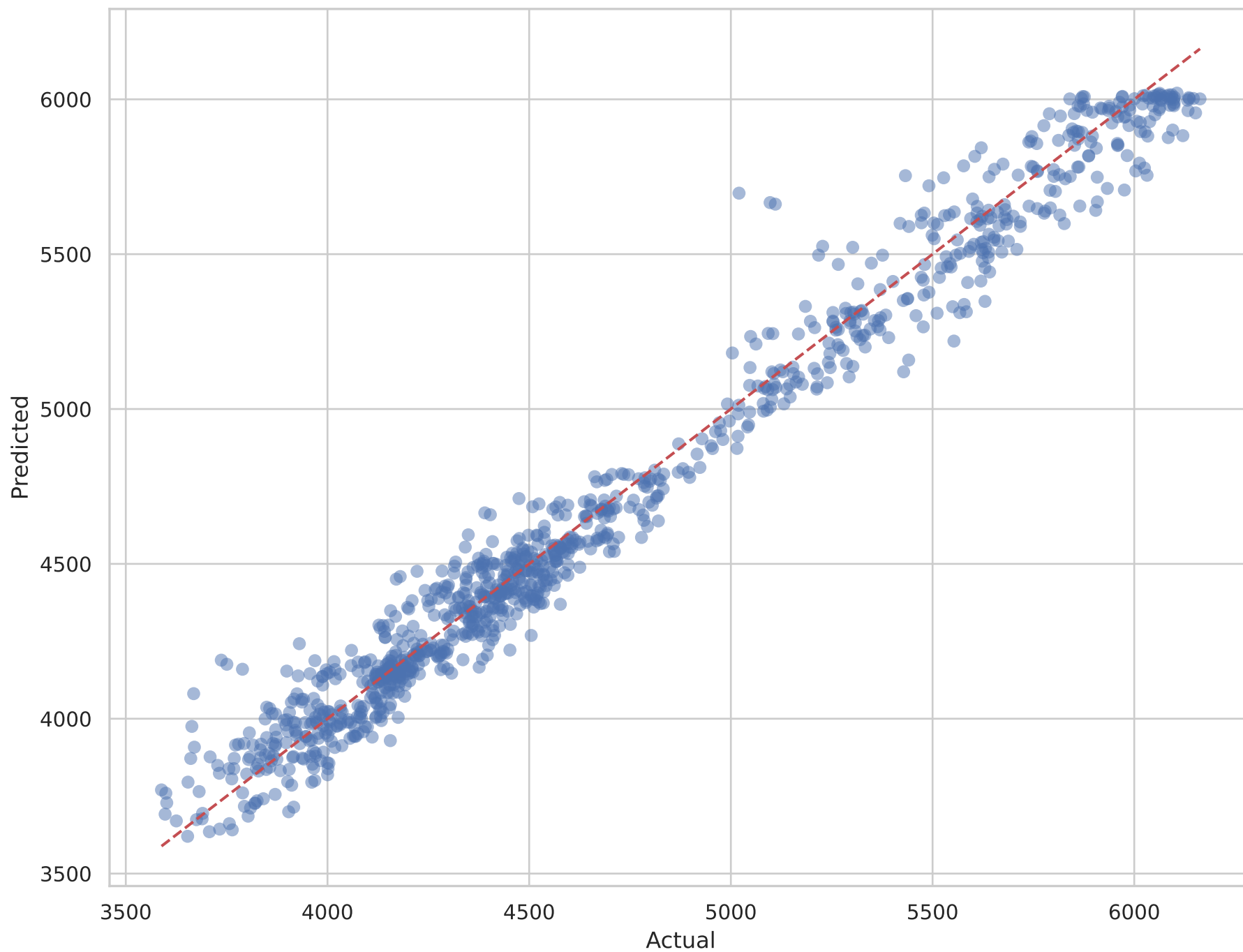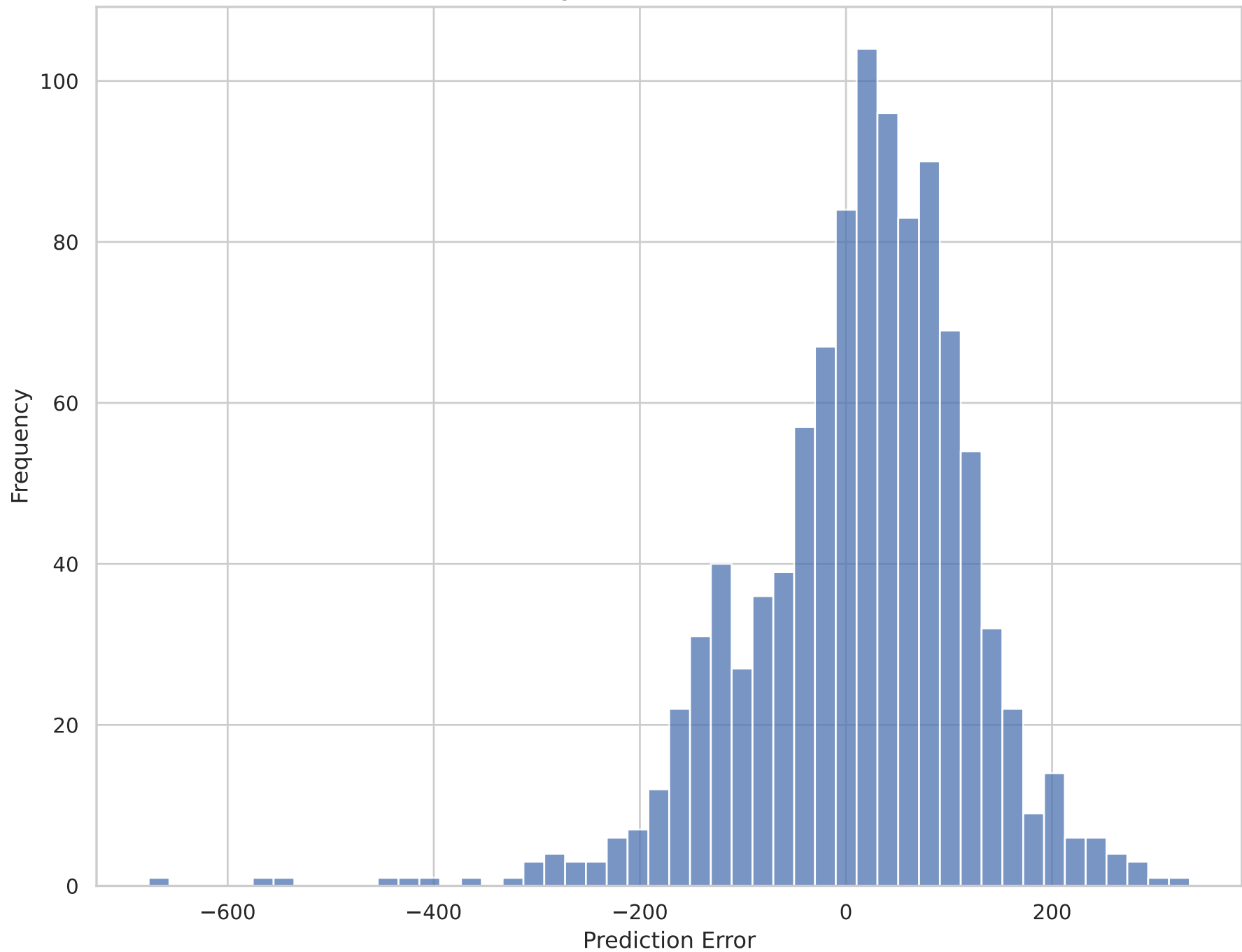# E-Mini S&P 500 (ES=F) Model Report

Model: Ridge

Generated on 2025-06-15 21:32:01
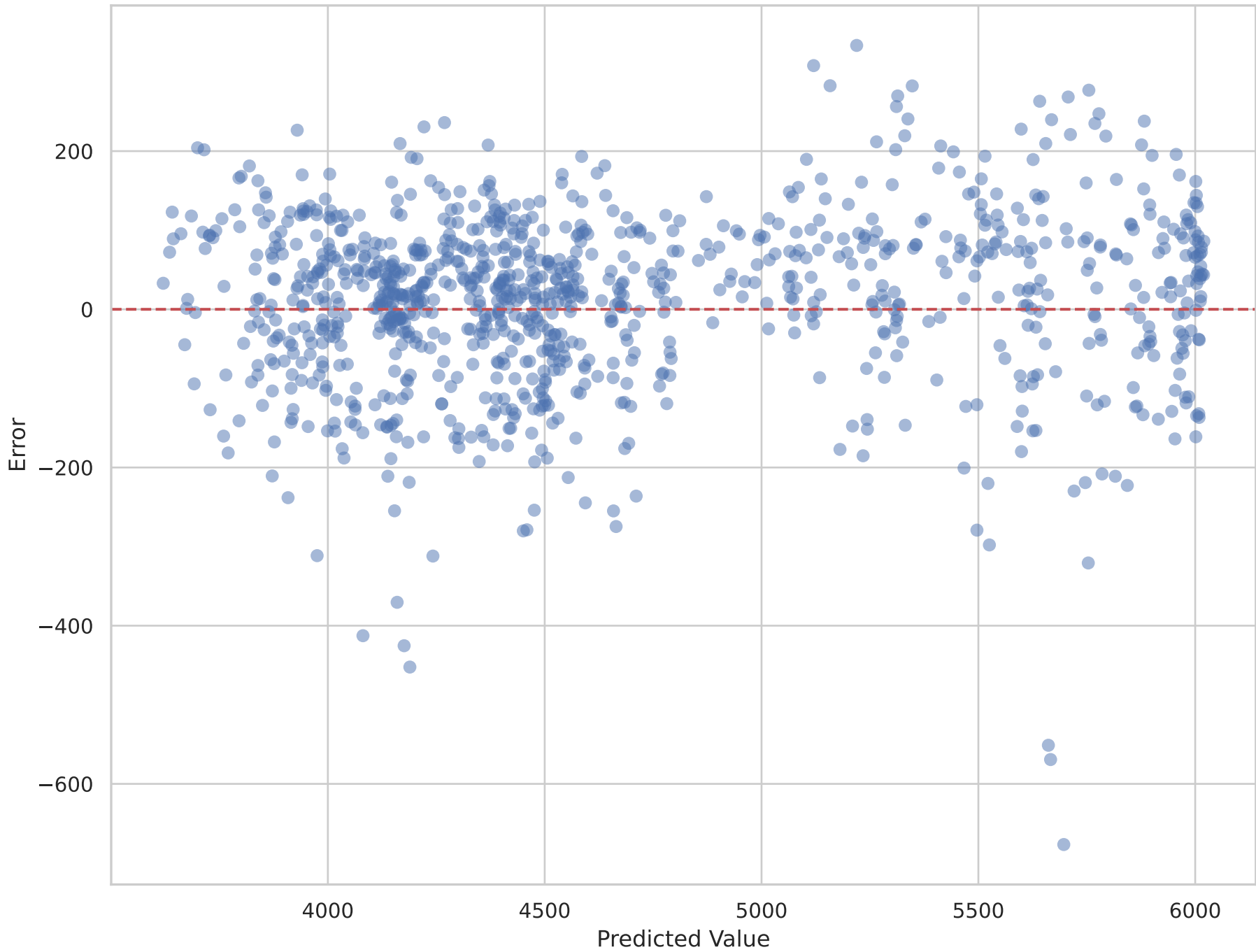
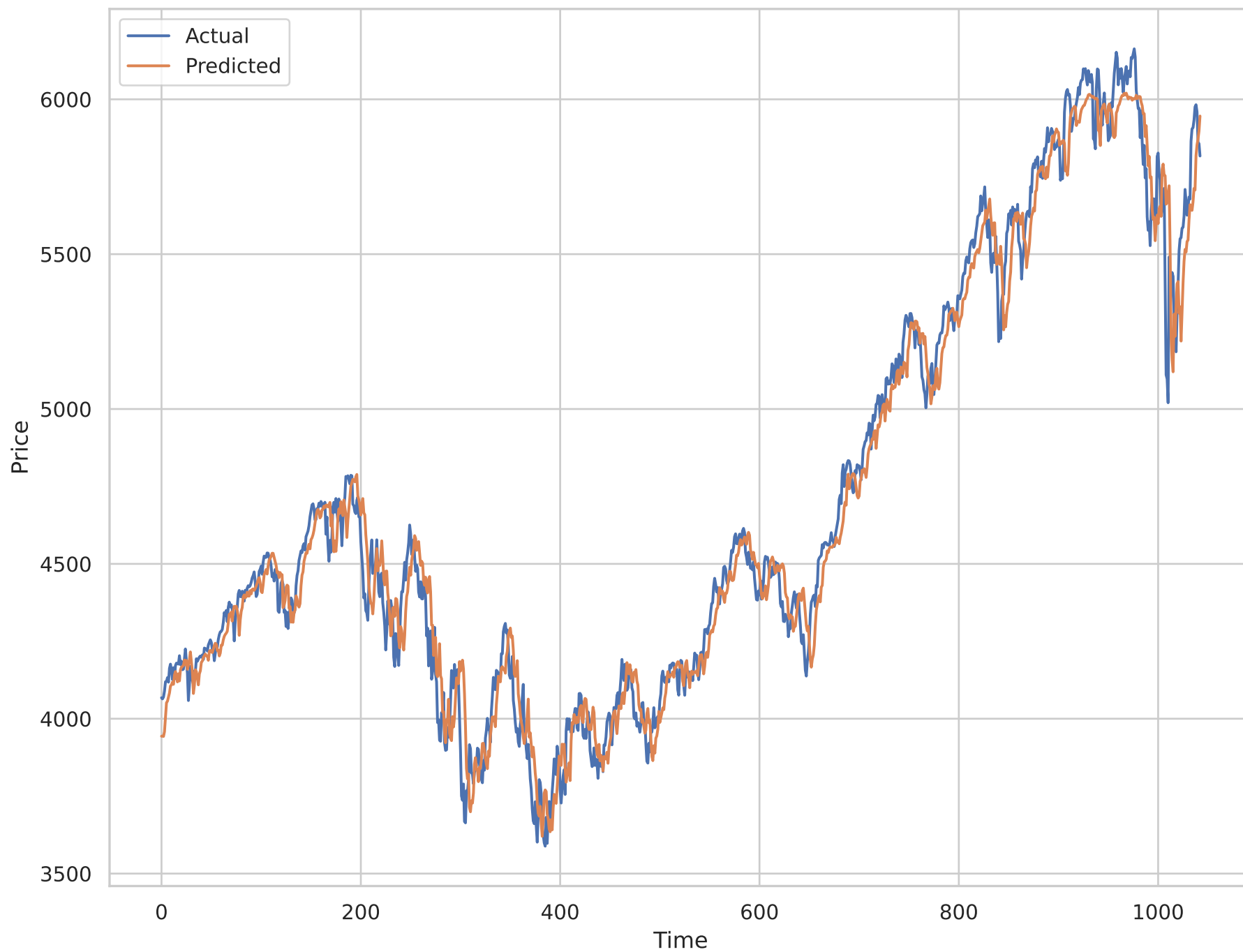Actual vs Predicted Values

Histogram of Prediction Errors

Error vs Predicted Value

Actual vs Predicted Values Over Time

Model Evaluation Metrics

RMSE   : 109.1395

MAE   : 83.0722

R2   : 0.9747

Metrics Explanation:

RMSE: Root Mean Squared Error - Measures the average magnitude of errors

MAE: Mean Absolute Error - Average absolute difference between predicted a

R2: R-squared - Proportion of variance in the dependent variable predictable

Metric Selection Justification:

RMSE was chosen as the primary metric for model selection because:

1. It penalizes large errors more heavily than MAE, which is important in finar

2. It's in the same units as the target variable, making it interpretable

3. It's widely used in time series forecasting and financial applications