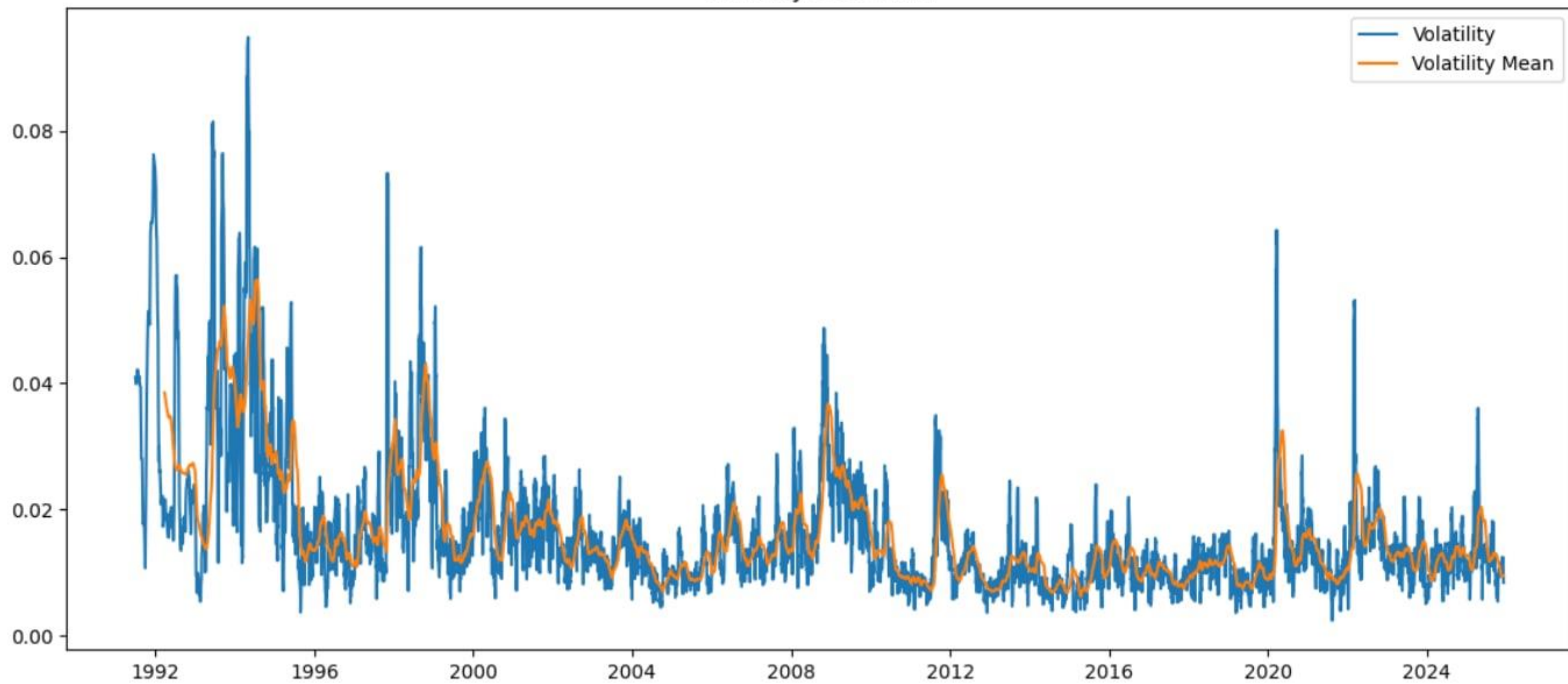
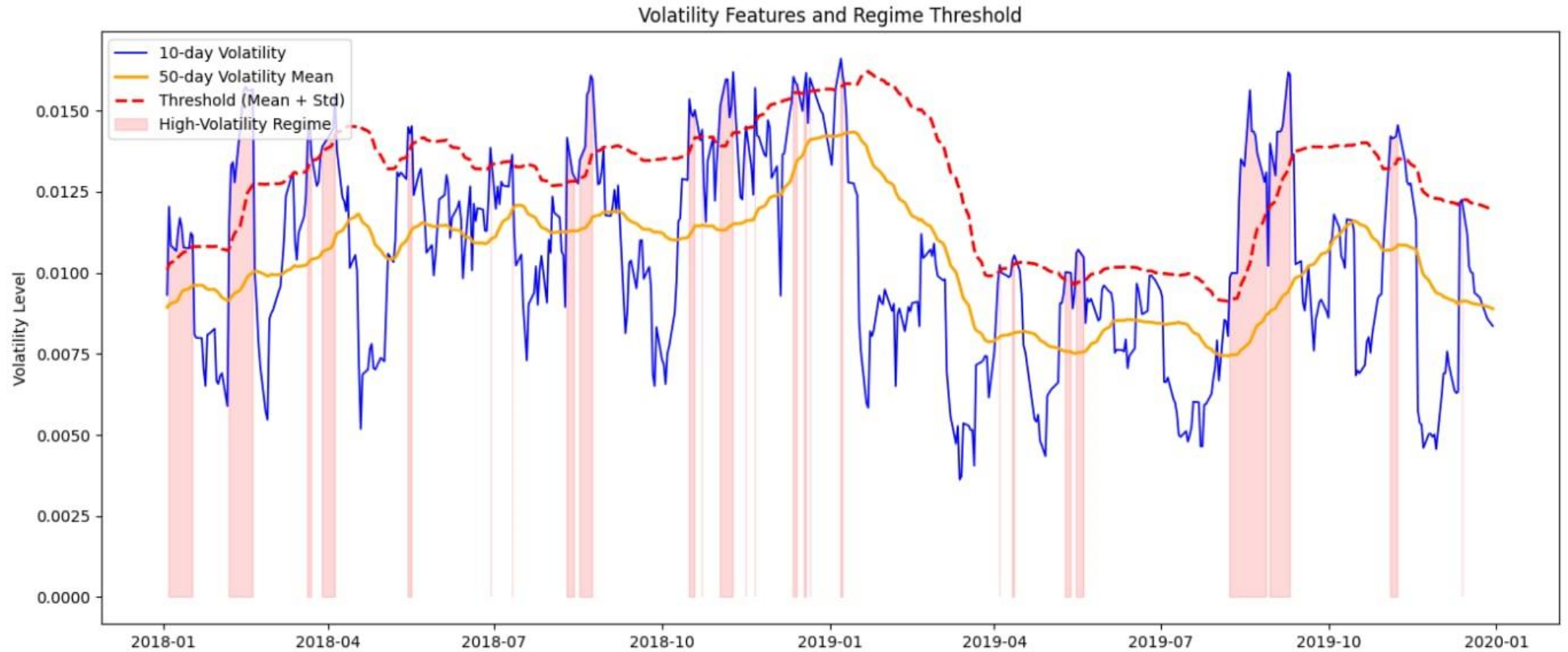


# Identifying volatility regimes using supervised learning

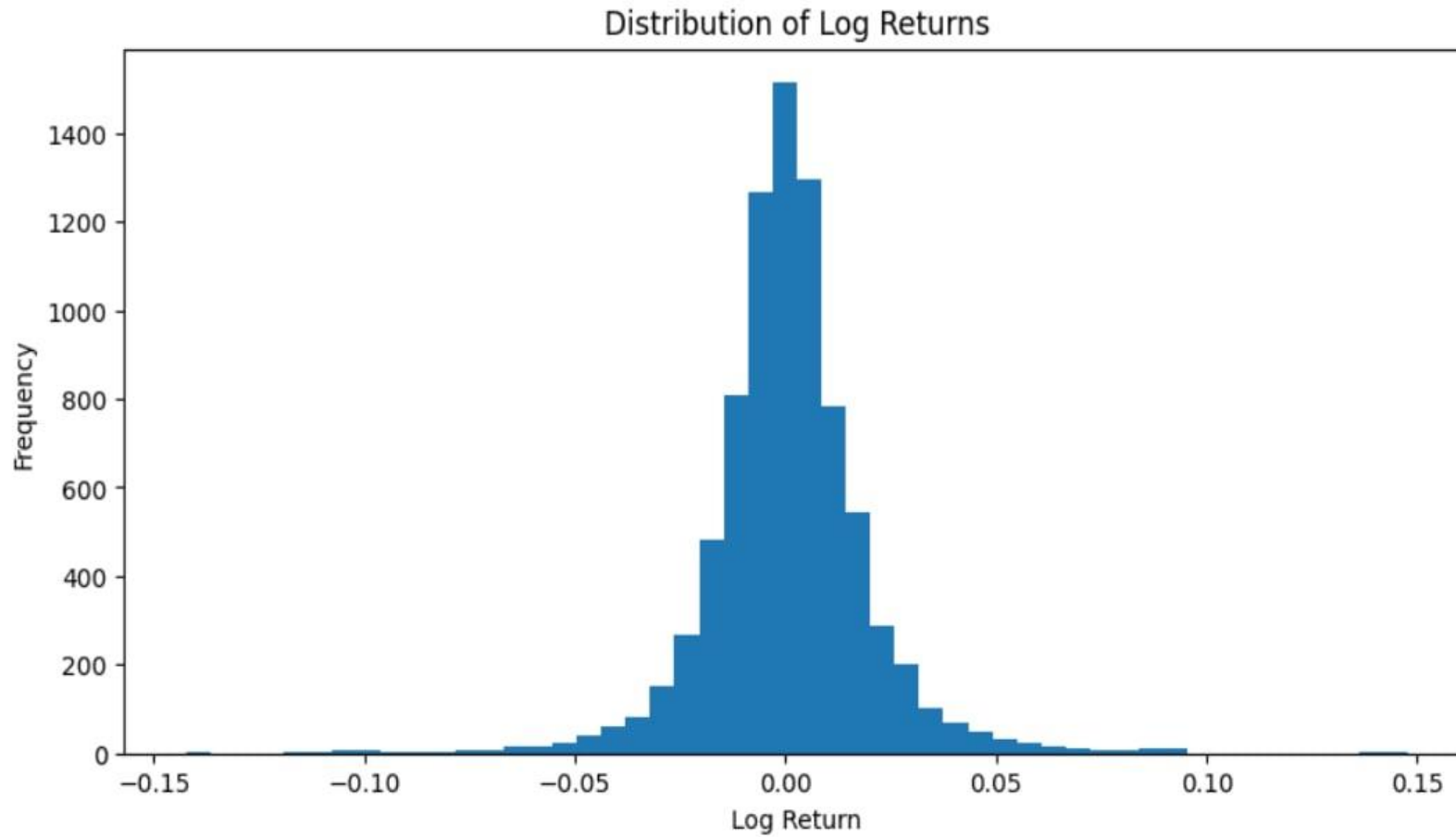
Volatility Over Time



# Data and feature engineering



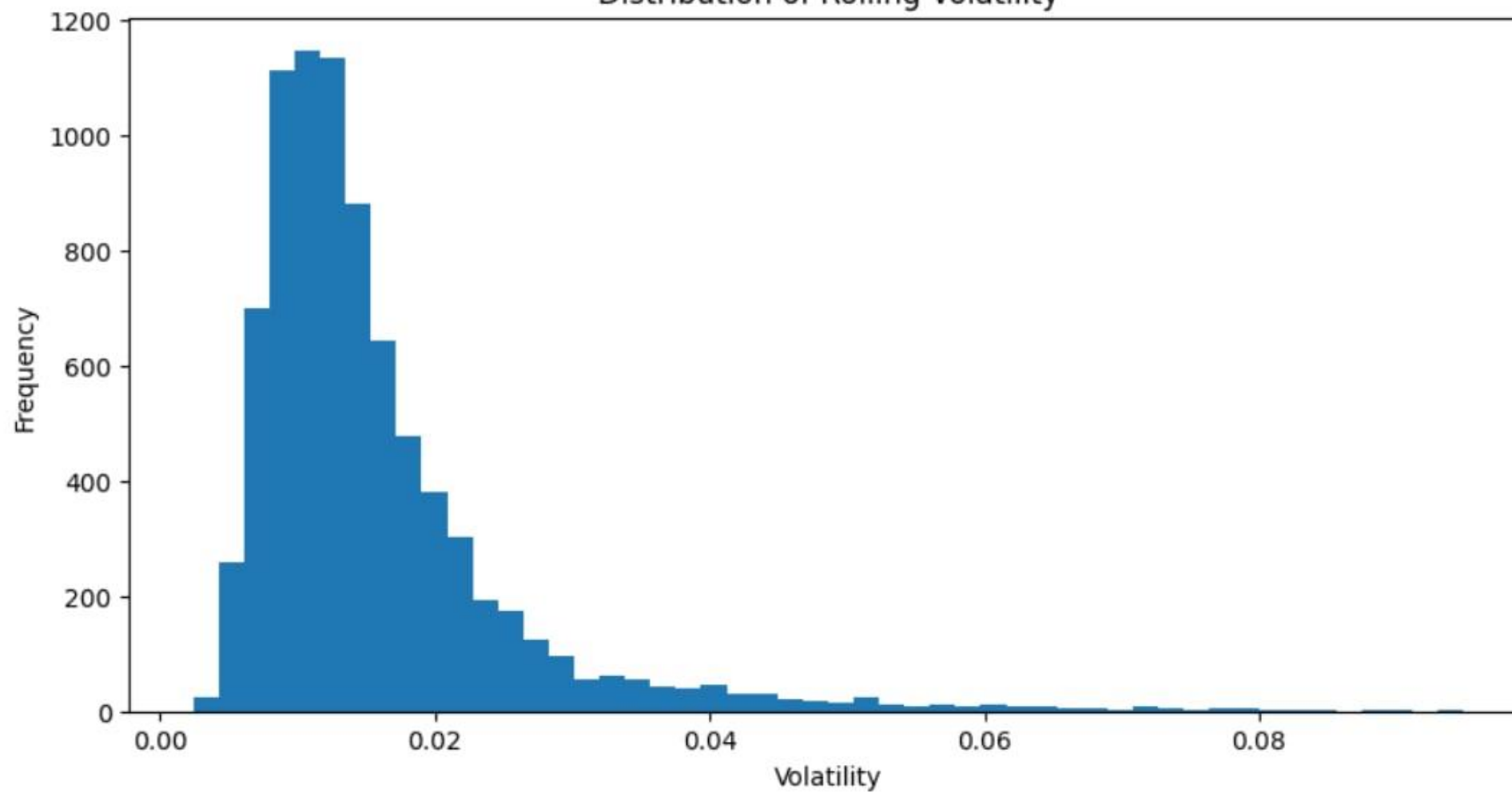
# EDA highlights

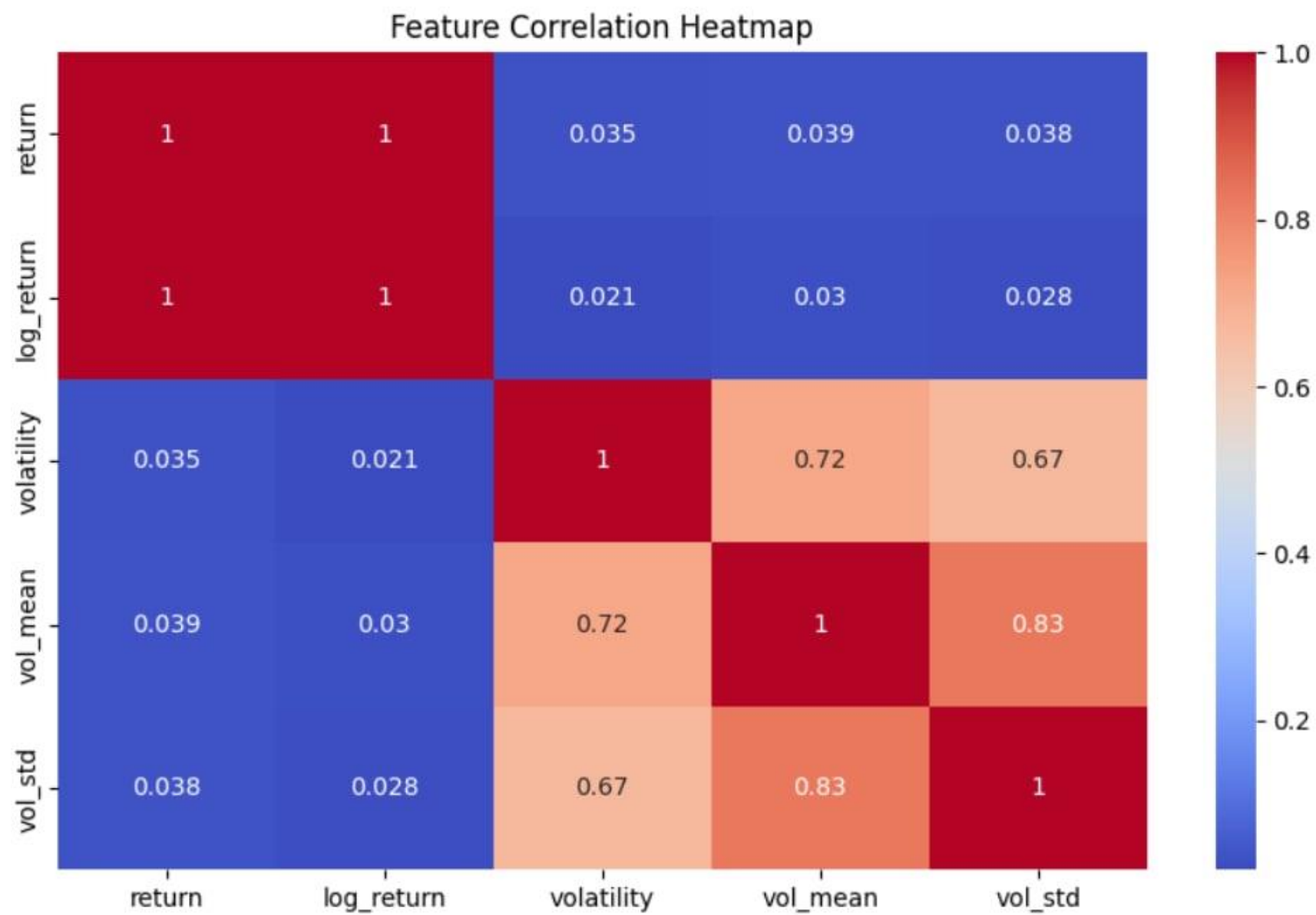


# Models used

- Logistic Regression
- Random Forest
- Gradient Boosting

Distribution of Rolling Volatility





# Evaluation metrics

```
--- Logistic Regression ---
      precision    recall  f1-score   support

     0       0.98      0.99      0.99      1300
     1       0.98      0.93      0.95       332

 accuracy          0.98          1632
 macro avg       0.98      0.96      0.97          1632
 weighted avg    0.98      0.98      0.98          1632

--- Random Forest ---
      precision    recall  f1-score   support

     0       0.95      0.97      0.96      1300
     1       0.88      0.80      0.84       332

 accuracy          0.94          1632
 macro avg       0.92      0.89      0.90          1632
 weighted avg    0.94      0.94      0.94          1632

--- Gradient Boosting ---
      precision    recall  f1-score   support

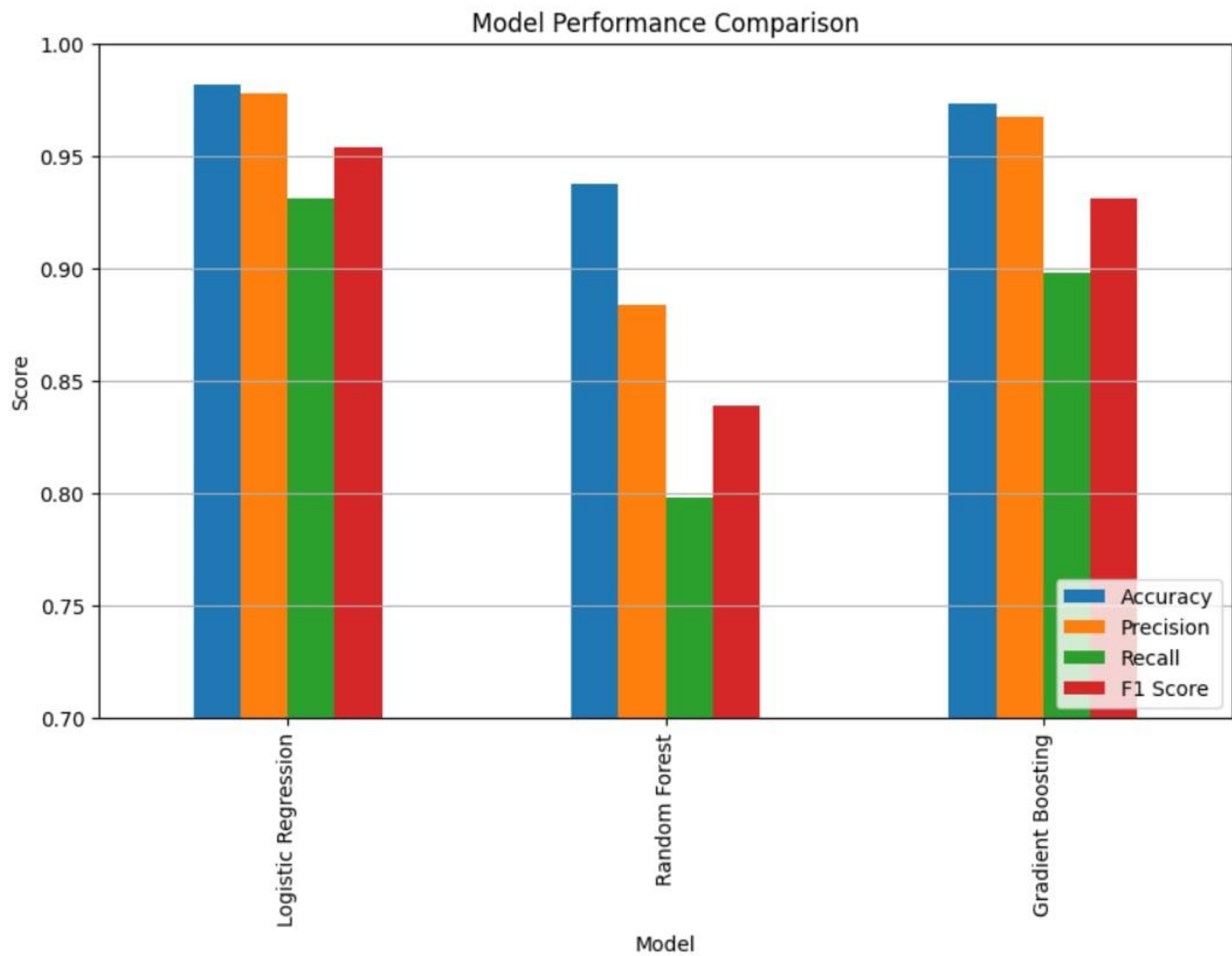
     0       0.97      0.99      0.98      1300
     1       0.97      0.90      0.93       332

 accuracy          0.97          1632
 macro avg       0.97      0.94      0.96          1632
 weighted avg    0.97      0.97      0.97          1632
```

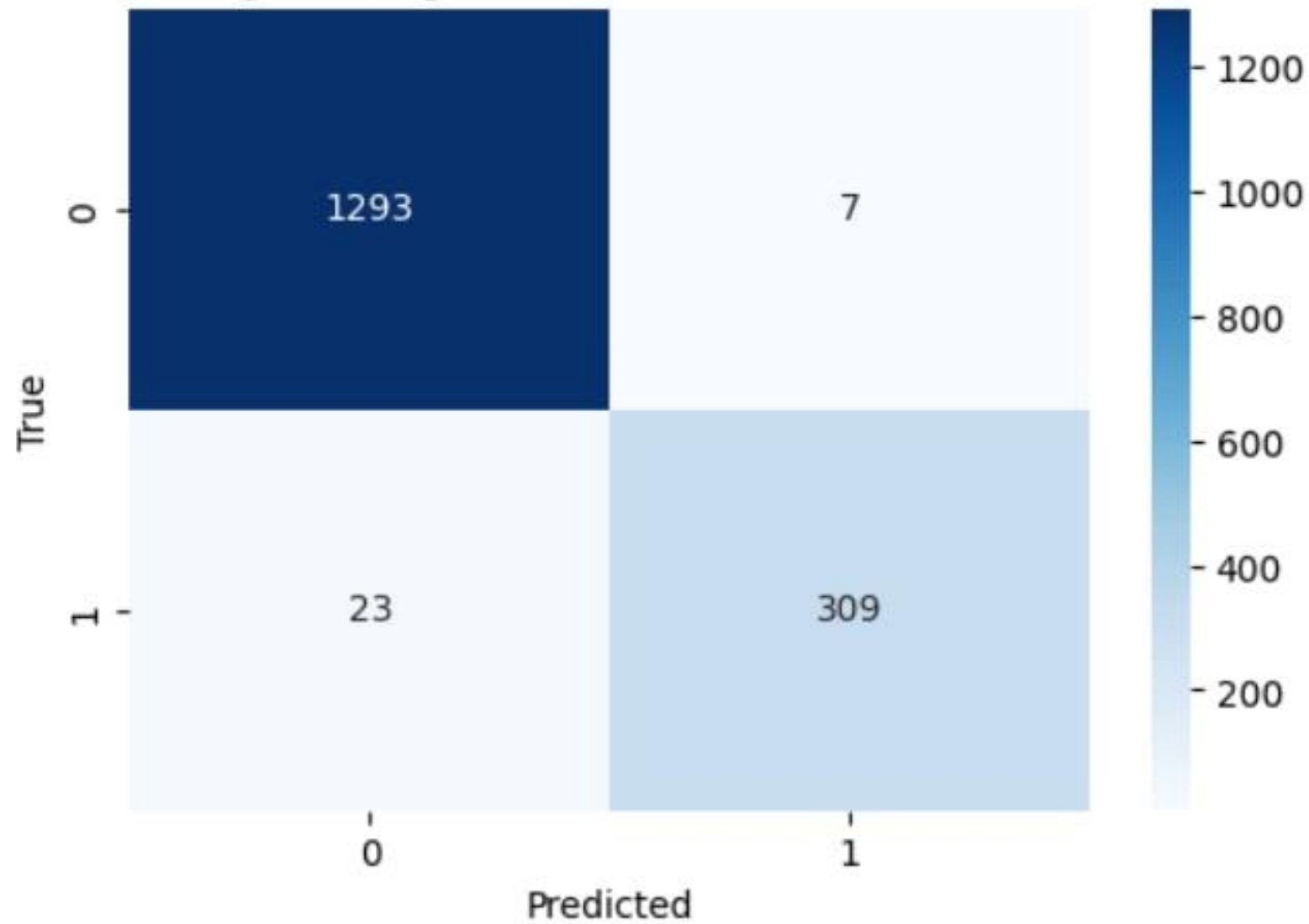


## Results table

	Model	Accuracy	Precision	Recall	F1 Score
0	Logistic Regression	0.981618	0.977848	0.930723	0.953704
1	Random Forest	0.937500	0.883333	0.798193	0.838608
2	Gradient Boosting	0.973039	0.967532	0.897590	0.931250



Logistic Regression — Confusion Matrix



# Code and notebook

- <https://github.com/patryklyszuk-ctrl/wse-volatility-regime-ml>