

10/03/2021

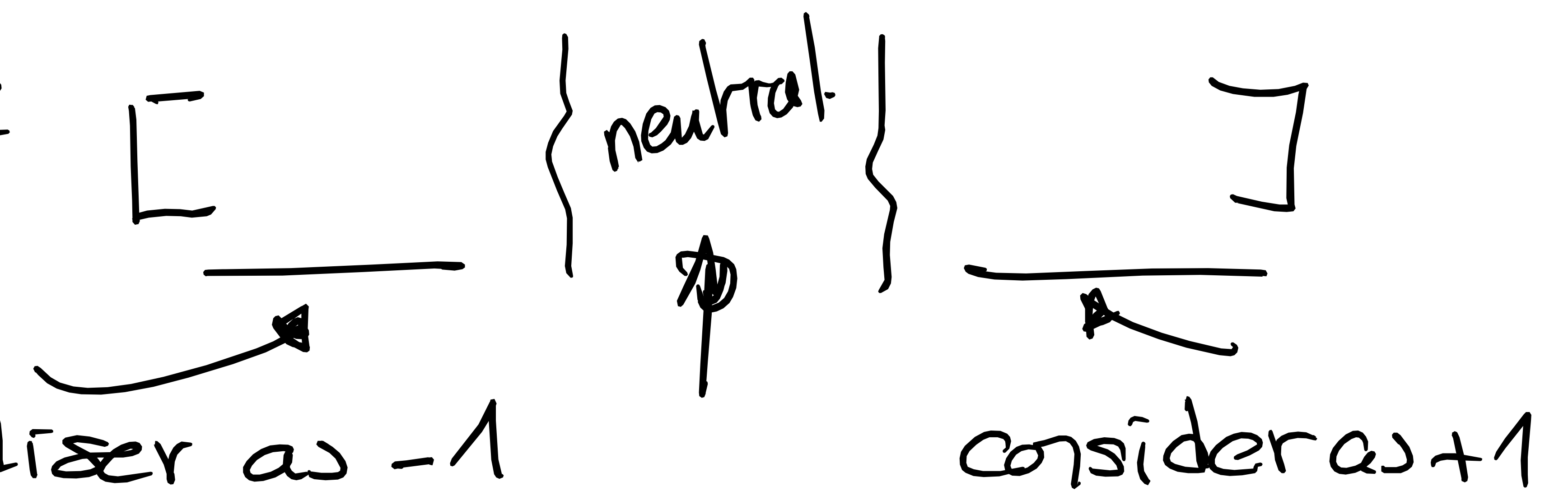
- ① Classify data and explain which transformation will be applied
- ② Baseline can be a statistical insight or simple modeling
- ③ Event can be encoded and fill different periods.

→ if an event occurs in March → how long it will have an impact in decision investor?

→ linearity between 2 points



- ④ Classes: think to have a scale
 - level can be computed base on the AUI and the flows.



- ⑤ Feature importance
- ⑥ Lasso (L_1) coefficient / Intercept
- ⑦ Train / Test set Shuffle or not the entire dataset.