|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 6 | | 5 | | 4 | | 3 | | 2 | | N\_components  Window size | |
| pca | fs | pca | fs | pca | fs | pca | fs | pca | fs |
| 0.00025 | 0.00044 | 0.00023 | 0.00053 | 0.0003 | 0.00031 | 0.0003 | 0.00033 | 0.00033 | 0.00032 | var | 2 |
| 0.06115 | 0.05825 | 0.06937 | 0.06462 | 0.07118 | 0.06725 | 0.07261 | 0.07304 | 0.07234 | 0.07587 | avg |
| 0.03173 | 0.03346 | 0.04679 | 0.03442 | 0.04864 | 0.03978 | 0.0481 | 0.04991 | 0.04762 | 0.0531 | min |
| 0.09638 | 0.13612 | 0.09527 | 0.13801 | 0.10625 | 0.10073 | 0.10415 | 0.11145 | 0.11072 | 0.11145 | max |
|  | 0.00028 |  | 0.00031 |  | 0.00037 |  | 0.00036 |  | 0.0004 | var | 3 |
|  | 0.06076 |  | 0.0614 |  | 0.0655 |  | 0.06872 |  | 0.0743 | avg |
|  | 0.03821 |  | 0.03728 |  | 0.03862 |  | 0.04332 |  | 0.05019 | min |
|  | 0.09411 |  | 0.10323 |  | 0.09726 |  | 0.10309 |  | 0.11613 | max |
|  | 0.00035 |  | 0.00046 |  | 0.00058 |  | 0.00059 |  | 0.00055 | var | 4 |
|  | 0.05964 |  | 0.06409 |  | 0.06911 |  | 0.07438 |  | 0.07881 | avg |
|  | 0.03276 |  | 0.02778 |  | 0.02778 |  | 0.04332 |  | 0.05019 | min |
|  | 0.10566 |  | 0.12045 |  | 0.1199 |  | 0.12707 |  | 0.12964 | max |
|  | 0.00033 |  | 0.00027 |  | 0.0005 |  | 0.00042 |  | 0.00058 | var | 5 |
|  | 0.05931 |  | 0.0645 |  | 0.06919 |  | 0.06928 |  | 0.07638 | avg |
|  | 0.03276 |  | 0.03728 |  | 0.03862 |  | 0.04332 |  | 0.05019 | min |
|  | 0.10727 |  | 0.10232 |  | 0.12045 |  | 0.1125 |  | 0.13753 | max |
|  | 0.0005 |  | 0.00046 |  | 0.00044 |  | 0.00054 |  | 0.00058 | var | 10 |
|  | 0.06207 |  | 0.06811 |  | 0.07138 |  | 0.07515 |  | 0.07808 | avg |
|  | 0.03928 |  | 0.04006 |  | 0.04191 |  | 0.04458 |  | 0.04891 | min |
|  | 0.13612 |  | 0.13801 |  | 0.11994 |  | 0.13007 |  | 0.13753 | max |

در این آزمایش دیتاست به 22 قسمت 2000 تایی تقسیم شده و انتخاب ویژگی به روش پیج رنک زمانی و PCA با هم مقایسه شده اند و RMSE آنها برای رگرسور XGBOOSTمقایسه شده اند. سایز داده تست 500 است.











 

 

 

 

 

 

 

 

 

 

 

 

 

 

 

 

 

 

 

 

 

 

 

 