**STT 811**

**In-Class Assignment 15**

This problem will use the Weekly dataset, with Direction as the target.

1. Take a look at the data.
2. Split the data into training and test datasets (with a 75/25 split).
3. Build a xgboost based on the lagged values and volume, using nrounds = 50, eta = 0.1, and max\_depth = 3. Calculate the accuracy from the confusion matrix.
4. Calculate the variable importance from this model
5. Try different values for the hyperparameters, calculate the confusion matrix for each, and compare the results. Let the class know which set works particularly well.