Top feature importance for gain

1. Imb\_s1
2. Seconds\_in\_bucket
3. Wap\_reference\_price\_imb
4. Wap\_bid-price\_ask\_price\_imb
5. Wap\_ask\_price\_imb
6. Wap-bid\_price\_imb
7. Bid\_size
8. Bid\_price\_reference\_price\_imb
9. Ask\_size

Available Objective

A screenshot of a computer

Description automatically generated