Chronological research split

Research and evaluation | Original synthetic example | Edition 2026-11-26

A chronological train-test split reserves later observations for evaluation after earlier observations are used to select a rule. Repeated tuning on the test segment removes its clean holdout role.

FORMULA Training count = floor(total count x training fraction)

SCENARIO 01: 100 chronologically ordered observations



WORKED EXAMPLE

A 70% training allocation uses 70 early observations and reserves 30 later observations.

COMMON MISTAKE

Shuffling time-dependent observations can leak information about future regimes into model selection.

BEFORE YOU USE THE CALCULATION

1. Keep chronological order.
2. Fix the split before tuning.
3. Account for overlapping labels and warm-up windows.

COMPARE TWO MORE INPUT SETS

Scenario 05: 300 chronologically ordered observations. A 70% training allocation uses 210 early observations and reserves 90 later observations.

Scenario 10: 550 chronologically ordered observations. A 70% training allocation uses 385 early observations and reserves 165 later observations.

Synthetic values are not historical market data. Educational material; trading can result in substantial losses.