

Confusion matrix – GNN (A)

True class	PD	ED	NND
	<b>1679</b> <b>56.0%</b>	<b>318</b> <b>10.6%</b>	<b>1003</b> <b>33.4%</b>
	<b>761</b> <b>25.4%</b>	<b>641</b> <b>21.4%</b>	<b>1598</b> <b>53.3%</b>
PD	<b>548</b> <b>18.3%</b>	<b>302</b> <b>10.1%</b>	<b>2150</b> <b>71.7%</b>
ED			
NND			
Predicted class			

Confusion matrix – LSTM (B)

True class	PD	ED	NND
	<b>1638</b> <b>54.6%</b>	<b>480</b> <b>16.0%</b>	<b>882</b> <b>29.4%</b>
	<b>707</b> <b>23.6%</b>	<b>901</b> <b>30.0%</b>	<b>1392</b> <b>46.4%</b>
PD	<b>555</b> <b>18.5%</b>	<b>459</b> <b>15.3%</b>	<b>1986</b> <b>66.2%</b>
ED			
NND			
Predicted class			

Change in recall (B – A)

True class	PD	ED	NND
	<b>–1.4%</b>	<b>+5.4%</b>	<b>–4.0%</b>
	<b>–1.8%</b>	<b>+8.7%</b>	<b>–6.9%</b>
PD	<b>+0.2%</b>	<b>+5.2%</b>	<b>–5.5%</b>
ED			
NND			
Predicted class			

Confusion matrix – MEDIUM (A)

True class	PD	ED	NND
	<b>2379</b> <b>79.3%</b>	<b>158</b> <b>5.3%</b>	<b>463</b> <b>15.4%</b>
	<b>1158</b> <b>38.6%</b>	<b>622</b> <b>20.7%</b>	<b>1220</b> <b>40.7%</b>
PD	<b>1030</b> <b>34.3%</b>	<b>354</b> <b>11.8%</b>	<b>1616</b> <b>53.9%</b>
ED			
NND			
Predicted class			

Confusion matrix – HIGH (B)

True class	PD	ED	NND
	<b>1686</b> <b>56.2%</b>	<b>320</b> <b>10.7%</b>	<b>994</b> <b>33.1%</b>
	<b>759</b> <b>25.3%</b>	<b>661</b> <b>22.0%</b>	<b>1580</b> <b>52.7%</b>
PD	<b>563</b> <b>18.8%</b>	<b>286</b> <b>9.5%</b>	<b>2151</b> <b>71.7%</b>
ED			
NND			
Predicted class			

Change in recall (B – A)

True class	PD	ED	NND
	<b>–23.1%</b>	<b>+5.4%</b>	<b>+17.7%</b>
	<b>–13.3%</b>	<b>+1.3%</b>	<b>+12.0%</b>
PD	<b>–15.6%</b>	<b>–2.3%</b>	<b>+17.8%</b>
ED			
NND			
Predicted class			