

Model Comparison Report

Fit and error measures

Model	Accuracy	F1	AUC	Accuracy_Creditworthy	Accuracy_Non-Creditworthy
X	0.7867	0.8621	0.7526	0.7874	0.7826

Model: model names in the current comparison.

Accuracy: overall accuracy, number of correct predictions of all classes divided by total sample number.

Accuracy_[class name]: accuracy of Class [class name], number of samples that are **correctly** predicted to be Class [class name] divided by number of samples predicted to be Class [class name]

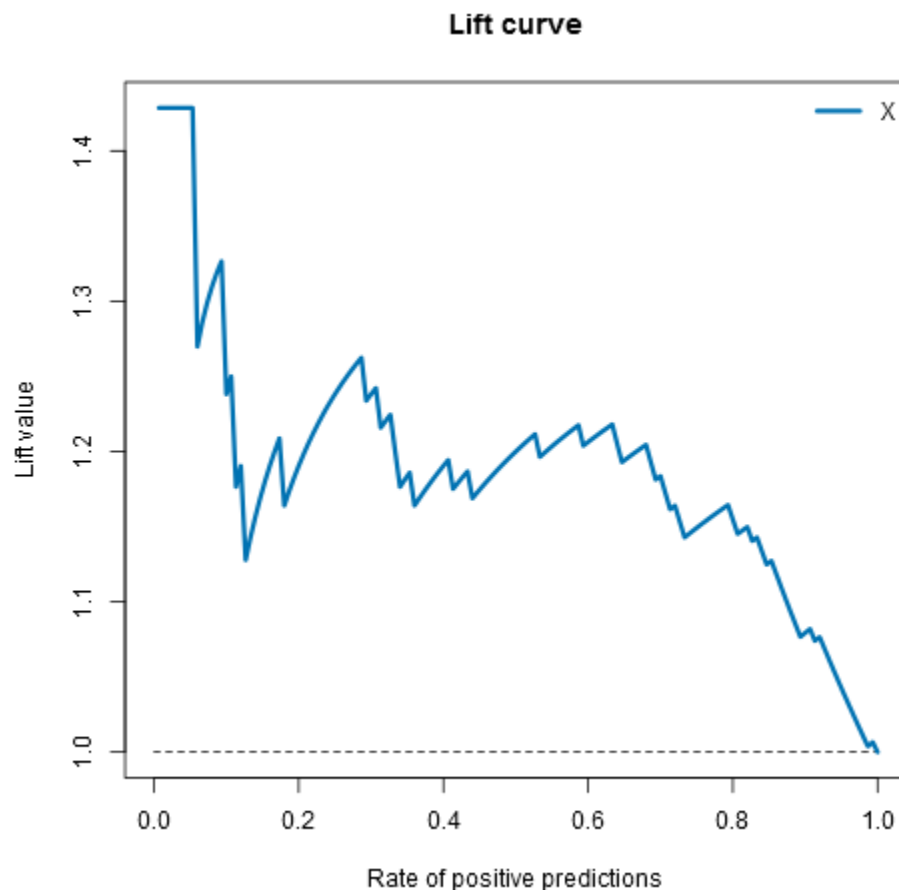
AUC: area under the ROC curve, only available for two-class classification.

F1: F1 score, precision * recall / (precision + recall)

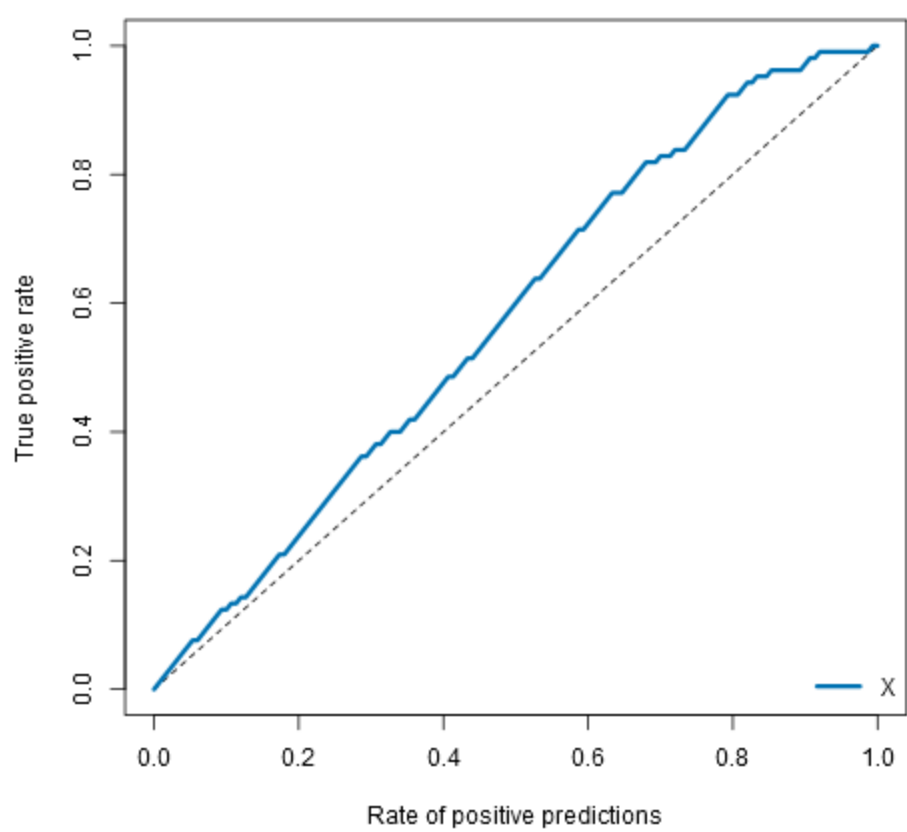
Confusion matrix of X

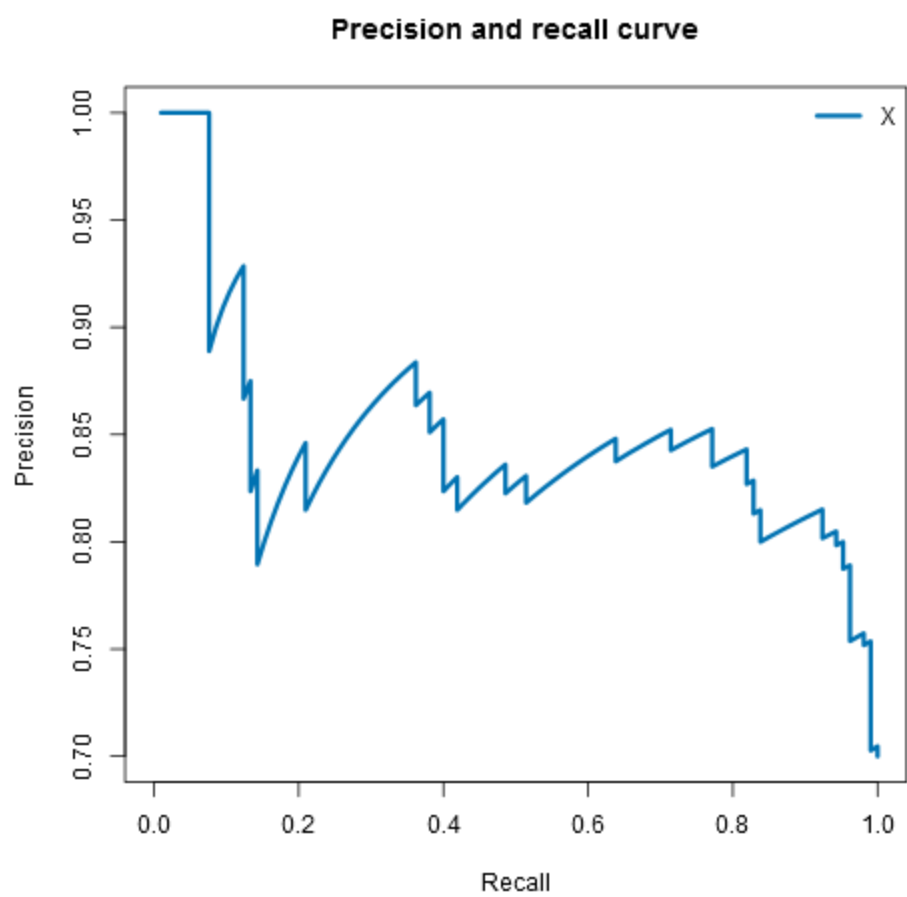
	Actual_Creditworthy	Actual_Non-Creditworthy
Predicted_Creditworthy	100	27
Predicted_Non-Creditworthy	5	18

Performance Diagnostic Plots



Gain chart





ROC curve

