Model Comparison Report

Fit and error measures

Model	Accuracy	F1	AUC	Accuracy_Creditworthy	Accuracy_Non-Creditworthy
X	0.7467	0.8273	0.7054	0.7913	0.6000

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 predited to be Class [class name]
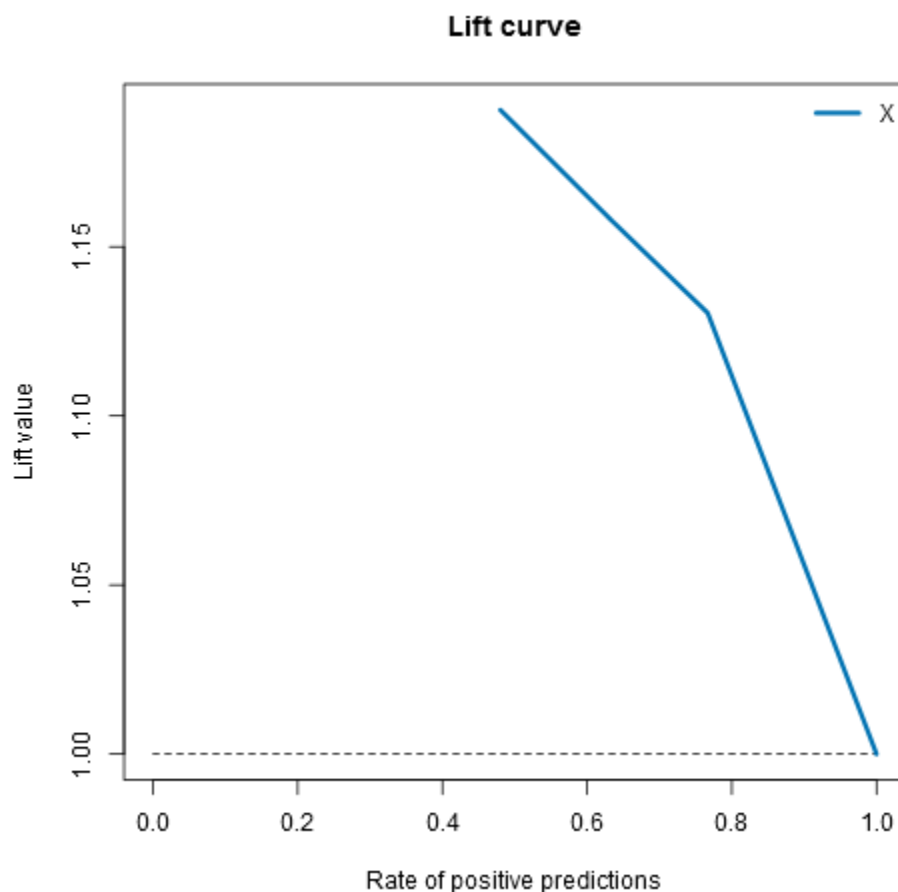
AUC: area under the ROC curve, only available for two-class classification.
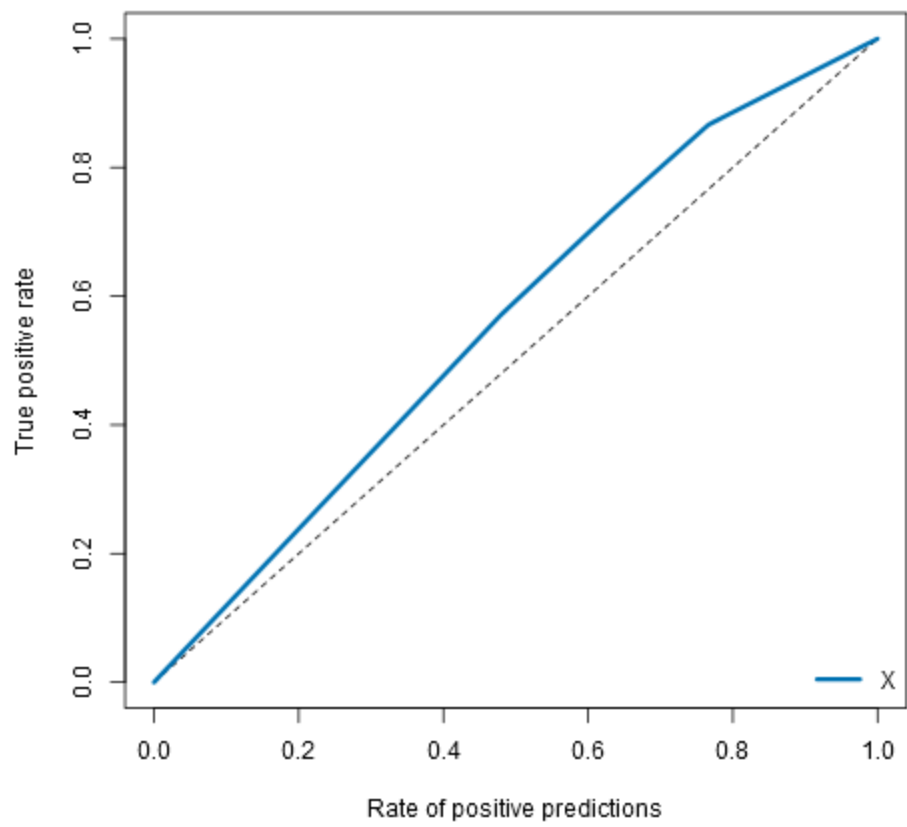
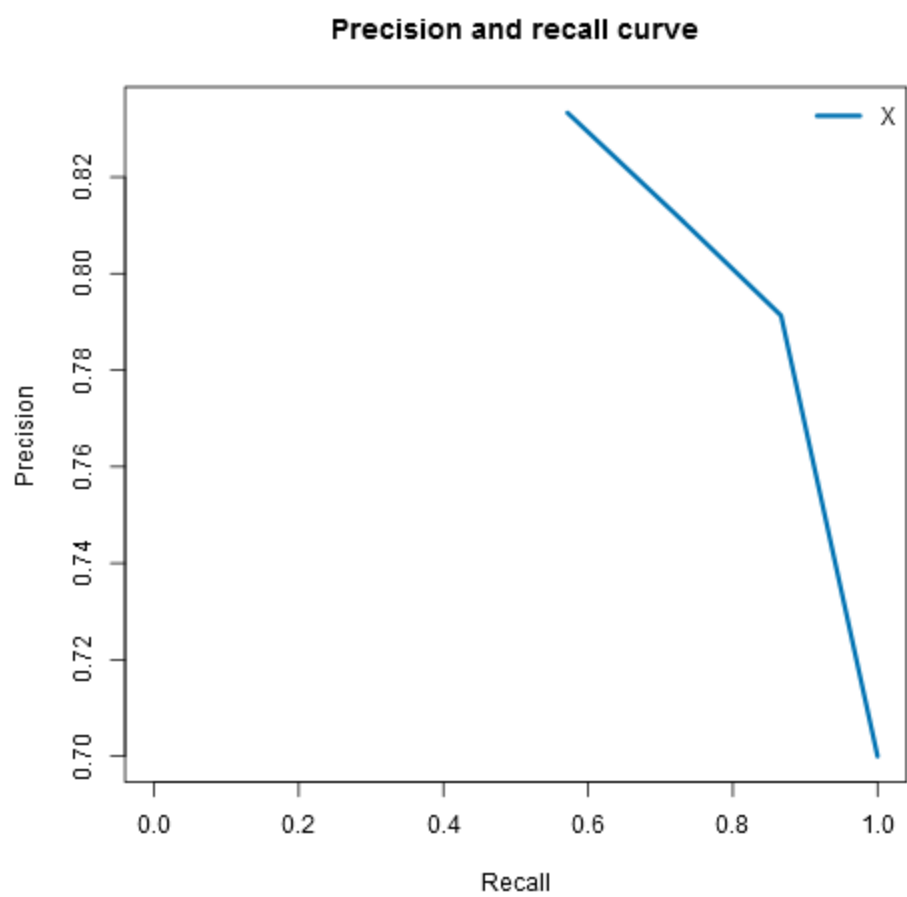F1: F1 score, precision * recall / (precision + recall)

Confusion matrix of X

	Actual_Creditworthy	Actual_Non-Creditworthy
Predicted_Creditworthy	91	24
Predicted_Non-Creditworthy	14	21

Performance Diagnostic Plots

Lift curve

Gain chart

Precision and recall curve

ROC curve