Model Comparison Report

Fit and error measures

Model	Accuracy	F1	AUC	Accuracy_Creditworthy	Accuracy_Non-Creditworthy
X	0.8200	0.8831	0.7430	0.8095	0.8750

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]

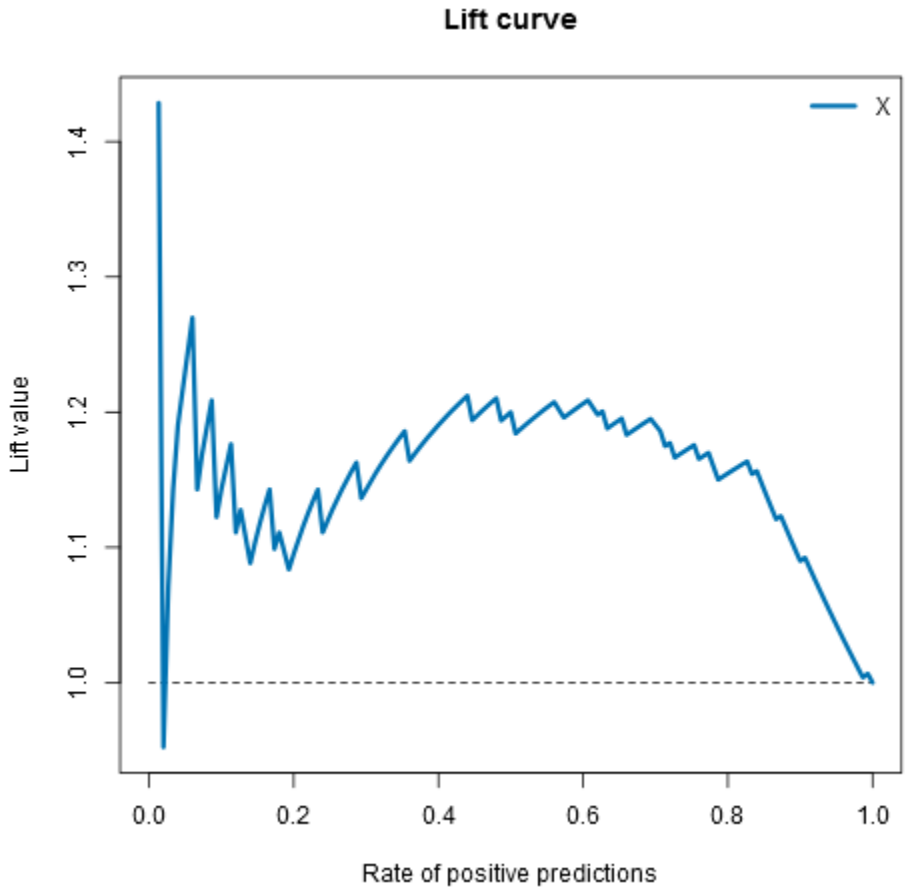
AUC: area under the ROC curve, only available for two-class classification.

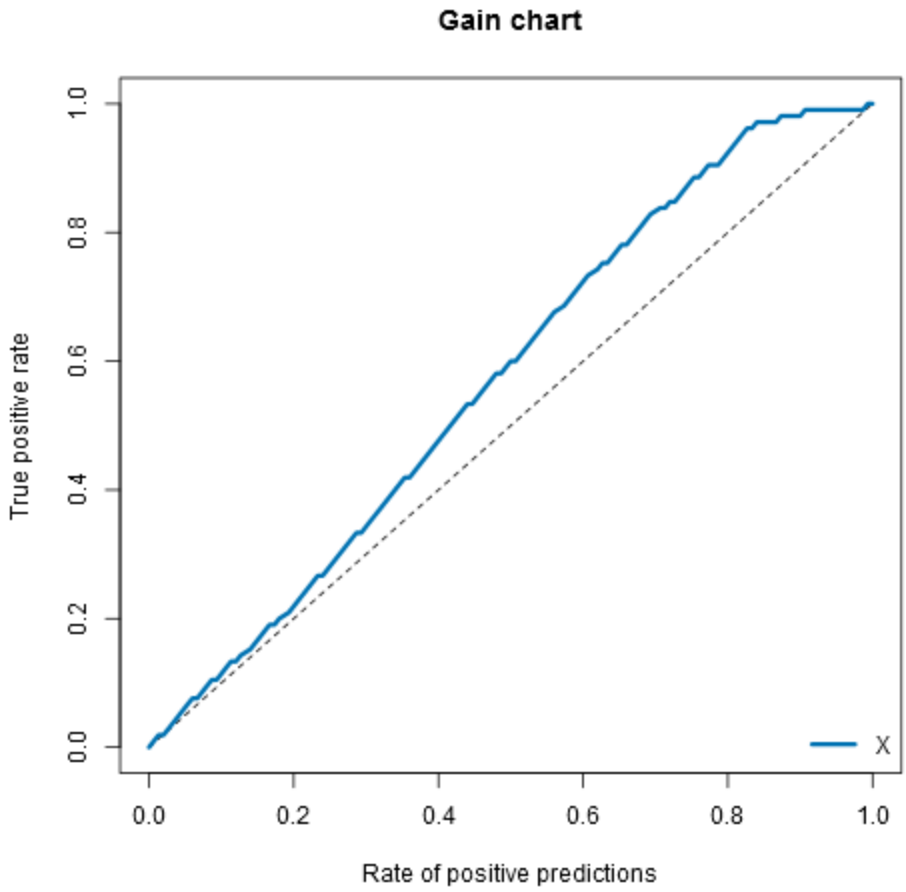
F1: F1 score, precision * recall / (precision + recall)

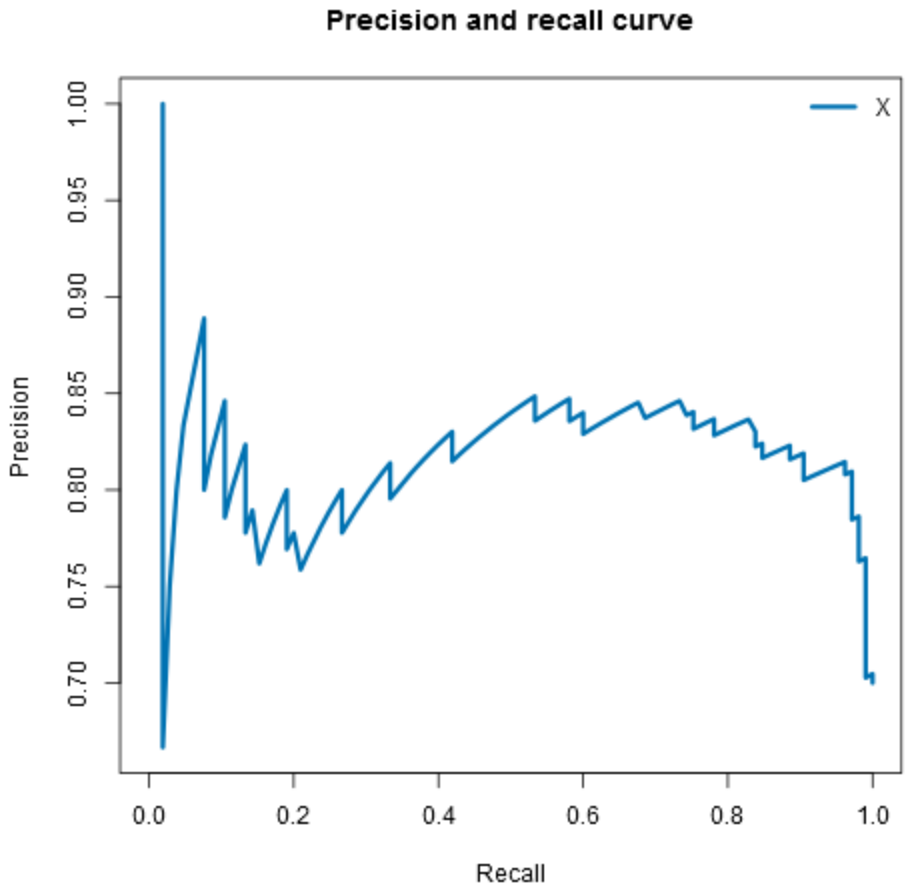
Confusion matrix of X

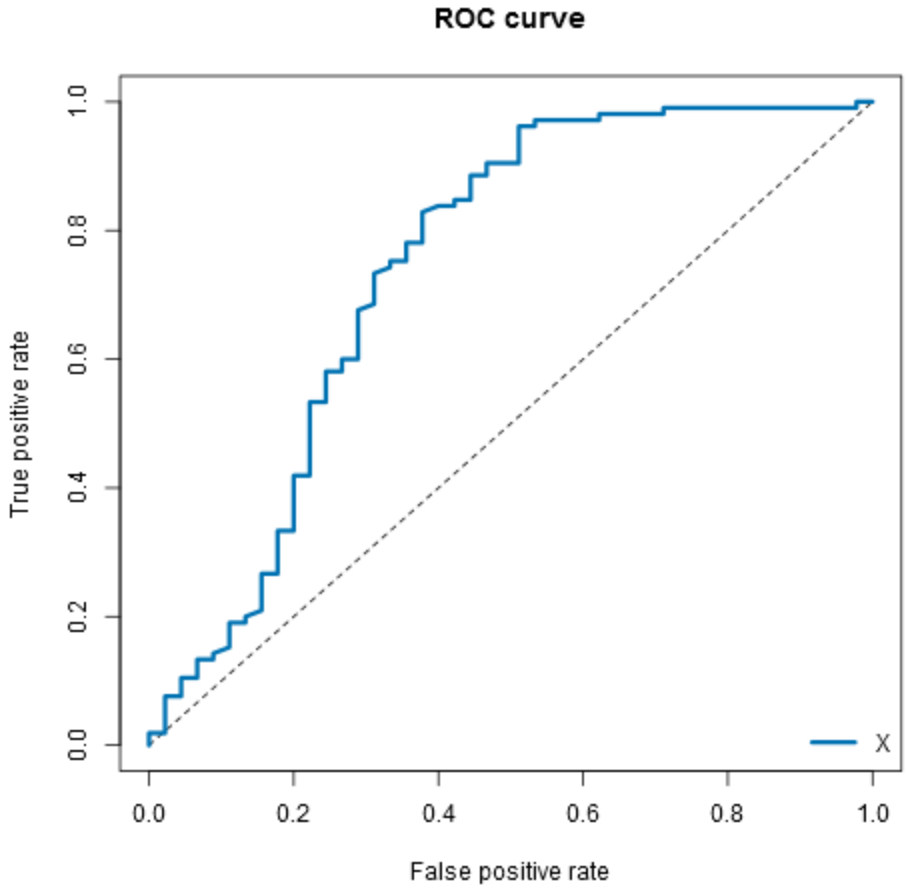
	Actual_Creditworthy	Actual_Non-Creditworthy
Predicted_Creditworthy	102	24
Predicted_Non-Creditworthy	3	21

Performance Diagnostic Plots




Gain chart
True positive rate
0.0
0.2
0.4
0.6
0.8
1.0
Rate of positive predictions
0.0
0.2
0.4
0.6
0.8
1.0
X


Precision and recall curve
X
Precision
1.00
0.95
0.90
0.85
0.80
0.75
0.70
0.0
0.2
0.4
0.6
0.8
1.0
Recall


ROC curve
True positive rate
False positive rate
0.0
0.2
0.4
0.6
0.8
1.0
X