

Model Comparison Report

Fit and error measures

Model	Accuracy	F1	AUC	Accuracy_Creditworthy	Accuracy_Non-Creditworthy
X	0.7600	0.8364	0.7306	0.8000	0.6286

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]

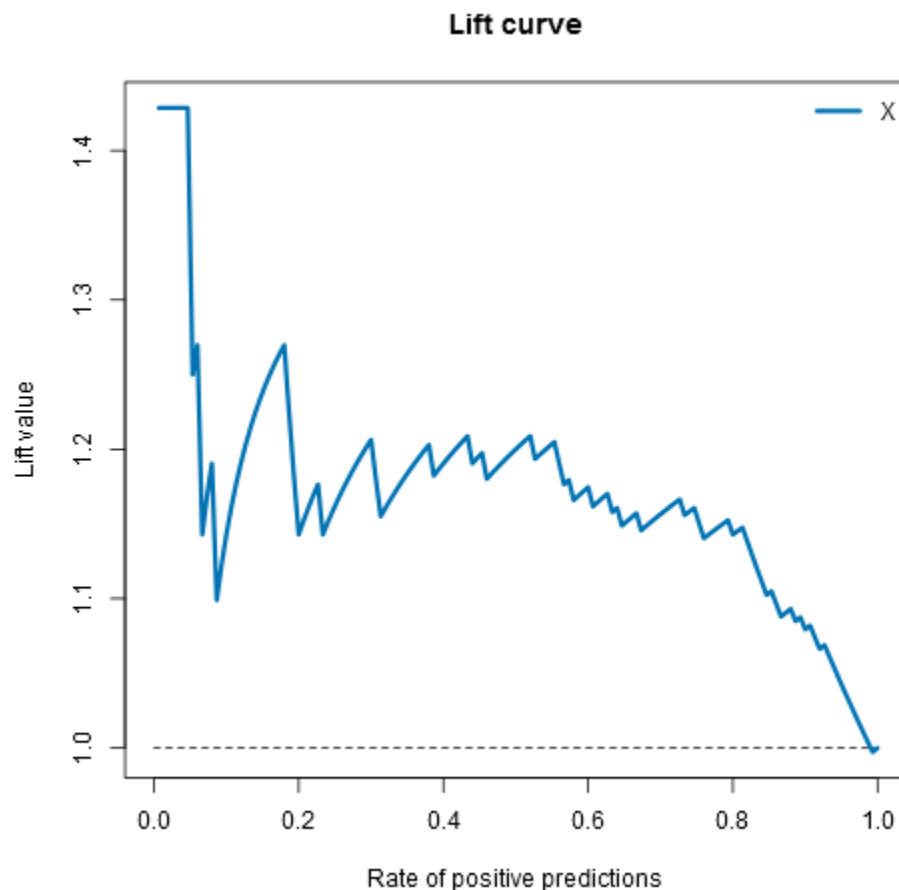
AUC: area under the ROC curve, only available for two-class classification.

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

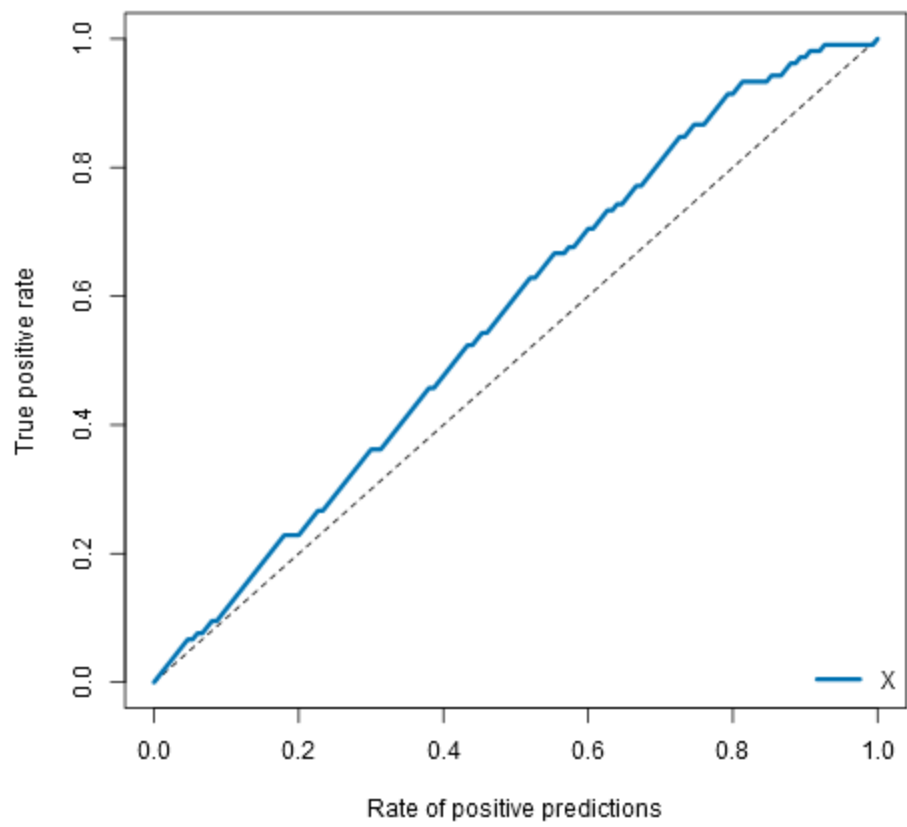
Confusion matrix of X

	Actual_Creditworthy	Actual_Non-Creditworthy
Predicted_Creditworthy	92	23
Predicted_Non-Creditworthy	13	22

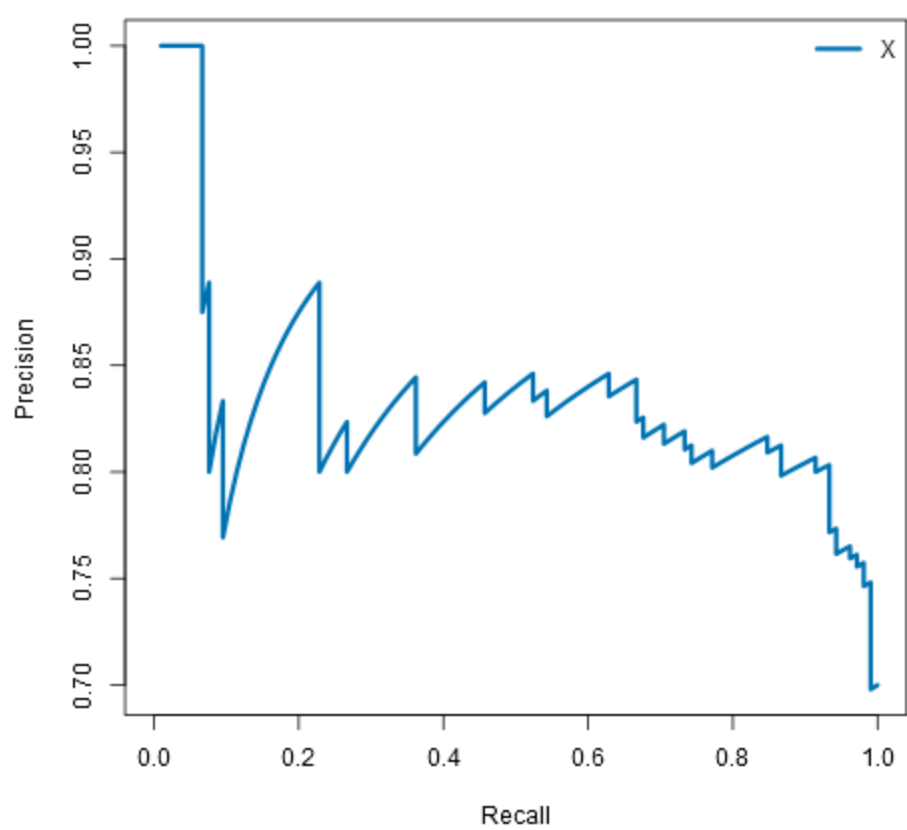
Performance Diagnostic Plots



Gain chart



Precision and recall curve



ROC curve

