

Model Development Phase Template

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| Date | 15 April 2024 |
| Team ID | Team - 738203 |
| Project Title | Share Price Estimation Of TOP 5 GPU Companies |
| Maximum Marks | 6 Marks |

Model Selection Report

In the forthcoming Model Selection Report, various models will be outlined, detailing their descriptions, hyperparameters, and performance metrics, including Accuracy or F1 Score. This comprehensive report will provide insights into the chosen models and their effectiveness.

Model Selection Report:

| Model | Description | Hyperparameters | Performance Metric |
|-------------------|--|----------------------|---|
| Linear Regression | Linear regression models the relationship between a dependent variable and independent variables by fitting a linear equation to observed data for prediction. | Hyperparameters used | MAE :- 1.0295797341476502 MSE :- 3.9646805791556625 RMSE:- 1.991150566671356 R2 Score:- 0.9998329252700594 |
| Decision Tree | A decision tree is a predictive model that maps observations about an item to | Hyperparameters used | MAE :- 5.768714122998442 MSE :- 953.7740005954626 RMSE:- 30.88323170582157 |

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| | conclusions about its target value, by recursively partitioning data into subsets. | | R2 Score:- 0.9598072201801939 |
| Extra Trees Model | Extra Trees, or Extremely Randomized Trees, is an ensemble learning technique that builds multiple decision trees and aggregates their predictions to improve accuracy and reduce overfitting. | Hyperparameters used | MAE :- 4.9105214587100345 MSE :- 1035.0286791401684 RMSE:- 32.17186160513825 R2 Score:- 0.9563830846910345 |
| Random Forest | Random Forest is an ensemble learning technique that constructs multiple decision trees and combines their predictions to enhance accuracy and mitigate overfitting. | Hyperparameters used | MAE :- 5.600888524166072 MSE :- 1035.8351393370608 RMSE:- 32.18439279118158 R2 Score:- 0.9563490998297288 |
| Prophet Model | Prophet is a forecasting tool developed by Facebook that models time series data with additive components and incorporates seasonality and holiday effects. | Hyperparameters not used | Mean Absolute Error (MAE): 195.73297116012097 Mean Squared Error (MSE): 48206.04630780599 Root Mean Squared Error (RMSE): 219.55875365788992 R-squared (R2) Score: - 1.031440366400611 |

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| ARIMA Model | ARIMA (Autoregressive Integrated Moving Average) is a time series forecasting method that models the next step in the sequence based on linear combinations of past observations and forecast errors. | Hyperparameters not used | Mean Absolute Error (MAE): 96.90709354098094 Mean Squared Error (MSE): 25382.386804348866 Root Mean Squared Error (RMSE): 159.3185074131341 R-squared (R2) Score: -0.4138728147447801 |
| SARIMAX Model | SARIMAX (Seasonal Autoregressive Integrated Moving Average with Exogenous Factors) is a statistical model used for time series forecasting, incorporating seasonality, trends, and external variables. | Hyperparameters not used | Mean Absolute Error (MAE): 109.06895324833107 Mean Squared Error (MSE): 32756.718955805904 Root Mean Squared Error (RMSE): 180.9881735246972 R-squared (R2) Score: -0.38039366955694187 |