

Global Stock Market Analytics

Jerry Kiely

Slide 1

Example block

Some comment or other...

Slide 2

Global
Stock
Market
Analytics

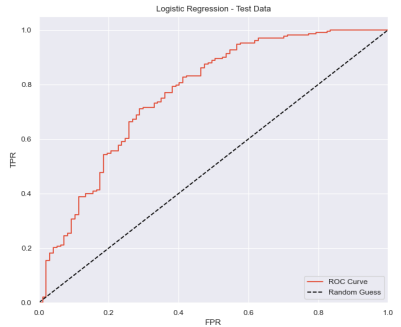
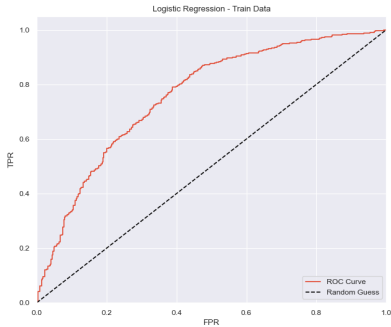
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Alert block

Some alert or other...

Slide 3

ROC Curves



Logistic Regression

Train Data - Classification Report:

	precision	recall	f1-score	support
0.0	0.58	0.61	0.59	391
1.0	0.81	0.79	0.80	829
accuracy			0.73	1220
macro avg	0.70	0.70	0.70	1220
weighted avg	0.74	0.73	0.73	1220

Test Data - Classification Report:

	precision	recall	f1-score	support
0.0	0.56	0.63	0.59	97
1.0	0.82	0.77	0.79	208
accuracy			0.72	305
macro avg	0.69	0.70	0.69	305
weighted avg	0.73	0.72	0.73	305

Logistic Regression

Train Data - Confusion Matrix:

NSEI_OPEN_DIR	0.0	1.0
row_0		
0	239	174
1	152	655

Test Data - Confusion Matrix:

NSEI_OPEN_DIR	0.0	1.0
row_0		
0	61	48
1	36	160

Logistic Regression

Train Data - Sensitivity for cut-off 0.654: 79.01%

Test Data - Sensitivity for cut-off 0.654: 76.92%

Train Data - Specificity for cut-off 0.654: 61.13%

Test Data - Specificity for cut-off 0.654: 62.89%

Train Data - AUC ROC: 0.7584678178188988

Test Data - AUC ROC: 0.7672482157018239