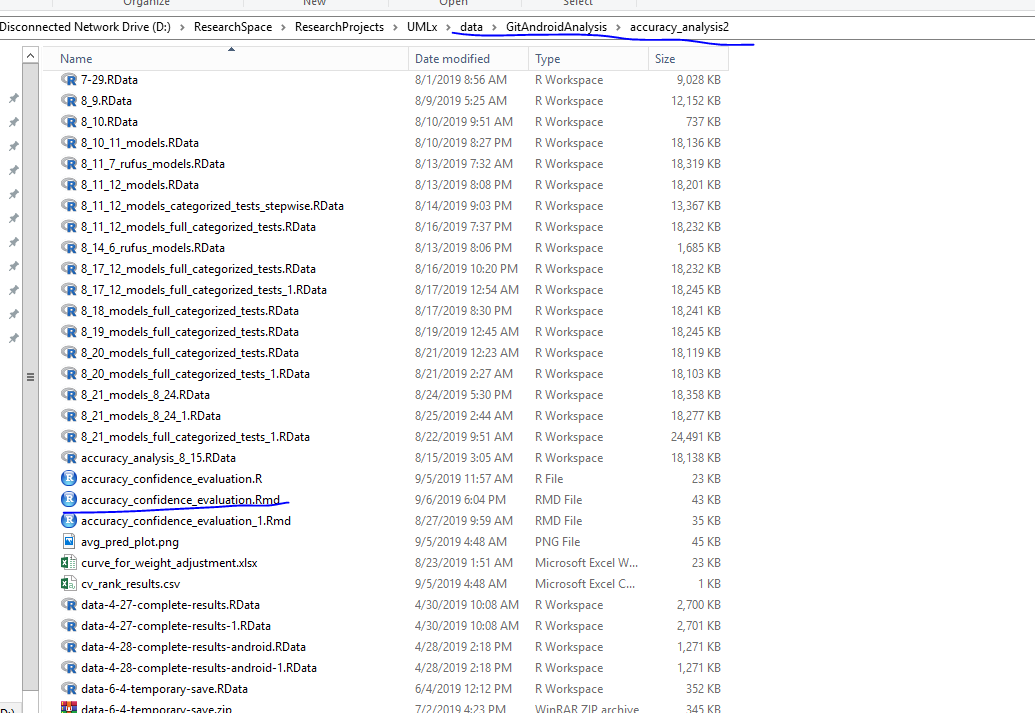
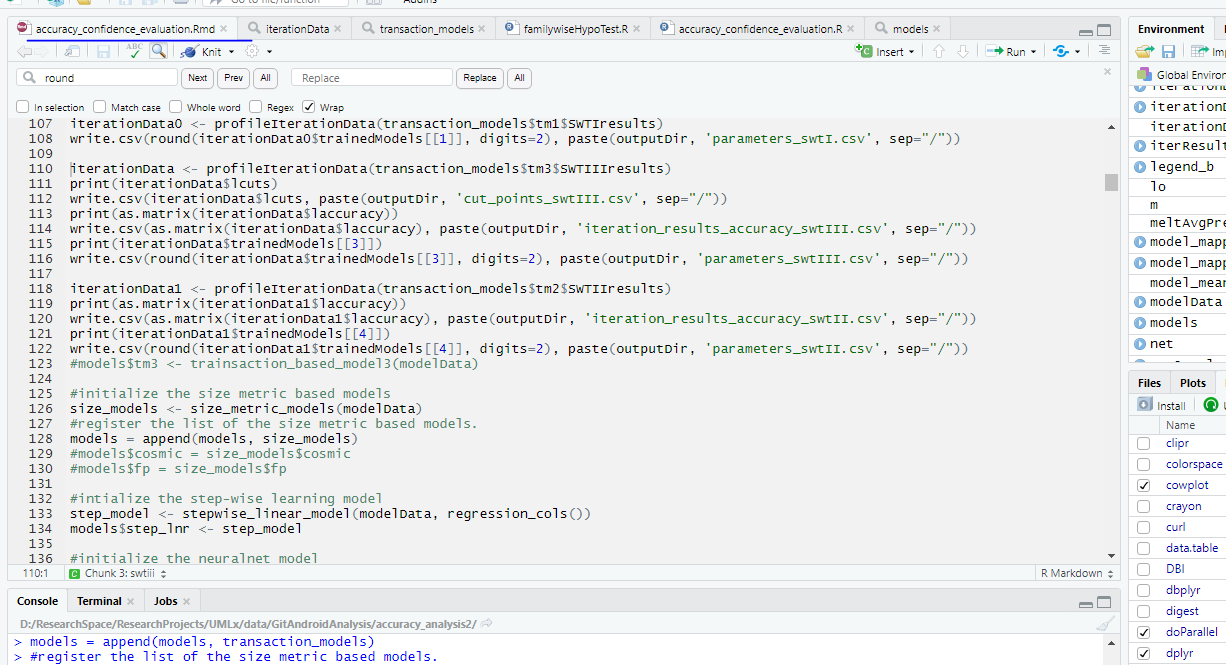
Model Calibration and Evaluation

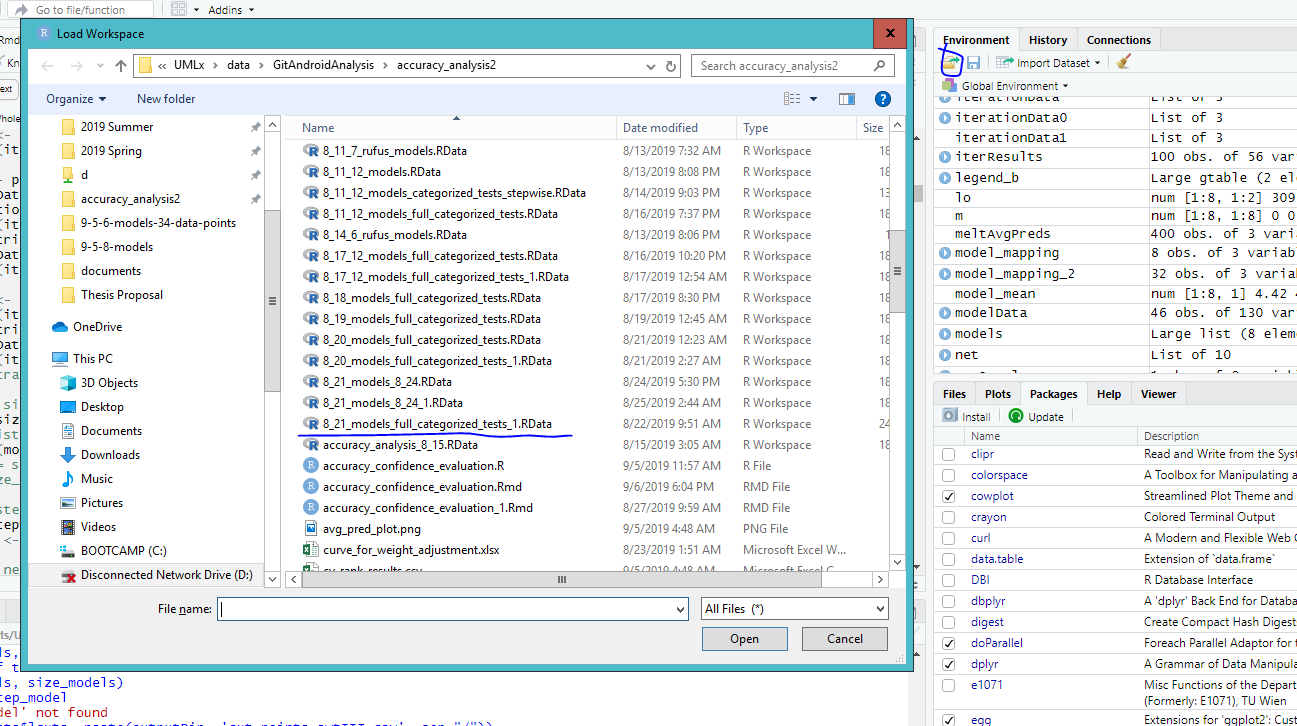
1. The benchmark framework is implemented in this folder:



1. Install R (3.6.1) studio and open up (accuracy\_confidence\_evaluation.Rmd) in R studio.



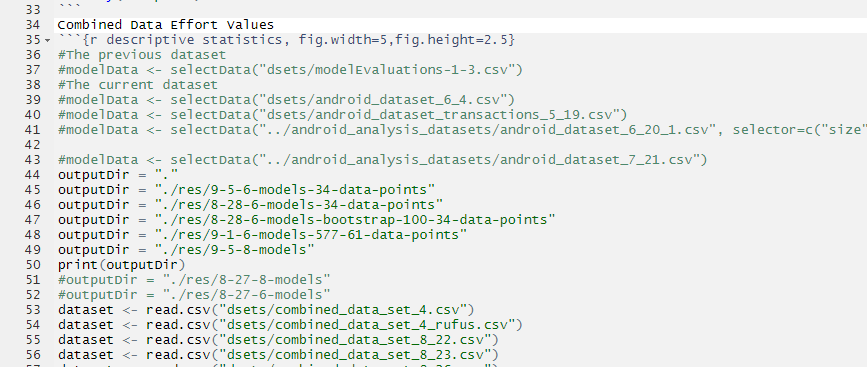
1. Load some testing data set:



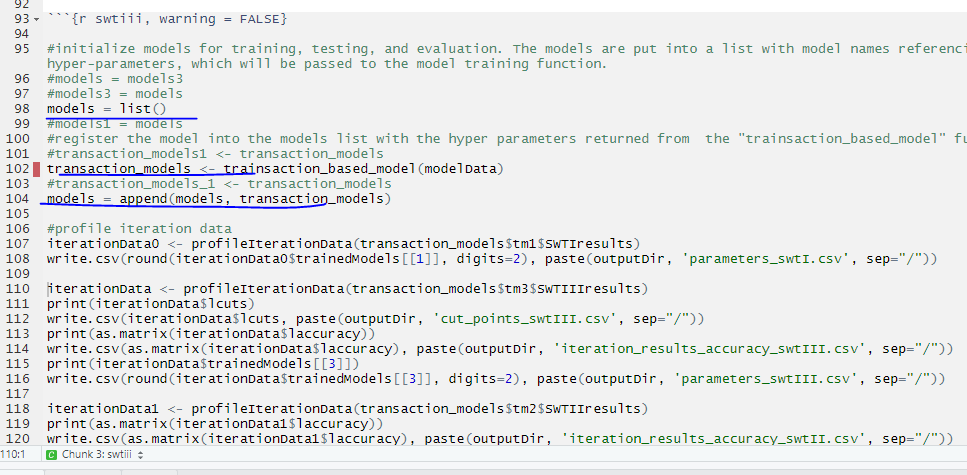
* Don’t change current data set files (delete, add, or modify).
* You can try to create yours in other folders on your pc.

1. The code is separated into chunks:

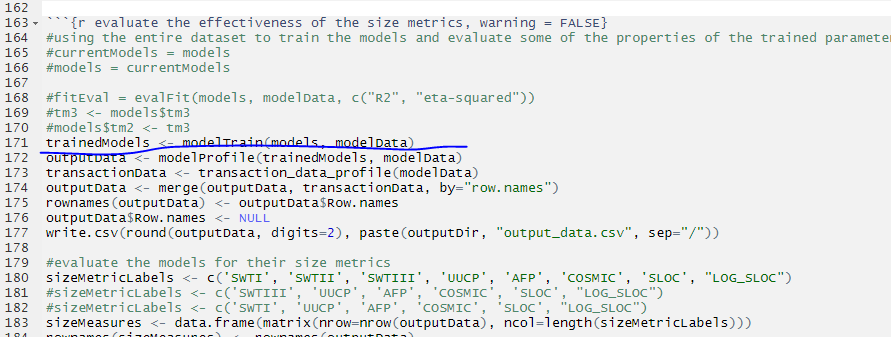
Loading datasheet and set output folder:



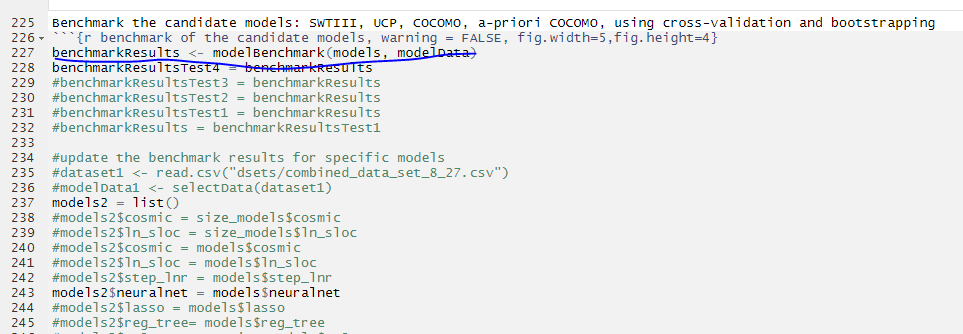
Register the models for benchmarking:



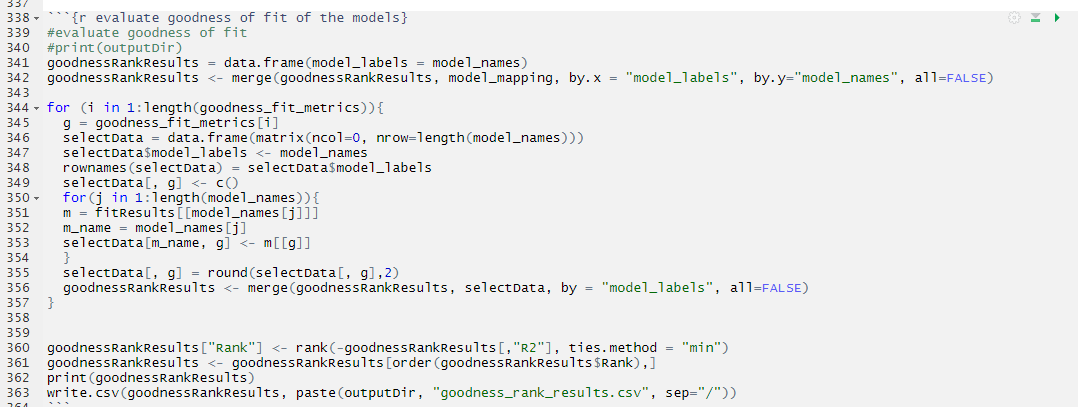
Trained the models and evaluate goodness of fit:



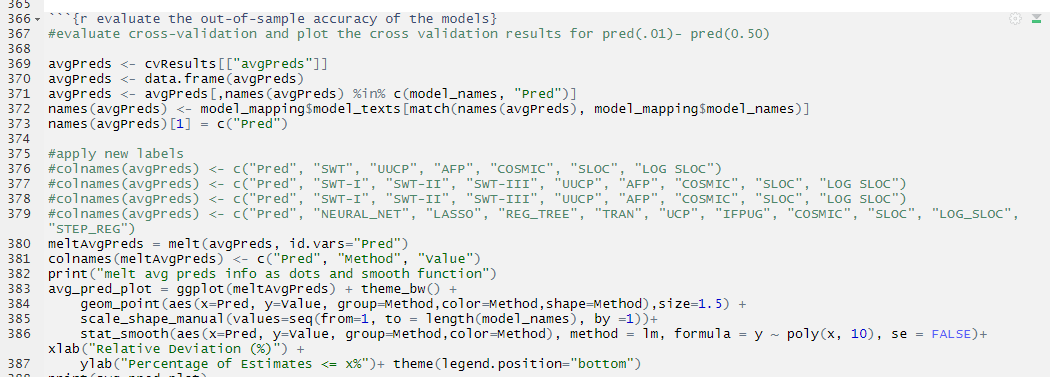
Benchmark the models for out-of-sample accuracy and statistical significance of improvements.



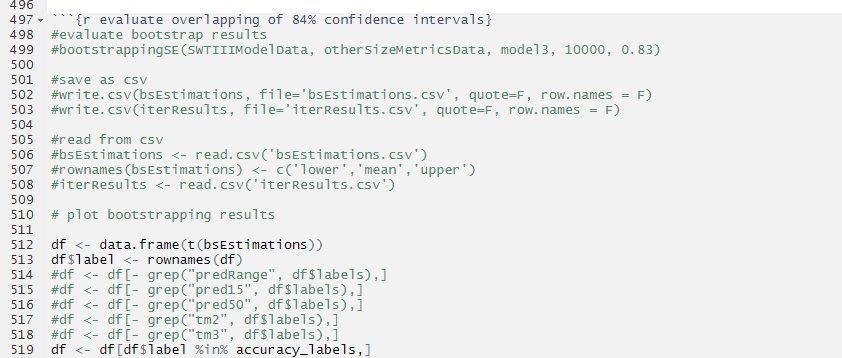
Present the results for goodness of fit evaluation:



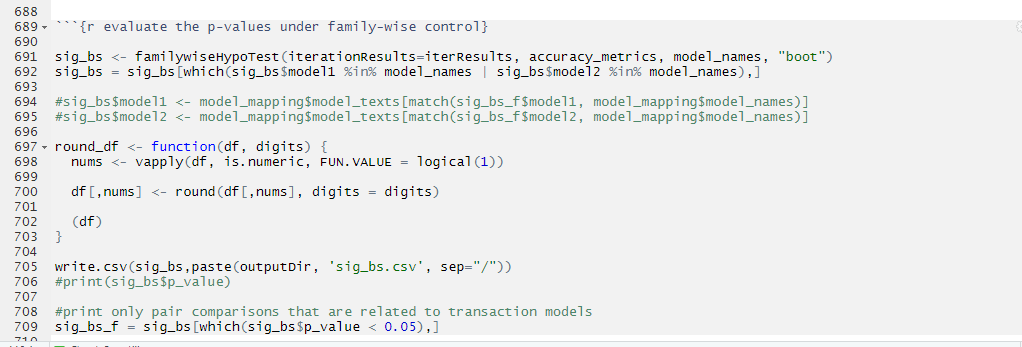
Present the out-of-sample accuracy results:



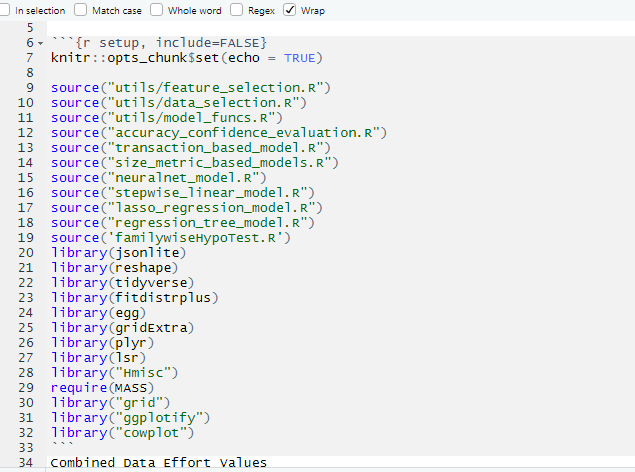
Present the results for confidence interval assessment:



Present the results for p-value assessment:



The benchmark script relies on a list of other script files:

\* Go through them if needed or interested.