

YAUDEX'S J

How good is the model at predicting positives ↘

STATISTIC

How good the model is at predicting negatives ↙

$$J = \frac{\text{True Positives}}{\text{True Positives} + \text{False Negatives}} + \frac{\text{True Negatives}}{\text{True Negative} + \text{False Positives}} - 1$$

Values range between -1 and 1. 0 = model useless.
Often used to select cut-off in ROC curve. Highest J statistic is the best value.

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