# Model Vitals

## Model information

Name: ExtraTreesClassifier()

Creation Date: 2021-02-03 (yyyy-mm-dd)

Location: All\_Exports/02\_Exported\_Models/^NSEBANK\_close\_lb\_250\_pc\_22\_none\_2021-02-03 15 42 19.pkl

## Other information

Symbol: ^NSEBANK

Series: close

Lookback: 250

Period: 22

Movement: 2354.65458984375

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: very low

## Model Performance

Overall Accuracy: 95%

Buy Accuracy: 67%

Sell Accuracy: 88%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 62 | 11 | 0 |
| Hold | 29 | 1354 | 4 |
| Sell | 1 | 24 | 31 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.67 | 0.85 | 0.75 | 73.0 |
| 1 | 0.97 | 0.98 | 0.98 | 1387.0 |
| 2 | 0.89 | 0.55 | 0.68 | 56.0 |
| accuracy | 0.95 | 0.95 | 0.95 | 0.95 |
| macro avg | 0.84 | 0.79 | 0.8 | 1516.0 |
| weighted avg | 0.96 | 0.95 | 0.95 | 1516.0 |