# 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\_66\_none\_2021-02-03 15 50 01.pkl

## Other information

Symbol: ^NSEBANK

Series: close

Lookback: 250

Period: 66

Movement: 4737.39990234375

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: very low

## Model Performance

Overall Accuracy: 98%

Buy Accuracy: 100%

Sell Accuracy: 100%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 6 | 2 | 0 |
| Hold | 0 | 172 | 0 |
| Sell | 0 | 0 | 6 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 1.0 | 0.75 | 0.86 | 8.0 |
| 1 | 0.99 | 1.0 | 0.99 | 172.0 |
| 2 | 1.0 | 1.0 | 1.0 | 6.0 |
| accuracy | 0.99 | 0.99 | 0.99 | 0.99 |
| macro avg | 1.0 | 0.92 | 0.95 | 186.0 |
| weighted avg | 0.99 | 0.99 | 0.99 | 186.0 |