# Model Vitals

## Model information

Name: ExtraTreesClassifier()

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

Location: All\_Exports/02\_Exported\_Models/^NSEBANK\_close\_lb\_25\_pc\_10\_none\_2021-02-03 15 38 04.pkl

## Other information

Symbol: ^NSEBANK

Series: close

Lookback: 25

Period: 10

Movement: 1527.3124999999989

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: very low

## Model Performance

Overall Accuracy: 90%

Buy Accuracy: 75%

Sell Accuracy: 78%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 6 | 34 | 1 |
| Hold | 2 | 564 | 2 |
| Sell | 0 | 20 | 11 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.75 | 0.15 | 0.24 | 41.0 |
| 1 | 0.91 | 0.99 | 0.95 | 568.0 |
| 2 | 0.79 | 0.35 | 0.49 | 31.0 |
| accuracy | 0.91 | 0.91 | 0.91 | 0.91 |
| macro avg | 0.82 | 0.5 | 0.56 | 640.0 |
| weighted avg | 0.9 | 0.91 | 0.88 | 640.0 |