# 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 47.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: 90%

Sell Accuracy: 75%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 10 | 58 | 0 |
| Hold | 1 | 947 | 4 |
| Sell | 0 | 34 | 12 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.91 | 0.15 | 0.25 | 68.0 |
| 1 | 0.91 | 0.99 | 0.95 | 952.0 |
| 2 | 0.75 | 0.26 | 0.39 | 46.0 |
| accuracy | 0.91 | 0.91 | 0.91 | 0.91 |
| macro avg | 0.86 | 0.47 | 0.53 | 1066.0 |
| weighted avg | 0.9 | 0.91 | 0.88 | 1066.0 |