# 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 39 11.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: 92%

Buy Accuracy: 80%

Sell Accuracy: 64%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 12 | 77 | 2 |
| Hold | 3 | 1542 | 8 |
| Sell | 0 | 44 | 18 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.8 | 0.13 | 0.23 | 91.0 |
| 1 | 0.93 | 0.99 | 0.96 | 1553.0 |
| 2 | 0.64 | 0.29 | 0.4 | 62.0 |
| accuracy | 0.92 | 0.92 | 0.92 | 0.92 |
| macro avg | 0.79 | 0.47 | 0.53 | 1706.0 |
| weighted avg | 0.91 | 0.92 | 0.9 | 1706.0 |