# Model Vitals

## Model information

Name: ExtraTreesClassifier()

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

Location: All\_Exports/02\_Exported\_Models/^NSEBANK\_close\_lb\_66\_pc\_22\_none\_2021-02-03 14 58 00.pkl

## Other information

Symbol: ^NSEBANK

Series: close

Lookback: 66

Period: 22

Movement: 2201.1398437499993

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: low

## Model Performance

Overall Accuracy: 93%

Buy Accuracy: 80%

Sell Accuracy: 96%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 32 | 10 | 0 |
| Hold | 8 | 357 | 1 |
| Sell | 0 | 8 | 28 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.8 | 0.76 | 0.78 | 42.0 |
| 1 | 0.95 | 0.98 | 0.96 | 366.0 |
| 2 | 0.97 | 0.78 | 0.86 | 36.0 |
| accuracy | 0.94 | 0.94 | 0.94 | 0.94 |
| macro avg | 0.91 | 0.84 | 0.87 | 444.0 |
| weighted avg | 0.94 | 0.94 | 0.94 | 444.0 |