# Model Vitals

## Model information

Name: ExtraTreesClassifier()

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

Location: All\_Exports/02\_Exported\_Models/^NSEBANK\_high\_lb\_66\_pc\_22\_none\_2021-02-03 14 58 48.pkl

## Other information

Symbol: ^NSEBANK

Series: high

Lookback: 66

Period: 22

Movement: 2209.8488281249997

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: low

## Model Performance

Overall Accuracy: 94%

Buy Accuracy: 85%

Sell Accuracy: 93%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 36 | 6 | 0 |
| Hold | 6 | 358 | 2 |
| Sell | 0 | 9 | 27 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.86 | 0.86 | 0.86 | 42.0 |
| 1 | 0.96 | 0.98 | 0.97 | 366.0 |
| 2 | 0.93 | 0.75 | 0.83 | 36.0 |
| accuracy | 0.95 | 0.95 | 0.95 | 0.95 |
| macro avg | 0.92 | 0.86 | 0.89 | 444.0 |
| weighted avg | 0.95 | 0.95 | 0.95 | 444.0 |