# Model Vitals

## Model information

Name: ExtraTreesClassifier()

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

Location: All\_Exports/02\_Exported\_Models/^NSEBANK\_low\_lb\_66\_pc\_22\_none\_2021-02-03 14 58 21.pkl

## Other information

Symbol: ^NSEBANK

Series: low

Lookback: 66

Period: 22

Movement: 2209.459765625

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: low

## Model Performance

Overall Accuracy: 93%

Buy Accuracy: 77%

Sell Accuracy: 87%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 34 | 6 | 0 |
| Hold | 10 | 352 | 4 |
| Sell | 0 | 9 | 29 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.77 | 0.85 | 0.81 | 40.0 |
| 1 | 0.96 | 0.96 | 0.96 | 366.0 |
| 2 | 0.88 | 0.76 | 0.82 | 38.0 |
| accuracy | 0.93 | 0.93 | 0.93 | 0.93 |
| macro avg | 0.87 | 0.86 | 0.86 | 444.0 |
| weighted avg | 0.94 | 0.93 | 0.93 | 444.0 |