# Model Vitals

## Model information

Name: ExtraTreesClassifier()

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

Location: All\_Exports/02\_Exported\_Models/^NSEBANK\_open\_lb\_66\_pc\_22\_none\_2021-02-03 14 59 04.pkl

## Other information

Symbol: ^NSEBANK

Series: open

Lookback: 66

Period: 22

Movement: 2243.510546875

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: low

## Model Performance

Overall Accuracy: 92%

Buy Accuracy: 75%

Sell Accuracy: 92%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 30 | 11 | 0 |
| Hold | 10 | 354 | 2 |
| Sell | 0 | 11 | 26 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.75 | 0.73 | 0.74 | 41.0 |
| 1 | 0.94 | 0.97 | 0.95 | 366.0 |
| 2 | 0.93 | 0.7 | 0.8 | 37.0 |
| accuracy | 0.92 | 0.92 | 0.92 | 0.92 |
| macro avg | 0.87 | 0.8 | 0.83 | 444.0 |
| weighted avg | 0.92 | 0.92 | 0.92 | 444.0 |