# Model Vitals

## Model information

Name: ExtraTreesClassifier()

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

Location: All\_Exports/02\_Exported\_Models/^NSEI\_close\_lb\_250\_pc\_22\_none\_2021-02-03 15 41 44.pkl

## Other information

Symbol: ^NSEI

Series: close

Lookback: 250

Period: 22

Movement: 743.8505859374993

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: very low

## Model Performance

Overall Accuracy: 95%

Buy Accuracy: 82%

Sell Accuracy: 88%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 55 | 30 | 0 |
| Hold | 12 | 1579 | 3 |
| Sell | 0 | 29 | 24 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.82 | 0.65 | 0.72 | 85.0 |
| 1 | 0.96 | 0.99 | 0.98 | 1594.0 |
| 2 | 0.89 | 0.45 | 0.6 | 53.0 |
| accuracy | 0.96 | 0.96 | 0.96 | 0.96 |
| macro avg | 0.89 | 0.7 | 0.77 | 1732.0 |
| weighted avg | 0.95 | 0.96 | 0.95 | 1732.0 |