# 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 46 57.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: 96%

Buy Accuracy: 81%

Sell Accuracy: 83%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 9 | 4 | 0 |
| Hold | 2 | 195 | 1 |
| Sell | 0 | 1 | 5 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.82 | 0.69 | 0.75 | 13.0 |
| 1 | 0.98 | 0.98 | 0.98 | 198.0 |
| 2 | 0.83 | 0.83 | 0.83 | 6.0 |
| accuracy | 0.96 | 0.96 | 0.96 | 0.96 |
| macro avg | 0.88 | 0.84 | 0.85 | 217.0 |
| weighted avg | 0.96 | 0.96 | 0.96 | 217.0 |