# Model Vitals

## Model information

Name: BaggingClassifier(base\_estimator=ExtraTreesClassifier(), max\_samples=0.8)

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

Location: All\_Exports/02\_Exported\_Models/^NSEI\_close\_lb\_25\_pc\_10\_Over\_Sampling\_2021-02-03 15 27 24.pkl

## Other information

Symbol: ^NSEI

Series: close

Lookback: 25

Period: 10

Movement: 451.93769531249995

Data dalancing done?: yes

Sampling Type: Over\_Sampling

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: very low

## Model Performance

Overall Accuracy: 94%

Buy Accuracy: 76%

Sell Accuracy: 88%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 16 | 19 | 0 |
| Hold | 5 | 646 | 2 |
| Sell | 0 | 17 | 16 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.76 | 0.46 | 0.57 | 35.0 |
| 1 | 0.95 | 0.99 | 0.97 | 653.0 |
| 2 | 0.89 | 0.48 | 0.63 | 33.0 |
| accuracy | 0.94 | 0.94 | 0.94 | 0.94 |
| macro avg | 0.87 | 0.64 | 0.72 | 721.0 |
| weighted avg | 0.94 | 0.94 | 0.93 | 721.0 |