# Model Vitals

## Model information

Name: ExtraTreesClassifier()

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

Location: All\_Exports/02\_Exported\_Models/^NSEI\_close\_lb\_66\_pc\_22\_none\_2021-02-03 14 55 12.pkl

## Other information

Symbol: ^NSEI

Series: close

Lookback: 66

Period: 22

Movement: 776.4203125

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: low

## Model Performance

Overall Accuracy: 93%

Buy Accuracy: 73%

Sell Accuracy: 95%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 28 | 12 | 0 |
| Hold | 10 | 366 | 1 |
| Sell | 0 | 8 | 20 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.74 | 0.7 | 0.72 | 40.0 |
| 1 | 0.95 | 0.97 | 0.96 | 377.0 |
| 2 | 0.95 | 0.71 | 0.82 | 28.0 |
| accuracy | 0.93 | 0.93 | 0.93 | 0.93 |
| macro avg | 0.88 | 0.8 | 0.83 | 445.0 |
| weighted avg | 0.93 | 0.93 | 0.93 | 445.0 |