# Model Vitals

## Model information

Name: ExtraTreesClassifier()

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

Location: All\_Exports/02\_Exported\_Models/^NSEI\_high\_lb\_66\_pc\_22\_none\_2021-02-03 14 57 09.pkl

## Other information

Symbol: ^NSEI

Series: high

Lookback: 66

Period: 22

Movement: 754.3800781250001

Data dalancing done?: no

Sampling Type: none

Model on differences: no

Timeframe: 1d

Signal Giving Frequency: low

## Model Performance

Overall Accuracy: 94%

Buy Accuracy: 76%

Sell Accuracy: 91%

### Confusion Matrix

|  |  |  |  |
| --- | --- | --- | --- |
| CM | Buy | Hold | Sell |
| Buy | 33 | 4 | 0 |
| Hold | 10 | 367 | 2 |
| Sell | 0 | 7 | 22 |

### Classification Report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CR | precision | recall | f1-score | support |
| 0 | 0.77 | 0.89 | 0.82 | 37.0 |
| 1 | 0.97 | 0.97 | 0.97 | 379.0 |
| 2 | 0.92 | 0.76 | 0.83 | 29.0 |
| accuracy | 0.95 | 0.95 | 0.95 | 0.95 |
| macro avg | 0.89 | 0.87 | 0.87 | 445.0 |
| weighted avg | 0.95 | 0.95 | 0.95 | 445.0 |