

Model Evaluation Report

Crypto Volatility Detection

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Milestone 3: Model Training & Evaluation

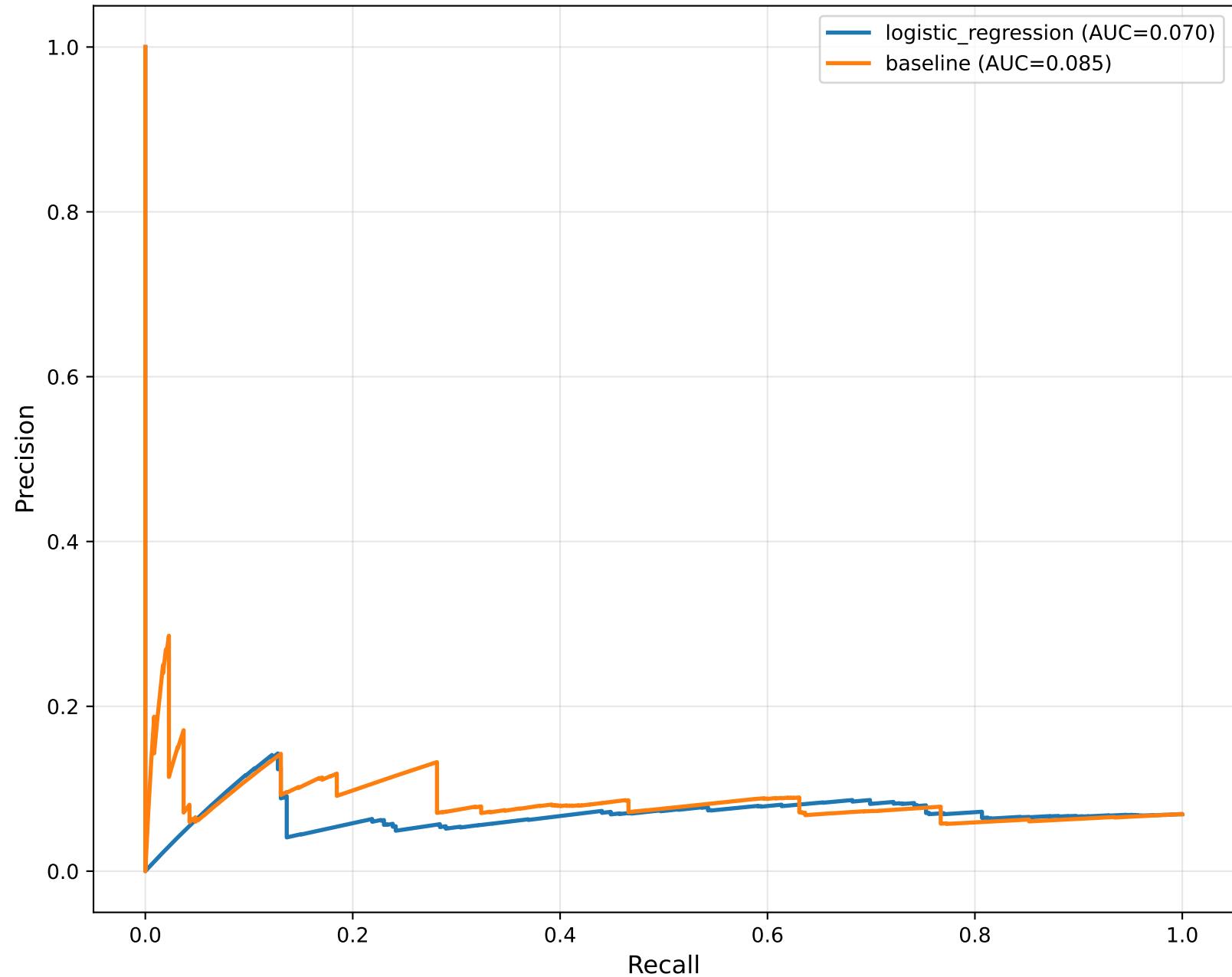
Model Performance Comparison

Model	PR-AUC	F1-Score	Precision	Recall	ROC-AUC
logistic_regression	0.0699	0.1239	0.0666	0.8977	0.5028
baseline	0.0855	0.0000	0.0000	0.0000	0.5234

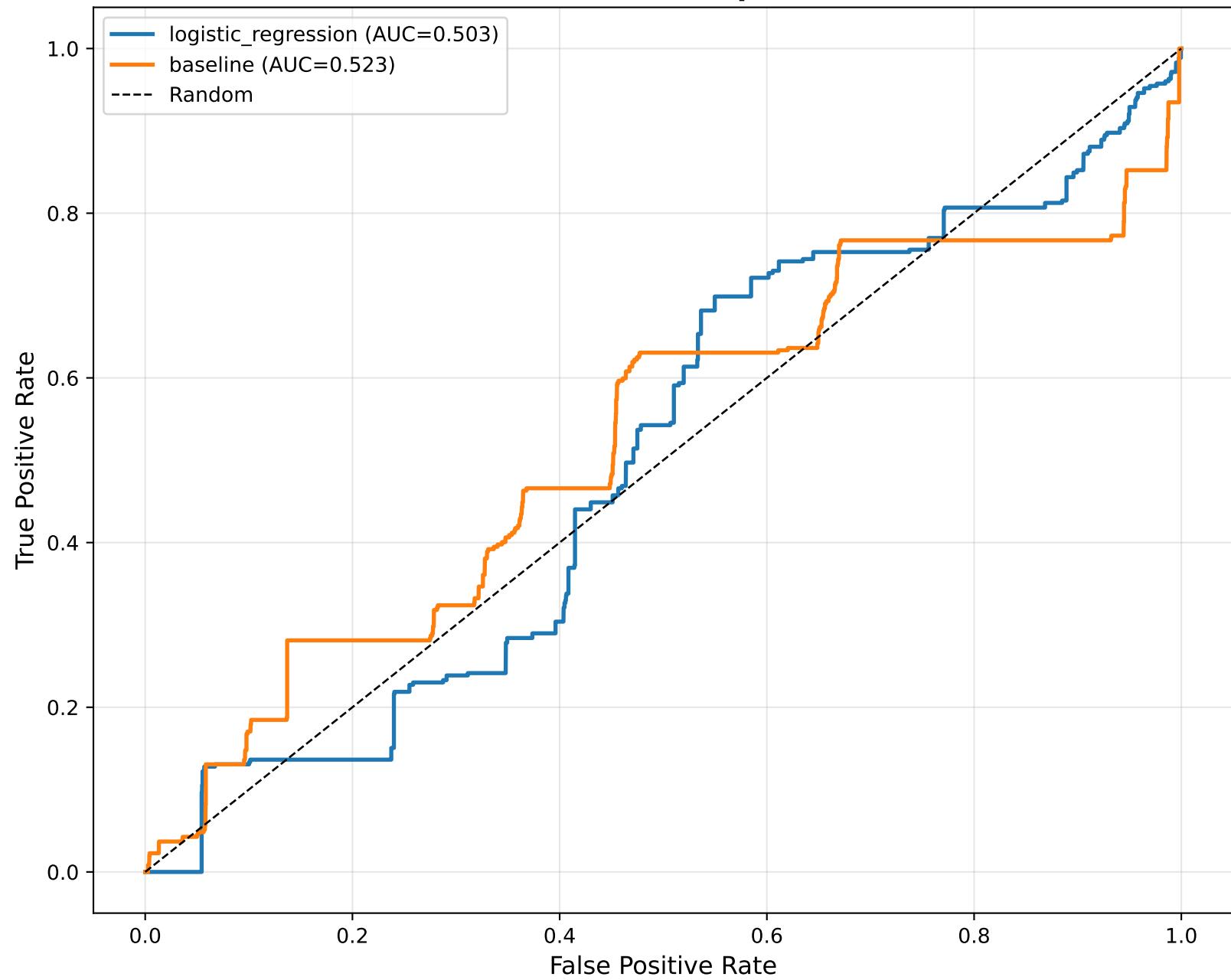
Primary Metric: PR-AUC (best: 0.0855)

PR-AUC is preferred due to class imbalance (spike events are rare)

Precision-Recall Curves Comparison

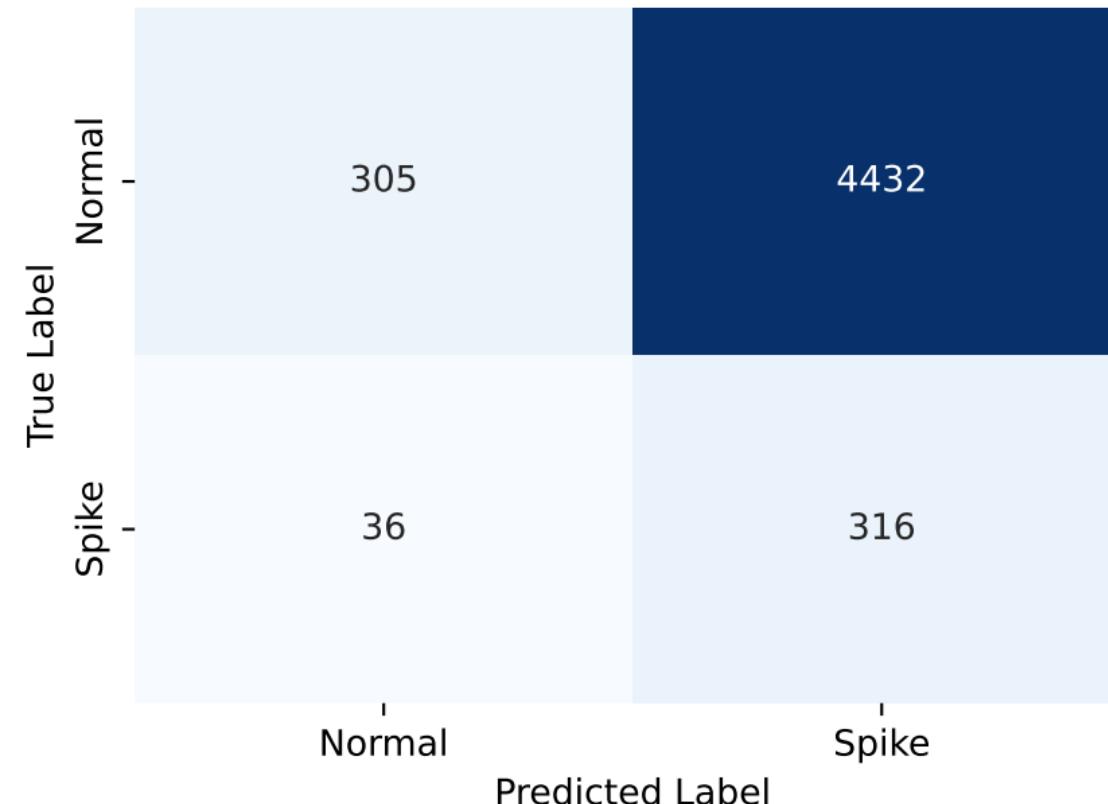


ROC Curves Comparison

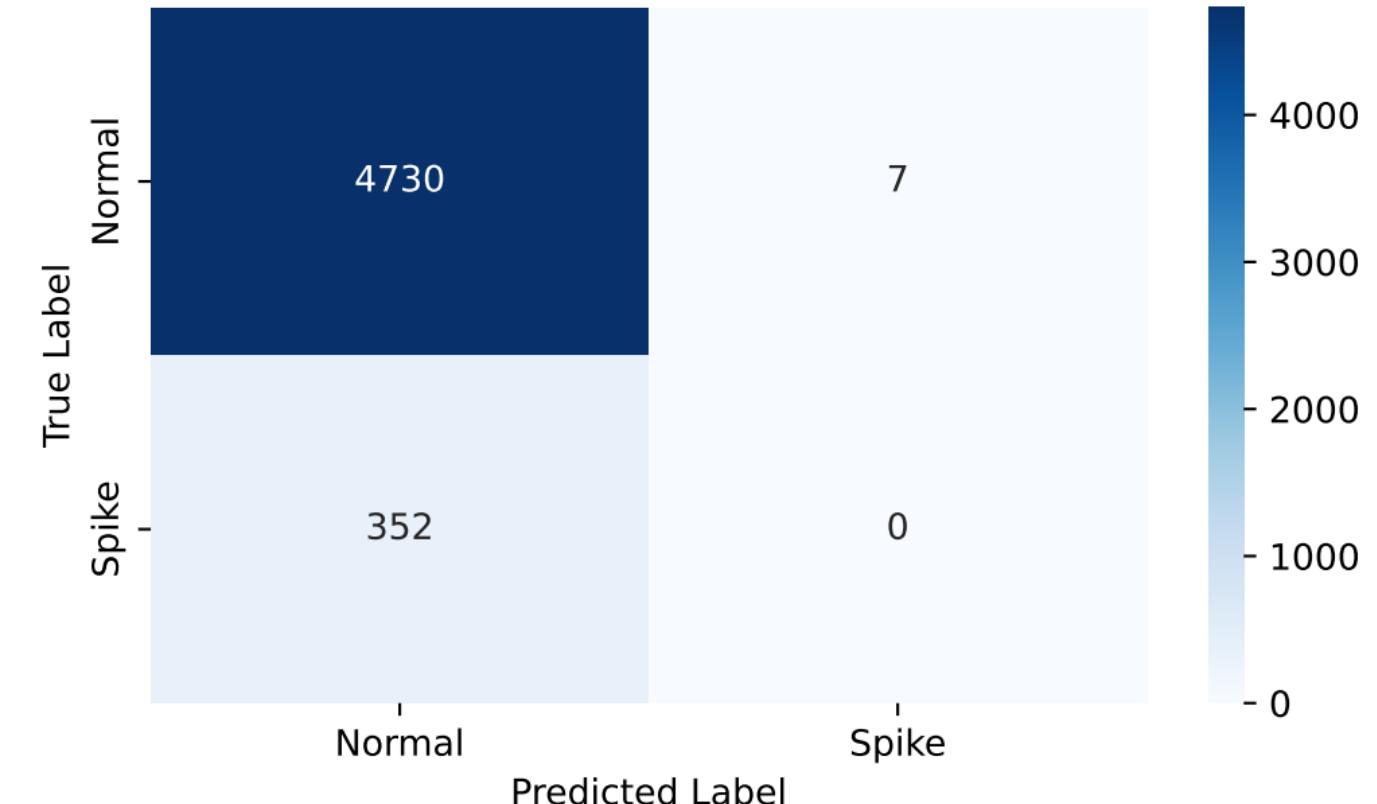


Confusion Matrices (Test Set)

logistic_regression



baseline



Feature Importance

logistic_regression (Coefficients)

