Univariate Analysis

Hit Ratio Model

Univariate Report
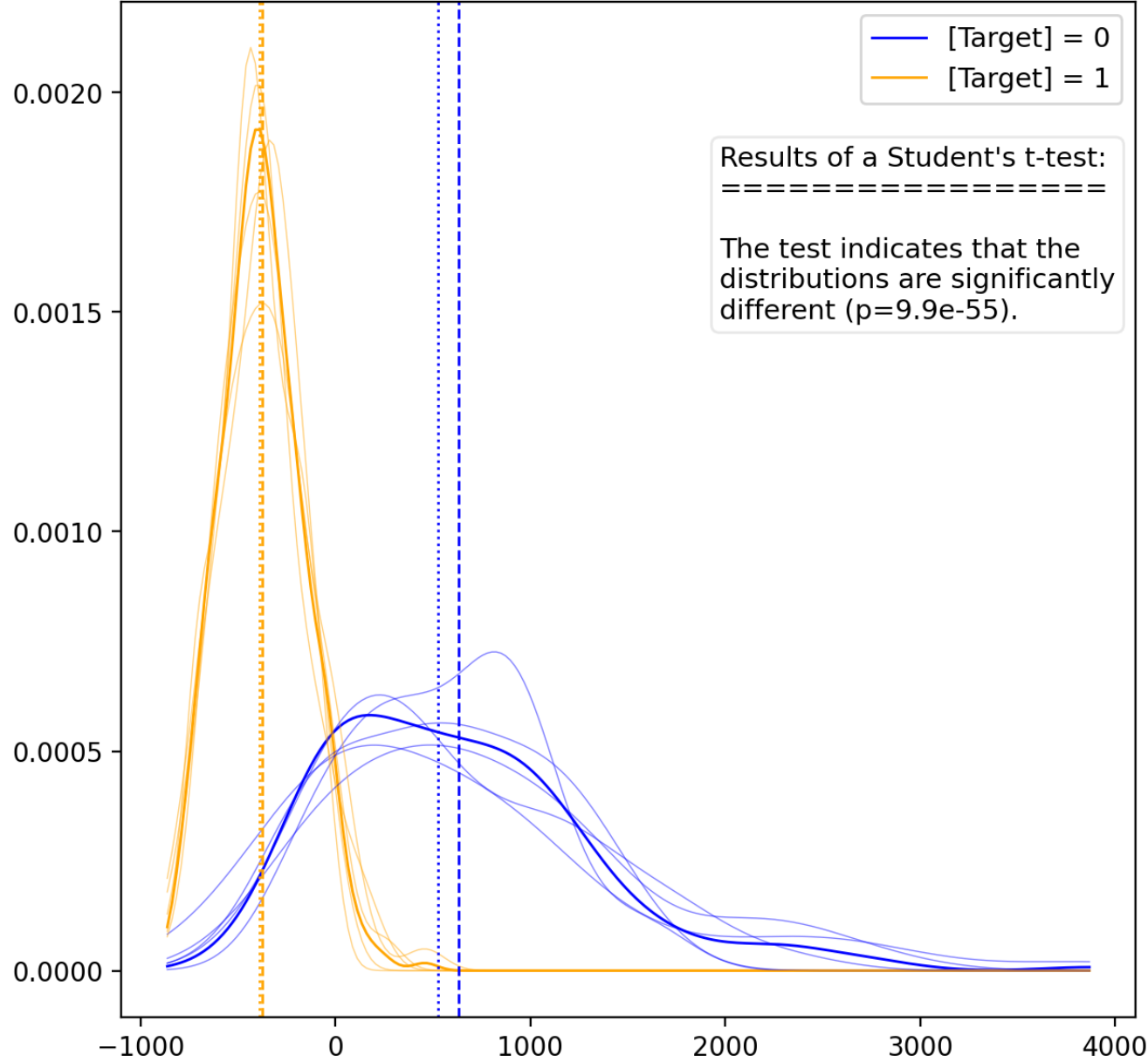
Component 1 - Results

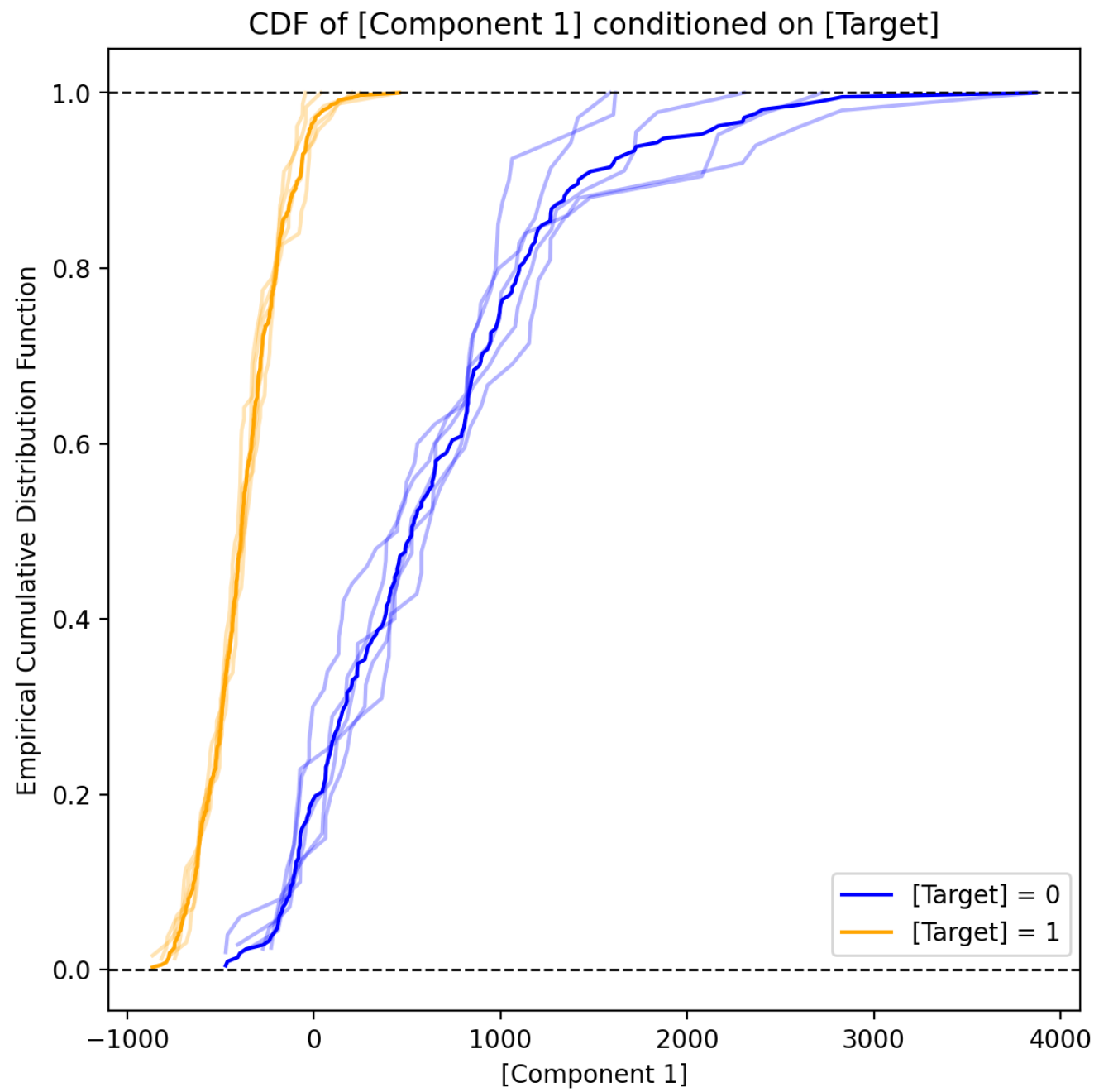|	Fold-1	Fold-2	Fold-3	Fold-4	Fold-5	Agg. Mean	Agg. SD
Fitted Coef.	-7.8e-03	-7.2e-03	-7.3e-03	-7.2e-03	-7.0e-03	-7.3e-03	3.1e-04
Fitted p-Value	8.5e-26	2.9e-27	1.8e-26	3.1e-26	2.9e-26	1.2e-32	3.1e-26
Fitted Std. Err.	7.4e-04	6.7e-04	6.8e-04	6.8e-04	6.6e-04	6.1e-04	3.4e-05
Conf. Int. Lower	-9.3e-03	-8.5e-03	-8.6e-03	-8.5e-03	-8.2e-03	-8.5e-03	3.8e-04
Conf. Int. Upper	-6.3e-03	-5.9e-03	-5.9e-03	-5.9e-03	-5.7e-03	-6.1e-03	2.5e-04
Train Accuracy	92.1%	90.7%	90.8%	90.4%	89.5%	90.7%	0.9%
Val Accuracy	85.2%	90.7%	90.3%	91.7%	95.1%	90.7%	3.6%
Train AUC	90.3%	88.8%	88.6%	88.3%	87.4%	88.6%	1.1%
Val AUC	83.5%	87.8%	88.8%	90.7%	93.3%	88.6%	3.7%
Train F1	94.0%	92.8%	93.0%	92.6%	91.9%	92.9%	0.8%
Test F1	88.1%	93.1%	92.4%	93.8%	96.3%	92.9%	3.0%
Train Precision	91.6%	89.6%	89.1%	88.2%	88.4%	89.4%	1.3%
Val Precision	80.8%	88.4%	90.5%	93.8%	92.9%	89.4%	5.2%
Train Recall	96.6%	96.3%	97.2%	97.5%	95.7%	96.6%	0.7%
Val Recall	96.9%	98.4%	94.4%	93.8%	100.0%	96.6%	2.6%
Train MCC	82.6%	80.0%	80.3%	79.8%	77.4%	80.0%	1.9%
Val MCC	71.0%	80.0%	79.0%	81.3%	89.7%	80.0%	6.7%
Train Log-Loss	2.86	3.36	3.32	3.46	3.80	3.36	0.34
Val Log-Loss	5.33	3.34	3.51	2.98	1.76	3.36	1.28

Univariate Report

Component 1 - Kernel Density Plot

Density Plot of [[Component 1]] by [[Target]]
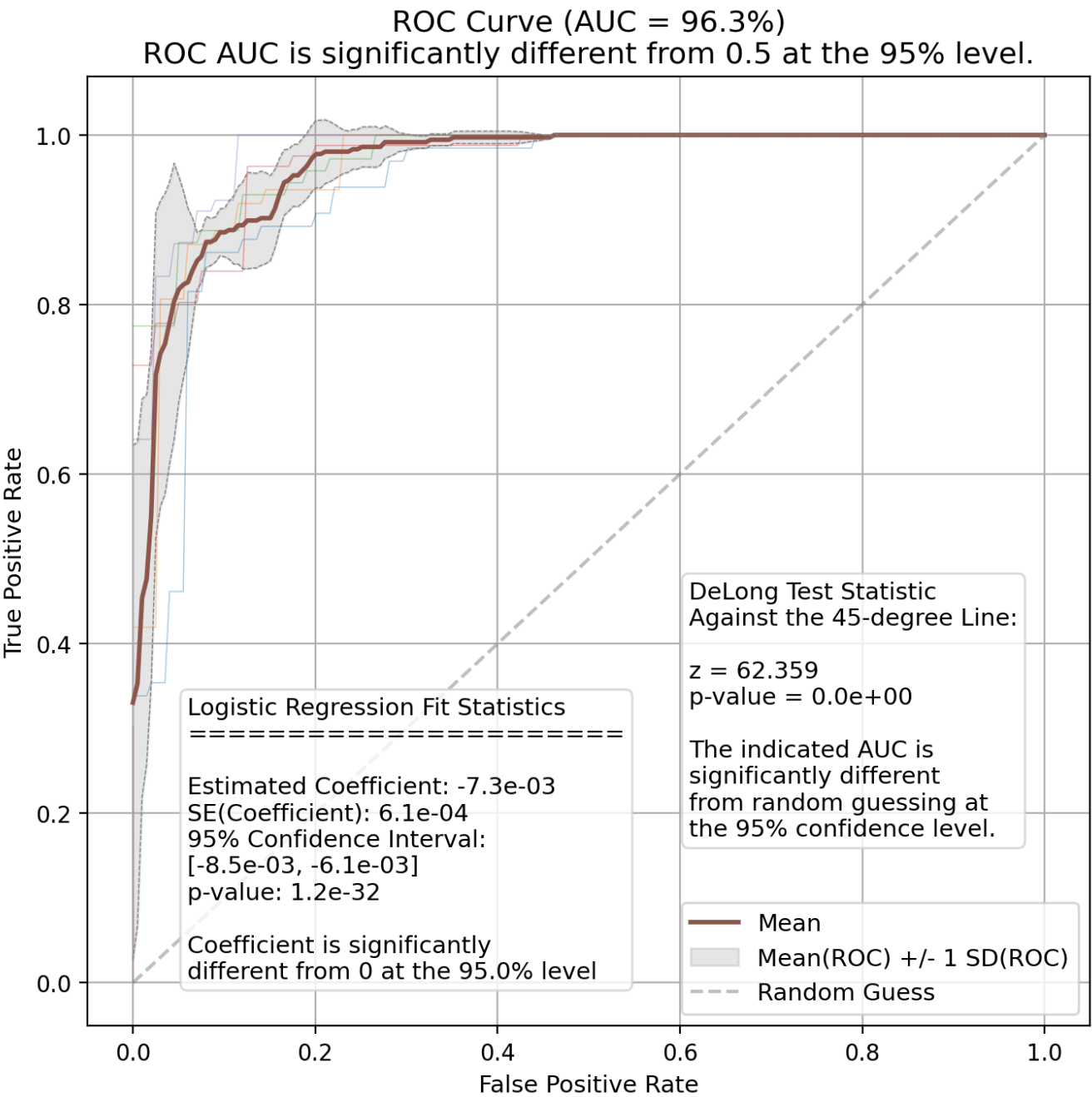Distributions by level are significantly different at the 95% level.

Univariate Report

Component 1 - Empirical CDF Plot
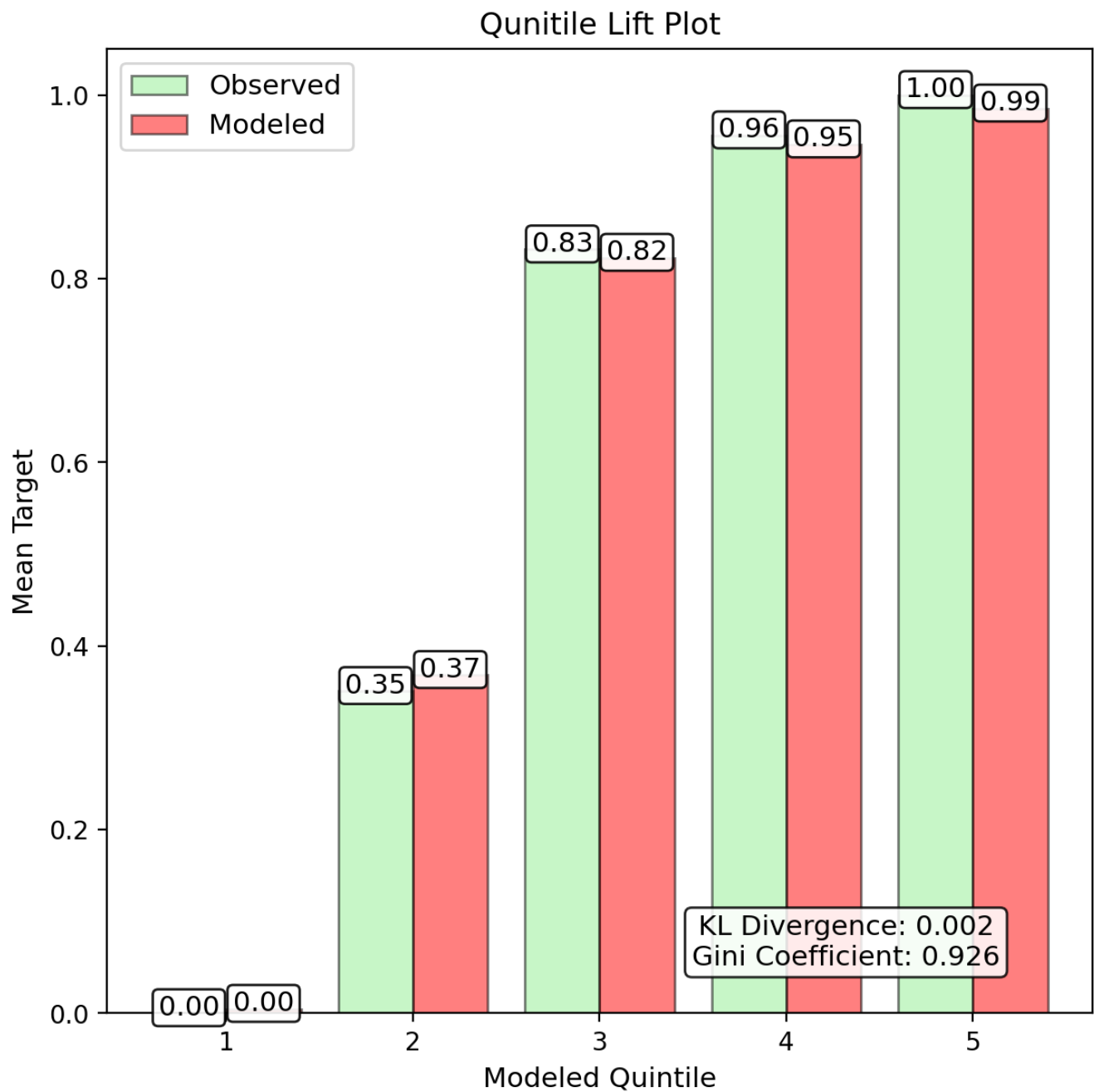

CDF of [Component 1] conditioned on [Target]

Univariate Report

Component 1 - ROC Curve

ROC Curve (AUC = 96.3%)
ROC AUC is significantly different from 0.5 at the 95% level.

Univariate Report

Component 1 - Quintile Lift

Univariate Report

Component 2 - Results

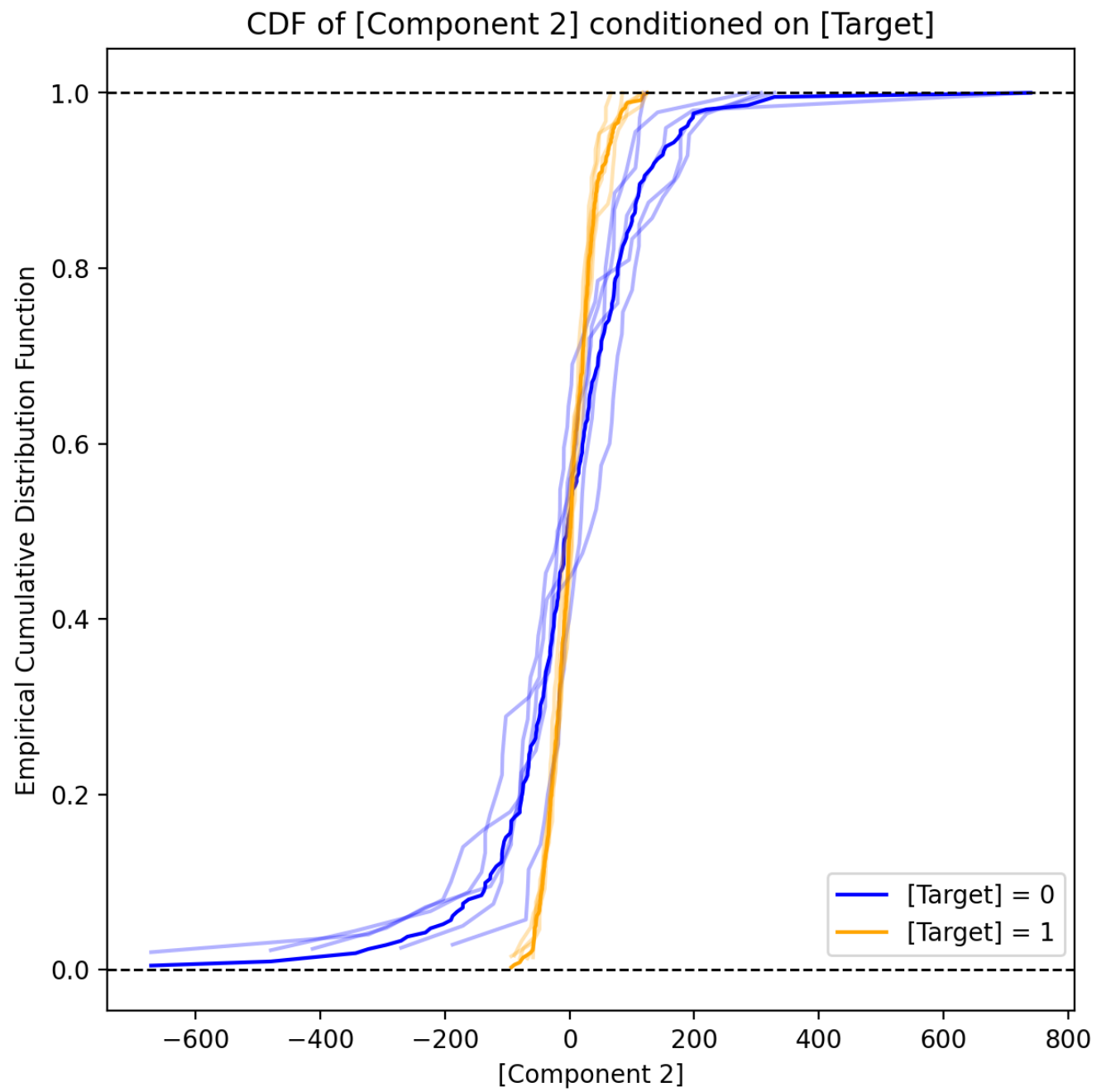|	Fold-1	Fold-2	Fold-3	Fold-4	Fold-5	Agg. Mean	Agg. SD
Fitted Coef.	8.8e-04	1.2e-03	4.5e-04	1.6e-03	2.4e-04	8.7e-04	5.4e-04
Fitted p-Value	0.487	0.260	0.682	0.162	0.828	0.382	0.279
Fitted Std. Err.	1.3e-03	1.0e-03	1.1e-03	1.1e-03	1.1e-03	1.0e-03	8.6e-05
Conf. Int. Lower	-1.6e-03	-8.6e-04	-1.7e-03	-6.3e-04	-1.9e-03	-1.1e-03	5.6e-04
Conf. Int. Upper	3.4e-03	3.2e-03	2.6e-03	3.8e-03	2.4e-03	2.8e-03	5.7e-04
Train Accuracy	51.3%	51.7%	49.3%	52.9%	51.3%	51.3%	1.3%
Val Accuracy	51.3%	49.5%	59.3%	45.5%	51.2%	51.3%	5.0%
Train AUC	51.3%	52.2%	49.2%	53.1%	51.3%	51.4%	1.4%
Val AUC	51.6%	47.4%	60.3%	44.7%	52.1%	51.4%	5.9%
Train F1	57.6%	56.5%	55.1%	57.7%	57.0%	56.8%	1.0%
Test F1	53.3%	58.1%	63.5%	53.5%	55.9%	56.8%	4.2%
Train Precision	65.5%	64.6%	62.0%	64.6%	63.7%	64.1%	1.3%
Val Precision	58.2%	61.8%	72.7%	62.3%	65.5%	64.1%	5.5%
Train Recall	51.4%	50.2%	49.7%	52.2%	51.6%	51.0%	1.0%
Val Recall	49.2%	54.8%	56.3%	46.9%	48.7%	51.0%	4.1%
Train MCC	2.5%	4.3%	-1.5%	6.1%	2.4%	2.8%	2.8%
Val MCC	3.2%	-5.0%	19.9%	-10.0%	4.1%	2.8%	11.4%
Train Log-Loss	17.55	17.41	18.26	16.98	17.54	17.55	0.46
Val Log-Loss	17.55	18.21	14.67	19.66	17.58	17.55	1.81

Univariate Report

Component 2 - Kernel Density Plot

Density Plot of [[Component 2]] by [[Target]]
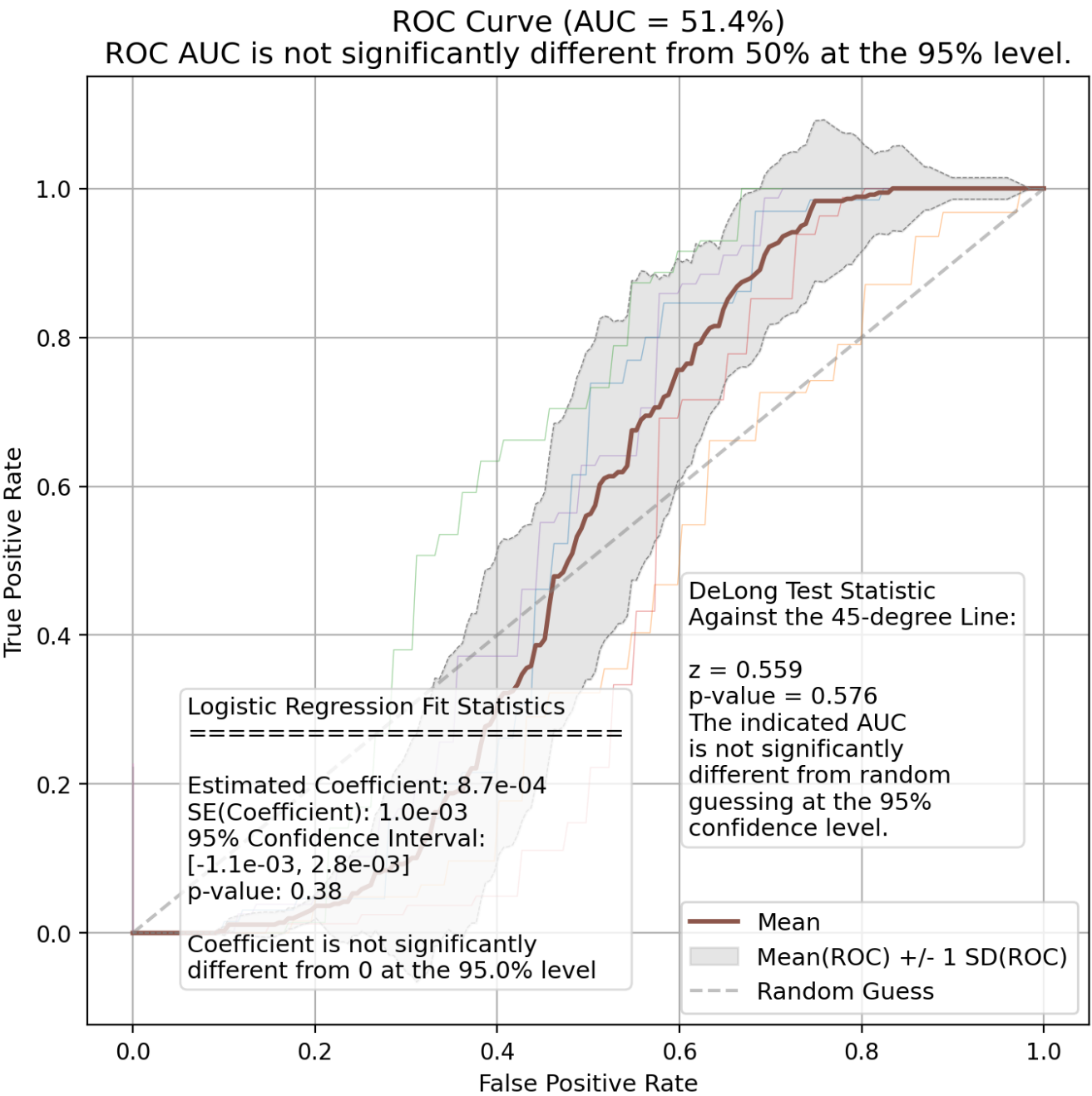Distributions by level are not significantly different at the 95% level.
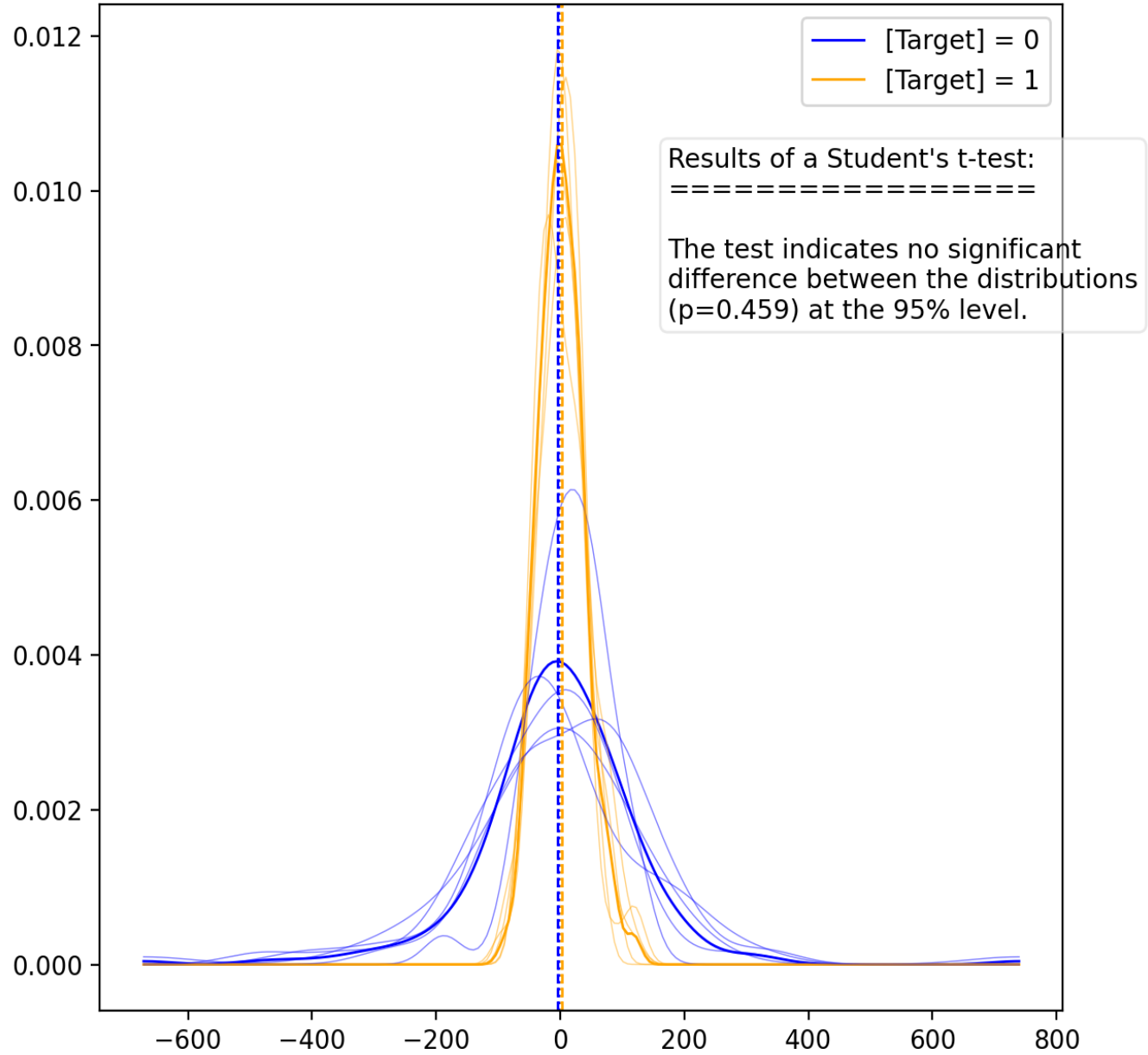
Univariate Report

Component 2 - Empirical CDF Plot

CDF of [Component 2] conditioned on [Target]

Univariate Report

Component 2 - ROC Curve

ROC Curve (AUC = 51.4%)
ROC AUC is not significantly different from 50% at the 95% level.

DeLong Test Statistic
Against the 45-degree Line:

z = 0.559
p-value = 0.576
The indicated AUC
is not significantly
different from random
guessing at the 95%
confidence level.

Logistic Regression Fit Statistics
========================

Estimated Coefficient: 8.7e-04
SE(Coefficient): 1.0e-03
95% Confidence Interval:
[-1.1e-03, 2.8e-03]
p-value: 0.38

Coefficient is not significantly
different from 0 at the 95.0% level

Mean
Mean(ROC) +/- 1 SD(ROC)
Random Guess

Univariate Report

Component 2 - Quintile Lift

Qunitile Lift Plot