Univariate Analysis

Hit Ratio Model
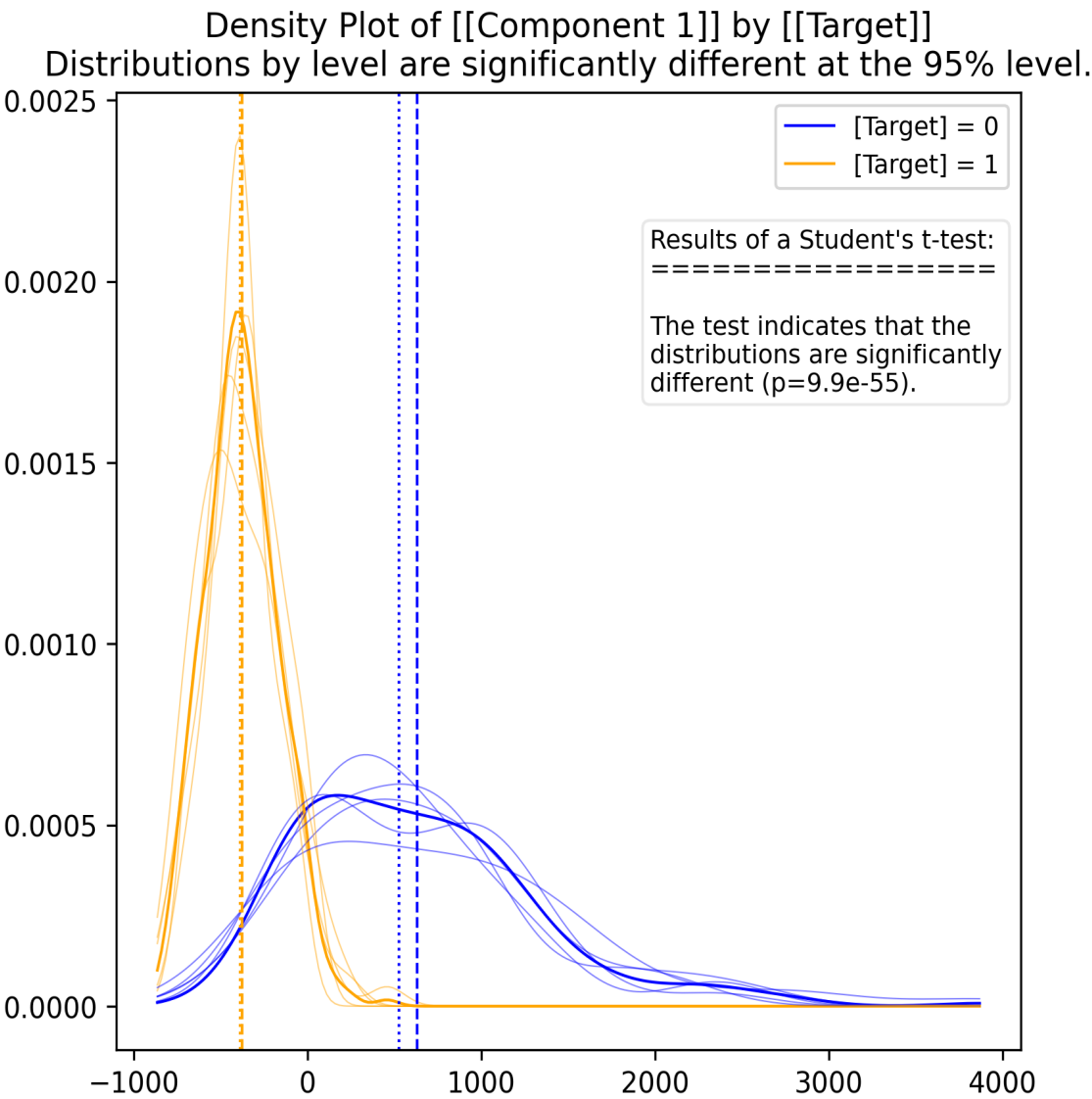
Univariate Report

Component 1 - Results

	Fold-1	Fold-2	Fold-3	Fold-4	Fold-5	Agg. Mean	Agg. SD
Fitted Coef.	-7.3e-03	-7.2e-03	-7.4e-03	-7.2e-03	-7.3e-03	-7.3e-03	7.1e-05
Fitted p-Value	8.0e-26	2.0e-26	1.2e-26	1.4e-27	1.0e-25	1.2e-32	4.5e-26
Fitted Std. Err.	6.9e-04	6.8e-04	6.9e-04	6.6e-04	7.0e-04	6.1e-04	1.5e-05
Conf. Int. Lower	-8.6e-03	-8.5e-03	-8.7e-03	-8.5e-03	-8.7e-03	-8.5e-03	9.7e-05
Conf. Int. Upper	-5.9e-03	-5.9e-03	-6.0e-03	-5.9e-03	-6.0e-03	-6.1e-03	5.1e-05
Train Accuracy	90.1%	90.4%	91.0%	91.0%	90.9%	90.7%	0.4%
Val Accuracy	92.8%	91.7%	89.5%	89.2%	89.8%	90.7%	1.6%
Train AUC	87.8%	88.1%	89.1%	89.1%	89.1%	88.6%	0.6%
Val AUC	91.7%	90.9%	86.7%	86.2%	87.5%	88.6%	2.5%
Train F1	92.5%	92.7%	93.0%	93.0%	93.1%	92.9%	0.3%
Test F1	94.3%	93.5%	92.2%	92.1%	92.1%	92.9%	1.0%
Train Precision	88.5%	88.6%	89.5%	89.7%	90.6%	89.4%	0.8%
Val Precision	92.6%	92.9%	88.8%	87.9%	85.4%	89.4%	3.2%
Train Recall	96.8%	97.2%	96.8%	96.6%	95.7%	96.6%	0.6%
Val Recall	96.2%	94.2%	95.9%	96.7%	100.0%	96.6%	2.1%
Train MCC	78.7%	79.6%	80.8%	80.7%	80.2%	80.0%	0.9%
Val MCC	84.6%	82.2%	76.6%	76.3%	80.0%	80.0%	3.5%
Train Log-Loss	3.57	3.45	3.25	3.26	3.27	3.36	0.15
Val Log-Loss	2.60	2.98	3.79	3.88	3.66	3.36	0.56

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]
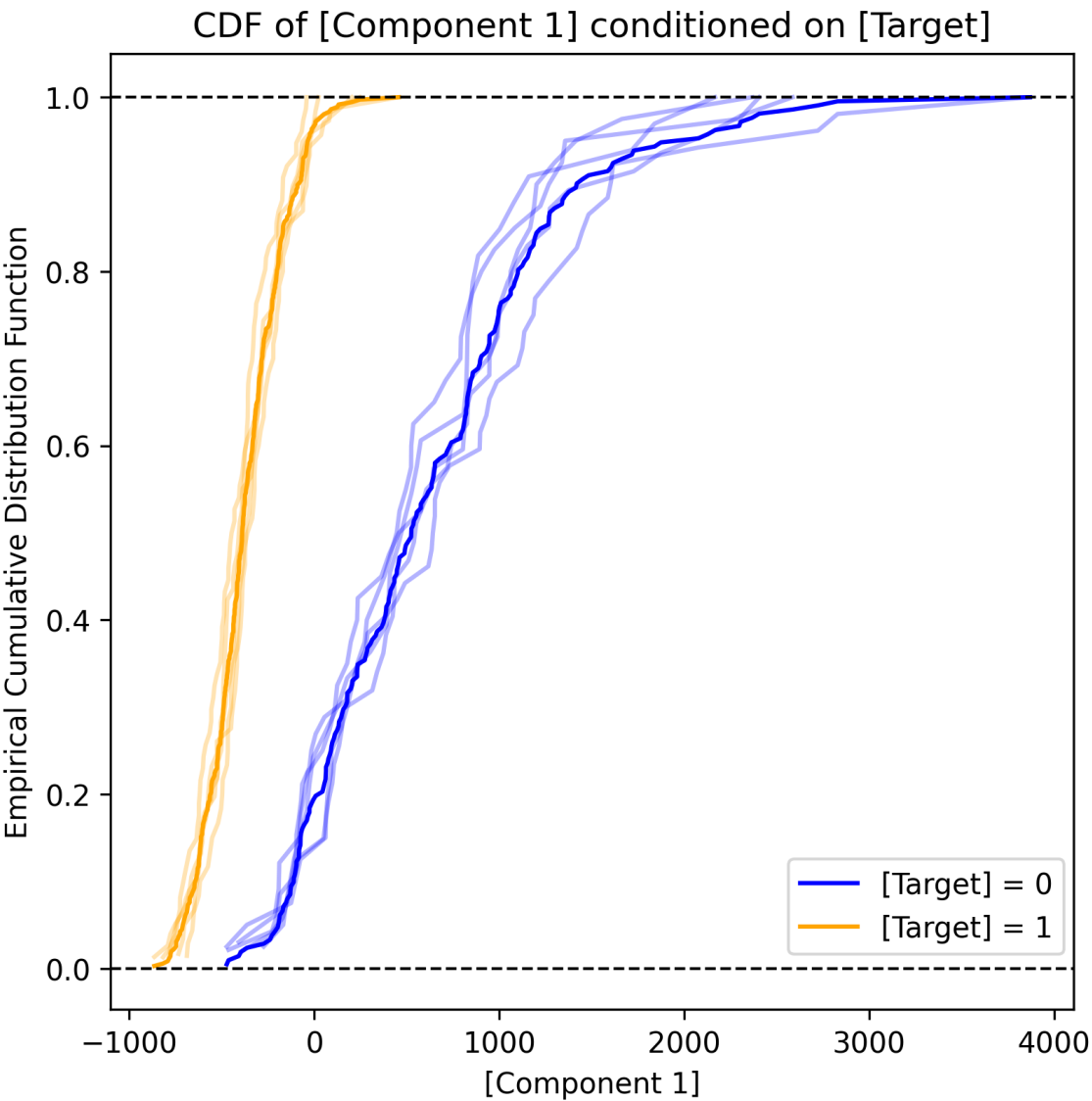
Univariate Report

Component 1 - ROC Curve

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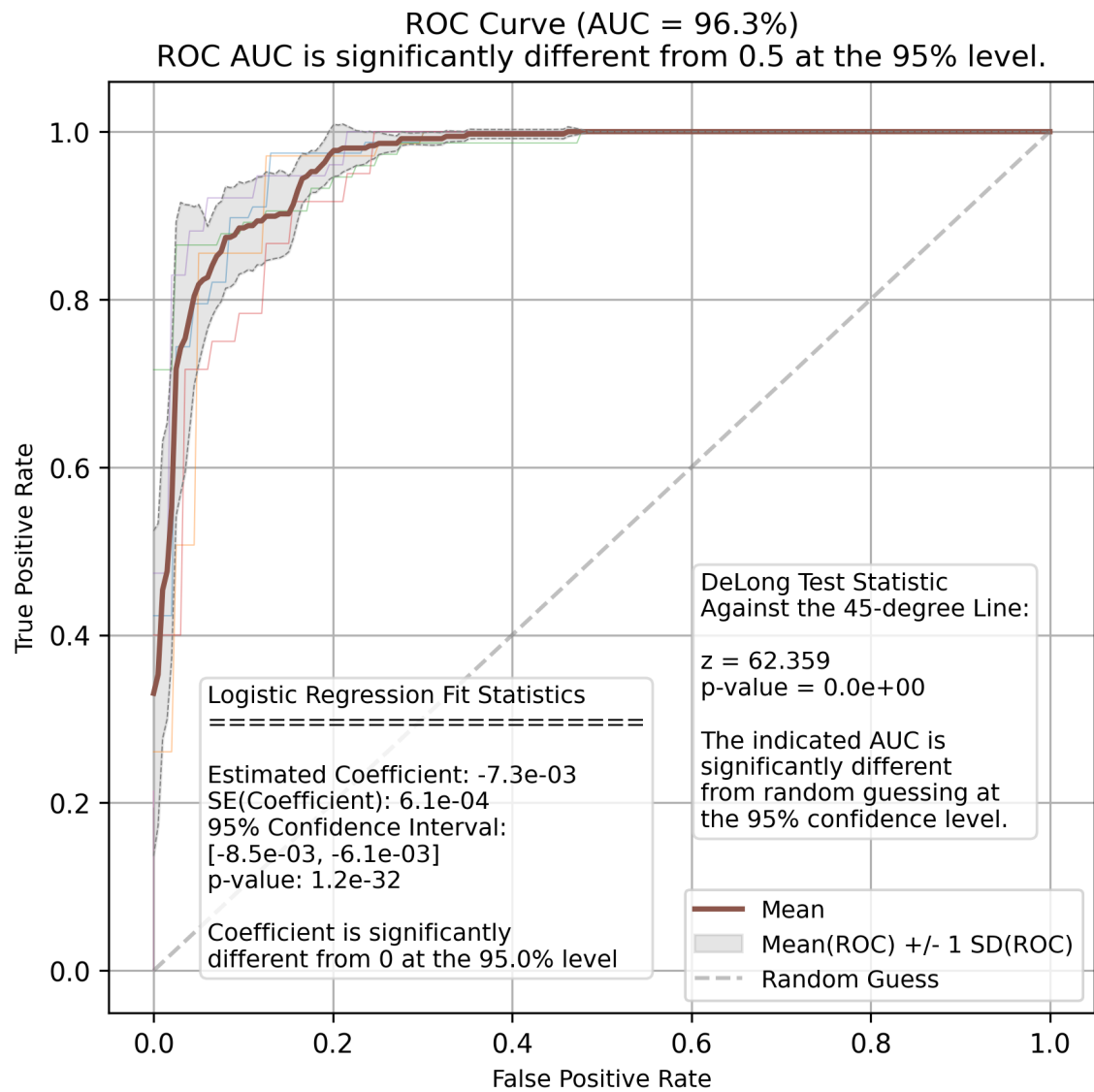
Univariate Report

Component 1 - Quintile Lift
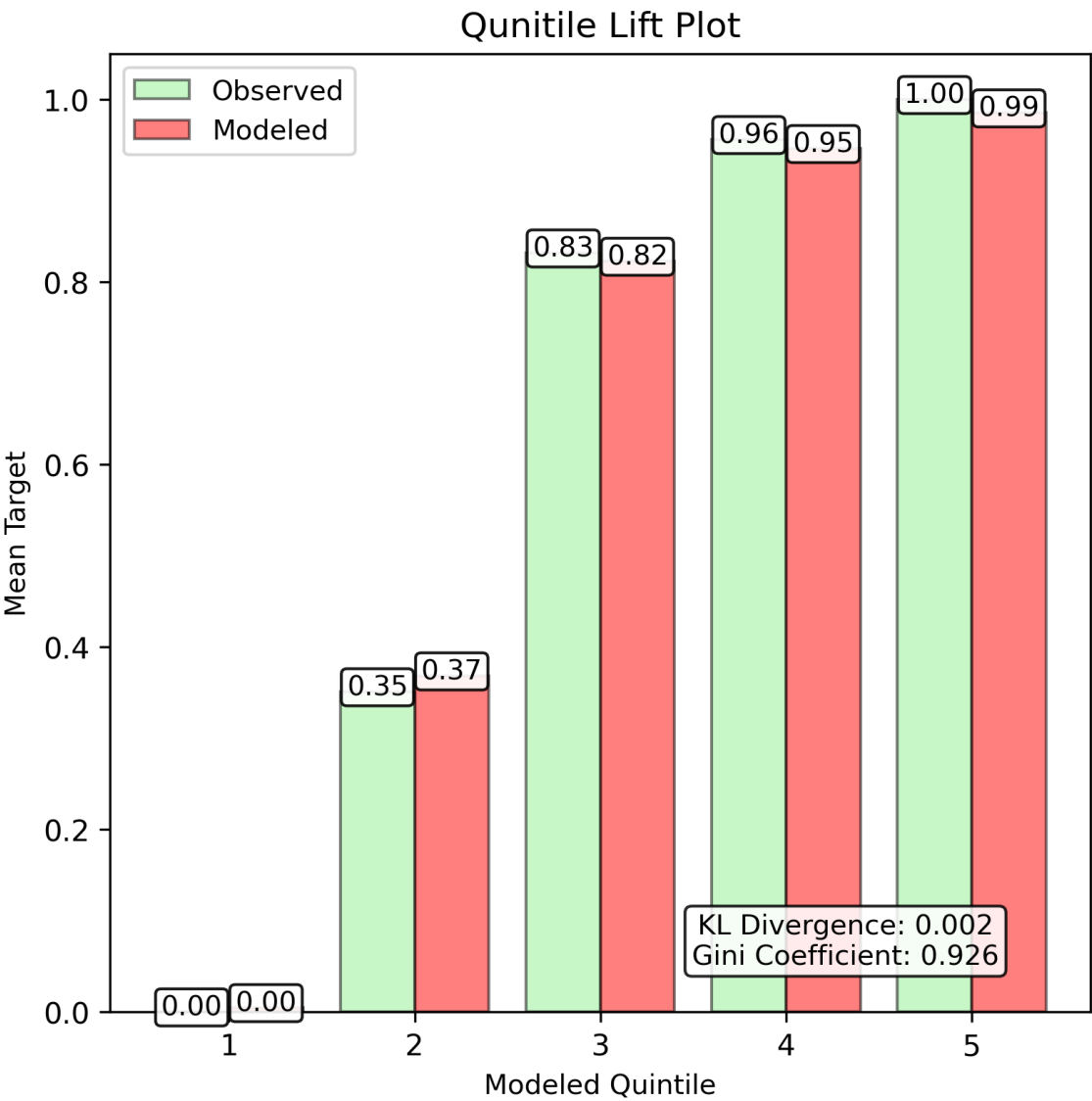
Univariate Report

Component 2 - Results

|	Fold-1	Fold-2	Fold-3	Fold-4	Fold-5	Agg. Mean	Agg. SD
Fitted Coef.	1.4e-04	5.5e-04	1.7e-03	5.7e-04	1.5e-03	8.7e-04	6.9e-04
Fitted p-Value	0.901	0.604	0.157	0.586	0.185	0.382	0.314
Fitted Std. Err.	1.2e-03	1.1e-03	1.2e-03	1.0e-03	1.2e-03	1.0e-03	7.8e-05
Conf. Int. Lower	-2.1e-03	-1.5e-03	-6.6e-04	-1.5e-03	-7.3e-04	-1.1e-03	6.1e-04
Conf. Int. Upper	2.4e-03	2.6e-03	4.1e-03	2.6e-03	3.8e-03	2.8e-03	7.9e-04
Train Accuracy	50.5%	50.7%	52.5%	51.1%	51.9%	51.3%	0.9%
Val Accuracy	54.4%	54.1%	46.5%	52.7%	49.2%	51.3%	3.4%
Train AUC	50.8%	51.0%	52.1%	51.2%	52.1%	51.4%	0.6%
Val AUC	53.7%	53.3%	49.0%	52.4%	49.3%	51.4%	2.2%
Train F1	55.6%	55.8%	58.5%	56.3%	57.8%	56.8%	1.3%
Test F1	60.7%	60.9%	49.6%	59.3%	53.2%	56.8%	5.1%
Train Precision	63.6%	63.6%	64.1%	63.6%	65.6%	64.1%	0.9%
Val Precision	65.7%	66.1%	63.8%	66.7%	58.7%	64.1%	3.2%
Train Recall	49.5%	49.7%	53.7%	50.5%	51.6%	51.0%	1.7%
Val Recall	56.4%	56.5%	40.5%	53.3%	48.7%	51.0%	6.7%
Train MCC	1.5%	1.9%	4.2%	2.4%	3.9%	2.8%	1.2%
Val MCC	7.3%	6.3%	-1.9%	4.6%	-1.3%	2.8%	4.3%
Train Log-Loss	17.86	17.79	17.11	17.64	17.33	17.55	0.32
Val Log-Loss	16.44	16.53	19.29	17.05	18.30	17.55	1.23

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.
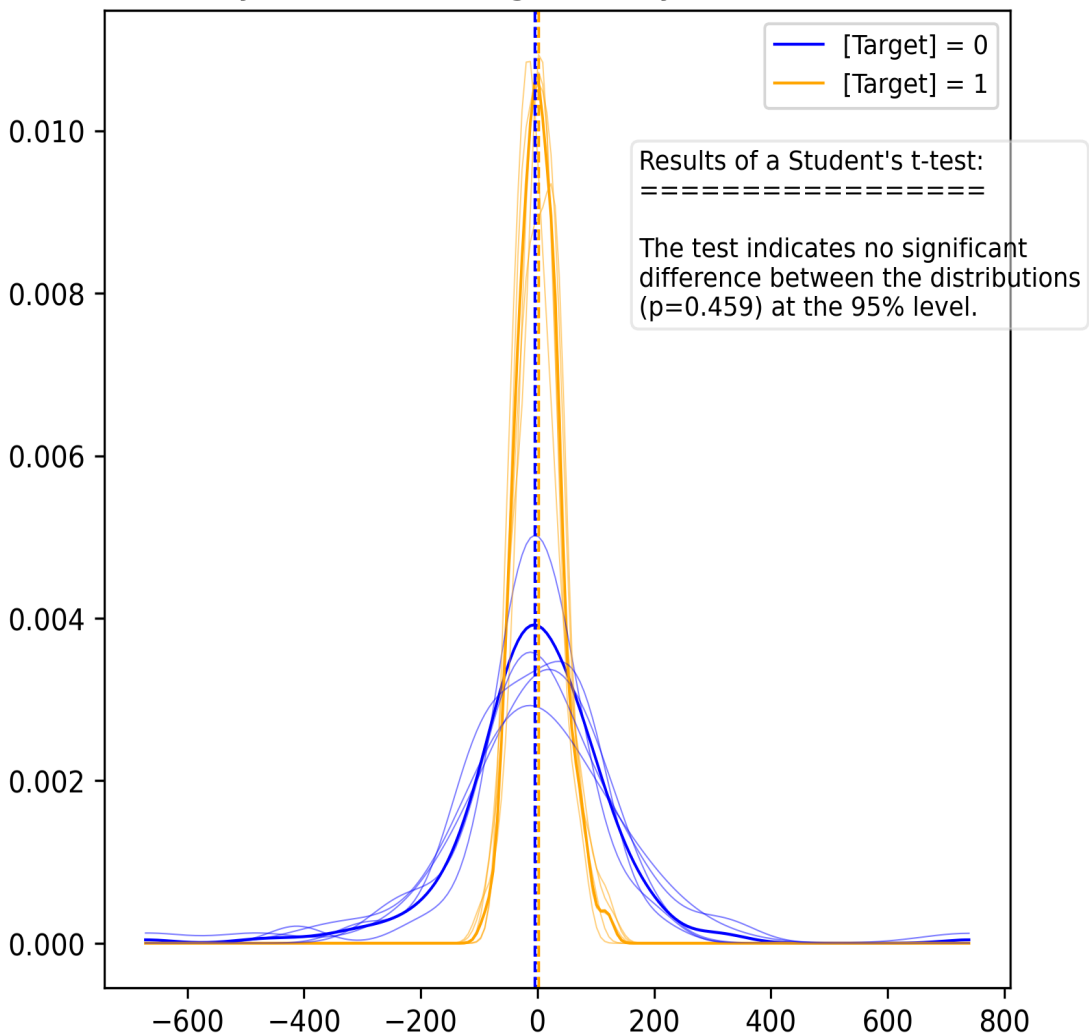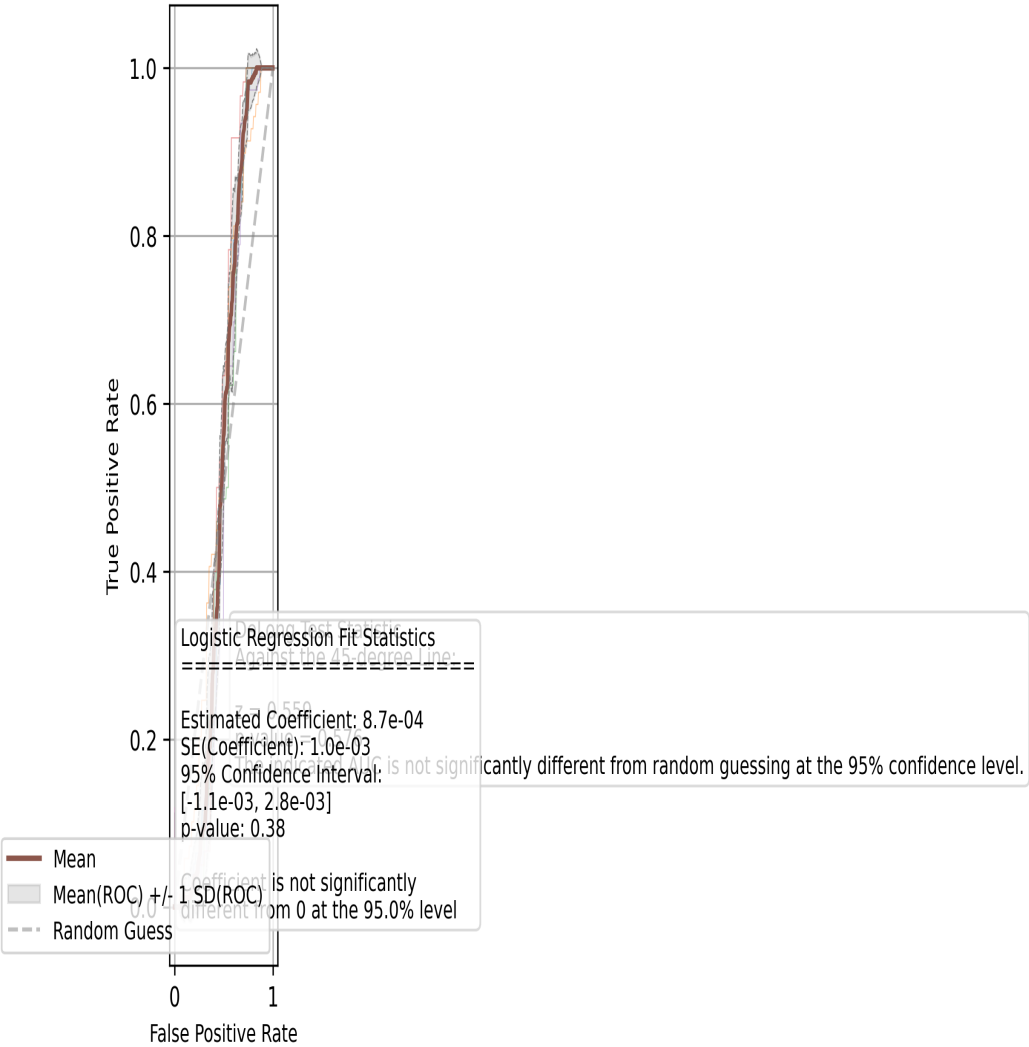
Univariate Report

Component 2 - Empirical CDF Plot
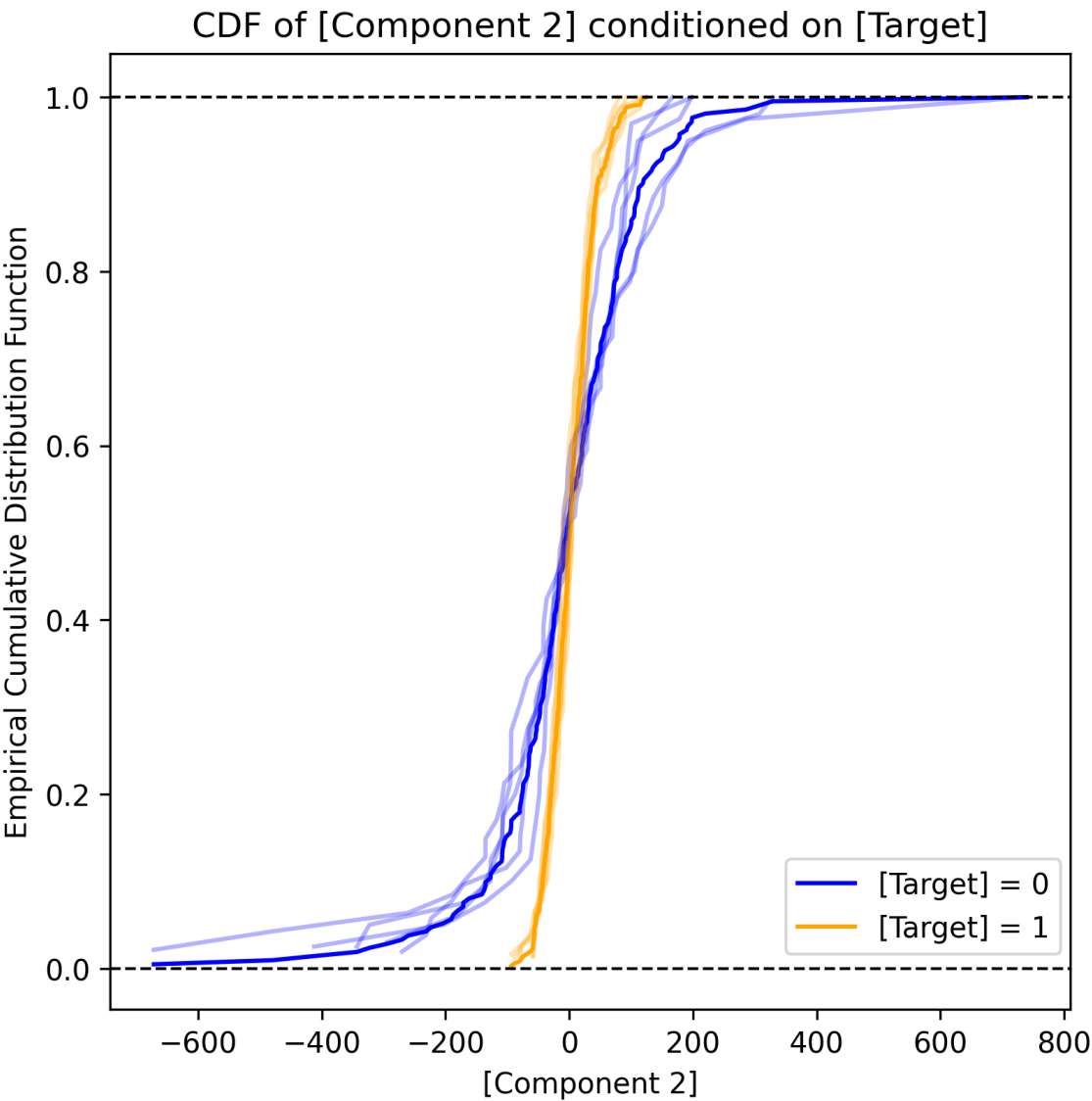
Univariate Report

Component 2 - ROC Curve

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

Logistic Regression Fit Statistics
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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

True Positive Rate

False Positive Rate

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

Univariate Report

Component 2 - Quintile Lift