Total number of data points: 2598

Number of data that should trigger buy: 470

Number of data that should not trigger buy: 2128

So the data is quite unbalanced.

**Evaluation metric**

For this case, we are more concerned about false negatives:

i.e. declaring a losing position to be ‘should buy’, as this results in capital loss.

Precision: percentage of true positives among all positives declared:

i.e. correct buying calls identified against all buying calls.

Recall: percentage of true positives among all true positive cases.

i.e. correct buying calls identified against all buying opportunities.

Consider putting more weight on precision: e.g. F0.5 score

**CV**

StratifiedShuffleSplit