Market Pattern Classification Report

Generated (UTC): 20250115022535

Accuracy Comparison:

RandomForest Accuracy: 0.6215

SVM (Linear) Accuracy: 0.7692

SVM (RBF) Accuracy: 0.7846

Cross-Validation Scores (mean +/- std):

RandomForest: 0.5951 (+/- 0.1577)

SVM (Linear): 0.7440 (+/- 0.0227)

SVM (RBF): 0.7571 (+/- 0.0005)

Daily Classification Probabilities (RandomForest):

2024-12-11 -> 0.560

2024-12-12 -> 0.520

2024-12-13 -> 0.530

2024-12-16 -> 0.550

2024-12-17 -> 0.500

2024-12-18 -> 0.330

2024-12-19 -> 0.300

2024-12-20 -> 0.350

2024-12-23 -> 0.410

2024-12-24 -> 0.410

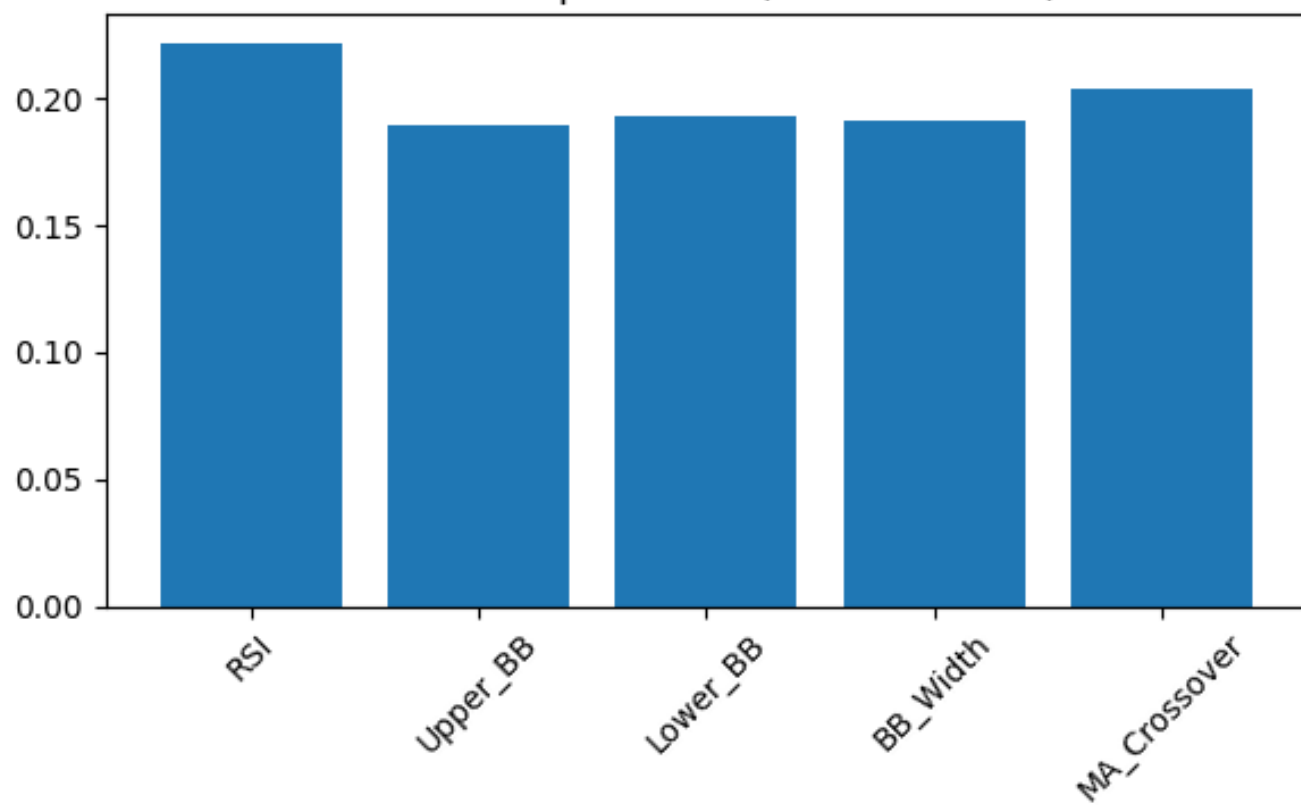Feature Importances (RandomForest):

RSI: 0.2220

Upper_BB: 0.1899

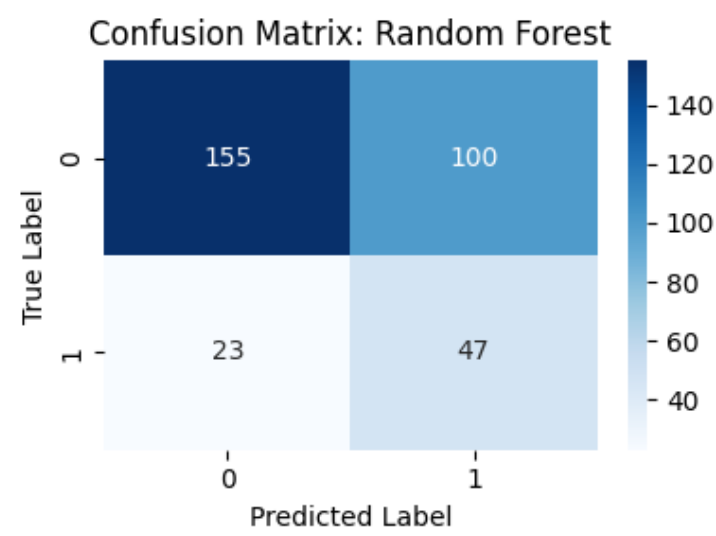Lower_BB: 0.1928

BB_Width: 0.1915

MA_Crossover: 0.2036

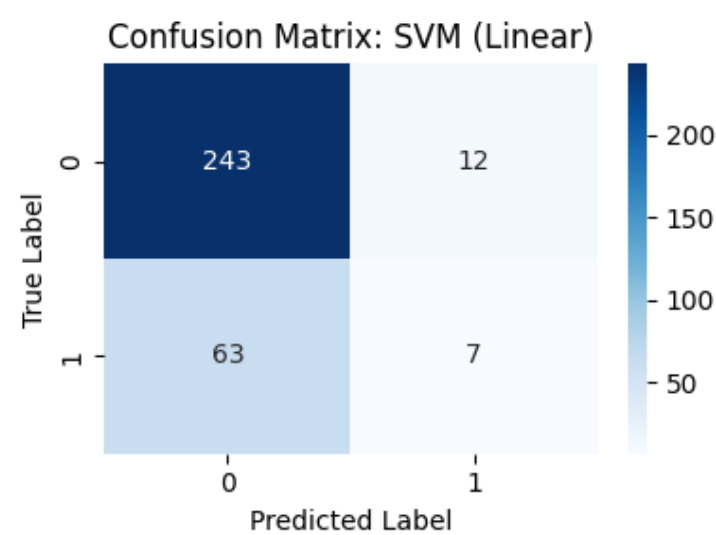Feature Importance Plot:

Feature Importances (RandomForest)

Confusion Matrices:

Random Forest:

SVM (Linear):

SVM (RBF):

Confusion Matrix: SVM (RBF)