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A Robust Profit Measure for Binary Classification Model Evaluation

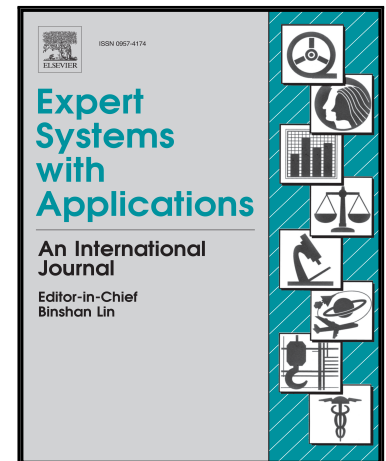
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Highlights

- We present a measure for profit-driven evaluation of models in the presence of strong variability
- This variability may come from fixed effects, fixed distributions, and random shocks
- The measure was tested both in a synthetic case and an empirical case
- The measure outperforms other commonly used ones in highly variable environments
- The measure allows selecting the most profitable model in the long run

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