

```

1 import numpy as np
2 import pandas as pd
3 from sklearn.preprocessing import MinMaxScaler
4 from keras.models import Sequential
5 from keras.layers import Dense, LSTM
6 from sklearn.metrics import mean_squared_error, mean_absolute_error, r2_score
7 from math import sqrt
8 import matplotlib.pyplot as plt
9 import warnings
10 warnings.filterwarnings("ignore")
11 # Step 1: Data Preprocessing
12 btc_df = pd.read_csv("https://raw.githubusercontent.com/Amarpreet3/CIND-820-CAPSTONE/main/Dataset/coin_Bitcoin.csv")
13 eth_df = pd.read_csv("https://raw.githubusercontent.com/Amarpreet3/CIND-820-CAPSTONE/main/Dataset/coin_Ethereum.csv")
14 xrp_df = pd.read_csv("https://raw.githubusercontent.com/Amarpreet3/CIND-820-CAPSTONE/main/Dataset/coin_XRP.csv")
15 ltc_df = pd.read_csv("https://raw.githubusercontent.com/Amarpreet3/CIND-820-CAPSTONE/main/Dataset/coin_Litecoin.csv")
16 usdc_df = pd.read_csv("https://raw.githubusercontent.com/Amarpreet3/CIND-820-CAPSTONE/main/Dataset/coin_USDCoin.csv")
17
18 df = pd.concat([btc_df, eth_df, xrp_df, ltc_df, usdc_df])
19 df.to_csv("cryptocurrency.csv", index=False)
20
21 df['Date'] = pd.to_datetime(df['Date'])
22 df.set_index('Date', inplace=True)
23 df.sort_index(inplace=True)
24
25 # create a list of unique tokens offered on the exchange
26 tokens = df['Symbol'].unique()
27
28 # create a dictionary to store the models and their performance metrics
29 models = {}
30
31 # create a 2x3 grid of subplots
32 fig, axs = plt.subplots(2, 3, figsize=(15, 10))
33
34 # loop through each token and plot its actual vs predicted values on a subplot
35 for i, token in enumerate(tokens):
36     # select the data for the current token
37     data = df[df['Symbol'] == token]['Close'].values.reshape(-1, 1)
38
39     # preprocess data
40     scaler = MinMaxScaler(feature_range=(0, 1))
41     scaled_data = scaler.fit_transform(data)
42
43     # split data into training and testing sets
44     train_size = int(len(scaled_data) * 0.7)
45     train_data = scaled_data[:train_size, :]
46     test_data = scaled_data[train_size:, :]
47
48     # function to create LSTM dataset
49     def create_dataset(dataset, look_back=1):
50         X, y = [], []
51         for i in range(len(dataset)-look_back-1):
52             a = dataset[i:(i+look_back), 0]
53             X.append(a)
54             y.append(dataset[i + look_back, 0])
55         return np.array(X), np.array(y)
56
57     # create training and testing data for LSTM model
58     look_back = 3
59     X_train, y_train = create_dataset(train_data, look_back)
60     X_test, y_test = create_dataset(test_data, look_back)
61
62     # reshape input to be [samples, time steps, features]
63     X_train = np.reshape(X_train, (X_train.shape[0], X_train.shape[1], 1))
64     X_test = np.reshape(X_test, (X_test.shape[0], X_test.shape[1], 1))
65
66     # create and train LSTM model
67     model = Sequential()
68     model.add(LSTM(50, input_shape=(look_back, 1)))
69     model.add(Dense(1))
70     model.compile(loss='mean_squared_error', optimizer='adam')
71     model.fit(X_train, y_train, epochs=100, batch_size=1, verbose=2)
72
73     # make predictions on test data
74     y_pred = model.predict(X_test)
75
76     # inverse transform the scaled data

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77 y_test = scaler.inverse_transform(y_test.reshape(-1, 1))
78 y_pred = scaler.inverse_transform(y_pred)
79
80 # evaluate model using various performance metrics
81 mse = mean_squared_error(y_test, y_pred)
82 rmse = sqrt(mse)
83 mae = mean_absolute_error(y_test, y_pred)
84 mape = np.mean(np.abs((y_test - y_pred) / y_test)) * 100
85 corr = np.corrcoef(y_pred.T, y_test.T)[0, 1]
86 r2 = r2_score(y_test, y_pred)
87 # add the model and its performance metrics to
88 models[token] = {'model': model, 'mse': mse, 'rmse': rmse, 'mae': mae, 'mape': mape, 'corr': corr, 'r2': r2}
89
90 # plot actual vs predicted values on a subplot
91 row = i // 3
92 col = i % 3
93 axs[row, col].plot(y_test, label='Actual')
94 axs[row, col].plot(y_pred, label='Predicted')
95 axs[row, col].set_title('{ } Actual vs Predicted Values'.format(token))
96 axs[row, col].set_xlabel('Time')
97 axs[row, col].set_ylabel('Price')
98 axs[row, col].legend()
99
100 # create a table to display evaluation metrics for all models
101 results = pd.DataFrame(columns=['Symbol', 'MSE', 'RMSE', 'MAE', 'MAPE', 'Corr', 'R2'])
102 for token, metrics in models.items():
103     results = results.append({'Symbol': token,
104                             'MSE': metrics['mse'],
105                             'RMSE': metrics['rmse'],
106                             'MAE': metrics['mae'],
107                             'MAPE': metrics['mape'],
108                             'Corr': metrics['corr'],
109                             'R2': metrics['r2']}, ignore_index=True)
110
111 # display results table
112 print('\n\nEvaluation Metrics for All Tokens:')
113 print(results)
114
115 # adjust subplot layout
116 plt.tight_layout()
117
118 # show plot
119 plt.show()
```

```
Epoch 1/100
2089/2089 - 7s - loss: 1.1287e-04 - 7s/epoch - 3ms/step
Epoch 2/100
2089/2089 - 5s - loss: 4.5560e-05 - 5s/epoch - 2ms/step
Epoch 3/100
2089/2089 - 4s - loss: 3.9334e-05 - 4s/epoch - 2ms/step
Epoch 4/100
2089/2089 - 5s - loss: 3.6777e-05 - 5s/epoch - 3ms/step
Epoch 5/100
2089/2089 - 4s - loss: 3.7634e-05 - 4s/epoch - 2ms/step
Epoch 6/100
2089/2089 - 4s - loss: 2.9677e-05 - 4s/epoch - 2ms/step
Epoch 7/100
2089/2089 - 5s - loss: 2.8427e-05 - 5s/epoch - 3ms/step
Epoch 8/100
2089/2089 - 4s - loss: 3.0985e-05 - 4s/epoch - 2ms/step
Epoch 9/100
2089/2089 - 5s - loss: 2.6137e-05 - 5s/epoch - 2ms/step
Epoch 10/100
2089/2089 - 5s - loss: 2.5466e-05 - 5s/epoch - 2ms/step
Epoch 11/100
2089/2089 - 4s - loss: 2.4578e-05 - 4s/epoch - 2ms/step
Epoch 12/100
2089/2089 - 5s - loss: 2.5724e-05 - 5s/epoch - 3ms/step
Epoch 13/100
2089/2089 - 5s - loss: 2.3969e-05 - 5s/epoch - 2ms/step
Epoch 14/100
2089/2089 - 4s - loss: 2.3802e-05 - 4s/epoch - 2ms/step
Epoch 15/100
2089/2089 - 5s - loss: 2.2870e-05 - 5s/epoch - 3ms/step
Epoch 16/100
2089/2089 - 4s - loss: 2.2586e-05 - 4s/epoch - 2ms/step
Epoch 17/100
2089/2089 - 5s - loss: 2.2747e-05 - 5s/epoch - 2ms/step
Epoch 18/100
2089/2089 - 5s - loss: 2.3131e-05 - 5s/epoch - 3ms/step
Epoch 19/100
2089/2089 - 5s - loss: 2.0254e-05 - 5s/epoch - 2ms/step
Epoch 20/100
2089/2089 - 6s - loss: 2.1920e-05 - 6s/epoch - 3ms/step
Epoch 21/100
2089/2089 - 5s - loss: 2.1066e-05 - 5s/epoch - 2ms/step
Epoch 22/100
2089/2089 - 5s - loss: 2.1087e-05 - 5s/epoch - 2ms/step
Epoch 23/100
2089/2089 - 5s - loss: 2.1346e-05 - 5s/epoch - 2ms/step
Epoch 24/100
2089/2089 - 4s - loss: 2.2392e-05 - 4s/epoch - 2ms/step
Epoch 25/100
2089/2089 - 5s - loss: 2.1491e-05 - 5s/epoch - 3ms/step
Epoch 26/100
2089/2089 - 5s - loss: 2.1330e-05 - 5s/epoch - 2ms/step
Epoch 27/100
2089/2089 - 5s - loss: 2.2304e-05 - 5s/epoch - 3ms/step
Epoch 28/100
2089/2089 - 5s - loss: 2.1162e-05 - 5s/epoch - 2ms/step
Epoch 29/100
2089/2089 - 5s - loss: 1.9877e-05 - 5s/epoch - 3ms/step
Epoch 30/100
2089/2089 - 5s - loss: 2.0345e-05 - 5s/epoch - 2ms/step
Epoch 31/100
2089/2089 - 5s - loss: 2.1260e-05 - 5s/epoch - 2ms/step
Epoch 32/100
2089/2089 - 5s - loss: 2.1475e-05 - 5s/epoch - 2ms/step
Epoch 33/100
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