1. Introduction

- Project Name: Cryptocurrency Liquidity Prediction
- Purpose: To build a machine learning system that predicts liquidity in cryptocurrency markets for stability and risk management.
- **Scope:** Covers data ingestion, preprocessing, model training, evaluation, and deployment.

2. System Architecture

Insert architecture diagram here (hld_architecture.png).

(Save the diagram in reports folder and insert into the Word file.)

3. Components Overview

1. Data Source

- Raw cryptocurrency datasets (price, volume, order books, external APIs).
- Stored in data/raw/.

2. Data Processing

- Cleaning, transformation, and feature engineering.
- Outputs stored in data/processed/.

3. Modeling

- ML algorithms: Regression, Random Forest, XGBoost, etc.
- Model training notebooks in notebooks/.

4. Evaluation

o Performance metrics: RMSE, MAPE, R².

Visualization of results stored in reports/eda/.

5. **Deployment**

- o API endpoints for predictions.
- o Templates and static files for front-end.

4. Module Interaction

- Data \rightarrow Processing \rightarrow Model \rightarrow Evaluation \rightarrow Deployment
- Data flows sequentially between these modules with feedback loops for model improvement.

5. Technology Stack

- **Programming:** Python (Pandas, NumPy, Scikit-learn, Flask)
- Visualization: Matplotlib, Seaborn
- Deployment: Flask/Django + HTML/CSS/JS
- Storage: CSV/Database

6. Constraints & Assumptions

- Requires updated crypto data sources.
- Models retrained periodically to adapt to volatility.

7. Conclusion

The HLD ensures clarity on how data flows through the system, how models are trained, and how the system will be deployed for end-users.