BITCOIN PRICE PREDICTION

bank\_balance = 0

position = 0

for i in range(720, len(prices) - 1, step):

# long position - BUY

if dps[i - 720] > t and position <= 0:

position += 1

bank\_balance -= prices[i]

# short position - SELL

if dps[i - 720] < -t and position >= 0:

position -= 1

bank\_balance += prices[i]

# sell what you bought

if position == 1:

bank\_balance += prices[len(prices) - 1]

# pay back what you borrowed

if position == -1:

bank\_balance -= prices[len(prices) - 1]

return bank\_balance