

#Installing/Updating libraries

```
pip install numpy
pip install pandas
pip install pyplot
pip install seaborn
pip install sklearn
pip install keras
pip install tensorflow
```

Bitcoin price using LSTM

```
#Data manipulation libraries
import numpy as np
import pandas as pd

#Data visualization libraries
from matplotlib import pyplot as plt
import seaborn as sns
```

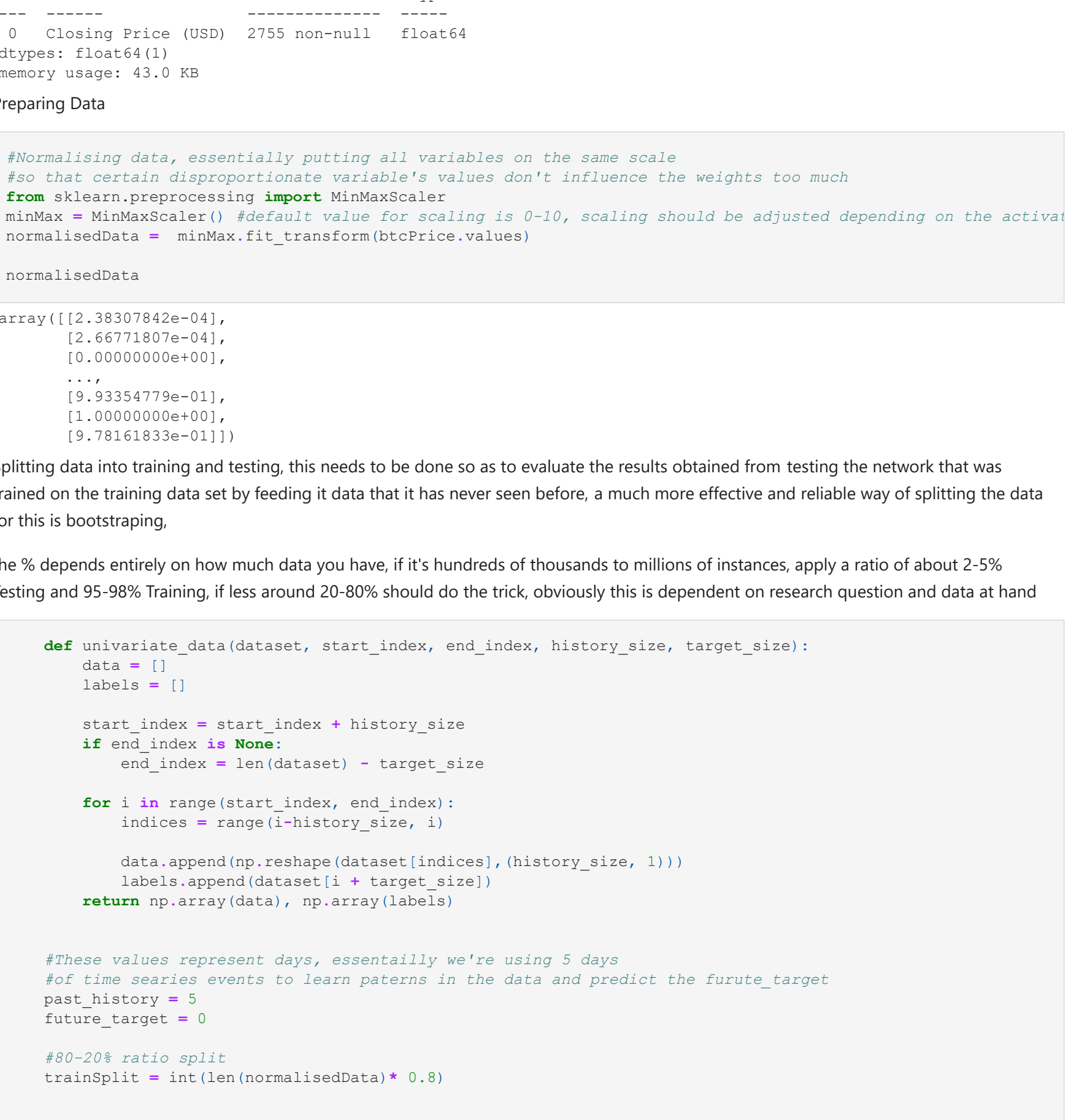
Now, pull in bitcoin data from Yahoo finance(Historical Data)

```
#Loading BTC instances
btcdataset=pd.read_csv("https://raw.githubusercontent.com/DamianWasTaken/Python/main/BTC-USD.csv")
#Used an user's Github BTC-USD upload instead of downloading and uploading it again from 1/10/2013 to 17/04/2019
btcdataset.columns
btcdataset.head()

#Setting the plot's parameters and plotting price
plt.plot(figsize=(15,9))
plt.xticks(range(0, btcdataset.index.shape[0], 50), btcdataset.index[0:50].loc[::150], rotation=45)
plt.title("Bitcoin Price", fontweight='bold')
plt.xlabel('Date', fontweight='bold')
plt.ylabel('Closing Price(USD)', fontweight='bold')
plt.show()
```

	Currency	Date	Closing Price (USD)	24h Open (USD)	24h High (USD)	24h Low (USD)
0	BTC	2013-10-01	123.65499	124.30466	124.75166	122.56349
1	BTC	2013-10-02	125.45500	125.45499	125.75850	123.63383
2	BTC	2013-10-03	108.58483	123.65500	125.66566	83.32833
3	BTC	2013-10-04	118.67466	108.58483	118.67500	107.05816
4	BTC	2013-10-05	121.33866	118.67466	121.33633	118.00566

```
#Confirming end date
btcdataset.tail()
```



```
#Looking at the instances and data type
btcdataset.info()
```

```
<class 'pandas.core.frame.DataFrame'>
Int64Index: 2755 entries, 0 to 2754
Data columns (total 1 columns):
 #   Closing Price (USD)  Dtype
---  ---
 0   123.65499          float64
dtypes: float64(1)
memory usage: 43.0 KB
```

Preparing Data

```
#Normalizing data, essentially putting all variables on the same scale
def normalize_data(data):
    #Get certain disproporitioned variables values don't influence the weights too much
    data = data / data.max()
    #Scale learning preprocessing
    minMax = MinMaxScaler()
    #Default value for scaling is 0-1, scaling should be adjusted depending on the actual data
    minMax.fit_transform(data)
    return minMax.fit_transform(data)
```

```
normalizedData = normalize_data(btcdataset)
#Splitting data into training and testing, this needs to be done so as to evaluate the results obtained from testing the network that was trained on the training data set by feeding it data that it has never seen before, a much more effective and reliable way of splitting the data for this is bootstrapping
```

the'ds depends entirely on how much data you have, if it's hundreds of thousands to millions of instances, apply a ratio of about 2-5%

Testing and 95-98% Training, if less than 20-80% should do the trick, obviously this is dependent on instances, apply a ratio of about 2-5%

```
#Univariate data function to split the data into Train and Test
def univariate_data(dataset, start_index, end_index, history_size, target_size):
    data = []
    labels = []
    start_index = start_index + history_size
    for end_index in range(start_index, end_index + target_size):
        indices = range(start_index, end_index)
        data.append(np.reshape(dataset[indices], (history_size, 1)))
        labels.append(dataset[end_index])
    return np.array(data), np.array(labels)

#These values represent days, essentially we're using 5 days
#For time series events to learn patterns in the data and predict the future target
history_size = 5
target_size = 1

#Splitting data into training and testing
x_train, y_train = univariate_data(normalizedData,
                                  0,
                                  len(normalizedData) - 1,
                                  history_size,
                                  target_size)
x_test, y_test = univariate_data(normalizedData,
                                  len(normalizedData) - history_size,
                                  len(normalizedData),
                                  history_size,
                                  target_size)
```

LSTM Model Building

This is where we can do adjustments that will have the major impacts in efficiency, by adjusting the Hyper parameters, whilst there are a few theories into hyper parameters selection, it's highly dependent on the Data and use case, as such deciding empirically usually brings good results

```
#Importing keras
from keras.models import Sequential
from keras.layers import LSTM, LeakyReLU, Dropout
from keras.optimizers import Adam
from keras.callbacks import EarlyStopping, ReduceLROnPlateau

#Setting the model's parameters
num_units = 64
learning_rate = 0.001
activation_fn = 'tanh'
adam = Adam(learning_rate=learning_rate)
loss_function = 'mse'
batch_size = 32
num_epochs = 250
```

```
#Calling on sequential and putting everything together
model = Sequential()
model.add(LSTM(units=num_units, activation=activation_fn, input_shape=(None, 1)))
model.add(LeakyReLU(alpha=0.5))
model.add(Dropout(0.1))
model.add(Dense(units=1))
model.compile(optimizer=adam, loss=loss_function)
```

Model Summary

```
Model: "sequential_4"
Layer (type)                 Output Shape         Param #
-----
lstm_1 (LSTM)                 (None, 64)          16384
leaky_relu_1 (LeakyReLU)      (None, 64)           0
dropout_1 (Dropout)           (None, 64)           0
dense_1 (Dense)               (None, 1)            65
Total params: 16,361
Trainable params: 16,361
Non-trainable params: 0
```

Training model

```
history = model.fit(
    x_train,
    y_train,
    validation_split=0.1,
    batch_size=batch_size,
    epochs=num_epochs,
    shuffle=True
)

Epoch 1/250: 100% - 1s 3ms/step - loss: 0.0440 - val_loss: 0.0036
Epoch 2/250: 100% - 1s 2ms/step - loss: 0.0208 - val_loss: 0.0064
Epoch 3/250: 100% - 1s 2ms/step - loss: 0.0195 - val_loss: 0.0030
Epoch 4/250: 100% - 1s 2ms/step - loss: 0.0175 - val_loss: 0.0050
Epoch 5/250: 100% - 1s 2ms/step - loss: 0.0149 - val_loss: 0.0052
Epoch 6/250: 100% - 1s 2ms/step - loss: 0.0136 - val_loss: 0.0035
Epoch 7/250: 100% - 1s 2ms/step - loss: 0.0127 - val_loss: 0.0065
Epoch 8/250: 100% - 1s 2ms/step - loss: 0.0117 - val_loss: 0.0061
Epoch 9/250: 100% - 1s 2ms/step - loss: 0.0101 - val_loss: 0.0061
Epoch 10/250: 100% - 1s 2ms/step - loss: 0.0095 - val_loss: 0.0053
Epoch 11/250: 100% - 1s 2ms/step - loss: 0.0087 - val_loss: 0.0070
Epoch 12/250: 100% - 1s 2ms/step - loss: 0.0071 - val_loss: 0.0046
Epoch 13/250: 100% - 1s 2ms/step - loss: 0.0069 - val_loss: 0.0057
Epoch 14/250: 100% - 1s 2ms/step - loss: 0.0061 - val_loss: 0.0059
Epoch 15/250: 100% - 1s 2ms/step - loss: 0.0057 - val_loss: 0.0057
Epoch 16/250: 100% - 1s 2ms/step - loss: 0.0050 - val_loss: 0.0050
Epoch 17/250: 100% - 1s 2ms/step - loss: 0.0044 - val_loss: 0.0050
Epoch 18/250: 100% - 1s 2ms/step - loss: 0.0043 - val_loss: 0.0057
Epoch 19/250: 100% - 1s 2ms/step - loss: 0.0038 - val_loss: 0.0056
Epoch 20/250: 100% - 1s 2ms/step - loss: 0.0034 - val_loss: 0.0052
Epoch 21/250: 100% - 1s 2ms/step - loss: 0.0033 - val_loss: 0.0059
Epoch 22/250: 100% - 1s 2ms/step - loss: 0.0031 - val_loss: 0.0053
Epoch 23/250: 100% - 1s 2ms/step - loss: 0.0028 - val_loss: 0.0050
Epoch 24/250: 100% - 1s 2ms/step - loss: 0.0025 - val_loss: 0.0058
Epoch 25/250: 100% - 1s 2ms/step - loss: 0.0024 - val_loss: 0.0053
Epoch 26/250: 100% - 1s 2ms/step - loss: 0.0023 - val_loss: 0.0055
Epoch 27/250: 100% - 1s 2ms/step - loss: 0.0022 - val_loss: 0.0055
Epoch 28/250: 100% - 1s 2ms/step - loss: 0.0019 - val_loss: 0.0059
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Epoch 195/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
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Epoch 197/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 198/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 199/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 200/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 201/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 202/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 203/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 204/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 205/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 206/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 207/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 208/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 209/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 210/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 211/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 212/250: 100% - 1s 3ms/step - loss: 0.0006 - val_loss: 0.0056
Epoch 213/250: 100% - 1s 3ms/step -
```