

Crypto Surfers

Riding the waves of the
market

CEO

Andrew Fernandez

CFO

Emerson Wen

COO

Jamel Boyer



Table of Contents

1	About
2	Our Client Base
3	Problem
4	Solution
5	Code
6	Results
7	Lessons Learned



Crypto Surfers

We use machine learning to pick the best technical indicators in order to build trade strategies that exit at the crest and enter in the trough.

The focus is on predicting the technical indicator signals which describes the behavior of the market

Customer Profile

DAYTRADING CRYPTO



What my friends think I do.



What my mom thinks I do.



What I think I do.



What society thinks I do.



What I really do.

Time spent analyzing charts

Panic trading

False signals

Fraud

Manipulation of the markets

Inconsistency

Confusion

Process

- 01 | API BinanceUS
- 02 | Cleaning the Data
- 03 | Finta Library for Technical Analysis
- 04 | Visualization
- 05 | Train and Test
- 06 | Evaluate the Output
- 07 | Predictions



Model Performance Evaluation

Accuracy Score :
0.9428571428571428

Classification Report

	precision	recall	f1-score	support
0.0	0.95	0.95	0.95	142
1.0	0.93	0.93	0.93	103
accuracy			0.94	245
macro avg	0.94	0.94	0.94	245
weighted avg	0.94	0.94	0.94	245

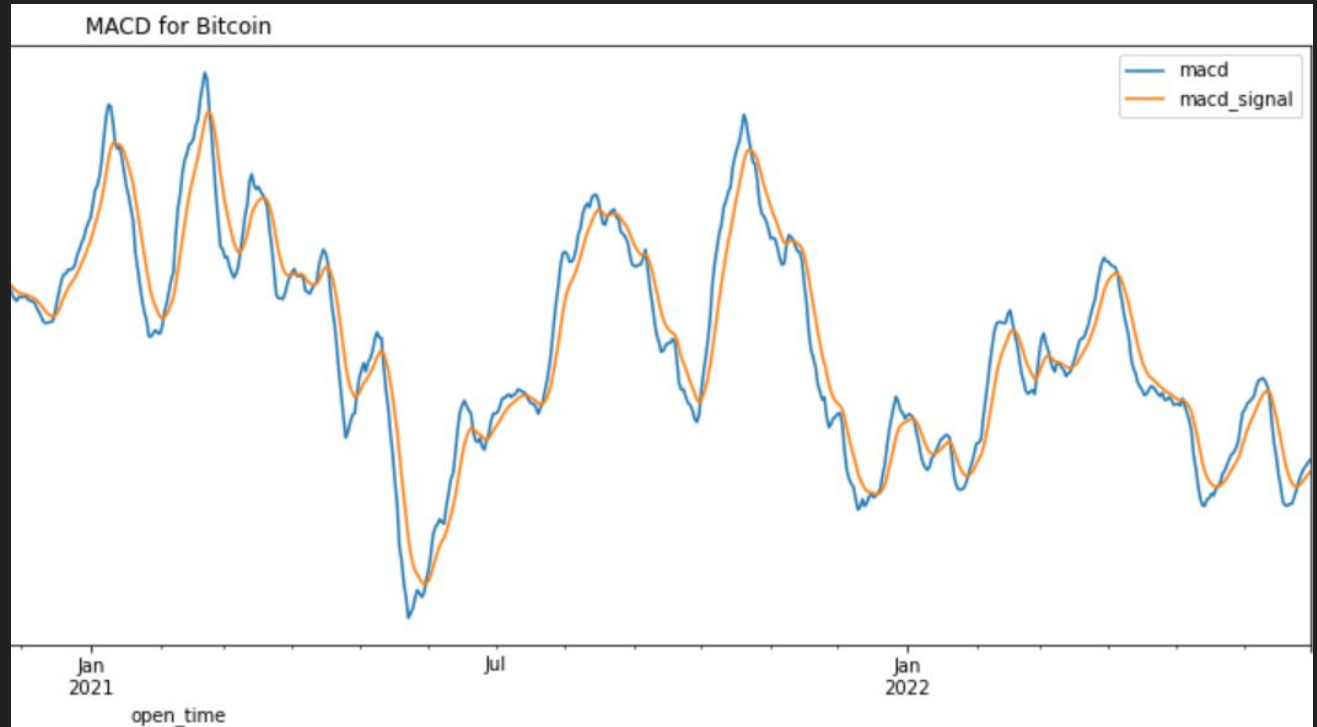
Technical Indicators Feature Importance

Wave Trend Oscillator	(0.19236653373573173	wto_1
Commodity Channel Index	(0.16400925181915174	cci
Rate of Change	(0.09976914179615039	wto_2
Awesome Oscillator	(0.09703509680838857	roc
Relative Strength Index	(0.09571612728640447	ao
Moving Average Convergence	(0.07251030555076506	rsi
Divergence	(0.043543500930910396	macd
On-balance volume	(0.035880294082826676	macd_signal
	(0.017123244894242724	obv
	(0.01705180929365827	vzo

Technical Indicators

Momentum

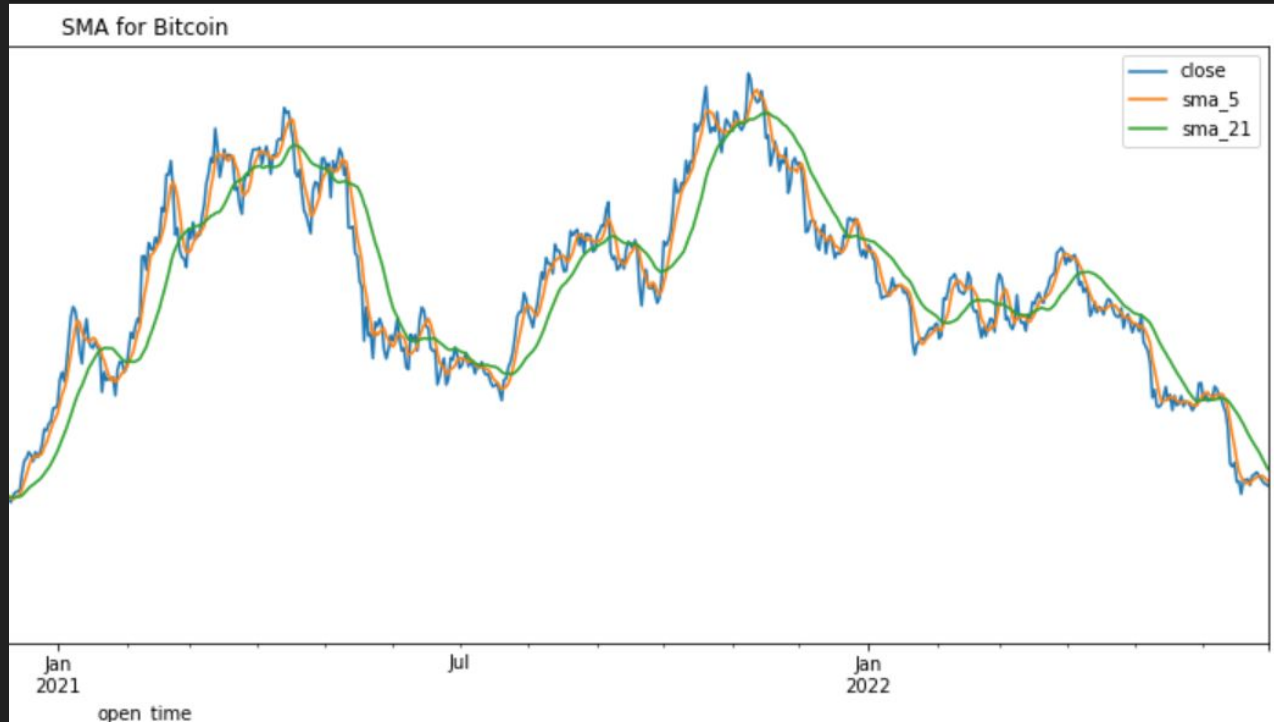
MACD



Technical Indicators

Trend

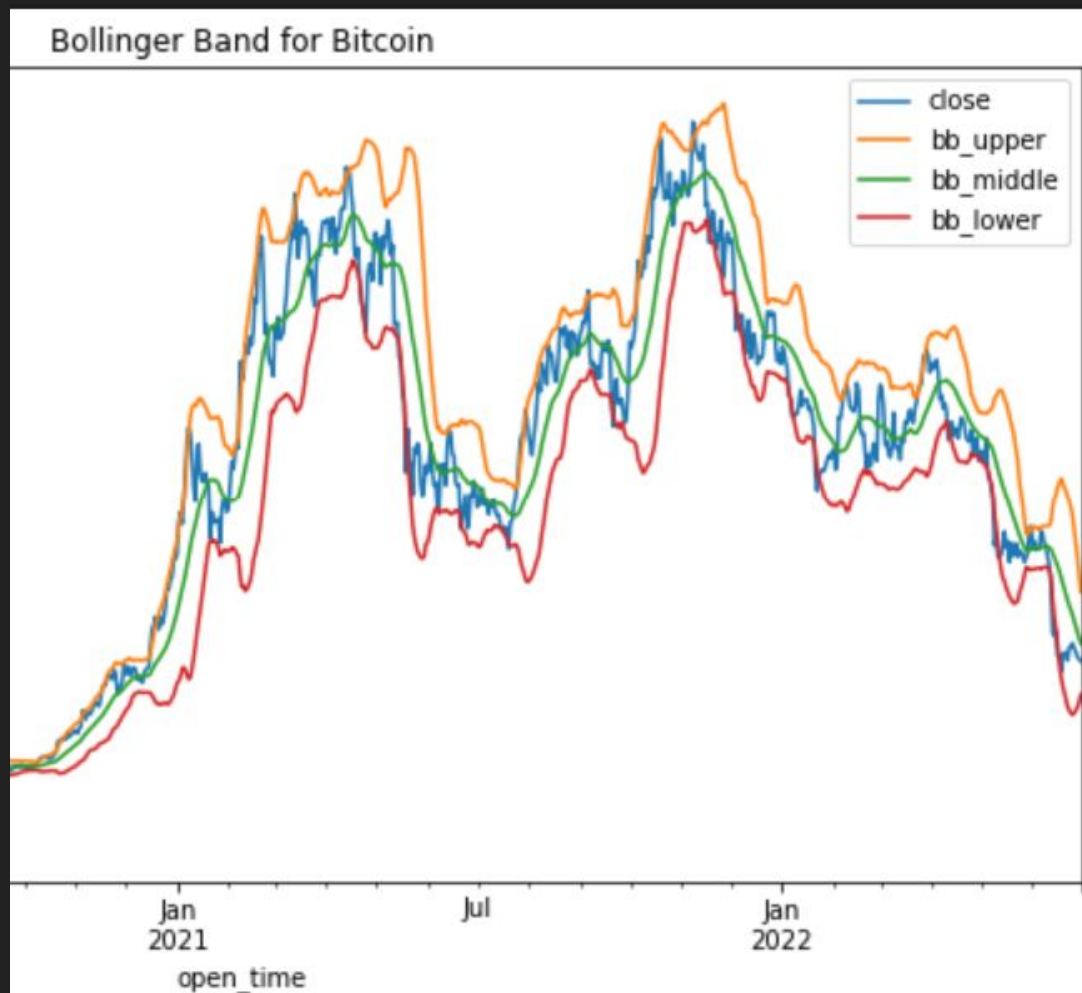
SMA



Technical Indicators

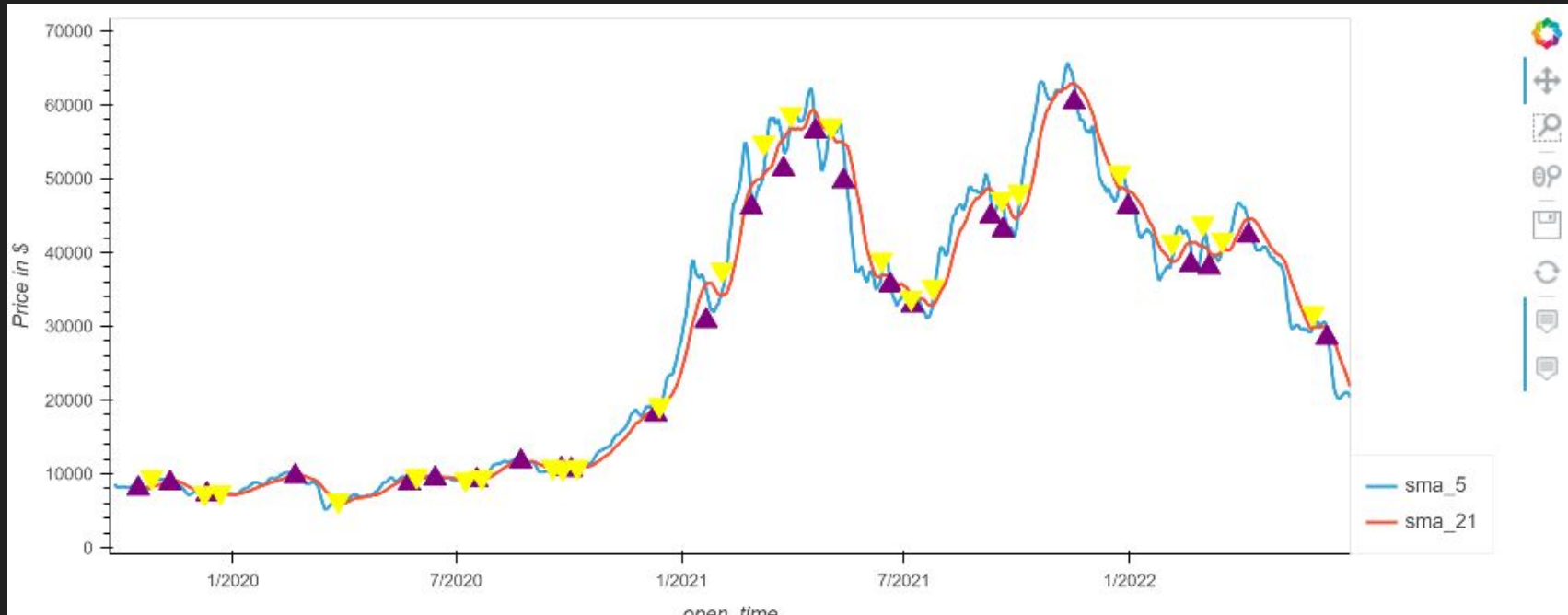
Volatility

BB



Creating Technical Indicators

Plotting Buy Sale Signals



Accomplished

- We found that the indicators that are similar to price action are more highly correlated.
- Indicators such as WTO, ROC, CCI, are better predictors of signals

Lessons Learned

- Find a way to build a consolidated signal of all indicators
- Need to find the right Deep learning model to fit our needs

Questions



Thank you