

Bitcoin Daily

Ferit Yikar

Overview

Time Series

• A Time Series project that predicts Future BTC/USD prices.

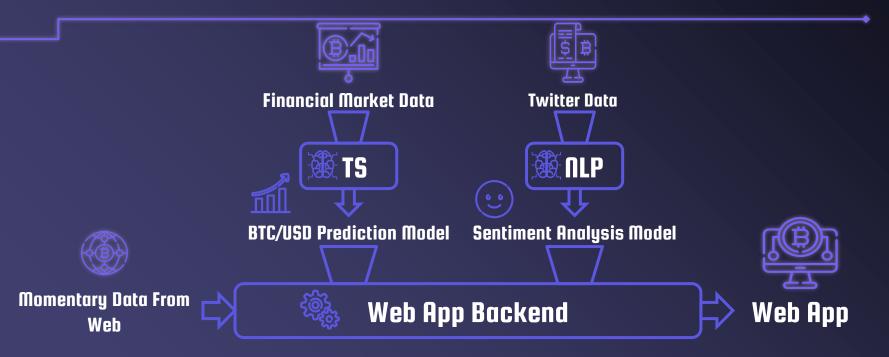
NLP

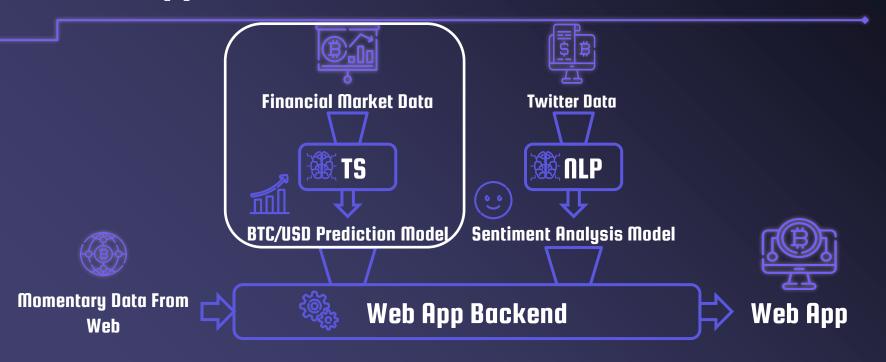
 An NLP project that understands the sentiment of various tweets with hashtags #Bitcoin and #Btc

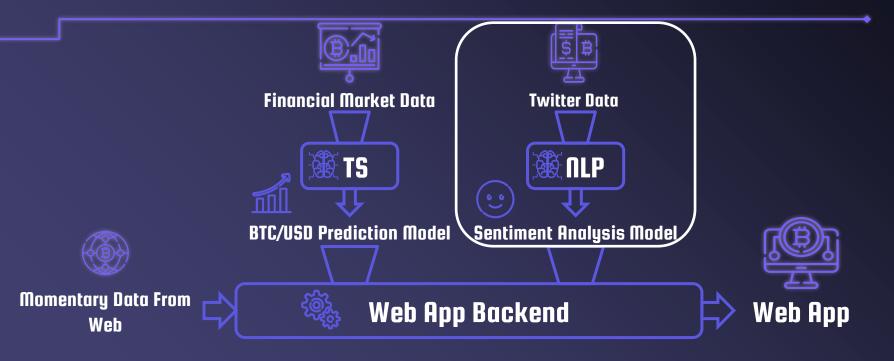
Web App

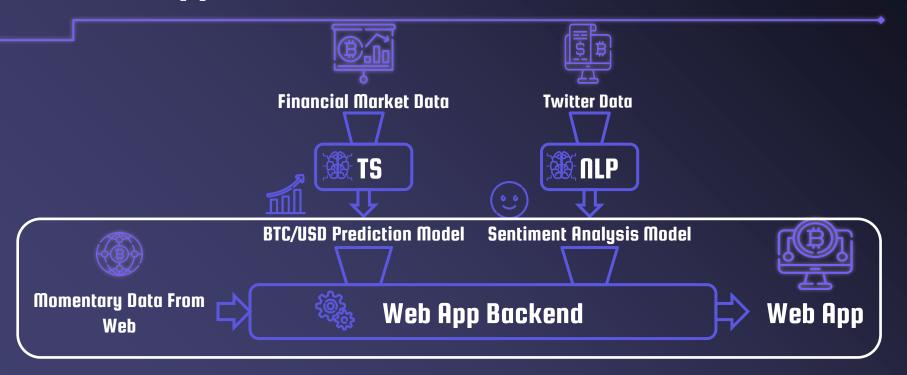
 An web app that puts these 2 projects together to give insight about BTC trend, BTC/USD prediction, and Twitter analysis.











Background

In 2011 Bitcoin lost 93% of its value

01

02

In 2022, on average more than 150k #Bitcoin tweets per day

Bitcoin has more than \$800B market cap

03

04

There have been more than 650 Billion Bitcoin transactions

Data

BTC/USD Prices from Yahoo-Finance

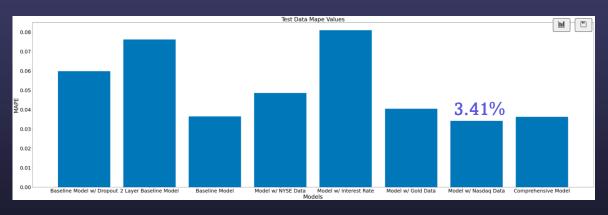
- Sep 17th 2014 Mar 1st 2022
- >50.000 #Bitcoin tweets sentiment dataset
 - Data.world

For future predictions and analysis, data from yfinance and tweepy API libraries is used.





MAPE on Unseen Test Data



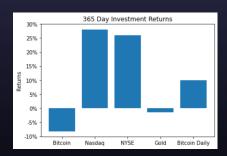
Model w/ Nasdaq Data

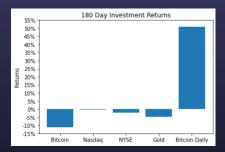
3.41% Mean Absolute
Percentage Error on unseen
data

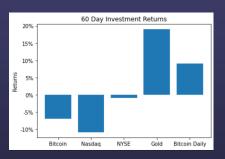
Best Model Performance on Test Data

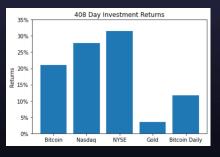


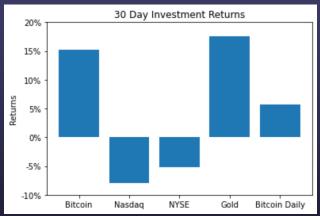




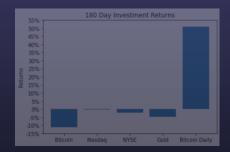




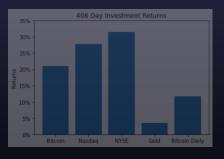


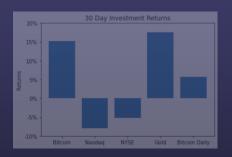


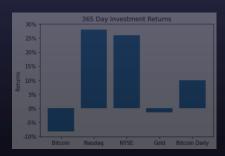




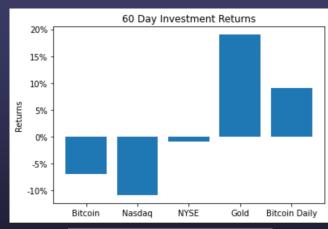


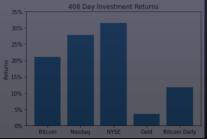


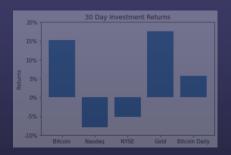




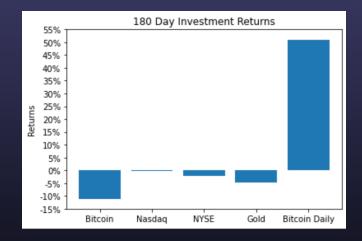


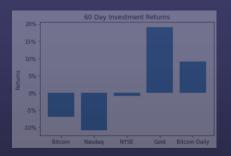






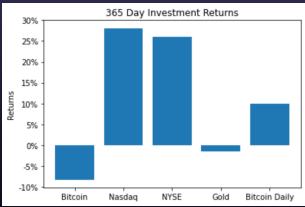




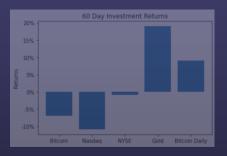




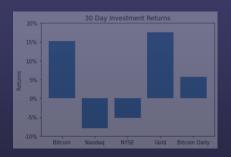








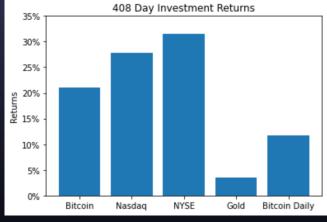




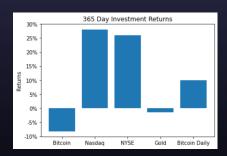


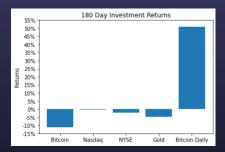


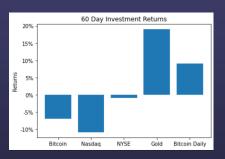


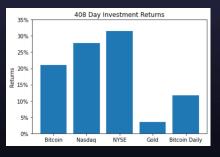










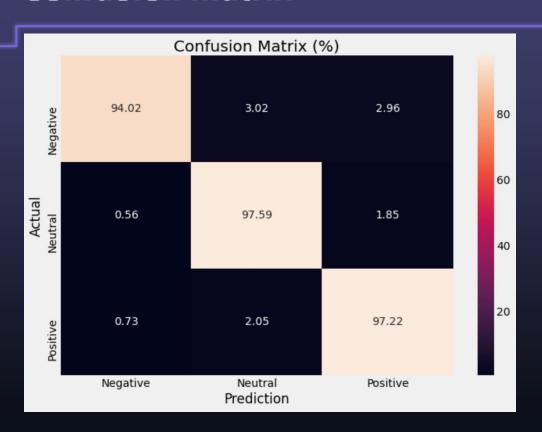




A Tweets Journey in the Model



Confusion Matrix

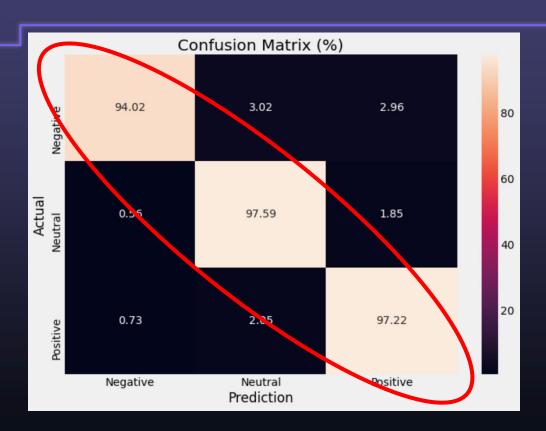


Accuracy = 97%
Negative:
Recall
=94.02%
Precision
=98.65%

Positive:

Recall =97.22% Precision =95.29%

Confusion Matrix



Accuracy = 97% Negative: Recall

=94.02%

Precision

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Positive:

Recall =97.22%

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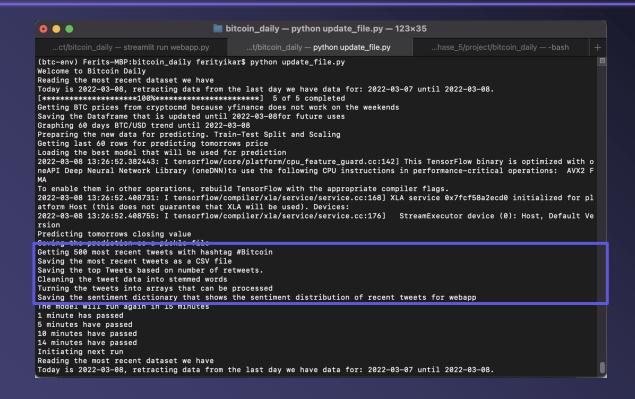
Bitcoin Daily



- A Web App that provides Bitcoin prediction, Twitter insights on #Bitcoin and market data.
- The Data is updated every 15 mins
- Closing time is 6pm EST

```
bitcoin_daily — python update_file.py — 123×35
                                              ...t/bitcoin_daily — python update_file.py
                                                                                      ...hase 5/project/bitcoin daily — -bash
(btc-env) Ferits-MBP:bitcoin_daily ferityikar$ python update_file.py
Welcome to Bitcoin Daily
Reading the most recent dataset we have
Today is 2022-03-08, retracting data from the last day we have data for: 2022-03-07 until 2022-03-08.
[********* 5 of 5 completed
Getting BTC prices from cryptocmd because yfinance does not work on the weekends
Saving the Dataframe that is updated until 2022-03-08for future uses
Graphing 60 days BTC/USD trend until 2022-03-08
Preparing the new data for predicting. Train-Test Split and Scaling
Getting last 60 rows for predicting tomorrows price
Loading the best model that will be used for prediction
2022-03-08 13:26:52.382443: I tensorflow/core/platform/cpu feature guard.cc:142] This TensorFlow binary is optimized with o
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To enable them in other operations, rebuild TensorFlow with the appropriate compiler flags.
2022-03-08 13:26:52.408731: I tensorflow/compiler/xla/service/service.cc:168] XLA service 0x7fcf58a2ecd0 initialized for pl
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2022-03-08 13:26:52.408755: I tensorflow/compiler/xla/service/service.cc:176] StreamExecutor device (0): Host, Default Ve
Predicting tomorrows closing value
Saving the prediction as a pickle file
Getting 500 most recent tweets with hashtag #Bitcoin
Saving the most recent tweets as a CSV file
Saving the top Tweets based on number of retweets.
Cleaning the tweet data into stemmed words
Turning the tweets into arrays that can be processed
Saving the sentiment dictionary that shows the sentiment distribution of recent tweets for webapp
The model will run again in 15 minutes
1 minute has passed
5 minutes have passed
10 minutes have passed
14 minutes have passed
Initiating next run
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Project Owner



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