10January

January 10, 2025

[1]: pip install yfinance ccxt pandas numpy matplotlib scikit-learn tensorflow transformers

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Requirement already satisfied: yfinance in /usr/local/lib/python3.10/dist-
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Requirement already satisfied: multitasking>=0.0.7 in
/usr/local/lib/python3.10/dist-packages (from yfinance) (0.0.11)
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/usr/local/lib/python3.10/dist-packages (from tensorflow) (0.6.0)
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/usr/local/lib/python3.10/dist-packages (from tensorflow) (0.2.0)
Requirement already satisfied: h5py>=3.10.0 in /usr/local/lib/python3.10/dist-
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packages (from tensorflow) (3.12.1)
Requirement already satisfied: libclang>=13.0.0 in
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Requirement already satisfied: markdown>=2.6.8 in
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Requirement already satisfied: tensorboard-data-server<0.8.0,>=0.7.0 in
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Requirement already satisfied: MarkupSafe>=2.1.1 in
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werkzeug>=1.0.1->tensorboard<2.18,>=2.17->tensorflow) (3.0.2)
Requirement already satisfied: markdown-it-py>=2.2.0 in
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Requirement already satisfied: pygments<3.0.0,>=2.13.0 in
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```
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Requirement already satisfied: mdurl~=0.1 in /usr/local/lib/python3.10/dist-packages (from markdown-it-py>=2.2.0->rich->keras>=3.2.0->tensorflow) (0.1.2)
```

```
[2]: # Import libraries
import yfinance as yf
import ccxt
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from sklearn.preprocessing import MinMaxScaler
from sklearn.metrics import mean_squared_error
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import LSTM, Dense, Dropout
from transformers import pipeline
```

```
[4]: # Function to fetch stock data
    def fetch_stock_data(ticker, start_date='2020-01-01'):
        stock = yf.Ticker(ticker)
        df = stock.history(start=start_date)
        df.reset_index(inplace=True)
        df = df[['Date', 'Open', 'High', 'Low', 'Close', 'Volume']]
        df.columns = ['timestamp', 'open', 'high', 'low', 'close', 'volume']
        return df
    def fetch_crypto_data(symbol='BTC/USD', exchange='kraken'):
        exchange_class = getattr(ccxt, exchange)
        exchange_instance = exchange_class()
        ohlcv = exchange instance.fetch ohlcv(symbol, timeframe='1d', limit=1000)
        df = pd.DataFrame(ohlcv, columns=['timestamp', 'open', 'high', 'low', _
      df['timestamp'] = pd.to_datetime(df['timestamp'], unit='ms')
        return df
     # Example usage
    btc_data = fetch_crypto_data('BTC/USD', exchange='kraken')
    eth_data = fetch_crypto_data('ETH/USD', exchange='kraken')
    print(btc_data.head())
     # Fetch data for Apple, Tesla, Bitcoin, and Ethereum
    apple data = fetch stock data('AAPL', '2020-01-01')
    tesla_data = fetch_stock_data('TSLA', '2020-01-01')
    btc_data = fetch_crypto_data('BTC/USDT')
    eth_data = fetch_crypto_data('ETH/USDT')
```

```
# Show sample data
    print("Apple Data:\n", apple_data.head())
    print("\nBitcoin Data:\n", btc_data.head())
                    open
                             high
                                       low
                                              close
       timestamp
                                                         volume
    0 2023-01-22 22785.6 23108.5 22301.2 22717.1
                                                    3113.012916
    1 2023-01-23 22717.1 23166.6 22520.1
                                            22926.1
                                                    3015.649855
    2 2023-01-24 22926.0 23158.7 22455.9 22633.8
                                                    3077.643596
    3 2023-01-25 22636.0 23829.3 22320.0 23056.5
                                                    5020.204657
    4 2023-01-26 23063.2 23293.3 22857.5 23010.6 3753.163921
    Apple Data:
                      timestamp
                                      open
                                                high
                                                            low
                                                                     close \
    0 2020-01-02 00:00:00-05:00 71.799881 72.856621 71.545395 72.796028
    1 2020-01-03 00:00:00-05:00 72.020432 72.851761 71.862892 72.088295
    2 2020-01-06 00:00:00-05:00 71.206085 72.701508 70.954017
                                                                72.662727
    3 2020-01-07 00:00:00-05:00 72.672409 72.929322 72.100418 72.320976
    4 2020-01-08 00:00:00-05:00 72.022858 73.787315 72.022858 73.484352
          volume
    0 135480400
    1 146322800
    2 118387200
     108872000
    4 132079200
    Bitcoin Data:
        timestamp
                              high
                                               close
                                                         volume
                     open
                                        low
    0 2023-01-22 22762.5 23063.4 22272.9
                                           22714.8 171.410342
    1 2023-01-23 22705.0 23160.2 22495.0 22922.6
                                                    408.255323
    2 2023-01-24 22921.2 23160.1 22481.9
                                            22625.4
                                                    310.378027
    3 2023-01-25 22612.8 23791.9 22343.0 23060.8
                                                    449.810482
    4 2023-01-26 23077.6 23263.6 22850.0 23012.9 540.221352
[5]: # Load FinBERT sentiment analysis pipeline
    sentiment_pipeline = pipeline("sentiment-analysis", model="ProsusAI/finbert")
    # Function to add sentiment scores
    def add_sentiment_to_data(data):
        # Placeholder sentiment text for demonstration
        data['sentiment_text'] = "The market sentiment is positive." # Example text
        data['sentiment_score'] = [
            sentiment_pipeline(text)[0]['score'] for text in data['sentiment_text']
        1
        return data
     # Add sentiment scores
    apple_data = add_sentiment_to_data(apple_data)
```

```
tesla_data = add_sentiment_to_data(tesla_data)
    btc_data = add_sentiment_to_data(btc_data)
    eth_data = add_sentiment_to_data(eth_data)
    # Show sample data with sentiment scores
    print("\nApple Data with Sentiment:\n", apple_data.head())
    /usr/local/lib/python3.10/dist-packages/huggingface hub/utils/_auth.py:94:
    UserWarning:
    The secret `HF_TOKEN` does not exist in your Colab secrets.
    To authenticate with the Hugging Face Hub, create a token in your settings tab
    (https://huggingface.co/settings/tokens), set it as secret in your Google Colab
    and restart your session.
    You will be able to reuse this secret in all of your notebooks.
    Please note that authentication is recommended but still optional to access
    public models or datasets.
      warnings.warn(
                                | 0.00/758 [00:00<?, ?B/s]
    config.json:
                   0%1
    pytorch_model.bin:
                         0%1
                                      | 0.00/438M [00:00<?, ?B/s]
    tokenizer_config.json:
                             0%|
                                          | 0.00/252 [00:00<?, ?B/s]
                 0%|
                              | 0.00/232k [00:00<?, ?B/s]
    vocab.txt:
    special_tokens_map.json:
                               0%1
                                           | 0.00/112 [00:00<?, ?B/s]
    Device set to use cuda:0
    You seem to be using the pipelines sequentially on GPU. In order to maximize
    efficiency please use a dataset
    Apple Data with Sentiment:
                       timestamp
                                                  high
                                                              low
                                                                       close \
                                       open
    0 2020-01-02 00:00:00-05:00 71.799881 72.856621 71.545395 72.796028
    1 2020-01-03 00:00:00-05:00 72.020432 72.851761 71.862892 72.088295
    2 2020-01-06 00:00:00-05:00 71.206085 72.701508 70.954017 72.662727
    3 2020-01-07 00:00:00-05:00 72.672409 72.929322 72.100418
                                                                 72.320976
    4 2020-01-08 00:00:00-05:00 72.022858 73.787315 72.022858 73.484352
          volume
                                     sentiment_text sentiment_score
    0 135480400 The market sentiment is positive.
                                                            0.807533
    1 146322800 The market sentiment is positive.
                                                            0.807533
    2 118387200 The market sentiment is positive.
                                                            0.807533
    3 108872000 The market sentiment is positive.
                                                            0.807533
    4 132079200 The market sentiment is positive.
                                                            0.807533
[7]: from sklearn.preprocessing import MinMaxScaler
    import numpy as np
```

```
def preprocess data(data, feature cols=['close', 'sentiment score'], u
      ⇒seq_length=60):
         11 11 11
         Scales the selected features and creates sequences of `seq_length`.
         Returns the preprocessed data as X (input), y (output), and the scaler,
      \hookrightarrow object.
         11 11 11
         scaler = MinMaxScaler()
         scaled_data = scaler.fit_transform(data[feature_cols]) # Scale selected_
      \hookrightarrow features
         X, y = [], []
         for i in range(seq_length, len(scaled_data)):
             X.append(scaled_data[i-seq_length:i]) # Sequence input
             y.append(scaled_data[i, 0]) # Predict close price
         return np.array(X), np.array(y), scaler
     # Sequence length
     seq_length = 60
     # Preprocess Apple, Tesla, Bitcoin, and Ethereum datasets
     X_apple, y_apple, apple_scaler = preprocess_data(apple_data)
     X_tesla, y_tesla, tesla_scaler = preprocess_data(tesla_data)
     X_btc, y_btc, btc_scaler = preprocess_data(btc_data)
     X_eth, y_eth, eth_scaler = preprocess_data(eth_data)
     # Print dataset shapes for verification
     print(f"Apple Data: X shape {X apple.shape}, y shape {y apple.shape}")
     print(f"Tesla Data: X shape {X_tesla.shape}, y shape {y_tesla.shape}")
     print(f"Bitcoin Data: X shape {X_btc.shape}, y shape {y_btc.shape}")
     print(f"Ethereum Data: X shape {X eth.shape}, y shape {y eth.shape}")
    Apple Data: X shape (1204, 60, 2), y shape (1204,)
    Tesla Data: X shape (1204, 60, 2), y shape (1204,)
    Bitcoin Data: X shape (660, 60, 2), y shape (660,)
    Ethereum Data: X shape (660, 60, 2), y shape (660,)
[8]: # Function to split data into training and testing sets
     def train_test_split(X, y, train_ratio=0.8):
         split_idx = int(len(X) * train_ratio)
         return X[:split_idx], X[split_idx:], y[:split_idx], y[split_idx:]
     # Split data
     X_train_apple, X_test_apple, y_train_apple, y_test_apple =
      strain_test_split(X_apple, y_apple)
```

Function to preprocess data

```
[9]: from tensorflow.keras.models import Sequential
     from tensorflow.keras.layers import LSTM, Dense, Dropout
     # Function to build and train LSTM model
     def build and train lstm(X train, y train, X test, y test, epochs=20,,,
      ⇒batch_size=32):
         model = Sequential([
             LSTM(50, return_sequences=True, input_shape=(X_train.shape[1], X_train.
      \hookrightarrowshape [2])),
             Dropout(0.2),
             LSTM(50, return_sequences=False),
             Dropout(0.2),
             Dense(25),
             Dense(1)
         ])
         model.compile(optimizer='adam', loss='mean_squared_error')
         history = model.fit(X_train, y_train, validation_data=(X_test, y_test),__
      →epochs=epochs, batch_size=batch_size)
         return model, history
     # Train models for all datasets
     apple_model, _ = build_and_train_lstm(X_train_apple, y_train_apple,_u
      →X_test_apple, y_test_apple)
     tesla_model, _ = build_and_train_lstm(X_train_tesla, y_train_tesla,_

¬X_test_tesla, y_test_tesla)
     btc_model, _ = build_and_train_lstm(X_train_btc, y_train_btc, X_test_btc,_u
      y test btc)
     eth_model, _ = build_and_train_lstm(X_train_eth, y_train_eth, X_test_eth,__

y_test_eth)
```

/usr/local/lib/python3.10/dist-packages/keras/src/layers/rnn/rnn.py:204: UserWarning: Do not pass an `input_shape`/`input_dim` argument to a layer. When using Sequential models, prefer using an `Input(shape)` object as the first layer in the model instead.

```
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                  Os 9ms/step - loss:
0.0056 - val_loss: 0.0099
Epoch 3/20
31/31
                  Os 9ms/step - loss:
0.0038 - val_loss: 0.0045
Epoch 4/20
31/31
                  Os 9ms/step - loss:
0.0028 - val_loss: 0.0023
Epoch 5/20
31/31
                  Os 10ms/step -
loss: 0.0023 - val_loss: 0.0018
Epoch 6/20
31/31
                  Os 9ms/step - loss:
0.0028 - val_loss: 0.0012
Epoch 7/20
31/31
                  Os 10ms/step -
loss: 0.0021 - val_loss: 0.0021
Epoch 8/20
31/31
                  1s 9ms/step - loss:
0.0021 - val_loss: 0.0036
Epoch 9/20
31/31
                  Os 9ms/step - loss:
0.0021 - val_loss: 0.0010
Epoch 10/20
31/31
                  Os 9ms/step - loss:
0.0019 - val_loss: 0.0016
Epoch 11/20
31/31
                  Os 9ms/step - loss:
0.0018 - val_loss: 0.0028
Epoch 12/20
31/31
                  Os 9ms/step - loss:
0.0016 - val_loss: 0.0013
Epoch 13/20
31/31
                  Os 9ms/step - loss:
0.0019 - val loss: 0.0042
Epoch 14/20
31/31
                  Os 11ms/step -
loss: 0.0016 - val_loss: 0.0012
Epoch 15/20
31/31
                  1s 9ms/step - loss:
0.0015 - val_loss: 0.0010
Epoch 16/20
31/31
                  Os 9ms/step - loss:
0.0015 - val_loss: 0.0018
Epoch 17/20
31/31
                  Os 9ms/step - loss:
0.0013 - val_loss: 8.1364e-04
Epoch 18/20
```

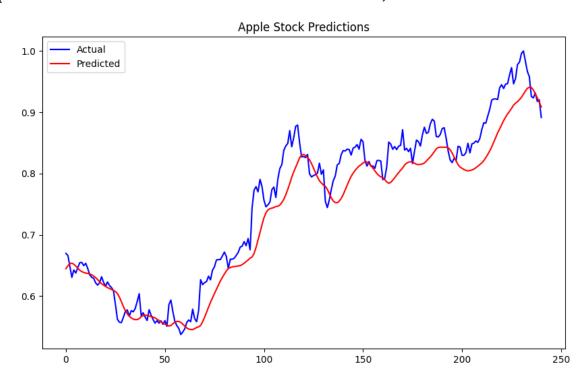
```
Os 9ms/step - loss:
31/31
0.0013 - val_loss: 0.0011
Epoch 19/20
31/31
                  1s 9ms/step - loss:
0.0012 - val_loss: 8.5347e-04
Epoch 20/20
31/31
                  Os 9ms/step - loss:
0.0012 - val_loss: 0.0015
Epoch 1/20
31/31
                  2s 26ms/step -
loss: 0.0699 - val_loss: 0.0062
Epoch 2/20
31/31
                  1s 24ms/step -
loss: 0.0061 - val_loss: 0.0039
Epoch 3/20
31/31
                  1s 31ms/step -
loss: 0.0040 - val_loss: 0.0036
Epoch 4/20
31/31
                  1s 25ms/step -
loss: 0.0034 - val_loss: 0.0048
Epoch 5/20
31/31
                  1s 15ms/step -
loss: 0.0041 - val_loss: 0.0036
Epoch 6/20
31/31
                  Os 10ms/step -
loss: 0.0034 - val_loss: 0.0031
Epoch 7/20
31/31
                  Os 10ms/step -
loss: 0.0035 - val_loss: 0.0032
Epoch 8/20
31/31
                  1s 9ms/step - loss:
0.0033 - val_loss: 0.0024
Epoch 9/20
31/31
                  Os 10ms/step -
loss: 0.0029 - val_loss: 0.0029
Epoch 10/20
31/31
                  0s 12ms/step -
loss: 0.0025 - val_loss: 0.0027
Epoch 11/20
31/31
                  1s 24ms/step -
loss: 0.0032 - val_loss: 0.0023
Epoch 12/20
31/31
                  1s 19ms/step -
loss: 0.0024 - val_loss: 0.0021
Epoch 13/20
31/31
                  1s 24ms/step -
loss: 0.0023 - val_loss: 0.0024
Epoch 14/20
```

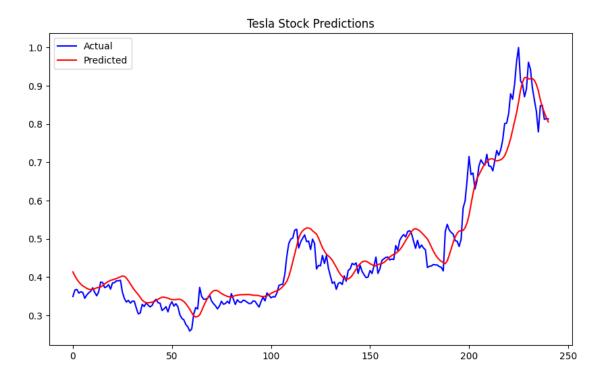
```
31/31
                  1s 16ms/step -
loss: 0.0021 - val_loss: 0.0020
Epoch 15/20
31/31
                  1s 14ms/step -
loss: 0.0019 - val_loss: 0.0019
Epoch 16/20
31/31
                  1s 16ms/step -
loss: 0.0018 - val_loss: 0.0021
Epoch 17/20
31/31
                  Os 14ms/step -
loss: 0.0023 - val_loss: 0.0018
Epoch 18/20
31/31
                  1s 14ms/step -
loss: 0.0019 - val_loss: 0.0018
Epoch 19/20
31/31
                  1s 19ms/step -
loss: 0.0018 - val_loss: 0.0018
Epoch 20/20
31/31
                  1s 19ms/step -
loss: 0.0017 - val_loss: 0.0016
Epoch 1/20
                  4s 27ms/step -
17/17
loss: 0.0473 - val_loss: 0.0689
Epoch 2/20
17/17
                  Os 15ms/step -
loss: 0.0082 - val_loss: 0.0059
Epoch 3/20
17/17
                  Os 12ms/step -
loss: 0.0027 - val_loss: 0.0040
Epoch 4/20
17/17
                  Os 10ms/step -
loss: 0.0026 - val_loss: 0.0042
Epoch 5/20
17/17
                  Os 10ms/step -
loss: 0.0023 - val_loss: 0.0043
Epoch 6/20
17/17
                  Os 12ms/step -
loss: 0.0020 - val_loss: 0.0064
Epoch 7/20
17/17
                  Os 10ms/step -
loss: 0.0017 - val_loss: 0.0031
Epoch 8/20
17/17
                  Os 11ms/step -
loss: 0.0014 - val_loss: 0.0027
Epoch 9/20
17/17
                  Os 10ms/step -
loss: 0.0019 - val_loss: 0.0027
Epoch 10/20
```

```
17/17
                  Os 10ms/step -
loss: 0.0017 - val_loss: 0.0036
Epoch 11/20
17/17
                  Os 11ms/step -
loss: 0.0019 - val_loss: 0.0048
Epoch 12/20
17/17
                  Os 10ms/step -
loss: 0.0014 - val_loss: 0.0069
Epoch 13/20
17/17
                  Os 11ms/step -
loss: 0.0019 - val_loss: 0.0063
Epoch 14/20
17/17
                  Os 10ms/step -
loss: 0.0016 - val_loss: 0.0095
Epoch 15/20
17/17
                  Os 10ms/step -
loss: 0.0016 - val_loss: 0.0042
Epoch 16/20
17/17
                  Os 10ms/step -
loss: 0.0015 - val_loss: 0.0033
Epoch 17/20
17/17
                  Os 11ms/step -
loss: 0.0016 - val_loss: 0.0044
Epoch 18/20
17/17
                  Os 10ms/step -
loss: 0.0013 - val_loss: 0.0041
Epoch 19/20
17/17
                  Os 11ms/step -
loss: 0.0012 - val_loss: 0.0057
Epoch 20/20
17/17
                  Os 10ms/step -
loss: 0.0014 - val_loss: 0.0037
Epoch 1/20
17/17
                  2s 29ms/step -
loss: 0.1087 - val_loss: 0.0304
Epoch 2/20
17/17
                  Os 15ms/step -
loss: 0.0147 - val_loss: 0.0073
Epoch 3/20
17/17
                  Os 17ms/step -
loss: 0.0065 - val_loss: 0.0067
Epoch 4/20
17/17
                  1s 16ms/step -
loss: 0.0063 - val_loss: 0.0072
Epoch 5/20
17/17
                  Os 18ms/step -
loss: 0.0062 - val_loss: 0.0066
Epoch 6/20
```

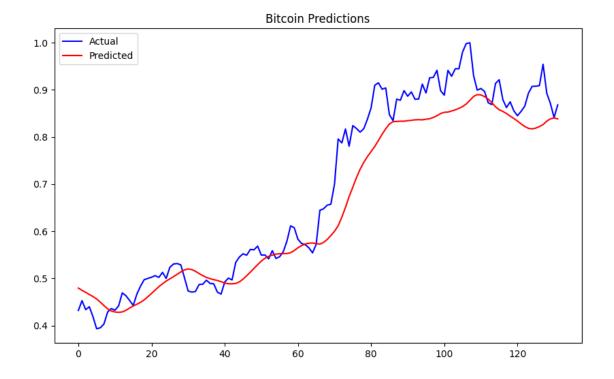
```
17/17
                       1s 16ms/step -
     loss: 0.0054 - val_loss: 0.0064
     Epoch 7/20
     17/17
                       Os 13ms/step -
     loss: 0.0055 - val loss: 0.0061
     Epoch 8/20
     17/17
                       Os 11ms/step -
     loss: 0.0039 - val_loss: 0.0056
     Epoch 9/20
     17/17
                       Os 10ms/step -
     loss: 0.0049 - val_loss: 0.0051
     Epoch 10/20
     17/17
                       Os 10ms/step -
     loss: 0.0051 - val_loss: 0.0052
     Epoch 11/20
     17/17
                       Os 10ms/step -
     loss: 0.0047 - val_loss: 0.0056
     Epoch 12/20
     17/17
                       Os 10ms/step -
     loss: 0.0045 - val_loss: 0.0069
     Epoch 13/20
     17/17
                       Os 10ms/step -
     loss: 0.0055 - val_loss: 0.0046
     Epoch 14/20
     17/17
                       Os 10ms/step -
     loss: 0.0044 - val_loss: 0.0047
     Epoch 15/20
     17/17
                       Os 10ms/step -
     loss: 0.0051 - val_loss: 0.0044
     Epoch 16/20
     17/17
                       Os 10ms/step -
     loss: 0.0036 - val_loss: 0.0044
     Epoch 17/20
     17/17
                       Os 10ms/step -
     loss: 0.0040 - val_loss: 0.0054
     Epoch 18/20
     17/17
                       Os 10ms/step -
     loss: 0.0040 - val_loss: 0.0043
     Epoch 19/20
                       Os 11ms/step -
     17/17
     loss: 0.0045 - val_loss: 0.0047
     Epoch 20/20
     17/17
                       Os 10ms/step -
     loss: 0.0035 - val_loss: 0.0044
[10]: from sklearn.metrics import mean_squared_error
      import matplotlib.pyplot as plt
```

```
# Function to evaluate and visualize predictions
def evaluate_model(model, X_test, y_test, title):
   predictions = model.predict(X_test)
   mse = mean_squared_error(y_test, predictions)
   rmse = np.sqrt(mse)
   print(f"{title} - MSE: {mse}, RMSE: {rmse}")
   plt.figure(figsize=(10, 6))
   plt.plot(y_test, label='Actual', color='blue')
   plt.plot(predictions, label='Predicted', color='red')
   plt.title(title)
   plt.legend()
   plt.show()
# Evaluate Models
evaluate_model(apple_model, X_test_apple, y_test_apple, "Apple Stock_
 ⇔Predictions")
evaluate_model(tesla_model, X_test_tesla, y_test_tesla, "Tesla Stock_"
 →Predictions")
evaluate_model(btc_model, X_test_btc, y_test_btc, "Bitcoin Predictions")
evaluate_model(eth_model, X_test_eth, y_test_eth, "Ethereum Predictions")
```

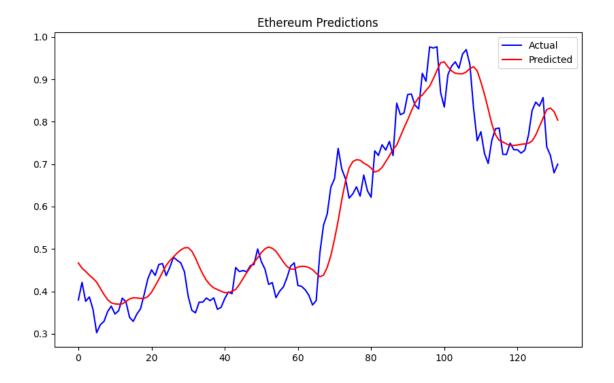




WARNING:tensorflow:5 out of the last 17 calls to <function
TensorFlowTrainer.make_predict_function.<locals>.one_step_on_data_distributed at
0x7a633d49edd0> triggered tf.function retracing. Tracing is expensive and the
excessive number of tracings could be due to (1) creating @tf.function
repeatedly in a loop, (2) passing tensors with different shapes, (3) passing
Python objects instead of tensors. For (1), please define your @tf.function
outside of the loop. For (2), @tf.function has reduce_retracing=True option that
can avoid unnecessary retracing. For (3), please refer to
https://www.tensorflow.org/guide/function#controlling_retracing and
https://www.tensorflow.org/api_docs/python/tf/function for more details.



WARNING:tensorflow:5 out of the last 14 calls to <function
TensorFlowTrainer.make_predict_function.<locals>.one_step_on_data_distributed at
0x7a633d3adab0> triggered tf.function retracing. Tracing is expensive and the
excessive number of tracings could be due to (1) creating @tf.function
repeatedly in a loop, (2) passing tensors with different shapes, (3) passing
Python objects instead of tensors. For (1), please define your @tf.function
outside of the loop. For (2), @tf.function has reduce_retracing=True option that
can avoid unnecessary retracing. For (3), please refer to
https://www.tensorflow.org/guide/function#controlling_retracing and
https://www.tensorflow.org/api_docs/python/tf/function for more details.



[]: