

Bitcoin Price Prediction using Machine Learning in Python Souce code:

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import seaborn as sb

from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
from sklearn.linear_model import LogisticRegression
from sklearn.svm import SVC
from xgboost import XGBClassifier
from sklearn import metrics
```

```
import warnings
warnings.filterwarnings('ignore')
df = pd.read_csv('bitcoin.csv')
df.head()
df.shape
df.describe()
df.info()
plt.figure(figsize=(15, 5))
plt.plot(df['Close'])
plt.title('Bitcoin Close price.', fontsize=15)
plt.ylabel('Price in dollars.')
plt.show()
df[df['Close'] == df['Adj Close']].shape, df.shape
df = df.drop(['Adj Close'], axis=1)
df.isnull().sum()
features = ['Open', 'High', 'Low', 'Close']
```

```
plt.subplots(figsize=(20,10))
for i, col in enumerate(features):
    plt.subplot(2,2,i+1)
    sb.distplot(df[col])
plt.show()
plt.subplots(figsize=(20,10))
for i, col in enumerate(features):
    plt.subplot(2,2,i+1)
    sb.boxplot(df[col])
plt.show()
splitted = df['Date'].str.split('-', expand=True)
```

```
df['year'] = splitted[0].astype('int')
df['month'] = splitted[1].astype('int')
df['day'] = splitted[2].astype('int')
```

```
# Convert the 'Date' column to datetime objects
df['Date'] = pd.to_datetime(df['Date'])
```

```

df.head()
data_grouped = df.groupby('year').mean()
plt.subplots(figsize=(20,10))
for i, col in enumerate(['Open', 'High', 'Low', 'Close']):
    plt.subplot(2,2,i+1)
    data_grouped[col].plot.bar()
plt.show()
df['is_quarter_end'] = np.where(df['month']%3==0,1,0)
df.head()
df['open-close'] = df['Open'] - df['Close']
df['low-high'] = df['Low'] - df['High']
df['target'] = np.where(df['Close'].shift(-1) > df['Close'], 1, 0)
plt.pie(df['target'].value_counts().values,
        labels=[0, 1], autopct='% 1.1f%%')
plt.show()
plt.figure(figsize=(10, 10))

# As our concern is with the highly
# correlated features only so, we will visualize
# our heatmap as per that criteria only.
sb.heatmap(df.corr() > 0.9, annot=True, cbar=False)
plt.show()
features = df[['open-close', 'low-high', 'is_quarter_end']]
target = df['target']

scaler = StandardScaler()
features = scaler.fit_transform(features)
#We do not use train test split, rather use the first 70% data to train and last 30% to test
X_train, X_valid, Y_train, Y_valid = X_train, X_valid, Y_train, Y_valid =
features[:len(features)//7],features[len(features)//7:],target[:len(features)//7],target[len(features)//7:]
models = [LogisticRegression(), SVC(kernel='poly', probability=True), XGBClassifier()]

for i in range(3):
    models[i].fit(X_train, Y_train)

    print(f'{models[i]} : ')
    print("Training Accuracy : ", metrics.roc_auc_score(Y_train, models[i].predict_proba(X_train)[:,:1]))
    print("Validation Accuracy : ", metrics.roc_auc_score(Y_valid, models[i].predict_proba(X_valid)[:,:1]))
    print()
from sklearn.metrics import ConfusionMatrixDisplay

ConfusionMatrixDisplay.from_estimator(models[0], X_valid, Y_valid)
plt.show()

```