DAR Defi Team Assignment 2 (Fall 2021)

DeFi Reserve Coins

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GITHUB UPDATE & SUBMISSION INSTRUCTIONS (Delete before submission!)

For this and subsequent assignments you'll follow the same basic github steps you used for Assignment 1, ie:

- Option 1: Update the copy of your team's repository currently in your home directory:
 - This is the preferred option **if** you have already cloned the repository
 - In the Linux terminal: git pull origin master
 - If there are errors, it's simplest to proceed to "Option 2"
 - If no errors, check your branch: git branch (should be something like dar-rcsid)
- Option 2: Get a fresh copy of your team's repository:
 - Do this only if Option 1 fails!
 - In Linux: cd ~ to get to your login directory
 - In Linux: rm -Rf IDEA-Blockchain (deletes all your previous, uncommitted work)
 - In Linux: git clone https://github.rpi.edu/DataINCITE/IDEA-Blockchain.git
 - In Linux: cd IDEA-Blockchain
 - In Linux: Recreate a personal branch to save your changes to: git checkout -b dar-rcsid (replace "rcsid" with your rcsid!)
- Locate and save a personal copy of the assignment notebook:
 - In RStudio "Files" tab, navigate to: Home > IDEA-Blockchain > DefiResearch > StudentNotebooks
 Assignment02
 - Double-click on blockchain-assignment2-f21.Rmd to open
 - Under the "File" menu, "Save as" something like rcsid-assignment2-f21.Rmd (replace "rcsid" with your rcsid!)
 - You should see your file appear in the "Files" tab, usually at the bottom
 - Under "More" in the "Files" tab, select "Set as working directory"
- Edit your notebook, saving as you make changes.
 - cntl-S works!
- "Knit" your notebook, generating a PDF file:
 - You should see your new PDF appear in the "Files" tab, usually at the bottom
 - "Export" your file (under the "More" menu in the "Files" tab) and save to your local file system
- Add your changed file(s) to your personal branch, and commit:
 - In Linux: cd ~/IDEA-Blockchain/DefiResearch/StudentNotebooks/Assignment02
 - In Linux: git add rcsid-assignment2.* (replace "rcsid" with your rcsid!)
 - In Linux: git commit -m "rcsid assignment 2"
- Push your changes to the remote repository:
 - In Linux: git push origin dar-rcsid (replace "rcsid" with your rcsid)
- Issue a pull request:
 - Navigate to https://github.rpi.edu/DataINCITE/IDEA-Blockchain in your browser
 - It should notify you of your recent push and prompt you to make a pull request.

- If not, find your branch under the popup (defaults to **master**), select and click to issue a pull request
- One of the instructors
- Upload your downloaded rcsid-assignment2-f21.pdf to LMS (replace "rcsid" with your rcsid)
- Be prepared to share your findings in the DeFi Meeting Thursday.

Prepare Transaction Data and Explore

We begin by loading our prepared AAVE transaction data into a dataframe. The dataset has over 400,000 rows, and 27 columns.

We are directly loading the dataframe from an Rds archive instead of a CSV file to conserve space.

```
#load Rds (binary version of csv file) into dataframe
# Assumes this notebook is in: ~/IDEA-Blockchain/DefiResearch/StudentNotebooks/Assignment02
df<-read_rds('.../.../Data/transactions.Rds')
# Let's take a quick look at the first few observation
head(df)</pre>
```

1100	nead(d1)								
##		amount	borrowRate bo	orrowRateMod	e onBehalf(Of	pool	reserve	
##	1	41501.63	6.274937	Variabl	e 8.502518e+4	17 1.03466	8e+48	DAI	
##	2	7000000.00	2.589628	Variabl	e 4.635974e+4	17 1.03466	8e+48	USDT	
##	3	15000.00	8.802541	Variabl	e 3.735263e+4	17 1.03466	8e+48	USDC	
##	4	8193.19	48.747052	Stabl	e 6.896232e+4	17 1.03466	8e+48	USDC	
##	5	11000.00	3.225055	Variabl	e 1.089455e+4	18 1.03466	8e+48	USDT	
##	6	40000.00	5.739208	Variabl	e 2.178337e+4	17 1.03466	8e+48	USDT	
##		timestamp	user	type rese	rvePriceETH	reservePri	ceUSD	amountU	SD
##	1	1621340435	8.502518e+47	borrow 2	.852900e+14	0.99	48044	41286.	00
##	2	1622477822	4.635974e+47	borrow 3	.812835e+14	1.00	00000	7000000.	00
##	3	1619775984	3.735263e+47	borrow 3	.611000e+14	1.00	43389	15065.	80
##	4	1615481632	6.896232e+47	borrow 5	.562201e+14	0.99	93909	8188.	20
##	5	1626914745	1.089455e+48	borrow 4	.971100e+14	1.00	00000	11000.	00
##	6	1620936688	2.178337e+47	borrow 2	.725248e+14	1.00	00000	40000.	00
##		collateral	Amount collate	eralReserve	principalAmou	ınt princi	palRes	serve	
##	1		NA			NA			
##	2		NA			NA			
##	3		NA			NA			
##	4		NA			NA			
##			NA			NA			
##	6		NA			NA			
##		reservePri	ceETHPrincipal	l reservePri	ceUSDPrincipa	al reserve	PriceE	ETHCollat	eral
##			NA			ΝA			NA
##			NA			ΝA			NA
##			NA			ΝA			NA
##			NA			VΑ			NA
##			NA			VΑ			NA
##	6		NA	=		VΑ			NA
##		reservePri	ceUSDCollatera		-	intUSDColl			
##	_			1A	NA		NA		
##	_			1A	NA		NA		
##	_			JA.	NA		NA		
##	_			JA.	NA		NA		
##				1A	NA		NA		
##	6		l	JΑ	NA		NA	1	

```
borrowRateModeFrom borrowRateModeTo stableBorrowRate variableBorrowRate
## 1
                                                                                 NA
## 2
                                                            NA
                                                                                NA
## 3
                                                            NA
                                                                                NA
## 4
                                                            NA
                                                                                NA
## 5
                                                            NA
                                                                                NΑ
## 6
                                                            NA
                                                                                NA
```

Now look at the summaries to see the types, values, and missingness (NA's) of the data.

summary(df)

```
borrowRate
                                              borrowRateMode
                                                                   onBehalfOf
##
        amount
    Min.
            :
                     0
                          Min.
                                       0.0
                                                      :386542
                                                                 Min.
                                                                         :2.578e+33
##
    1st Qu.:
                    24
                          1st Qu.:
                                       3.3
                                             Stable
                                                      : 18408
                                                                 1st Qu.:4.174e+47
##
    Median :
                  1427
                          Median:
                                       3.9
                                              Variable: 76569
                                                                 Median :7.522e+47
##
    Mean
                191103
                          Mean
                                       9.5
                                                                 Mean
                                                                         :7.592e+47
##
    3rd Qu.:
                 24382
                          3rd Qu.:
                                      10.8
                                                                 3rd Qu.:1.168e+48
##
    Max.
            :60000000
                          Max.
                                  :10002.0
                                                                 Max.
                                                                         :1.461e+48
                                  :386542
##
    NA's
            :7289
                          NA's
                                                                 NA's
                                                                         :7289
##
         pool
                                               timestamp
                             reserve
                                                                        user
##
                                                    :1.607e+09
                                                                          :2.578e+33
            :9.862e+47
                          USDC
                                  :105937
                                            Min.
                                                                  Min.
    Min.
##
    1st Qu.:1.035e+48
                          WETH
                                  :105279
                                            1st Qu.:1.615e+09
                                                                  1st Qu.:4.199e+47
                                                                  Median: 8.697e+47
##
    Median :1.035e+48
                          USDT
                                  : 58266
                                            Median :1.621e+09
##
    Mean
            :1.034e+48
                                  : 55211
                                                    :1.620e+09
                                                                          :8.082e+47
                          DAI
                                            Mean
                                                                  Mean
##
    3rd Qu.:1.035e+48
                          LINK
                                  : 26404
                                            3rd Qu.:1.624e+09
                                                                  3rd Qu.:1.173e+48
            :1.035e+48
                          WBTC
                                  : 26344
                                                    :1.629e+09
                                                                          :1.461e+48
##
    Max.
                                            Max.
                                                                  Max.
##
                          (Other):104078
                                                 reservePriceUSD
##
                           reservePriceETH
              type
##
                                   :1.000e+00
                                                 Min.
                                                        :0.000e+00
    borrow
                : 94977
                           Min.
                :192006
                                                 1st Qu.:1.000e+00
##
    deposit
                           1st Qu.:2.865e+14
##
                   6289
                           Median :4.652e+14
                                                 Median :1.000e+00
    liquidation:
##
    redeem
                :126705
                           Mean
                                   :3.458e+23
                                                 Mean
                                                         :6.774e+08
                : 60542
                           3rd Qu.:9.411e+14
                                                 3rd Qu.:1.000e+00
##
    repay
##
    swap
                   1000
                           Max.
                                   :1.647e+28
                                                 Max.
                                                         :4.252e+13
##
                           NA's
                                   :7289
                                                 NA's
                                                         :7289
##
      amountUSD
                          collateralAmount
                                             collateralReserve principalAmount
    Min.
##
                     0
                          Min.
                                                     :475230
                                                                 Min.
                                         0
##
                    70
                          1st Qu.:
                                         1
                                                        2665
                                                                 1st Qu.:
                                                                              962
    1st Qu.:
                                             WETH
##
    Median:
                  5836
                          Median:
                                        14
                                             LINK
                                                         1312
                                                                 Median:
                                                                             4362
                                                                            66005
##
    Mean
                245851
                          Mean
                                      5451
                                             WBTC
                                                     :
                                                          686
                                                                 Mean
##
    3rd Qu.:
                 49871
                          3rd Qu.:
                                       250
                                              AAVE
                                                          333
                                                                 3rd Qu.:
                                                                            21533
##
    Max.
            :754379487
                                  :4638724
                                             UNI
                                                          230
                                                                 Max.
                          Max.
                                                                         :4475668
            :7289
                                  :475230
                                                        1063
##
    NA's
                          NA's
                                              (Other):
                                                                 NA's
                                                                         :475230
##
    principalReserve reservePriceETHPrincipal reservePriceUSDPrincipal
##
            :475230
                      Min.
                              :1.000e+00
                                                  Min.
                                                               0.0
##
    USDC
               2142
                       1st Qu.:4.062e+14
                                                  1st Qu.:
                                                               1.0
##
    USDT
            :
               1549
                       Median: 4.682e+14
                                                  Median:
                                                               1.0
##
    DAI
               1459
                              :1.556e+17
                                                             295.6
                       Mean
                                                  Mean
##
    GUSD
                242
                       3rd Qu.:5.363e+14
                                                  3rd Qu.:
                                                               1.0
            :
##
    TUSD
                175
                              :4.203e+19
                                                          :83819.1
            :
                      Max.
                                                  Max.
##
    (Other):
                722
                      NA's
                              :475230
                                                  NA's
                                                          :475230
##
    reservePriceETHCollateral reservePriceUSDCollateral amountUSDPincipal
##
            :1.000e+00
                                        :0.000e+00
    Min.
                                Min.
                                                             Min.
                                                                            0
    1st Qu.:1.000e+00
                                1st Qu.:0.000e+00
                                                             1st Qu.:
                                                                         1022
```

```
Median :5.110e+14
                               Median :1.000e+00
                                                          Median :
                                                                     4481
##
    Mean
           :2.177e+21
                               Mean
                                      :4.543e+06
                                                          Mean
                                                                    67361
##
    3rd Qu.:1.110e+16
                               3rd Qu.:2.600e+01
                                                          3rd Qu.:
                                                                    22066
                                      :2.509e+09
##
   Max.
           :9.116e+23
                               Max.
                                                          Max.
                                                                 :4571839
##
    NA's
           :475230
                               NA's
                                      :475230
                                                          NA's
                                                                 :475230
##
    \verb|amountUSDCollateral| borrowRateModeFrom| borrowRateModeTo|
                                                              stableBorrowRate
##
   Min.
                  0
                                 :480519
                                                     :480519
                                                               Min. : 0.0
    1st Qu.:
                                                               1st Qu.: 9.0
##
                  0
                        Stable :
                                     471
                                            Stable :
                                                         529
##
    Median:
                476
                        Variable:
                                     529
                                            Variable:
                                                         471
                                                               Median: 10.9
##
   Mean
              37060
                                                               Mean
                                                                      : 11.7
    3rd Qu.:
               7457
                                                               3rd Qu.: 12.0
##
  {\tt Max.}
           :5029023
                                                               Max.
                                                                       :154.7
   NA's
           :475230
                                                               NA's
                                                                       :480519
##
##
   variableBorrowRate
##
  Min.
           : 0.0
##
   1st Qu.:
              3.8
##
  Median: 3.9
##
  Mean
           : 5.7
##
   3rd Qu.: 5.1
## Max.
           :148.7
##
  NA's
           :480519
```

First we'll do some preliminary analysis before we ask detailed questions.

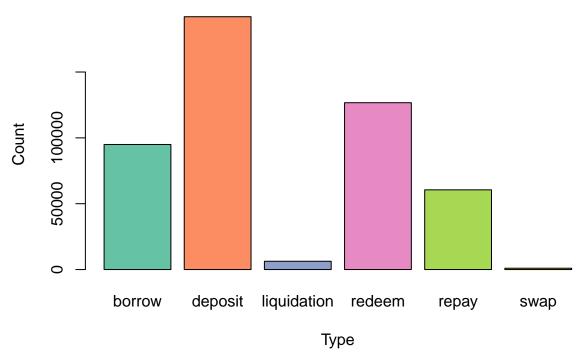
Analyze Transaction Types

Let's examine the different types of *transactions* present in the data. We'll make a simple bar plot to visualize the number of each transaction types. "Deposit" is the most common type of transaction, whereas "swaps" are the most rare.

```
#set color palette
colors = brewer.pal(6, "Set2")

#create barplot
barplot(table(df$type), main='Transaction Type Counts', xlab='Type',ylab='Count',col=colors)
```

Transaction Type Counts

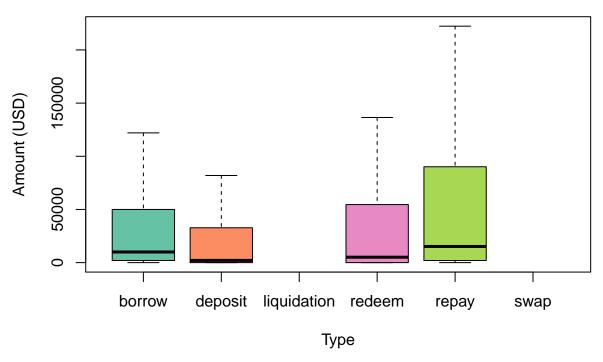


There are more "deposits" than "borrows," because users often need to overcollateralize for loans.

Now we'll examine the amount of US dollars being used in the different types of transactions. We create box plots for the four types of transactions that have the "amount" feature associated with them, and we visualize the distribution of that column for the different transactions.

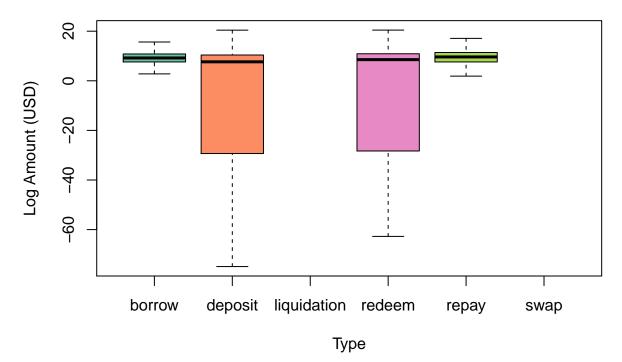
We can see that most transactions are completed with very little money.

Transaction Amounts



We do find some very large amounts, so it's helpful to look at this on a log scale.

Log Transaction Amounts



Observation: There are many borrows and repays with high transactions amounts, but deposits and redeems

have much lower transactions amounts.

Examine Reserve Coins

There are 50 different "Reserve" coins used in transactions in AAVE. Let's create a table of those reserve coins with at least 500 transactions and rank order them by their volume.

```
# Use deplyr to drop NA reserves, add the counts and then kep only the top 20
reservecoins <- df %>% drop_na(reserve) %>%
    count(reserve) %>%
    arrange(-n) %>%
    head(50)

# Add the rank to help keep track of the reserve coins
reservecoins <- reservecoins %>%
    mutate(rank=1:nrow(reservecoins),.before=reserve)

# List the results nicely with kable()
kable(reservecoins)
```

2 WETH 105 3 USDT 58 4 DAI 55 5 LINK 26 6 WBTC 26 7 AAVE 12 8 CRV 10 9 UNI 7 10 XSUSHI 7 11 SNX 66 12 SUSD 66 13 66 15 YFI 55 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 22 21 ENJ 22 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	1
3 USDT 58 4 DAI 55 5 LINK 26 6 WBTC 26 7 AAVE 12 8 CRV 10 9 UNI 7 10 XSUSHI 7 11 SNX 66 12 SUSD 66 13 66 15 YFI 55 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 22 21 ENJ 22 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	0593
4 DAI 55 5 LINK 26 6 WBTC 26 7 AAVE 12 8 CRV 10 9 UNI 7 10 XSUSHI 7 11 SNX 66 12 SUSD 66 13 66 14 GUSD 66 15 YFI 56 16 BUSD 44 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 3 30 ZRX	05279
5 LINK 26 6 WBTC 26 7 AAVE 12 8 CRV 10 9 UNI 7 10 XSUSHI 7 11 SNX 6 12 SUSD 6 13 6 14 GUSD 6 15 YFI 5 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 3 30 ZRX	58260
6 WBTC 7 AAVE 12 8 CRV 9 UNI 70 XSUSHI 71 SNX 66 12 SUSD 66 13 66 14 GUSD 66 15 YFI 16 BUSD 17 TUSD 18 BAL 19 MKR 20 REN 21 ENJ 22 MANA 23 AmmWETH 24 RAI 25 AMPL 26 AmmUSDC 27 BAT 28 KNC 29 AmmDAI 30 ZRX	5521
7 AAVE 8 CRV 9 UNI 7 10 XSUSHI 11 SNX 6 12 SUSD 6 6 13 6 14 GUSD 6 6 15 YFI 16 BUSD 17 TUSD 18 BAL 19 MKR 20 REN 21 ENJ 22 MANA 23 AmmWETH 24 RAI 25 AMPL 26 AmmUSDC 27 BAT 28 KNC 29 AmmDAI 30 ZRX	2640
8 CRV 10 9 UNI 7 10 XSUSHI 7 11 SNX 66 12 SUSD 66 13 66 14 GUSD 66 15 YFI 55 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 22 21 ENJ 22 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	2634
9 UNI 7 10 XSUSHI 7 11 SNX 6 12 SUSD 6 13 6 14 GUSD 6 15 YFI 5 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	12174
10 XSUSHI 7 11 SNX 6 12 SUSD 6 13 6 14 GUSD 6 15 YFI 5 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	1059
11 SNX 6 12 SUSD 6 13 6 14 GUSD 6 15 YFI 5 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	754'
12 SUSD 6 13 6 14 GUSD 6 15 YFI 5 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	733'
13 66 14 GUSD 66 15 YFI 5 16 BUSD 44 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	6938
14 GUSD 6 15 YFI 5 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	6542
15 YFI 5 16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	6289
16 BUSD 4 17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	6009
17 TUSD 3 18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	5919
18 BAL 3 19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	486
19 MKR 3 20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	331'
20 REN 2 21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	3152
21 ENJ 2 22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	310
22 MANA 1 23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	2638
23 AmmWETH 1 24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	245'
24 RAI 1 25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	1993
25 AMPL 1 26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	1778
26 AmmUSDC 1 27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	1532
27 BAT 1 28 KNC 1 29 AmmDAI 1 30 ZRX	149'
28 KNC 1 29 AmmDAI 1 30 ZRX	140
29 AmmDAI 1 30 ZRX	137'
30 ZRX	1349
	1260
21 AmmUSDT	90
	82
	34
33 AmmBptBALWETH	24

rank	reserve	n
34	AmmBptWBTCWETH	159
35	AmmUniUSDCWETH	136
36	RENFIL	90
37	${\bf AmmUniUNIWETH}$	68
38	AmmUniWBTCWETH	57
39	${\bf AmmUniDAIWETH}$	52
40	${\bf AmmUniLINKWETH}$	43
41	${\bf AmmUniAAVEWETH}$	19
42	AmmUniCRVWETH	11
43	PAX	11
44	${\bf AmmUniWBTCUSDC}$	10
45	AmmUniSNXWETH	7
46	${\bf AmmUniRENWETH}$	6
47	${\bf AmmUniYFIWETH}$	6
48	${ m AmmUniMKRWETH}$	5
49	AmmUniBATWETH	4
50	AmmUniDAIUSDC	3

Let's look at the number of transactions types for each currency.

```
TopcoinSummary <- df %>% filter(reserve %in% reservecoins$reserve) %>%
  group_by(reserve) %>%
  count(type) %>%
  mutate(percent = n/sum(n)*100)

kable(TopcoinSummary)
```

reserve	type	n	percent
	liquidation	6289	100.0000000
AAVE	borrow	2	0.0164285
AAVE	deposit	7028	57.7295876
AAVE	redeem	5141	42.2293412
AAVE	repay	3	0.0246427
${\bf AmmBptBALWETH}$	deposit	171	70.0819672
${\bf AmmBptBALWETH}$	redeem	73	29.9180328
AmmBptWBTCWETH	deposit	97	61.0062893
AmmBptWBTCWETH	redeem	62	38.9937107
AmmDAI	borrow	529	41.7851501
AmmDAI	deposit	289	22.8278041
AmmDAI	redeem	209	16.5086888
AmmDAI	repay	239	18.8783570
${\bf AmmUniAAVEWETH}$	deposit	11	57.8947368
AmmUniAAVEWETH	redeem	8	42.1052632
AmmUniBATWETH	deposit	3	75.0000000
AmmUniBATWETH	redeem	1	25.0000000
AmmUniCRVWETH	deposit	8	72.7272727
AmmUniCRVWETH	redeem	3	27.2727273
AmmUniDAIUSDC	deposit	2	66.6666667
AmmUniDAIUSDC	redeem	1	33.3333333
AmmUniDAIWETH	deposit	32	61.5384615
AmmUniDAIWETH	redeem	20	38.4615385
AmmUniLINKWETH	deposit	30	69.7674419

reserve	type	n	percent
AmmUniLINKWETH	redeem	13	30.2325581
AmmUniMKRWETH	deposit	4	80.0000000
AmmUniMKRWETH	redeem	1	20.0000000
AmmUniRENWETH	deposit	3	50.0000000
AmmUniRENWETH	redeem	3	50.0000000
AmmUniSNXWETH	deposit	3	42.8571429
AmmUniSNXWETH	redeem	4	57.1428571
AmmUniUNIWETH	deposit	42	61.7647059
AmmUniUNIWETH	redeem	26	38.2352941
AmmUniUSDCWETH	deposit	82	60.2941176
AmmUniUSDCWETH	redeem	54	39.7058824
AmmUniWBTCUSDC	deposit	6	60.0000000
AmmUniWBTCUSDC	redeem	4	40.0000000
AmmUniWBTCWETH	deposit	37	64.9122807
AmmUniWBTCWETH	redeem	20	35.0877193
AmmUniYFIWETH	deposit	5	83.3333333
AmmUniYFIWETH	redeem	1	16.6666667
AmmUSDC	borrow	283	20.1423488
AmmUSDC	deposit	537	38.2206406
AmmUSDC	redeem	369	26.2633452
AmmUSDC	repay	216	15.3736655
AmmUSDT	borrow	180	21.8181818
AmmUSDT	deposit	297	36.0000000
AmmUSDT	redeem	209	25.3333333
AmmUSDT	repay	139	16.8484848
AmmWBTC	borrow	48	13.9534884
AmmWBTC	deposit	163	47.3837209
AmmWBTC	redeem	99	28.7790698
AmmWBTC	repay	34	9.8837209
AmmWETH	borrow	180	10.1237345
AmmWETH	deposit	1014	57.0303712
AmmWETH	redeem	473	26.6029246
AmmWETH	repay	111	6.2429696
AMPL	borrow	438	29.2585170
AMPL	deposit	601	40.1469606
AMPL	redeem	301	20.1068804
AMPL	repay	157	10.4876420
BAL	borrow	215	6.8210660
BAL	deposit	2171	68.8769036
BAL	redeem	612	19.4162437
BAL	repay	154	4.8857868
BAT	borrow	158	11.4742193
BAT	deposit	750	54.4662309
BAT	redeem	335	24.3282498
BAT	repay	132	9.5860566
BAT	swap	2	0.1452433
BUSD	borrow	1685	34.6493934
BUSD	deposit	1135	23.3395024
BUSD	redeem	836	17.1910343
BUSD	repay	1207	24.8200699
CRV	borrow	1054	9.9499670
CRV	deposit	5780	54.5643349
	r		

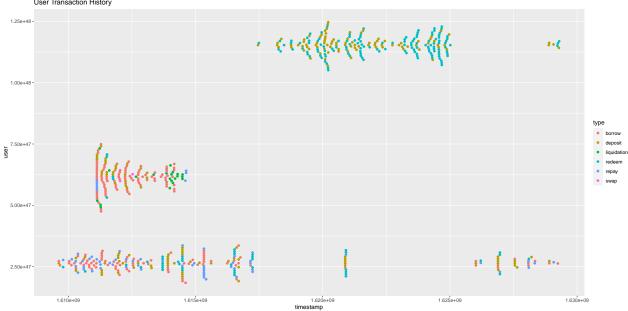
reserve	type	n	percent
CRV	redeem	2607	24.6105919
CRV	repay	1152	10.8751062
DAI	borrow	14133	25.5981598
DAI	deposit	18552	33.6019996
DAI	redeem	13381	24.2361124
DAI	repay	8895	16.1109199
DAI	swap	250	0.4528083
ENJ	borrow	234	9.5238095
ENJ	deposit	1302	52.9914530
ENJ	redeem	681	27.7167277
ENJ	repay	239	9.7273097
ENJ	swap	1	0.0407000
GUSD	borrow	2282	37.9763688
GUSD	deposit	1493	24.8460642
GUSD	redeem	967	16.0925279
GUSD		1267	21.0850391
KNC	repay	136	10.0815419
KNC	borrow		47.6649370
	deposit	643	
KNC	redeem	411	30.4670126
KNC	repay	157	11.6382506
KNC	swap	2	0.1482580
LINK	borrow	1321	5.0030298
LINK	deposit	15270	57.8321466
LINK	redeem	8713	32.9987881
LINK	repay	1097	4.1546735
LINK	swap	3	0.0113619
MANA	borrow	220	11.0386352
MANA	deposit	1018	51.0787757
MANA	redeem	563	28.2488710
MANA	repay	192	9.6337180
MKR	borrow	188	6.0625605
MKR	deposit	1766	56.9493712
MKR	redeem	986	31.7961948
MKR	repay	159	5.1273783
MKR	swap	2	0.0644953
PAX	borrow	8	72.7272727
PAX	deposit	2	18.1818182
PAX	redeem	1	9.0909091
RAI	borrow	352	22.9765013
RAI	deposit	644	42.0365535
RAI	redeem	326	21.2793734
RAI	repay	210	13.7075718
REN	borrow	196	7.4298711
REN	deposit	1417	53.7149356
REN	redeem	840	31.8423048
REN	repay	183	6.9370735
REN	swap	2	0.0758150
RENFIL	borrow	29	32.2222222
RENFIL	deposit	28	31.1111111
RENFIL	redeem	11	12.2222222
RENFIL	repay	22	24.444444
SNX	borrow	433	6.2409916

reserve	type	n	percent
SNX	deposit	4002	57.6823292
SNX	redeem	2052	29.5762468
SNX	repay	451	6.5004324
SUSD	borrow	1277	19.5200245
SUSD	deposit	2403	36.7318863
SUSD	$\stackrel{ ext{redeem}}{ ext{c}}$	1781	27.2240905
SUSD	repay	1081	16.5239988
TUSD	borrow	991	29.8763943
TUSD	deposit	853	25.7160084
TUSD	$\stackrel{ ext{redeem}}{ ext{c}}$	661	19.9276455
TUSD	repay	796	23.9975882
TUSD	swap	16	0.4823636
UNI	borrow	567	7.5129190
UNI	deposit	3912	51.8351663
UNI	redeem	2540	33.6557573
UNI	repay	527	6.9829071
UNI	swap	1	0.0132503
USDC	borrow	35469	33.4812200
USDC	deposit	27586	26.0400049
USDC	redeem	22131	20.8907181
USDC	repay	20326	19.1868752
USDC	swap	425	0.4011818
USDT	borrow	22332	38.3276697
USDT	deposit	12593	21.6129475
USDT	redeem	12393 10349	17.7616449
USDT		10349 12719	21.8291971
USDT	repay	273	0.4685408
WBTC	swap borrow	$\frac{273}{2082}$	7.9031278
WBTC	deposit	13994	53.1202551
WBTC	redeem	8442	32.0452475
WBTC		1816	6.8934103
WBTC	repay	1010	0.0379593
WETH	swap borrow	7234	6.8712659
			53.5462913
WETH	deposit	56373	
WETH	redeem	35505	33.7246744
WETH	repay	6155	5.8463701
WETH	swap	12	0.0113983
XSUSHI	borrow	242	3.2983508
XSUSHI	deposit	4382	59.7246831
XSUSHI	redeem	2454	33.4469129
XSUSHI	repay	259	3.5300532
YFI	borrow	403	6.8085825
YFI	deposit	2976	50.2787633
YFI	redeem	2146	36.2561243
YFI	repay	394	6.6565298
ZRX	borrow	76	8.3977901
ZRX	deposit	496	54.8066298
ZRX	redeem	279	30.8287293
ZRX	repay	53	5.8563536
ZRX	swap	1	0.1104972

Look at Sample User Transaction Histories

Finally, we will examine the transaction history of different users. To do this, we will select 3 random users from the data who have completed between 100 and 300 transactions. Then, we create swarmplots displaying the different types of transactions those users made over time.

```
#set seed
set.seed(1)
# Select three random users that have between 100 and 300 transactions
users<-vector(length=3)
count<-0
while(count<=3){</pre>
  success<-FALSE
  while(!success){
    #get random user
    ruser<-sample(df$user,1)
    #check for valid number of transactions
    length<-nrow(filter(df,user==ruser))</pre>
    if (length>100 && length<300) {
      users[count]=ruser
      success<-TRUE
      count<-count+1
    }
  }
df.rusers<-filter(df, user %in%users)</pre>
# Create a "swarmplot"
ggplot(df.rusers,aes(user, timestamp,color=type)) +
        geom_beeswarm(cex=1)+
        coord flip()+
        ggtitle("User Transaction History")
    User Transaction History
```



Observation: Users have very different transactions patterns, which we will try to better understand.

Activities

$\#\#Exercise\ 1(10pts)$

- 1. Divide the top 20 reserve coins between your team members so each team member has the same amount of coins; feel free to add or subtract coins if necessary.
- 2. Look up your coins on the internet to find out what they are. ProTip: Look them up on http://defipulse.com to see their *Total Value Locked (TVL)*.
- 3. Examine the percentage of transaction types for your coins. Hypothesize why a given coin might have more of one type of transaction than another.
- 4. Prepare one slide with the findings for each of your coins. (one slide summarizing each coin)
- 5. Coordinate with your team, to combine each of your member's coin descriptions into a single presentation. Please develop a common format or template for presenting your coin summaries so that the common information for a coin (e.g. TVL) is shown in the same format. (Your slide summaries should look the same!)
- 6. Be prepared to present your team presentation to your client in class on Thursday 9/16.

$\#\#Exercise\ 2(10pts)$

- 1. Perform a "creative exploration" of some aspect of the Defi data that you find interesting. Add your work in this notebook. Your work should include at least one data visualization.
- 2. Put your work in this notebook.
- 3. Write a paragraph describing your findings in the context of DeFi.
- 4. Be prepared to share (2 minutes) in team meeting.
- 5. You'll receive extra credit for work that goes "above and beyond" this assignment!

```
library(ggplot2)
x ax <-c()
for (t in levels(df$type)) {
  x_ax \leftarrow c(x_ax, rep(t,3))
}
condition <- rep(levels(df$borrowRateMode),6)</pre>
amount <- c()
for (t in levels(df$type)) {
  for (brm in levels(df$borrowRateMode)) {
    temp <- df %>% filter(type == t, borrowRateMode == brm)
    amount <- c(amount, mean(temp$amount))</pre>
  }
}
data <- data.frame(x_ax,condition,amount)</pre>
ggplot(data, aes(fill=condition, y=amount, x=x_ax)) +
  geom_bar(position="dodge", stat="identity")
```

Warning: Removed 13 rows containing missing values (geom bar).

