```
In [1]:
          import pandas as pd
          import numpy as np
          data = pd.read csv(r'C:\Users\Tess-leslie\Documents\newcryptocurrency p
          rices.csv')
          data
Out[2]:
                                  Trade
                CryptoCurrency
                                            Daily
                                                      Trade
                                                                                 52-Week
High
                                                                Daily
                                Time(US
                                                                                          Prev.Close
                                                                         Open
                                            High
                          Type
                                                       Date
                                                                 Low
                                  Time)
                          BTC 06:13AM
                                         8,231.15
                                                   6/10/2019
                                                             7,931.36
                                                                       8,168.93 13,829.07
                                                                                            8,168.24 3
             0
                                                                                 362.819
             1
                                06:13AM
                                         177.6656
                                                   6/10/2019
                                                             172.4018
                                                                      177.1539
                                                                                            177.0681
             2
                               06:13AM
                          XRP
                                           0.2569
                                                   6/10/2019
                                                               0.2478
                                                                         0.2543
                                                                                  0.5655
                                                                                              0.2543
             3
                          BCC 06:13AM
                                         226.3218
                                                             218.3572 222.8465
                                                                                 642.8143
                                                                                            222.8102
                                                   6/10/2019
                           LTC
                               06:13AM
                                          57.3156
                                                   6/10/2019
                                                              55.4602
                                                                        56.8784
                                                                                 145.8824
                                                                                             56.8571
                                                  15/11/2019
           615
                          ETC 04:40AM
                                           4.8759
                                                               4.6647
                                                                         4.744
                                                                                  9.8644
                                                                                              4.7454
           616
                          NEO 04:40AM
                                                              12.2852
                                                                        12.6726
                                                                                  20.9391
                                                                                             12.6755
                                          13.3447
                                                  15/11/2019
           617
                          LINK 04:37AM
                                                                         3.1058
                                           3.1058
                                                  15/11/2019
                                                               2.9763
                                                                                  3.1346
                                                                                              3.0984
           618
                          XEM 04:37AM
                                           0.0422
                                                  15/11/2019
                                                               0.0398
                                                                         0.0402
                                                                                  0.0975
                                                                                              0.0401
           619
                          ZEC 04:40AM
                                          37.0196 15/11/2019
                                                              35.7038
                                                                         36.428
                                                                                 124.1407
                                                                                             36.4309
          620 rows × 16 columns
In [3]:
          from pandas.api.types import is_string_dtype
          def train cats(df):
```

```
for n,c in df.items():
    if is_string_dtype(c): df[n] = c.astype('category').cat.as_orde
red()

def apply_cats(df, trn):
    for n,c in df.items():
        if (n in trn.columns) and (trn[n].dtype.name=='category'):
            df[n] = pd.Categorical(c, categories=trn[n].cat.categories,
            ordered=True)
            df[n] = df[n].cat.codes
```

```
In [4]: #first, create a copy where we apply the changes:
    data_test = data.copy()

    train_cats(data)
    #this converts 'string' variables to categories datatype

apply_cats(data_test, data)
    #this applys the numerical labelling onto categorical variables, but it
    is done on data (internally),
    #u will not see it at the display. Then it uses the labeling as a refer
    ence and apply it on 'data_test',
    #which you will only see the actual labelling conversion
```

In [5]: data\_test

## Out[5]:

	CryptoCurrency Type	Trade Time(US Time)	Daily High	Trade Date	Daily Low	Open	52- Week High	Prev.Close	52- Week Low	Price Direction	С
(	) 4	26	508	22	479	511	27	512	11	1	
	1 8	26	216	22	215	216	37	218	20	1	
:	2 18	26	95	22	87	92	13	92	6	0	
;	3 1	26	298	22	297	299	44	300	19	1	
	4 10	26	418	22	419	426	31	427	10	1	

	CryptoCurrency Type	Trade Time(US Time)	Daily High	Trade Date	Daily Low	Open	52- Week High	Prev.Close	52- Week Low	Price Direction	С
615	7	1	386	8	382	386	46	388	12	0	
616	12	1	188	8	181	185	34	186	16	0	
617	9	0	320	8	282	324	36	325	4	1	
618	15	0	48	8	38	38	1	40	2	1	
619	19	1	353	8	345	350	26	352	13	0	
#Scaling the dataset from sklearn.preprocessing import MinMaxScaler scaler = MinMaxScaler() data_scaled = scaler.fit_transform(data_test.values)											
data	_scaled										
array([[2.10526316e-01, 6.66666667e-01, 9.37269373e-01,, 9.17077902e-02, 5.19789957e-01, 5.18710622e-01], [4.21052632e-01, 6.66666667e-01, 3.98523985e-01,, 8.73467223e-04, 1.03973307e-02, 1.06554029e-02], [9.47368421e-01, 6.66666667e-01, 1.75276753e-01,, 6.26820604e-06, 1.42216388e-05, 4.60329508e-04],, [4.73684211e-01, 0.00000000e+00, 5.90405904e-01,, 1.32652732e-05, 2.83338803e-04, 7.13248191e-04], [7.89473684e-01, 0.00000000e+00, 8.85608856e-02,, 5.53934487e-06, 8.75177770e-07, 4.46764665e-04], [1.00000000e+00, 2.56410256e-02, 6.51291513e-01,, 8.60639267e-04, 1.58450935e-03, 2.03691431e-03]])											

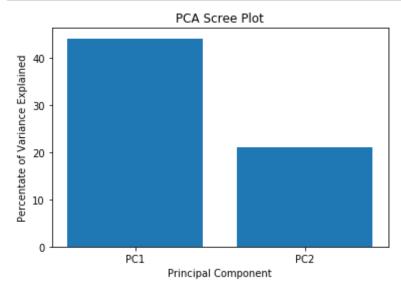
In [6]:

In [7]:

Out[7]:

```
In [18]: #Using PCA to reduce dataset dimension
         from sklearn.decomposition import PCA
         data pca = PCA().fit(data scaled)
In [25]: #Plot graph to check the number of components needed to explain the dat
         aset
         from matplotlib import pyplot as plt
         from matplotlib.pyplot import figure
         %matplotlib inline
         plt.figure()
         plt.plot(np.cumsum(data pca.explained variance ratio ))
         plt.xlabel('Number of Components')
         plt.ylabel('Variance (%)') #for each component
         plt.grid()
         plt.show()
            1.0
            0.9
          Variance (%)
0.7
            0.6
            0.5
                                         10
                                              12
                                                   14
                     2
                            Number of Components
In [10]: pca = PCA(n components=2)
         data_pca = pca.fit_transform(data_scaled)
In [11]: #Plot barplot for variance explained
         percent variance = np.round(pca.explained variance ratio * 100, decimal
```

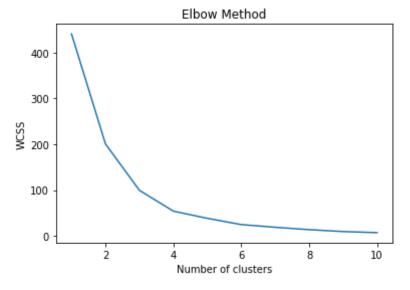
```
s =2)
columns = ['PC1', 'PC2']
plt.bar(x= range(1,3), height=percent_variance, tick_label=columns)
plt.ylabel('Percentate of Variance Explained')
plt.xlabel('Principal Component')
plt.title('PCA Scree Plot')
plt.show()
```



Explained variation per principal component: [0.44111648 0.21112322]

```
In [13]: #Find the number of cluster,k needed using the Elbow Plot
    from sklearn.cluster import KMeans
    wcss = []
    for i in range(1, 11):
        kmeans = KMeans(n_clusters=i, init='k-means++', max_iter=300, n_init=10, random_state=0)
        kmeans.fit(data_pca)
```

```
wcss.append(kmeans.inertia_)
plt.plot(range(1, 11), wcss)
plt.title('Elbow Method')
plt.xlabel('Number of clusters')
plt.ylabel('WCSS')
plt.show()
```



```
In [14]: data_pca_df = pd.DataFrame(data = data_pca, columns = ['PC1', 'PC2'])
    data_pca_df.head()
```

## Out[14]:

	PC1	PC2
0	-1.007772	0.357483
1	-0.288403	0.501530
2	0.840316	-0.227710
3	-0.628142	0.408959
4	-0.665149	0.422552

In [15]: kmeans = KMeans(n\_clusters=4).fit(data\_pca\_df)

```
centroids = kmeans.cluster centers
         print(centroids)# Centroid axis
         plt.scatter(data_pca_df['PC1'], data_pca_df['PC2'], c= kmeans.labels_.a
         stype(float), s=50, alpha=0.5)
         plt.scatter(centroids[:, 0], centroids[:, 1], c='red', s=50)
         figure(num=None, figsize=(8, 6), dpi=80, facecolor='w', edgecolor='k')
         [[-0.3437467 -0.52348955]
          [-0.57187776 0.45269061]
          [ 0.93022956 -0.20140652]
          [ 0.62773645  0.75308469]]
Out[15]: <Figure size 640x480 with 0 Axes>
                                0.8
           0.6
           0.4
           0.2
           0.0
          -0.2
          -0.4
          -0.6
                 -1.0
                        -0.5
                                0.0
                                       0.5
                                              1.0
         <Figure size 640x480 with 0 Axes>
In [16]: #From the cluster plot above, it can be observed that there are 4 clust
         ers with their each centroids
```