

BTC-FBProphet

September 29, 2021

1 BTC - Facebook Prophet

1.0.1 Importing libraries

```
[1]: import warnings
warnings.filterwarnings('ignore')
import pandas as pd
import matplotlib.pyplot as plt
import matplotlib
import seaborn as sns
%matplotlib inline
from matplotlib.pylab import rcParams
plt.style.use('ggplot')
import _pickle as pickle

from fbprophet import Prophet as proph
```

1.0.2 Loading in the Data

```
[2]: with open("curr_bitcoin.pickle", 'rb') as fp:
      ts = pickle.load(fp)
```

1.0.3 Formatting the data for Facebook Prophet

```
[3]: # Resetting the index back so Dates are no longer indexed
ts.reset_index(inplace=True)

# Renaming the columns for use in FB prophet
ts.rename(columns={'Date': 'ds', 'Close': 'y'}, inplace=True)

ts.head()
```

```
[3]:      ds      y
0 2017-01-01  995.440002
1 2017-01-02 1017.049988
2 2017-01-03 1033.300049
3 2017-01-04 1135.410034
```

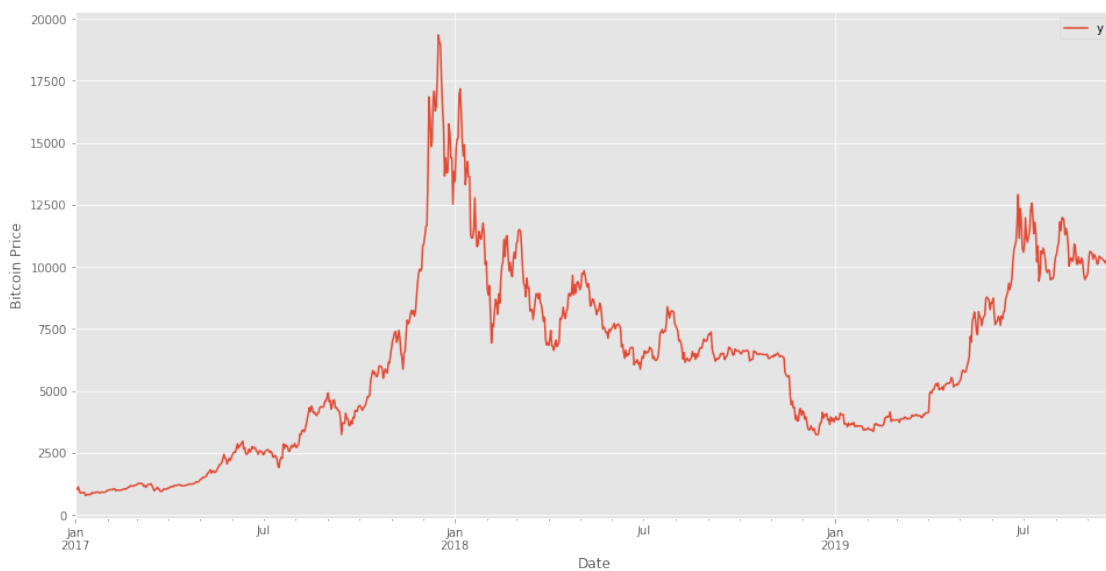
4 2017-01-05 989.349976

Plotting

```
[4]: # Plotting the price
pd.plotting.register_matplotlib_converters()

ax = ts.set_index('ds').plot(figsize=(16,8))
ax.set_ylabel('Bitcoin Price')
ax.set_xlabel('Date')

plt.show()
```



1.0.4 Modeling

```
[5]: # Fitting and training
mod = proph(interval_width=0.95)
mod.fit(ts)
```

INFO:fbprophet:Disabling daily seasonality. Run prophet with daily_seasonality=True to override this.

```
[5]: <fbprophet.forecaster.Prophet at 0x10eed9dd8>
```

Creating future dates to forecast

```
[6]: # Setting up predictions to be made
future = mod.make_future_dataframe(periods=30, freq='D')
```

```
future.tail()
```

```
[6]:          ds
1024 2019-10-22
1025 2019-10-23
1026 2019-10-24
1027 2019-10-25
1028 2019-10-26
```

Forecasting future values

```
[7]: # Making predictions
forecast = mod.predict(future)
forecast.tail()
```

```
[7]:          ds          trend    yhat_lower    yhat_upper    trend_lower \
1024 2019-10-22  13426.529950  11230.521604  15556.067398  13073.006208
1025 2019-10-23  13464.816732  11228.470609  15557.780822  13092.609796
1026 2019-10-24  13503.103514  11350.928631  15837.016573  13111.056576
1027 2019-10-25  13541.390296  11629.524726  15669.706178  13113.968539
1028 2019-10-26  13579.677078  11611.517797  15950.098957  13125.231789

          trend_upper    additive_terms    additive_terms_lower \
1024  13765.663926      -56.780055      -56.780055
1025  13822.528647      -19.827599      -19.827599
1026  13876.456549       -5.488892       -5.488892
1027  13942.419261       77.735934       77.735934
1028  14002.384971      129.802920      129.802920

          additive_terms_upper    weekly    weekly_lower    weekly_upper    yearly \
1024          -56.780055    -9.705904    -9.705904    -9.705904   -47.074151
1025          -19.827599   -15.840328   -15.840328   -15.840328    -3.987271
1026           -5.488892   -40.385119   -40.385119   -40.385119   34.896228
1027           77.735934    8.777916    8.777916    8.777916   68.958018
1028          129.802920   32.185743   32.185743   32.185743   97.617178

          yearly_lower    yearly_upper    multiplicative_terms \
1024    -47.074151    -47.074151           0.0
1025     -3.987271     -3.987271           0.0
1026     34.896228     34.896228           0.0
1027     68.958018     68.958018           0.0
1028     97.617178     97.617178           0.0

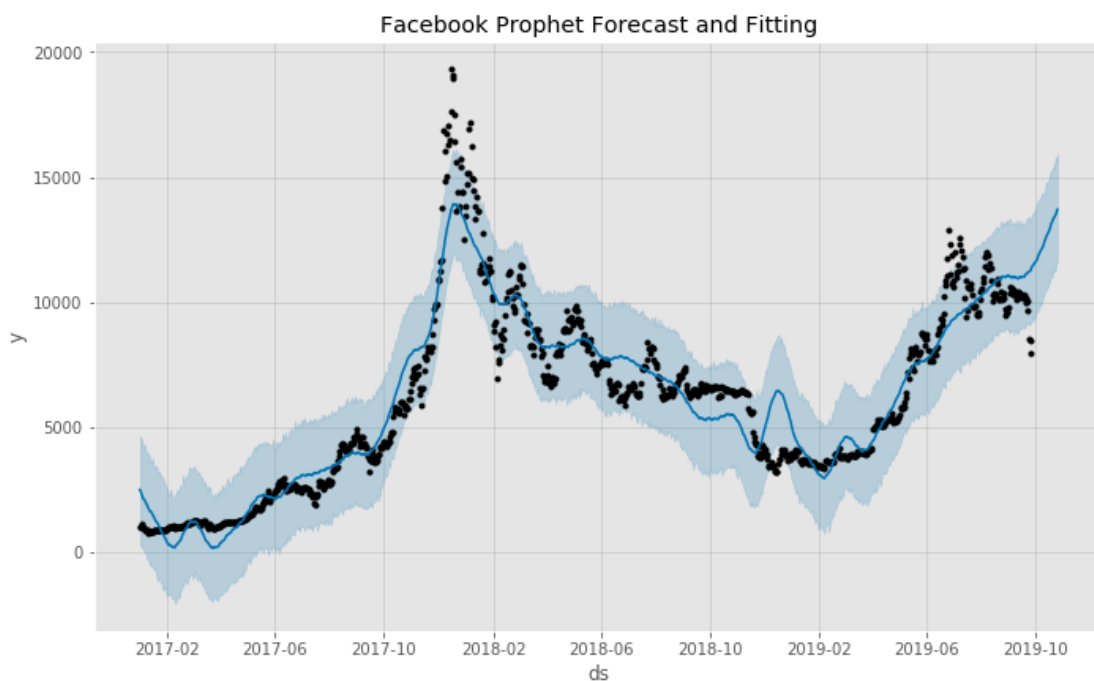
          multiplicative_terms_lower    multiplicative_terms_upper          yhat
1024                0.0                0.0  13369.749895
1025                0.0                0.0  13444.989133
1026                0.0                0.0  13497.614622
```

| | | | |
|------|-----|-----|--------------|
| 1027 | 0.0 | 0.0 | 13619.126230 |
| 1028 | 0.0 | 0.0 | 13709.479998 |

1.0.5 Plotting Values

- Blue line = forecasted values
- Black dots = observed values
- Uncertainty intervals = blue shaded region

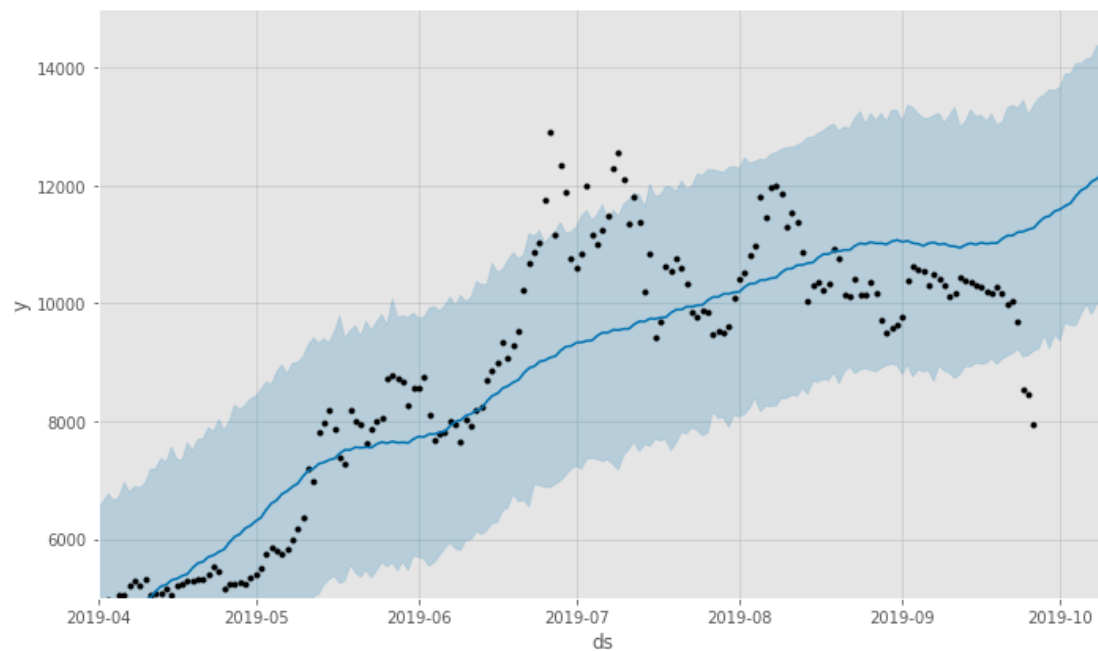
```
[17]: mod.plot(forecast, uncertainty=True)
plt.title('Facebook Prophet Forecast and Fitting')
plt.savefig('fb_fc_fit.png')
plt.show()
```



Graph above zoomed in

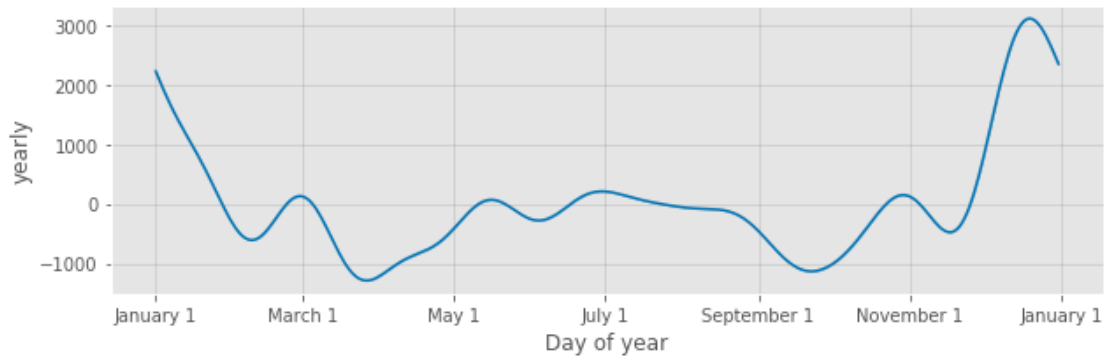
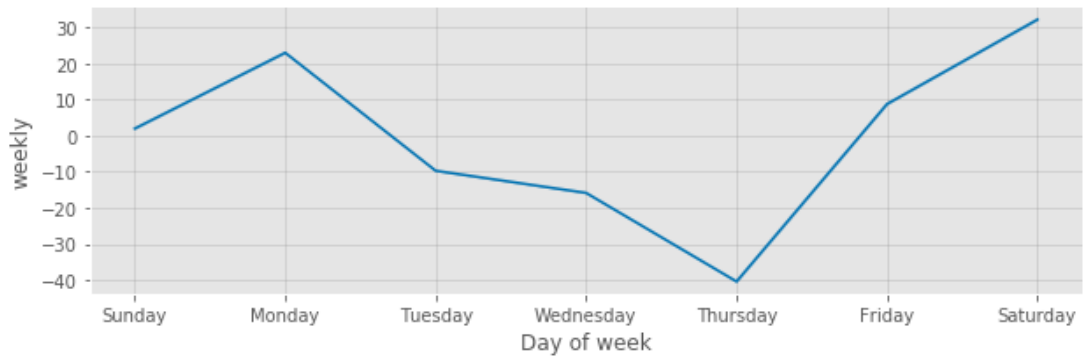
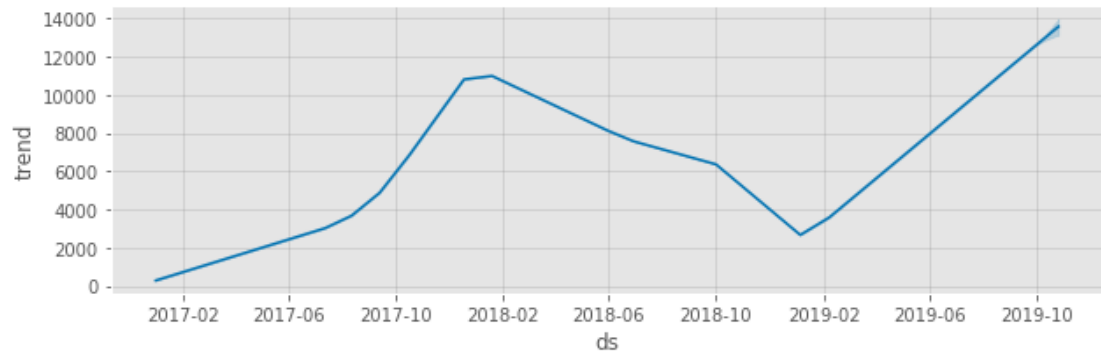
```
[13]: mod.plot(forecast, uncertainty=True)

plt.xlim(['2019-04-01', '2019-10-10'])
plt.ylim([5000, 15000])
plt.savefig('fb_zoom.png')
plt.show()
```



Plotted components of the forecasts

```
[10]: mod.plot_components(forecast)
      plt.show()
```



[]: