EDA

June 3, 2022

1 Crypto Trading Bot EDA- TEAM 139

1.1 Description

The project consists of a cryptocurrency investment tool that will make trading decisions seeking to maximize profit on a portfolio with a given investment time horizon. To achieve this goal, we will develop a price prediction model based on two components: public information from the cryptocurrency market, and a natural language processing model that captures relevant signals coming from social media such as Twitter. Finally, we will design a dashboard to monitor the results of our investment tool.

Here we present an exploratory analysis of the cryptocurrency data retrieved from different sources.

1.2 Information sources

Market economic information. For this, the historical records of each cryptocurrency and the supply and demand at exact times would be needed. This information will be obtained from the following API:

- 1. https://finance.yahoo.com/. In its free version, we have a total of 5000 requests/day.
- 2. https://polygon.io/. In its free version, we have a total of 5 requests-minute.
- 3. https://www.alphavantage.co/. In its free version, we have a total of 500 requests/day.

The following code will import care of importing the necessary configuration from the APIs

```
[63]: from app.log import logging_config
from os.path import dirname, join
from dotenv import load_dotenv
import logging
from app.util.message import starting_message
from app import yahoo_finance, Polygon, Alphavantage
import pandas as pd
import time
from datetime import datetime
```

```
[64]: #print(join(dirname(__file__), '.env'))
    #load_dotenv(dotenv_path=join(dirname(__file__), '.env'))
    load_dotenv()
    from os import environ
    print(environ.get("POLYGON_KEY"))
```

```
print(environ.get("ALPHA_KEY"))
```

PWRjSfmBc9xYnPZMQhA9ukDOuOIId90D 4RBB1VWACSPNF8DH

```
[65]: logging_config.init_logging()
   __LOG = logging.getLogger(__name__)
   __LOG.info('..... Initialization Completed .....')
   __LOG.info(starting_message())
```

2 Yahoo Finance

Yfinance is a public package that can be installed using "pip install finance". It gets daily and real-time market information from different cryptocurrency symbols. This package allows us to access the **open**, **maximum**, **minimum**, and **close** prices from the cryptocurrency symbol of our interest for a selected time window. Additionally, we can get the traded **volume** for the same period.

```
[66]:
                                                                         Adj Close \
             Date
                          Open
                                       High
                                                     Low
                                                                Close
     0 2019-12-16 7153.663086
                                7518.033203
                                             6540.049316
                                                          7511.588867
                                                                       7511.588867
     1 2019-12-23 7508.902344
                                7656.176270 7189.934082
                                                          7422.652832 7422.652832
     2 2019-12-30 7420.272949
                                7544.497070
                                             6914.996094
                                                          7411.317383
                                                                      7411.317383
     3 2020-01-06 7410.452148
                                8396.738281 7409.292969
                                                          8192.494141
                                                                      8192.494141
     4 2020-01-13 8189.771973
                                9164.362305 8079.700684 8706.245117 8706.245117
```

Volume

- 0 165399102665
- 1 161758217053
- 2 149690652648
- 3 184901289966
- 4 241668743794

The following are the columns in the dataset:

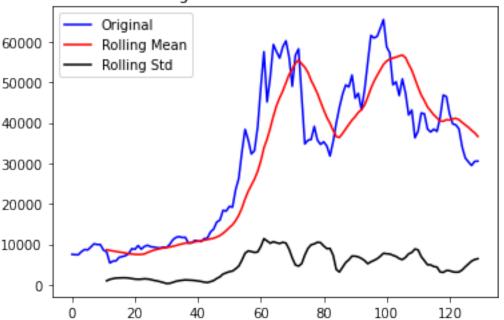
1. **Date**: The date requested of the cryptocurrency symbol data.

- 2. **Open**: The open price for the symbol in the given time period.
- 3. **High:** The highest price for the symbol in the giben time period.
- 4. Low: The lowest price for the symbol in the giben time period.
- 5. Close: The close price for the symbol in the given time period.
- 6. Adj Close: Adjusted close price for the symbol in the given time period.
- 7. **Volume**: The trading volume of the symbol in the given time period.

```
[67]: import matplotlib.pyplot as plt
      from statsmodels.tsa.stattools import adfuller
      def test_stationarity(timeseries):
          #Determing rolling statistics
          rolmean = pd.Series(timeseries).rolling(window=12).mean()
          rolstd = pd.Series(timeseries).rolling(window=12).std()
          #Plot rolling statistics:
          orig = plt.plot(timeseries, color='blue',label='Original')
          mean = plt.plot(rolmean, color='red', label='Rolling Mean')
          std = plt.plot(rolstd, color='black', label = 'Rolling Std')
          plt.legend(loc='best')
          plt.title('Rolling Mean & Standard Deviation')
          plt.show(block=False)
          #Perform Dickey-Fuller test:
          print ('Results of Dickey-Fuller Test:')
          dftest = adfuller(timeseries, autolag='AIC')
          dfoutput = pd.Series(dftest[0:4], index=['Test Statistic','p-value','#Lags_
       ⇒Used','Number of Observations Used'])
          for key,value in dftest[4].items():
              dfoutput['Critical Value (%s)'%key] = value
          print (dfoutput)
```

[68]: test_stationarity(yahoodf.Close)





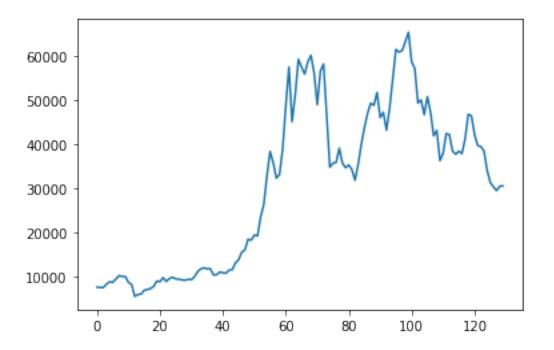
Results of Dickey-Fuller Test:

Test Statistic -1.596519
p-value 0.485342
#Lags Used 4.000000
Number of Observations Used 125.000000
Critical Value (1%) -3.483779
Critical Value (5%) -2.884954
Critical Value (10%) -2.579257

dtype: float64

```
[69]: moving_avg = pd.Series(yahoodf.Close).rolling(window=800).mean()
plt.plot(yahoodf.Close)
plt.plot(moving_avg, color='red')
```

[69]: [<matplotlib.lines.Line2D at 0x1980930d840>]



[70]: yahoodf.dtypes

[70]: Date datetime64[ns]
Open float64
High float64
Low float64
Close float64
Adj Close float64
Volume int64

dtype: object

[71]: #Numeric Variables
yahoodf[['Open','High', 'Low', 'Close', 'Adj Close', 'Volume']].describe()

[71]:		Open	High	Low	Close	Adj Close	\
	count	130.000000	130.000000	130.000000	130.000000	130.000000	
	mean	30444.030874	32746.064078	28052.277926	30626.786512	30626.786512	
	std	18584.397620	19793.374854	16918.084969	18471.415764	18471.415764	
	min	5385.229492	6844.261719	4106.980957	5392.314941	5392.314941	
	25%	10156.919189	10670.465332	9907.100586	10291.202637	10291.202637	
	50%	34466.568359	37149.000000	30468.601562	34444.916016	34444.916016	
	75%	46437.929688	48618.506836	42641.817383	46455.435547	46455.435547	
	max	65521.289062	68789.625000	62333.914062	65466.839844	65466.839844	

Volume count 1.300000e+02

```
mean 2.625356e+11
std 1.117944e+11
min 2.778075e+10
25% 1.883245e+11
50% 2.400504e+11
75% 3.015578e+11
max 7.666798e+11
```

At first glance, there do not appear to be any outlier problems in the sample. However, the cryptocurrency price variables mean is lower than the median, so the price distribution over the 131 dates consulted is not symmetrical. It seems that cryptocurrency price information presents a wide range of values below the median.

```
[72]: pd.DatetimeIndex(yahoodf['Date']).year.value_counts()
```

```
[72]: 2020 52
2021 52
2022 23
2019 3
```

Name: Date, dtype: int64

2.1 Polygon

Polygon is a financial market data platform. Here we can get access to cryptocurrency information constantly, dynamically, and in real-time. Additionally, this platform has an API in which we can get news for each currency we need to analyze.

We start by consuming the relevant information for market status, news and daily closings of the cryptocurrency market.

2.1.1 Market Status

Get the current trading status of the exchanges and overall financial markets.

```
[73]: polygon=Polygon(environ.get("POLYGON_KEY"))

#print('polygon')

status, polygon_data = polygon.get_market_status()

if status:

#print(polygon_data)

polygon_market_status = pd.DataFrame.from_dict(polygon_data)

polygon_market_status = polygon_market_status.reset_index(level=0)

polygon_market_status
```

```
[73]:
          index market
                         earlyHours
                                     afterHours
                                                                serverTime
      0
          nyse closed
                              False
                                          False
                                                 2022-06-03T02:17:36-04:00
        nasdaq closed
                              False
                                          False
                                                2022-06-03T02:17:36-04:00
      1
      2
                                          False 2022-06-03T02:17:36-04:00
           otc closed
                              False
      3
             fx closed
                              False
                                          False 2022-06-03T02:17:36-04:00
```

4 crypto closed False False 2022-06-03T02:17:36-04:00 exchanges currencies 0 closed closed NaN 1 2 closed NaN 3 NaN open 4 NaN open

Here is a description of the imported columns:

- 1. **index**: Exchanges and overall financial markets.
- 2. market: The status of the market as a whole.
- 3. earlyHours: Whether or not the market is in pre-market hours.
- 4. **afterHours**: Whether or not the market is in post-market hours.
- 5. **serverTime**: The current time of the server.
- 6. exchanges: The status of the Nasdaq, NYSE and OTC market.
- 7. **currencies**: The status of the crypto market.

We start with exploring the type of each of the columns in the dataframe:

```
[74]: polygon_market_status['serverTime'] = pd.

to_datetime(polygon_market_status['serverTime'])

polygon_market_status.dtypes
```

```
[74]: index object market object earlyHours bool afterHours bool serverTime datetime64[ns, pytz.FixedOffset(-240)] exchanges object currencies object dtype: object
```

Next with the general distribution of the data in the dataframe:

```
[75]: polygon_market_status.describe()
```

C:\Users\julia\AppData\Local\Temp\ipykernel_2260\3545403409.py:1: FutureWarning: Treating datetime data as categorical rather than numeric in `.describe` is deprecated and will be removed in a future version of pandas. Specify `datetime_is_numeric=True` to silence this warning and adopt the future behavior now.

polygon_market_status.describe()

```
[75]:
             index market earlyHours afterHours
                                                                   serverTime
                 5
                         5
                                     5
      count
                                                5
                                                                             5
      unique
                 5
                          1
                                     1
                                                1
                                            False 2022-06-03 02:17:36-04:00
      top
              nyse closed
                                 False
```

freq	1	5	5	5		5
first	NaN	NaN	NaN	NaN	2022-06-03	02:17:36-04:00
last	NaN	NaN	NaN	NaN	2022-06-03	02:17:36-04:00
	${\tt exchanges}$	currencies				
count	3	2				
unique	1	1				
top	closed	open				
freq	3	2				
first	NaN	NaN				
last	NaN	NaN				

[76]: status, polygon_data = polygon.get_news_ticker('2021-08-16', 'ETH')

2.1.2 Ticker News

Get the most recent news articles relating to a stock ticker symbol, including a summary of the article and a link to the original source.

```
if status:
          #print(polygon_data)
          polygon_news_ticker = pd.DataFrame.from_dict(polygon_data['results'])
      for i in polygon_news_ticker.index:
          polygon_news_ticker_pbs = polygon_news_ticker['publisher'][i]['name']
          polygon_news_ticker['publisher'][i] = polygon_news_ticker_pbs
      polygon_news_ticker
[76]:
                                                  id
                                                                      publisher \
      O 3gsHFlxYpqd4m07JVsy9xGKW7RvSIWWN_pH6gBsxZ8M Zacks Investment Research
      1 Gbai-oSYsx-7b5hHh50sRZryB4mfuaHaEGryAZ6LQy0 Zacks Investment Research
                                                     title
                                                                           author
       Top Ranked Momentum Stocks to Buy for August 16th Zacks Equity Research
           Top Ranked Income Stocks to Buy for August 16th Zacks Equity Research
                                                                     article_url \
                published_utc
      0 2021-08-16T14:39:00Z https://www.zacks.com/commentary/1782237/top-r...
      1 2021-08-16T13:30:00Z https://www.zacks.com/commentary/1782122/top-r...
                        tickers
                                                                           amp_url \
                                 https://www.zacks.com/amp/commentary/1782237/t...
          [DDS, ETH, AAWW, MHO]
      0
      1 [WSR, NYCB, ETH, FANH]
                                 https://www.zacks.com/amp/commentary/1782122/t...
                                                 image_url \
      0 https://staticx-tuner.zacks.com/images/article...
      1 https://staticx-tuner.zacks.com/images/article...
```

description

```
O DDS, AAWW, ETH, and MHO made it to the Zacks R...

NYCB, WSR, FANH, and ETH made it to the Zacks ...
```

Here is a description of the imported columns:

- 1. **id**: Unique identifier for the article.
- 2. **publisher**: The publisher's name.
- 3. **title**: The title of the news article.
- 4. **author**: The article's author.
- 5. **published_utc**: The date the article was published on.
- 6. **article url**: A link to the news article.
- 7. **tickers**: The ticker symbols associated with the article.
- 8. amp_url: The mobile friendly Accelerated Mobile Page (AMP) URL.
- 9. **image_url**: The article's image URL.
- 10. **description**: A description of the article.

We start with exploring the type of each of the columns in the dataframe:

```
[77]: polygon_news_ticker.dtypes
```

```
[77]: id
                        object
                        object
      publisher
      title
                        object
      author
                        object
      published_utc
                        object
      article_url
                        object
      tickers
                        object
      amp_url
                        object
      image_url
                        object
      description
                        object
      dtype: object
```

Buy madewsk list acks who was an kernel stocks with a constant stocks and a constant stocks and a constant stocks and a constant stocks are a constant stocks are a constant stocks and a constant stocks are a constant sto

2.1.3 Ticker News (Older)

Get the oldest related news articles with a summary of the article and a link to the original source.

- [79]: Title \
 - O The Limestone Boat Company Announces First Qua...

 1 Shiba Tay (SHIP) Foundar Breachi Abruptly Delet
 - 1 Shiba Inu (SHIB) Founder Ryoshi Abruptly Delet...
 - 2 Apple Will Have To Face Antitrust Lawsuit From...
 - 3 Why Alibaba, Nio, Chinese Peers Are Struggling...
 - 4 Coinbase Institutional Clients Raised Bitcoin ...

```
Author
                                                        Date \
  The Limestone Boat Company Limited 2022-05-31T01:51:00Z
                     Samyuktha Sriram
1
                                        2022-05-31T02:52:56Z
2
                    Shivdeep Dhaliwal 2022-05-31T03:16:09Z
3
                        Navdeep Yadav 2022-05-31T04:07:22Z
4
                     Samyuktha Sriram 2022-05-31T04:20:15Z
                 Tickers
                                                                  Description \
                          Limestone continues to grow unit production, r...
0
                  [BOAT]
                          Ryoshi, the pseudonymous creator behind meme c...
1
                  [TWTR]
2
                  [AAPL] Apple Inc's (NASDAQ: AAPL) attempts to have an...
3
  [BABA, JD, NIO, XPEV]
                          Shares of U.S.-listed Chinese companies were n...
4
                  [COIN]
                          Data shows that institutions on Coinbase Globa...
                                             Keywords
0
           [Earnings Releases and Operating Results]
   [News, Cryptocurrency, Social Media, Top Stori...
1
2
                           [News, Legal, Tech, Media]
3
   [News, Asia, Top Stories, Markets, Movers, Tec...
                     [News, Cryptocurrency, Markets]
```

Here is a description of the imported columns:

- 1. **Title**: The title of the news article.
- 2. Author: The article's author.
- 3. **Date**: The date the article was published on.
- 4. **Tickers**: The ticker symbols associated with the article.
- 5. **Description**: A description of the article.
- 6. **Keyword**: The keywords associated with the article (which will vary depending on the publishing source).

We start by exploring the type of each of the columns along with the data count in the dataframe:

```
[80]: polygon_old_news['Date'] = pd.to_datetime(polygon_old_news['Date'])
      polygon_old_news.dtypes
[80]: Title
                                   object
      Author
                                   object
                     datetime64[ns, UTC]
      Date
      Tickers
                                   object
      Description
                                   object
      Keywords
                                   object
      dtype: object
[81]: polygon_old_news.describe()
```

C:\Users\julia\AppData\Local\Temp\ipykernel_2260\2004128356.py:1: FutureWarning: Treating datetime data as categorical rather than numeric in `.describe` is

deprecated and will be removed in a future version of pandas. Specify `datetime_is_numeric=True` to silence this warning and adopt the future behavior now.

```
polygon_old_news.describe()
```

```
[81]:
                                                              Title \
                                                               1000
      count
                                                                992
      unique
              Why This 1 Growth Stock Could Be a Great Addit...
      top
      freq
      first
                                                                NaN
      last
                                                                NaN
                               Author
                                                              Date Tickers \
                                 1000
                                                                       1000
      count
                                                              1000
                                  369
                                                               644
      unique
                                                                        861
      top
              Zacks Equity Research 2022-05-31 20:05:00+00:00
                                                                     [TSLA]
                                                                          9
      freq
                                  311
      first
                                  NaN 2022-05-31 01:51:00+00:00
                                                                        NaN
      last
                                  {\tt NaN}
                                       2022-06-01 13:40:08+00:00
                                                                        NaN
                                                        Description
                                                                         Keywords
      count
                                                                980
                                                                              563
                                                                950
                                                                              147
      unique
              Whether you're a value, growth, or momentum in...
      top
                                                                   [investing]
      freq
                                                                 11
                                                                              119
      first
                                                                NaN
                                                                              NaN
      last
                                                                NaN
                                                                              NaN
```

```
[82]: Title 1000
Author 1000
Date 1000
Tickers 1000
Description 980
Keywords 563
dtype: int64
```

2.1.4 Ticker News (Date)

Get news articles on a given date including a summary of the article and a link to the original source.

```
[83]: status, polygon_data_on = polygon.get_news('2022-05-31')
      #print(status)
      if status:
          #print(polygon_data)
         polygon_get_news = pd.DataFrame.from_dict(polygon_data_on["results"])
      #polygon_get_news.head()
      polygon_get_news = polygon_get_news[['title', 'author', 'published_utc',_
      polygon_get_news.rename(columns = n_columns_news, inplace = True)
      polygon_get_news.head()
[83]:
                                                    Title \
                IDT (IDT) Q3 2022 Earnings Call Transcript
      1
             Okta (OKTA) Q1 2023 Earnings Call Transcript
      2 Where Did All The Sellers Go And Where Are We ...
      3 Coinbase To Rescind Several Job Offers Amid Be...
      4 An Optimist Would Say Tesla Is Worth $400, May...
                                                  Author
                                                                          Date
        newsfeedback@fool.com (Motley Fool Transcribing)
                                                          2022-06-03T06:00:22Z
        newsfeedback@fool.com (Motley Fool Transcribing)
                                                          2022-06-03T06:00:19Z
      2
                                            Jani Ziedins 2022-06-03T06:00:00Z
      3
                                        Samyuktha Sriram 2022-06-03T05:05:06Z
      4
                                             Paul Franke 2022-06-03T04:45:58Z
                                        Tickers \
      0
                                           [IDT]
      1
                                          [OKTA]
      2
                                          [MSFT]
      3
                                          [COIN]
        [F, GM, HMC, RACE, STLA, TM, TTM, TSLA]
                                              Description \
       IDT earnings call for the period ending March ...
        OKTA earnings call for the period ending March...
      1
      2
                                                      NaN
      3 Major cryptocurrency exchange Coinbase Global ...
      4 Tesla's normalized math-based valuation remain...
                                              Keywords
      0
                             [earningscall-transcripts]
                             [earningscall-transcripts]
      1
      2
      3
         [News, Short Sellers, Cryptocurrency, Markets]
      4
                                                   NaN
```

Here is a description of the imported columns:

- 1. **Title**: The title of the news article.
- 2. **Author**: The article's author.
- 3. **Date**: The date the article was published on.
- 4. **Tickers**: The ticker symbols associated with the article.
- 5. **Description**: A description of the article.
- 6. **Keyword**: The keywords associated with the article (which will vary depending on the publishing source).

We start by exploring the type of each of the columns along with the data count in the dataframe:

```
[84]: polygon_get_news['Date'] = pd.to_datetime(polygon_get_news['Date']) polygon_get_news.dtypes
```

[84]: Title object
Author object
Date datetime64[ns, UTC]
Tickers object
Description object
Keywords object
dtype: object

```
[85]: polygon_get_news.describe()
```

C:\Users\julia\AppData\Local\Temp\ipykernel_2260\740367754.py:1: FutureWarning: Treating datetime data as categorical rather than numeric in `.describe` is deprecated and will be removed in a future version of pandas. Specify `datetime_is_numeric=True` to silence this warning and adopt the future behavior now.

polygon_get_news.describe()

[85]:								Title	\
	count							1000	
	unique							997	
	top	Breaking	Down	the	Tech	Sector's	Earnings	Outlook	
	freq							2	
	first							NaN	
	last							NaN	

			Author		Date	Tickers	\
count			1000		1000	1000	
unique			301		615	852	
top	Zacks	Equity	Research	2022-06-02	20:05:00+00:00	[DJIA]	
freq			379		20	8	
first			NaN	2022-06-01	21:45:19+00:00	NaN	
last			NaN	2022-06-03	06:00:22+00:00	NaN	

Description Keywords count 985 489

```
unique 963 131

top Here at Zacks, our focus is on the proven Zack... [investing]

freq 9 131

first NaN NaN NaN last
```

2.1.5 Ticker News (Daily)

Get news articles given a date or a series of dates including a summary of the article and a link to the original source.

```
[87]: for element in dates:
         #print(element)
         status, polygon_data = polygon.daily_result('BTC', element)
         if status:
             #print(polygon_data)
             polygon_daily_result = pd.DataFrame.from_dict(polygon_data)
         polygon_daily_result = polygon_daily_result.head(1)
         #polygon_daily_result
         polygon_daily_result_open = pd.DataFrame.

¬from_dict(polygon_daily_result['openTrades'][0])
         n_columns_news3 = {'x':'ExchangeOpen', 'p':'PriceOpen', 's':'VolumeOpen', 
      polygon_daily_result_open.rename(columns = n_columns_news3, inplace = True)
         #polygon_daily_result_open.head()
         polygon_daily_result_close = pd.DataFrame.

¬from_dict(polygon_daily_result['closingTrades'][0])
         n_columns_news2 = {'x':'ExchangeClose', 'p':'PriceClose', 's':

¬'VolumeClose', 'c':'ConditionCodesClose', 'i':'IdClose', 't':

¬'TimestampClose'}
```

```
polygon_daily_result_close.rename(columns = n_columns_news2, inplace = True)
          #polygon_daily_result_close.head()
         polygon_daily_result = polygon_daily_result[['symbol', 'isUTC', 'day', __

¬'open', 'close']]

          #polygon daily result.join(polygon daily result open)
         polygon_daily_result = pd.
       Goncat([polygon_daily_result,polygon_daily_result_open], axis = 1)
         polygon_daily_result = pd.
       -concat([polygon_daily_result,polygon_daily_result_close], axis = 1)
          #polygon daily result.head()
         daily_results = daily_results.append(polygon_daily_result,_
       →ignore_index=True)
         time.sleep(15)
      daily_results['DateOpen'] = pd.to_datetime(daily_results['TimestampOpen']/1000,_

ounit='s')
      daily_results['DateClose'] = pd.to_datetime(daily_results['TimestampClose']/
       →1000, unit='s')
      daily_results.head()
[87]:
         symbol isUTC
                                                                  ExchangeOpen
                                         day
                                                  open
                                                           close
      O BTC-USD
                  True 2022-01-07T00:00:00Z 43081.79 41564.61
                                                                             1
      1 BTC-USD
                                              42576.27 43086.89
                  True 2022-01-14T00:00:00Z
                                                                             1
      2 BTC-USD
                  True 2022-01-21T00:00:00Z
                                              40671.77 36456.96
                                                                             1
      3 BTC-USD
                  True 2022-01-28T00:00:00Z 37188.37 37741.59
                                                                             1
      4 BTC-USD
                  True 2022-02-04T00:00:00Z 37367.00 41614.66
                                                                             2
        PriceOpen VolumeOpen ConditionCodesOpen
                                                      IdOpen TimestampOpen \
                     0.000675
      0
         43081.79
                                                2 260333638 1641513600010
         42576.27
                     0.001000
                                                2 263672878 1642118400058
      1
      2
         40671.77
                     0.000120
                                                2 266526967 1642723200089
         37188.37
                     0.000080
                                                1 271657003 1643328000218
      3
         37367.00
                     0.005000
                                                2 991190639 1643932800019
        ExchangeClose PriceClose VolumeClose ConditionCodesClose
                                                                       IdClose
      0
                     1
                         41564.61
                                      0.000247
                                                                  1 260893471
      1
                     1
                         43086.89
                                      0.000779
                                                                  1 264133049
      2
                     1
                         36456.96
                                      0.001000
                                                                  2 267665914
      3
                     1
                         37741.59
                                      0.000960
                                                                  1 272374175
                     1
                         41614.66
                                      0.006329
                                                                  2 276280906
        TimestampClose
                                            DateOpen
                                                                         DateClose
         1641599999913 2022-01-07 00:00:00.009999872 2022-01-07 23:59:59.913000192
      0
         1642204799588 2022-01-14 00:00:00.058000128 2022-01-14 23:59:59.588000000
```

- 2 1642809599827 2022-01-21 00:00:00.088999936 2022-01-21 23:59:59.826999808
- 3 1643414399859 2022-01-28 00:00:00.217999872 2022-01-28 23:59:59.859000064
- 4 1644019199952 2022-02-04 00:00:00.019000064 2022-02-04 23:59:59.952000000

Here is a description of the imported columns:

- 1. **symbol**: The symbol pair that was evaluated from the request.
- 2. **isUTC**: Whether or not the timestamps are in UTC timezone.
- 3. day: The date requested.
- 4. **open**: The open price for the symbol in the given time period.
- 5. **close**: The close price for the symbol in the given time period.
- 6. ExchangeOpen: The exchange that this crypto trade happened on.
- 7. **PriceOpen**: The price of the trade. This is the actual dollar value per whole share of this trade. A trade of 100 shares with a price of \$2.00 would be worth a total dollar value of \$200.00.
- 8. VolumeOpen: The size of a trade (also known as volume).
- 9. ConditionCodesOpen: A list of condition codes.
- 10. **IdOpen**: The Trade ID which uniquely identifies a trade. These are unique per combination of ticker, exchange, and TRF. For example: A trade for AAPL executed on NYSE and a trade for AAPL executed on NASDAQ could potentially have the same Trade ID.
- 11. **TimestampOpen**: The Unix Msec timestamp for the start of the aggregate window.
- 12. ExchangeClose: The exchange that this crypto trade happened on.
- 13. **PriceClose**: The price of the trade. This is the actual dollar value per whole share of this trade. A trade of 100 shares with a price of \$2.00 would be worth a total dollar value of \$200.00.
- 14. VolumeClose: The size of a trade (also known as volume).
- 15. ConditionCodesClose: A list of condition codes.
- 16. **IdClose**: The Trade ID which uniquely identifies a trade. These are unique per combination of ticker, exchange, and TRF. For example: A trade for AAPL executed on NYSE and a trade for AAPL executed on NASDAQ could potentially have the same Trade ID.
- 17. **TimestampClose**: The Unix Msec timestamp for the start of the aggregate window.
- 18. **DateOpen**: The Date for the start of the aggregate window (Open).
- 19. **DateClose**: The Date for the start of the aggregate window (Close).

We start by exploring the type of each of the columns along with the data count in the dataframe:

```
[88]: daily_results['day'] = pd.to_datetime(daily_results['day'])
daily_results.dtypes
```

```
[88]: symbol
                                             object
      isUTC
                                               bool
                               datetime64[ns. UTC]
      day
      open
                                           float64
      close
                                           float64
      ExchangeOpen
                                              int64
      PriceOpen
                                           float64
      VolumeOpen
                                           float64
      ConditionCodesOpen
                                              int64
```

```
Id0pen
                                      object
TimestampOpen
                                       int64
ExchangeClose
                                       int64
PriceClose
                                     float64
VolumeClose
                                     float64
{\tt ConditionCodesClose}
                                       int64
IdClose
                                      object
TimestampClose
                                       int64
DateOpen
                              datetime64[ns]
DateClose
                              datetime64[ns]
```

dtype: object

[89]: daily_results.describe()

[89]:		open		close	Exchan	geOpen	Pric	e0pen	VolumeO	pen	\
	count	21.000000	21	.000000	21	.00000	21.0	00000	21.000	000	
	mean	39252.024525	38882	.240485	2	.52381	39252.0	24525	0.035	497	
	std	4729.788359	4807	.107933	4	.82306	4729.7	88359	0.135	182	
	min	28941.950000	28598	.310000	1	.00000	28941.9	50000	0.000	080	
	25%	37367.000000	37741	.590000	1	.00000	37367.0	00000	0.000	294	
	50%	40483.380000	39712	.250000	1	.00000	40483.3	80000	0.000	710	
	75%	42576.270000	41774	.980000	2	.00000	42576.2	70000	0.004	700	
	max	45525.250000	46296	.340000	23	.00000	45525.2	50000	0.621	366	
		ConditionCode	ag()nan	Timesta	mnOnen	Fychan	geClose	Pri	ceClose	\	
	count		000000	2.1000			.000000		.000000	`	
	mean		176190	1.6475			.047619		.240485		
	std		01585	3.7526			.218218		.107933		
	min		00000	1.6415			.000000		.310000		
	25%		00000	1.6445			.000000		.590000		
	50%		00000	1.6475			.000000		.250000		
	75%		00000	1.6505			.000000		.980000		
	max		00000		10e+12		.000000		.340000		
			a		~ 7		a 3				
		VolumeClose	Condit	ionCodes			mpClose				
	count	21.000000			00000		000e+01				
	mean	0.002375			23810		648e+12				
	std	0.003583			11766		685e+09				
	min	0.000009			00000		600e+12				
	25%	0.000436			00000		624e+12				
	50%	0.001000			00000		648e+12				
	75%	0.002710			00000		672e+12				
	max	0.014692		2.0	00000	1.653	696e+12				

2.1.6 Previous Close

Get the previous day's open, high, low, and close (OHLC) for the specified cryptocurrency pair.

```
[90]: status, polygon_data = polygon.previous_close()
      if status:
          #print(polygon_data)
          polygon_previous_close = pd.DataFrame.from_dict(polygon_data['results'])
      n_columns_news4 = {'T': 'ExchangeSymbol', 'v': 'TradingVolume', 'vw':

¬'AvgPriceVolume', 'o':'OpenPrice', 'c':'ClosePrice', 'h':'HighestPrice', 'l':
       →'LowestPrice', 't':'TimeStamp', 'n':'#TransactionAggregateWindow'}
      polygon_previous_close.rename(columns = n_columns_news4, inplace = True)
      polygon_previous_close['Date'] = pd.
       →to_datetime(polygon_previous_close['TimeStamp']/1000, unit='s')
      #polygon_previous_close['Date'] = datetime.
       → fromtimestamp(polygon_previous_close['TimeStamp'])
      polygon_previous_close
[90]:
       ExchangeSymbol TradingVolume AvgPriceVolume OpenPrice ClosePrice \
              X:BTCUSD
                         26915.770604
                                           30025.4906
                                                         29785.1
                                                                     30433.75
```

TimeStamp

#TransactionAggregateWindow \

599554

HighestPrice LowestPrice 0 1654214399999 31449.2 29558.61 Date 0 2022-06-02 23:59:59.999000064

Here is a description of the imported columns:

- 1. **ExchangeSymbol**: The exchange symbol that this item is traded under.
- 2. **TradingVolume**: The trading volume of the symbol in the given time period.
- 3. AvgPriceVolume: The volume weighted average price.
- 4. **OpenPrice**: The open price for the symbol in the given time period.
- 5. ClosePrice: The close price for the symbol in the given time period.
- 6. **HighestPrice**: The highest price for the symbol in the given time period.
- 7. **LowestPrice**: The lowest price for the symbol in the given time period.
- 8. **TimeStamp**: The Unix Msec timestamp for the start of the aggregate window.
- 9. TransactionAggregateWindow: The number of transactions in the aggregate window.
- 10. **Date**: The Date from the TimeStamp.

We start by exploring the type of each of the columns along with the data count in the dataframe:

[91]: polygon_previous_close.dtypes [91]: ExchangeSymbol object TradingVolume float64 AvgPriceVolume float64 OpenPrice float64 ClosePrice float64 HighestPrice float64 LowestPrice float64 TimeStamp int64

#TransactionAggregateWindow int64
Date datetime64[ns]

dtype: object

```
[92]: polygon_previous_close.describe()
```

[92]:		TradingVolume AvgPriceVo		ume	OpenPrice	ClosePrice	HighestPrice	\	
	count	1.000000	1.0	000	1.0	1.00	1.0		
	mean	26915.770604	30025.4	906	29785.1	30433.75	31449.2		
	std	NaN	i l	NaN	NaN	NaN	NaN		
	min	26915.770604	30025.4	906	29785.1	30433.75	31449.2		
	25%	26915.770604	30025.4	906	29785.1	30433.75	31449.2		
	50%	26915.770604	30025.4	906	29785.1	30433.75	31449.2		
	75%	26915.770604	30025.4	906	29785.1 30433.7	30433.75	31449.2		
	max	26915.770604	30025.4	906	29785.1	30433.75	31449.2		
		LowestPrice	TimeStamp	#Tr	ansactionAg	${ t gregateWindo}$	W		
	count	1.00	1.000000e+00		_	1.	0		
	mean	29558.61	1.654214e+12			599554.	0		
	std	NaN	NaN			Na	N		
	min	29558.61	1.654214e+12	.654214e+12 5			0		
	25%	29558.61	1.654214e+12		599554.0				
	50%	29558.61	1.654214e+12			599554.	0		
	75%	29558.61	1.654214e+12			599554.	0		
	max	29558.61	1.654214e+12			599554.	0		

3 AlphaAvantage

Alpha Vantage is an API resource which gives us information constantly, dynamically, and in real-time. We have access to different endpoints, in order:

- 1. **Currency_exchange_rate:** To get the real time exchange rate for any crypto currency based on USD currency.
- 2. **Digital_currency_daily:** To get the daily historical time series for a digital currency traded on a specific market.
- 3. Crypto_intraday: To get the intraday time series (timestamp, opne, high, low, close, volume) of the cryptocurrency specified.

```
⇔low':'Low', '4. close':'Close', '5. volume':'Volume'}
     alphavantage_intradayETH.rename(columns = n_columns_rename, inplace = True)
     alphavantage intradayETH
[93]:
                    DateTime
                                    Open
                                                High
                                                            Low
                                                                      Close Volume
                                          1820.96000 1819.22000
     0
         2022-06-03 06:30:00 1820.12000
                                                                               972
                                                                  1819.23000
     1
         2022-06-03 06:25:00
                              1819.23000
                                          1821.85000
                                                      1818.48000
                                                                  1820.12000
                                                                              1231
         2022-06-03 06:20:00
                              1820.58000
                                          1820.66000
                                                      1817.60000
                                                                  1819.22000
                                                                              1370
     3
         2022-06-03 06:15:00
                              1823.78000 1823.79000
                                                     1819.90000
                                                                  1820.59000
                                                                              2090
                                                                 1823.79000
     4
         2022-06-03 06:10:00
                              1826.41000 1827.11000
                                                     1823.78000
                                                                               970
     95
         2022-06-02 22:35:00 1833.74000
                                         1841.84000 1833.73000 1841.83000
                                                                              1645
     96
         2022-06-02 22:30:00
                              1837.07000
                                          1839.58000
                                                                  1833.74000
                                                                              3045
                                                      1831.79000
                                                                              3063
     97
         2022-06-02 22:25:00
                              1843.60000
                                          1844.47000
                                                      1836.63000
                                                                  1837.07000
         2022-06-02 22:20:00
                              1845.99000
                                          1847.76000
                                                      1842.20000
                                                                  1843.60000
                                                                              4478
         2022-06-02 22:15:00
                              1841.48000
                                         1846.00000
                                                     1834.90000
                                                                  1846.00000
                                                                              3896
     [100 rows x 6 columns]
[94]: alphavantage_intradayETH["Open"] = pd.
       alphavantage intradayETH["High"] = pd.
       →to_numeric(alphavantage_intradayETH["High"])
     alphavantage_intradayETH["Low"] = pd.to_numeric(alphavantage_intradayETH["Low"])
     alphavantage_intradayETH["Close"] = pd.
       →to_numeric(alphavantage_intradayETH["Close"])
     alphavantage_intradayETH["Volume"] = pd.
       sto_numeric(alphavantage_intradayETH["Volume"])
     alphavantage_intradayETH['DateTime'] = pd.

sto_datetime(alphavantage_intradayETH['DateTime'])
     alphavantage_intradayETH.dtypes
[94]: DateTime
                 datetime64[ns]
     Open
                        float64
     High
                        float64
     Low
                        float64
     Close
                        float64
     Volume
                          int64
     dtype: object
[95]: alphavantage_intradayETH.describe()
[95]:
                   Open
                                High
                                              Low
                                                         Close
                                                                    Volume
     count
             100.000000
                          100.000000
                                       100.000000
                                                    100.000000
                                                                100.000000
            1830.684800
                        1832.519700
                                      1828.637700
                                                   1830.461700 1712.390000
     mean
               6.706739
                            7.113493
                                         6.329847
                                                      6.713813
                                                                816.193158
     std
```

n_columns_rename = {'index':'DateTime','1. open':'Open', '2. high':'High', '3.__

```
min
             1816.820000
                          1820.450000
                                       1816.480000 1816.820000
                                                                  704.000000
      25%
             1825.452500
                          1826.977500
                                       1823.755000
                                                    1825.300000 1190.750000
      50%
             1830.615000
                          1832.125000
                                       1828.715000
                                                    1830.400000
                                                                 1528.000000
      75%
             1834.822500
                          1837.572500
                                       1833.450000
                                                    1834.575000
                                                                 1892.750000
             1845.990000
                          1847.760000
                                       1842.200000
                                                    1846.000000
                                                                 5216.000000
     max
[96]: status, alphavantage_data = alphavantage.intraday('BTC')
      if status:
          #print(alphavantage_data)
          alphavantage_intradayBTC = pd.DataFrame.from_dict(alphavantage_data['Timeu
       ⇔Series Crypto (5min)'])
      alphavantage_intradayBTC = alphavantage_intradayBTC.T
      alphavantage_intradayBTC = alphavantage_intradayBTC.reset_index(level=0)
      alphavantage_intradayBTC.rename(columns = n_columns_rename, inplace = True)
      alphavantage_intradayBTC
[96]:
                                                                            Close \
                     DateTime
                                      Open
                                                   High
                                                                 Low
      0
          2022-06-03 06:30:00
                               30468.70000
                                            30476.35000
                                                         30455.93000
                                                                      30455.93000
          2022-06-03 06:25:00
                               30461.91000
                                            30475.61000
                                                         30452.25000
      1
                                                                      30468.69000
      2
          2022-06-03 06:20:00
                               30468.72000
                                            30468.72000
                                                         30444.57000
                                                                      30461.91000
      3
          2022-06-03 06:15:00
                               30511.99000
                                            30512.00000
                                                         30467.22000
                                                                      30468.71000
      4
          2022-06-03 06:10:00
                               30541.88000
                                            30543.95000
                                                         30511.65000
                                                                      30511.99000
      95
         2022-06-02 22:35:00
                               30411.92000
                                            30513.82000
                                                         30411.10000
                                                                      30513.82000
          2022-06-02 22:30:00
      96
                               30440.42000
                                            30476.17000
                                                         30399.40000
                                                                      30411.91000
      97
          2022-06-02 22:25:00
                               30499.77000
                                            30505.44000
                                                         30434.42000
                                                                      30440.41000
      98
          2022-06-02 22:20:00
                               30529.60000
                                            30572.88000
                                                         30489.22000
                                                                      30499.76000
          2022-06-02 22:15:00
                               30476.78000
                                            30530.88000
                                                         30413.80000
                                                                      30529.59000
         Volume
      0
             61
      1
             71
      2
             96
      3
            106
      4
            81
      95
            118
            165
      96
      97
            148
      98
            298
      99
            290
      [100 rows x 6 columns]
[97]: alphavantage intradayBTC["Open"] = pd.
       →to_numeric(alphavantage_intradayBTC["Open"])
```

```
alphavantage_intradayBTC["High"] = pd.
       →to_numeric(alphavantage_intradayBTC["High"])
     alphavantage_intradayBTC["Low"] = pd.to_numeric(alphavantage_intradayBTC["Low"])
     alphavantage intradayBTC["Close"] = pd.
       →to_numeric(alphavantage_intradayBTC["Close"])
     alphavantage_intradayBTC["Volume"] = pd.
       alphavantage intradayBTC['DateTime'] = pd.

    datetime(alphavantage_intradayBTC['DateTime'])

     alphavantage_intradayBTC.dtypes
[97]: DateTime
                 datetime64[ns]
     Open
                        float64
                        float64
     High
     Low
                        float64
     Close
                        float64
     Volume
                          int64
     dtype: object
[98]: alphavantage_intradayBTC.describe()
[98]:
                                                                      Volume
                                 High
                                               Low
                                                           Close
                    Open
              100.000000
                            100.00000
                                         100.000000
                                                      100.000000 100.000000
     count
            30506.533300
                          30529.82970
                                      30483.685500
                                                    30506.323600 121.570000
     mean
                             60.28146
                                          58.404353
                                                       58.902487
                                                                   65.359187
     std
               58.758674
     min
            30391.130000
                          30407.27000 30359.540000
                                                    30391.140000
                                                                   46.000000
     25%
            30469.207500
                          30486.50500 30444.427500
                                                    30468.705000
                                                                   78.000000
     50%
            30497.460000
                          30520.00000
                                      30482.055000
                                                    30497.455000 105.000000
     75%
            30544.255000
                          30566.37000 30530.460000
                                                    30544.262500 144.500000
            30648.010000
                          30699.00000 30621.860000
                                                    30648.010000 453.000000
     max
[99]: # This works as long as the market is active
     status, alphavantage_data = alphavantage.daily('BTC')
     print(status)
     if status:
         print(status)
         alphavantage_dailyBTC = pd.DataFrame.from_dict(alphavantage_data)
     alphavantage dailyBTC
      #alphavantage_dailyBTC = alphavantage_dailyBTC.T
      #n_columns_rename = {'1. open':'Open', '2. high':'High', '3. low':'Low', '4.u
       ⇔close':'Close', '5. volume':'Volume',}
      #alphavantage_dailyBTC
```

False

```
NameError Traceback (most recent call last)
```

```
c:\Users\julia\Downloads\DS4A\DS4A_project\EDA.ipynb Cell 77' in <cell line: 7>)
             <a href='vscode-notebook-cell:/c%3A/Users/julia/Downloads/DS4A/</pre>
        ⇔DS4A_project/EDA.ipynb#ch0000163?line=4'>5</a>
                                                          print(status)
             <a href='vscode-notebook-cell:/c%3A/Users/julia/Downloads/DS4A/
        →DS4A_project/EDA.ipynb#ch0000163?line=5'>6</a>
                                                          alphavantage_dailyBTC = pd
        →DataFrame.from_dict(alphavantage_data)
       ----> <a href='vscode-notebook-cell:/c%3A/Users/julia/Downloads/DS4A/
        →DS4A_project/EDA.ipynb#ch0000163?line=6'>7</a> alphavantage_dailyBTC
       NameError: name 'alphavantage_dailyBTC' is not defined
[100]:
      status, alphavantage_data = alphavantage.exchange_rate('BTC')
      if status:
          #print(alphavantage_data)
          alphavantage exchange rateBTC = pd.DataFrame.from_dict(alphavantage data)
      alphavantage_exchange_rateBTC
      alphavantage_exchange_rateBTC = alphavantage_exchange_rateBTC.T
      n_columns_rename2 = {'1. From_Currency Code': 'FromCurrencyCode', '2.__
       →From_Currency Name':'FromCurrencyName', '3. To_Currency Code':
       → 'ToCurrencyCode', '4. To_Currency Name': 'ToCurrencyName', '5. Exchange Rate':
       alphavantage_exchange_rateBTC.rename(columns = n_columns_rename2, inplace = ___
      alphavantage exchange rateBTC
[100]:
                                     FromCurrencyCode FromCurrencyName \
      Realtime Currency Exchange Rate
                                                 BTC
                                                             Bitcoin
                                     ToCurrencyCode ToCurrencyName \
                                                     Chinese Yuan
      Realtime Currency Exchange Rate
                                               CNY
                                        ExchangeRate
                                                           LastRefreshed \
      Realtime Currency Exchange Rate 202877.34679200 2022-06-03 06:35:48
                                     TimeZone
                                                     BidPrice
                                                                     AskPrice
      Realtime Currency Exchange Rate
                                         UTC 202877.28018600 202877.34679200
[101]: alphavantage_exchange_rateBTC["ExchangeRate"] = pd.
       sto_numeric(alphavantage_exchange_rateBTC["ExchangeRate"])
      alphavantage_exchange_rateBTC["BidPrice"] = pd.
       sto_numeric(alphavantage_exchange_rateBTC["BidPrice"])
      alphavantage_exchange_rateBTC["AskPrice"] = pd.
       sto_numeric(alphavantage_exchange_rateBTC["AskPrice"])
      alphavantage_exchange_rateBTC = alphavantage_exchange_rateBTC.
       →astype({"FromCurrencyCode": str, "FromCurrencyName": str, "ToCurrencyCode": ⊔

¬str, "ToCurrencyName": str, "TimeZone": str})
```

```
sto_datetime(alphavantage_exchange_rateBTC['LastRefreshed'])
      alphavantage_exchange_rateBTC.dtypes
[101]: FromCurrencyCode
                                 object
      FromCurrencyName
                                 object
      ToCurrencyCode
                                 object
      ToCurrencyName
                                 object
      ExchangeRate
                                float64
      LastRefreshed
                          datetime64[ns]
      TimeZone
                                 object
      BidPrice
                                float64
      AskPrice
                                float64
      dtype: object
[102]: alphavantage_exchange_rateBTC.describe()
[102]:
              ExchangeRate
                                BidPrice
                                               AskPrice
                  1.000000
                                1.000000
                                               1.000000
      count
             202877.346792 202877.280186 202877.346792
      mean
      std
                      NaN
                                     NaN
             202877.346792 202877.280186 202877.346792
      min
      25%
             202877.346792 202877.280186 202877.346792
      50%
             202877.346792 202877.280186 202877.346792
      75%
             202877.346792 202877.280186 202877.346792
             202877.346792 202877.280186 202877.346792
      max
[103]: status, alphavantage_data = alphavantage.exchange_rate('ETH')
      if status:
          #print(alphavantage_data)
          alphavantage_exchange_rateETH = pd.DataFrame.from_dict(alphavantage_data)
      alphavantage_exchange_rateETH
      alphavantage_exchange_rateETH = alphavantage_exchange_rateETH.T
      n_columns_rename2 = {'1. From_Currency Code': 'FromCurrencyCode', '2.__
       →From_Currency Name':'FromCurrencyName', '3. To_Currency Code':
       → 'ExchangeRate', '6. Last Refreshed': 'LastRefreshed', '7. Time Zone':
       ¬'TimeZone', '8. Bid Price':'BidPrice', '9. Ask Price':'AskPrice'}
      alphavantage exchange rateETH.rename(columns = n_columns_rename2, inplace = __
        ⇔True)
      alphavantage_exchange_rateETH
                                     FromCurrencyCode FromCurrencyName
[103]:
      Realtime Currency Exchange Rate
                                                  ETH
                                                             Ethereum
                                     ToCurrencyCode ToCurrencyName
                                                                     ExchangeRate \
                                                     Chinese Yuan 12118.29564000
      Realtime Currency Exchange Rate
                                                CNY
```

alphavantage_exchange_rateBTC['LastRefreshed'] = pd.

```
LastRefreshed TimeZone BidPrice \
Realtime Currency Exchange Rate 2022-06-03 06:35:55 UTC 12118.29564000
```

AskPrice

Realtime Currency Exchange Rate 12118.36224600

[104]: FromCurrencyCode object FromCurrencyName object ToCurrencyCode object ToCurrencyName object ExchangeRate float64 LastRefreshed datetime64[ns] TimeZone object BidPrice float64 AskPrice float64

dtype: object

[105]: alphavantage_exchange_rateETH.describe()

[105]:		ExchangeRate	${ t BidPrice}$	AskPrice
	count	1.00000	1.00000	1.000000
	mean	12118.29564	12118.29564	12118.362246
	std	NaN	NaN	NaN
	min	12118.29564	12118.29564	12118.362246
	25%	12118.29564	12118.29564	12118.362246
	50%	12118.29564	12118.29564	12118.362246
	75%	12118.29564	12118.29564	12118.362246
	max	12118.29564	12118.29564	12118.362246

4 Git Hub Repository

The complete code of the project is hosted in the public Git Hub repository at the following link: https://github.com/andres-pb/DS4A_project.git

5 Front-End Mockup

This section presents an interactive frontend design of how the final result of the application is expected to be.

Mockup - Team 139

https://app.uizard.io/p/873bcebc

