**THE MODELS SLIDE**

Good evening folks. After receiving the crypto sentiment data drawn from AUGMENTO we created the FEATURE and TARGET sets for our models.

The FEATURE set included 15 sentiments you just saw, drawn from Twitter and Reddit. The Target was kept at the simple strategy of **change in DAILY\_RETURNS**,

We tested the data for BITCOIN and ETHEREUM sentiments on FOUR Models- Logistic Regression, SVC, Adaboost and Random Forest with the results shown in the next slide.

**ALGO MODEL CLASSIFICATION RESULTS SLIDE**

This is a sample of numerous tests we ran on our models. As you can see the performance of Adaboost is at around 60% accuracy with similar recall values for both BUY AND SELL indicators. Adaboost outperformed all the models tested even in CUMULATIVE RETURNS.

**ACTUAL VS CUMULATIVE RETURNS SLIDE – 2 SLIDES**

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With Adaboost model The Cumulative Returns have been consistently better than Actual Returns as you can see across the four models for Bitcoin and Ethereum from both twitter as well as reddit data feeds. Next slide and then NEXT Slide

**SMA chart SLIDE**

This is an interesting chart with our PROPRIETARY **Simple Moving Average of Sentiments** Strategy with short window of 7 and long window of 100 days. It also showed over 50% accuracy in predicting BUY and SELL signals for CRYPTOs. The only difference here is that we used WSJ data and not necessarily any CRYPTO data. This is indicating that the general news sentiment also has a tendency to track the crypto prices. Still more research needed here.

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**Approach/Problems Slide**

During the research and development we encountered many issues relating to different Signal strategies. Found out that the best strategy was the simplest one we chose.

We had to conduct over 50 runs of tests using different model configurations, including Neural networks which gave a lot issues with loss functions. Finally settled on regular classification models.

With so many reports and charts, it was becoming very cumbersome to track so we developed Pandas functions to save and track reports and charts.

**We folded the results of this research in our Cryvesto App, which Scott will speak more about.. Handing over to Scott please**..