High-Level Design (HLD)

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Project Name: Cryptocurrency Liquidity Prediction for Market Stability

Objective:

Predict future liquidity of cryptocurrencies based on historical and real-time market data using machine learning models.

1. System Components

1.1 Data Ingestion Module

- Collect historical crypto data (price, volume, market cap) via CoinGecko CSV file.
- Store data as CSVs in /data/raw/.

1.2 Preprocessing & Feature Engineering

- Clean missing values, remove outliers.
- Engineer time-based features, rolling statistics, volatility indicators.
- Store processed data in /data/processed/.

1.3 Exploratory Data Analysis (EDA)

- Visualizations: volume trends, price movements, liquidity indicators.
- Generate and save EDA report in /reports/ EDA_Workflow_Report.pdf

1.4 Modeling & Evaluation

- Algorithms: Random Forest, XGBoost, or LSTM (for time-series).
- Hyperparameter tuning using GridSearchCV
- Save best model to /outputs/models/.

1.5 Prediction Engine

- Load trained model
- Predict liquidity score or label for future date inputs
- Output stored in /outputs/predictions/.

1.6 Web Application (UI)

- Frontend using **Streamlit**
- User input: Date or crypto token
- Output: Predicted liquidity and confidence level

• Main app in app.py

2. Data Flow Diagram

[CSV]

[DATA INGESTION]

[PREPROCESSING + FEATURE ENGINEERING]

[EDA + REPORT GENERATION]

[MODEL TRAINING]

[SAVED MODEL]

[PREDICTION MODULE]

[STREAMLIT]

3. Tools & Technologies

Component	Tool/Library
Data Collection	CoinGecko csv
Processing	Pandas, NumPy
Visualization	Matplotlib, Seaborn
Modeling	Scikit-learn, XGBoost
Web App	Streamlit
Reporting	PDF, Markdown
Version Control	Git + GitHub

4. Key Deliverables

• Clean & processed dataset

- EDA Report (reports/EDA_Workfiow_Report.pdf)
- Trained and validated model (outputs/models/)
- Prediction script
- Streamlit interface
- Final Project Report (reports/ Crypto_Liquidity_ML_Project_Report_Avinesh.pdf)
- README with usage instructions