

BTCUSD Prediction



LTEAM

September 12, 2021

1 BTCUSD



1.1 Overfitting Neural Network

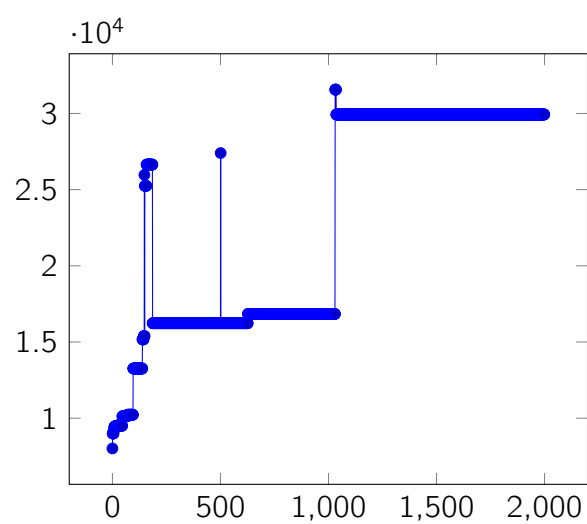


Figure 1: Test curve hash:q5ktu0l1PFIJ1hHF

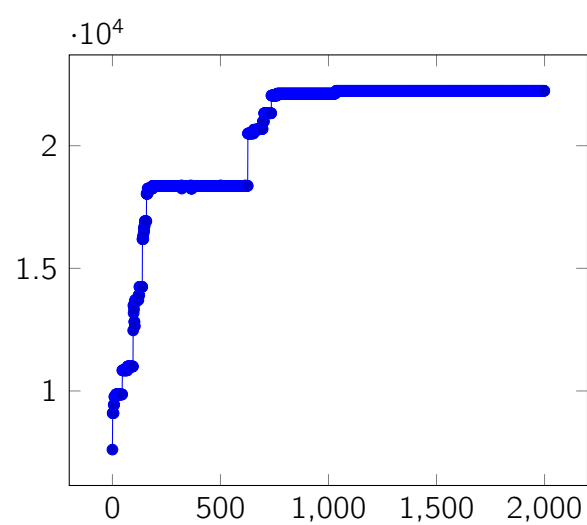


Figure 2: Train curve hash:q5ktu0l1PFIJ1hHF

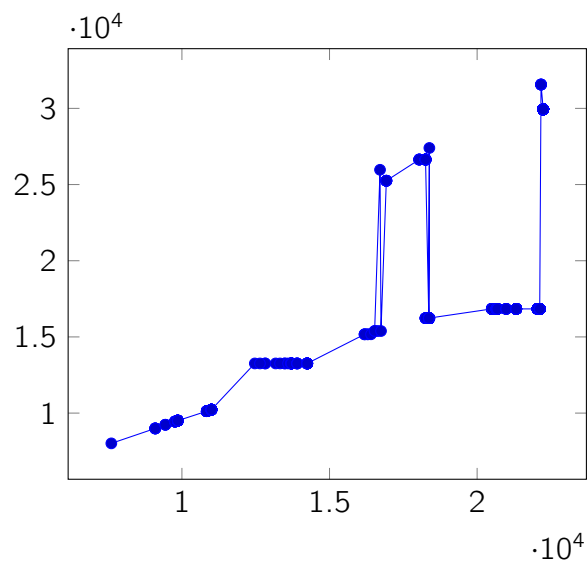


Figure 3: Overfitting hash:q5ktu0l1PFIJ1hHF

1.1.1 Pine Script Strategy

```
//@version=4
strategy("LAWIMET FX:BTCUSD R:FX:BTCUSD->Action:buy, Test:52321.34",overlay=true,
process_orders_on_close=true,commission_type=strategy.commission.percent,
commission_value=0.7018,default_qty_type =strategy.percent_of_equity,
default_qty_value=100)
```

```
strategy.entry("S0",true,when=cross(time,1564329600000))//7/29/2019 p:9507.00
strategy.entry("S0",false,when=cross(time,1569600000000))//9/28/2019 p:8238.60
strategy.entry("S1",true,when=cross(time,1569686400000))//9/29/2019 p:8090.00
strategy.entry("S1",false,when=cross(time,1573491600000))//11/12/2019 p:8830.00
strategy.entry("S2",true,when=cross(time,1574701200000))//11/26/2019 p:7198.30
strategy.entry("S2",false,when=cross(time,1583323200000))//3/5/2020 p:9090.80
strategy.entry("S3",true,when=cross(time,1583928000000))//3/12/2020 p:4873.10
strategy.entry("S3",false,when=cross(time,1617811200000))//4/8/2021 p:58096.60
strategy.entry("S4",true,when=cross(time,1619625600000))//4/29/2021 p:53593.97
strategy.entry("S4",false,when=cross(time,1631289600000))//9/11/2021 p:45999.39
```