# 2\_model\_building\_tuning\_F3

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### 0.1 2\_model\_building\_tuning\_F3

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Description: We are trying to predict the retruns for 2 hours window.

- We are builing a basic model using the columns and the target provided in the intial dataset.
- Used Feature Set 3 which are basic features the data has.

#### 0.1.1 Pre requisites:

1. And add the shortcut of the drive link: https://drive.google.com/drive/folders/1F8P3UlqSE6lFpHyBidVArd to your personal drive.

Files: crypto\_data\_hour\_cleaned\_v2.csv - Hourly Data

#### 0.1.2 Output files:

Files:

#### 0.2 Load and transform data

```
[]: # Connecting to the google drive
from google.colab import drive
drive.mount('/content/drive')
from IPython.display import clear_output
```

Mounted at /content/drive

```
[]: import pandas as pd
import warnings
warnings.filterwarnings("ignore")
import matplotlib.pyplot as plt
import seaborn as sns
import numpy as np

from sklearn.model_selection import RandomizedSearchCV

#picking models for prediction.
```

```
from sklearn.svm import SVC
[]: # file path
     folder_path = '/content/drive/MyDrive/MADS_23_DL_final_project'
     hour = pd.read_csv(folder_path + '/data/crypto_data_hour_cleaned_v2.csv')
[]: hour.head()
[]:
                  Open Time
                               Open
                                       High
                                                Low
                                                      Close
                                                              Volume train_test \
       2013-04-01 00:00:00
                                     93.155
                                             93.155
                             93.155
                                                     93.155
                                                              12.250
                                                                          Train
     1 2013-04-01 01:00:00
                             93.700
                                     93.790
                                             93.700
                                                     93.790
                                                              54.120
                                                                          Train
     2 2013-04-01 02:00:00
                             94.068
                                     94.480
                                             94.000
                                                     94.000
                                                             205.800
                                                                          Train
     3 2013-04-01 04:00:00
                             93.550
                                     94.000
                                             93.550
                                                     94.000
                                                               9.328
                                                                          Train
     4 2013-04-01 05:00:00
                            94.230
                                     94.230
                                             94.230
                                                     94.230
                                                               4.826
                                                                          Train
       Crypto pct_change_1hour pct_change_2hour pct_change_1day
         BTC
     0
                            NaN
                                              NaN
                                                               NaN
          BTC
                       0.006817
                                                               NaN
     1
                                              NaN
     2
         BTC
                       0.002239
                                         0.009071
                                                               NaN
     3
          BTC
                       0.000000
                                         0.002239
                                                               NaN
         BTC
                       0.002447
                                         0.002447
                                                               NaN
[]: # drop columns
     col_to_drop = ['pct_change_1hour', 'pct_change_1day']
     only 2hour = hour[hour.columns.difference(col to drop)]
[]: only_2hour.head()
[]:
        Close Crypto
                         High
                                  Low
                                         Open
                                                         Open Time
                                                                     Volume
     0 93.155
                       93.155 93.155
                                       93.155 2013-04-01 00:00:00
                                                                     12.250
                 BTC
     1 93.790
                       93.790
                                               2013-04-01 01:00:00
                 BTC
                              93.700
                                       93.700
                                                                     54.120
     2 94.000
                 BTC
                       94.480 94.000
                                       94.068 2013-04-01 02:00:00
                                                                    205.800
     3 94.000
                                       93.550 2013-04-01 04:00:00
                 BTC
                       94.000 93.550
                                                                      9.328
     4 94.230
                 BTC
                       94.230 94.230
                                       94.230 2013-04-01 05:00:00
                                                                      4.826
       pct_change_2hour train_test
     0
                     NaN
                              Train
     1
                     NaN
                              Train
     2
                0.009071
                              Train
     3
                0.002239
                              Train
     4
                0.002447
                              Train
```

- 0.3 Generate Feature Engineering
- 0.3.1 Extract year, month, day, hour and weekday from time stamp
- 0.3.2 Encoding of ordinals

```
[ ]: def encode_cyclicals(df_x):
       The function converts the date features encoded in the Sine and cosines.
       df_x: Input data frame to be processed
       Output :
       df_x: processed dataframe.
         #"month", "day", "hour", "minute", "dayofweek"
         df_x['month_sin'] = np.sin(2*np.pi*df_x.month/12)
         df x['month cos'] = np.cos(2*np.pi*df x.month/12)
         df_x.drop('month', axis=1, inplace=True)
         df_x['day_sin'] = np.sin(2*np.pi*df_x.day/31)
         df_x['day_cos'] = np.cos(2*np.pi*df_x.day/31)
         df_x.drop('day', axis=1, inplace=True)
         df_x['dayofweek_sin'] = np.sin(2*np.pi*df_x.weekday/7)
         df_x['dayofweek_cos'] = np.cos(2*np.pi*df_x.weekday/7)
         df_x.drop('weekday', axis=1, inplace=True)
         df_x['hour_sin'] = np.sin(2*np.pi*df_x.hour/24)
         df_x['hour_cos'] = np.cos(2*np.pi*df_x.hour/24)
         df_x.drop('hour', axis=1, inplace=True)
         df_x['hour_sin'] = np.sin(2*np.pi*df_x.minute/60)
         df_x['hour_cos'] = np.cos(2*np.pi*df_x.minute/60)
         df_x.drop('minute', axis=1, inplace=True)
         return df_x
```

```
[]: # Extracting the Date details
df = only_2hour.copy()
df['year'] = pd.DatetimeIndex(df['Open Time']).year
df['month'] = pd.DatetimeIndex(df['Open Time']).month
df['day'] = pd.DatetimeIndex(df['Open Time']).day
df['weekday'] = pd.DatetimeIndex(df['Open Time']).dayofweek
```

```
df['Open Time'] = pd.to_datetime(df['Open Time'])
     df['minute'] = df['Open Time'].dt.minute
     df['hour'] = df['Open Time'].dt.hour
[]: df.head(2)
[]:
         Close Crypto
                                  Low
                                         Open
                                                        Open Time
                                                                   Volume
                         High
     0 93.155
                  BTC
                       93.155
                               93.155
                                       93.155 2013-04-01 00:00:00
                                                                     12.25
     1 93.790
                  BTC
                       93.790 93.700 93.700 2013-04-01 01:00:00
                                                                     54.12
       pct_change_2hour train_test year month day weekday minute
     0
                              Train 2013
                                               4
                                                             0
                                                                      0
                                                                            0
                     NaN
                                                    1
     1
                     {\tt NaN}
                              Train 2013
                                               4
                                                    1
                                                             0
                                                                      0
                                                                            1
[]: # Transform the date details
     df_v2 = encode_cyclicals(df.copy())
[]: df = df_v2.copy()
    0.3.3 One hot coding the coins
    By this process we are tagging which record belongs which coin
[]: # Applying one hot encoding on Crypto Coin
     y_dummies = pd.get_dummies(df['Crypto'], prefix='Crypto', drop_first= False)
     df_v2 = pd.concat([df, y_dummies], axis=1)
[]: df_v2.head()
[]:
         Close Crypto
                         High
                                  Low
                                                        Open Time
                                                                     Volume \
                                         Open
       93.155
                       93.155 93.155 93.155 2013-04-01 00:00:00
                                                                     12.250
                  BTC
     1 93.790
                  BTC
                       93.790 93.700 93.700 2013-04-01 01:00:00
                                                                     54.120
     2 94.000
                  BTC
                       94.480 94.000 94.068 2013-04-01 02:00:00
                                                                    205.800
     3 94.000
                  BTC
                       94.000 93.550 93.550 2013-04-01 04:00:00
                                                                      9.328
     4 94.230
                  BTC
                       94.230 94.230 94.230 2013-04-01 05:00:00
                                                                      4.826
       pct_change_2hour train_test year ...
                                              Crypto_ADA Crypto_BTC
                                                                     Crypto_ETC
     0
                              Train 2013
                     {\tt NaN}
                                                       0
                                                                    1
                                                                                0
                              Train 2013 ...
     1
                     NaN
                                                       0
                                                                    1
                                                                                0
     2
                0.009071
                              Train 2013
                                                       0
                                                                                0
     3
                0.002239
                              Train 2013 ...
                                                       0
                                                                                0
                0.002447
                              Train 2013 ...
                                                       0
        Crypto_ETH Crypto_LINK Crypto_LTC Crypto_TRX Crypto_XLM Crypto_XMR \
     0
                              0
                                                      0
                                          0
```

```
1
                0
                                         0
                                                                 0
    2
                0
                             0
                                                     0
                                         0
                                                                 0
    3
                0
                             0
                                         0
                                                     0
    4
                                         0
       Crypto_XRP
    0
                0
    1
    2
                0
    3
                0
                0
    [5 rows x 28 columns]
[]: df=df_v2.copy()
                                               Traceback (most recent call last)
     <ipython-input-1-af9227b74eeb> in <module>
     ----> 1 df=df_v2.copy()
     NameError: name 'df_v2' is not defined
[]: df.drop(['Crypto'], axis=1, inplace=True)
[]: # creating a additional column if the model is used for new coin.
    df['other_crypto'] =0
[]: df.head()
        Close
[]:
                 High
                          Low
                                 Open
                                                Open Time
                                                            Volume \
    0 93.155 93.155 93.155 93.155 2013-04-01 00:00:00
                                                            12.250
    1 93.790 93.790 93.700 93.700 2013-04-01 01:00:00
                                                            54.120
    2 94.000 94.480 94.000 94.068 2013-04-01 02:00:00
                                                           205.800
    3 94.000 94.000 93.550 93.550 2013-04-01 04:00:00
                                                             9.328
    4 94.230 94.230 94.230 94.230 2013-04-01 05:00:00
                                                             4.826
       pct_change_2hour train_test year month_sin ... Crypto_BTC Crypto_ETC \
    0
                             Train 2013
                    NaN
                                           0.866025 ...
                                                                 1
                                                                             0
    1
                    NaN
                             Train 2013
                                           0.866025 ...
                                                                 1
                                                                             0
    2
               0.009071
                             Train 2013
                                                                             0
                                           0.866025 ...
                                                                 1
    3
               0.002239
                             Train 2013
                                           0.866025 ...
                             Train 2013
    4
               0.002447
                                           0.866025 ...
       Crypto_ETH Crypto_LINK Crypto_LTC Crypto_TRX Crypto_XLM Crypto_XMR \
    0
                0
                             0
                                         0
                                                     0
```

```
1
               0
                                 0
                                                 0
                                                                 0
                                                                                 0
                                                                                                 0
2
               0
                                 0
                                                 0
                                                                 0
                                                                                 0
                                                                                                 0
3
                                                                                                 0
               0
                                 0
                                                 0
                                                                 0
                                                                                 0
4
               0
                                                 0
                                 0
                                                                                 0
```

```
Crypto_XRP
                  other_crypto
0
              0
1
              0
                               0
2
              0
                               0
3
              0
                               0
4
              0
                               0
```

[5 rows x 28 columns]

```
[]: df['pct_change_2hour'].describe()
```

```
[]: count
              494730.000000
     mean
                    0.001408
     std
                    0.450256
                   -0.999995
     min
     25%
                   -0.006720
     50%
                    0.000000
     75%
                    0.007028
                  222.716582
     max
```

Name: pct\_change\_2hour, dtype: float64

### 0.3.4 Defining the Target Variable.

We want to follow the classification approach and hence based on the "pct\_change\_2hour" we are creating 3 classes one class '0' when the returns are negative and '1' When the retruns are postive.

Finally, 2 when the returns beat the market value.

```
[]: market_RoR = 26.89
market_RoR_2h = market_RoR/(365*12)
```

```
[]: df['Target'] = np.where(df['pct_change_2hour']>0, 1,0)

df['Target'] = np.where(df['pct_change_2hour']>market_RoR_2h, 2,1)

df['Target'][df['Target']==1] = np.

where(df['pct_change_2hour'][df['Target']==1]>=0, 1,0)
```

```
[]: df['Target'].value_counts(normalize=True)
```

- []: 0 0.435521
  - 1 0.296079
  - 2 0.268400

```
Name: Target, dtype: float64
[]: # dropping the column as we already extracted the target
     df.drop(['pct_change_2hour'], axis=1, inplace=True)
[]: df.columns
[]: Index(['Close', 'High', 'Low', 'Open', 'Open Time', 'Volume', 'train test',
            'year', 'month_sin', 'month_cos', 'day_sin', 'day_cos', 'dayofweek_sin',
            'dayofweek_cos', 'hour_sin', 'hour_cos', 'Crypto_ADA', 'Crypto_BTC',
            'Crypto_ETC', 'Crypto_ETH', 'Crypto_LINK', 'Crypto_LTC', 'Crypto_TRX',
            'Crypto_XLM', 'Crypto_XMR', 'Crypto_XRP', 'other_crypto', 'Target'],
           dtype='object')
[]: df.shape
[]: (494732, 28)
    0.4 Train / Test Split
[]: df['train_test'].value_counts()
             407870
[]: Train
               86862
     Test
     Name: train_test, dtype: int64
[]: # train test split
     train_df = df[df['train_test'] == 'Train']
     test_df = df[df['train_test'] == 'Test']
[]: train_df.head()
[]:
        Close
                 High
                          Low
                                  Open
                                                 Open Time
                                                             Volume train_test \
     0 93.155
              93.155
                      93.155
                               93.155 2013-04-01 00:00:00
                                                             12.250
                                                                         Train
     1 93.790 93.790 93.700
                               93.700 2013-04-01 01:00:00
                                                             54.120
                                                                         Train
     2 94.000 94.480 94.000
                               94.068 2013-04-01 02:00:00
                                                            205.800
                                                                         Train
     3 94.000 94.000 93.550
                               93.550 2013-04-01 04:00:00
                                                              9.328
                                                                         Train
     4 94.230 94.230 94.230 94.230 2013-04-01 05:00:00
                                                              4.826
                                                                         Train
       year month_sin month_cos ...
                                       Crypto_ETC Crypto_ETH Crypto_LINK
     0 2013
               0.866025
                              -0.5 ...
                                                0
                                                            0
                                                                         0
                              -0.5 ...
     1 2013
               0.866025
                                                0
                                                            0
                                                                         0
     2 2013
               0.866025
                              -0.5 ...
                                                0
                                                            0
                                                                         0
     3 2013
                              -0.5 ...
               0.866025
                                                0
                                                            0
                                                                         0
     4 2013
              0.866025
                              -0.5 ...
                                                0
                                                            0
                                                                         0
       Crypto_LTC Crypto_TRX Crypto_XLM Crypto_XMR Crypto_XRP other_crypto
     0
                                                     0
                             0
                                         0
                                                                 0
```

```
1
                 0
                             0
                                         0
                                                      0
                                                                  0
                                                                                0
     2
                 0
                             0
                                         0
                                                      0
                                                                  0
                                                                                0
     3
                 0
                             0
                                         0
                                                      0
                                                                  0
                                                                                0
     4
                                                                  0
                                                                                0
                             0
        Target
     0
             0
             0
     1
     2
             2
     3
             1
     4
             1
     [5 rows x 28 columns]
[]: train_df.columns
[]: Index(['Close', 'High', 'Low', 'Open', 'Open Time', 'Volume', 'train_test',
            'year', 'month_sin', 'month_cos', 'day_sin', 'day_cos', 'dayofweek_sin',
            'dayofweek_cos', 'hour_sin', 'hour_cos', 'Crypto_ADA', 'Crypto_BTC',
            'Crypto_ETC', 'Crypto_ETH', 'Crypto_LINK', 'Crypto_LTC', 'Crypto_TRX',
            'Crypto_XLM', 'Crypto_XMR', 'Crypto_XRP', 'other_crypto', 'Target'],
           dtype='object')
    0.4.1 dropping the columns
[]: target = train_df['Target']
     train_df.drop(['Target','Open Time','train_test',],axis=1,inplace=True)
[ ]: test_target = test_df['Target']
     test_df.drop(['Target','Open Time','train_test',],axis=1,inplace=True)
[]: norm_train_df = train_df.fillna(0)
[]: # dropping the listof the columns
     drop columns = []
     # drop columns = ['Open', 'High', 'Low', 'Close']
     if drop_columns:
      norm_train_df = train_df.drop(drop_columns,axis=1)
      norm_test_df = test_df.drop(drop_columns,axis=1)
     else:
       norm_train_df = train_df
       norm_test_df = test_df
[]: norm_test_df.columns
```

```
[]: Index(['Close', 'High', 'Low', 'Open', 'Volume', 'year', 'month_sin',
           'month_cos', 'day_sin', 'day_cos', 'dayofweek_sin', 'dayofweek_cos',
           'hour_sin', 'hour_cos', 'Crypto_ADA', 'Crypto_BTC', 'Crypto_ETC',
           'Crypto_ETH', 'Crypto_LINK', 'Crypto_LTC', 'Crypto_TRX', 'Crypto_XLM',
           'Crypto XMR', 'Crypto XRP', 'other crypto'],
          dtype='object')
[]: norm_train_df.shape
[]: (407870, 25)
[]: target.shape
[]: (407870,)
[]: def generate model_report(y_actual, y_predicted, metric_type):
        print("============================".

¬format(metric_type))
        print("Accuracy = " , accuracy_score(y_actual, y_predicted))
        print("Precision = " ,precision_score(y_actual, y_predicted,__
     →average=metric_type))
        print("Recall = " ,recall_score(y_actual, y_predicted, average=metric_type))
        print("F1 Score = " ,f1_score(y_actual, y_predicted, average=metric_type))
        print("======="")
```

# 1 DummyPredictor

The baseline Model which others model should be beating.

print(classification\_report(test\_target, dummy\_pred))

```
[]: from sklearn.dummy import DummyClassifier
  dummy_model = DummyClassifier(strategy='prior')
  dummy_model.fit(train_df.fillna(0), target)

[]: DummyClassifier()

[]: dummy_pred = dummy_model.predict(norm_test_df)

[]: generate_model_report(test_target, dummy_pred, 'micro')
  generate_model_report(test_target, dummy_pred, 'macro')
  generate_model_report(test_target, dummy_pred, 'weighted')

from sklearn.metrics import classification_report
  print('\nClassification_Report\n')
```

```
=======Printing the micro metrics========
Accuracy = 0.4530289424604545
Precision = 0.4530289424604545
Recall = 0.4530289424604545
F1 Score = 0.45302894246045455
_____
=======Printing the macro metrics=========
Accuracy = 0.4530289424604545
Precision = 0.15100964748681817
F1 Score = 0.20785497531949956
_____
=======Printing the weighted metrics=========
Accuracy = 0.4530289424604545
Precision = 0.2052352227068378
Recall = 0.4530289424604545
```

### Classification Report

F1 Score = 0.2824929589624103

\_\_\_\_\_

	precision	recall	f1-score	support
0	0.45	1.00	0.62	39351
1	0.00	0.00	0.00	25122
2	0.00	0.00	0.00	22389
acy			0.45	86862
avg	0.15	0.33	0.21	86862
avg	0.21	0.45	0.28	86862
	1 2 acy avg	0 0.45 1 0.00 2 0.00 acy avg 0.15	0 0.45 1.00 1 0.00 0.00 2 0.00 0.00 acy avg 0.15 0.33	0 0.45 1.00 0.62 1 0.00 0.00 0.00 2 0.00 0.00 0.00 acy 0.45 avg 0.15 0.33 0.21

```
[]:
```

### 2 Random forest classifier

 $\bullet$  feature importance test: https://machinelearningmastery.com/feature-selection-time-series-forecasting-python/

```
[]: from sklearn.ensemble import RandomForestClassifier
model = RandomForestClassifier(n_estimators=1000,__

random_state=1,max_depth=15,n_jobs=-1)
model.fit(norm_train_df.fillna(0), target)
```

```
[]: RandomForestClassifier(max_depth=15, n_estimators=1000, n_jobs=-1,
                        random_state=1)
[]: predicted_values = model.predict(norm_test_df)
[]: generate_model_report(test_target, predicted_values, 'micro')
    generate_model_report(test_target, predicted_values, 'macro')
    generate_model_report(test_target, predicted_values, 'weighted')
   =======Printing the micro metrics========
   Accuracy = 0.485459694688126
   Precision = 0.485459694688126
   Recall = 0.485459694688126
   F1 Score = 0.485459694688126
   _____
   ========Printing the macro metrics=========
   Accuracy = 0.485459694688126
   Precision = 0.47763856360398754
   Recall = 0.38813840939033534
   F1 Score = 0.3387030481265691
   _____
   ========Printing the weighted metrics=========
   Accuracy = 0.485459694688126
   Precision = 0.48107533612472375
   Recall = 0.485459694688126
   F1 Score = 0.3939975764718906
   _____
[]: from sklearn.metrics import classification_report
    print('\nClassification Report\n')
    print(classification_report(test_target, predicted_values))
   Classification Report
                precision recall f1-score
                                            support
             0
                    0.48
                             0.92
                                      0.63
                                              39351
                                              25122
             1
                    0.56
                             0.18
                                      0.27
             2
                    0.39
                             0.07
                                      0.11
                                              22389
       accuracy
                                      0.49
                                              86862
      macro avg
                    0.48
                             0.39
                                      0.34
                                              86862
                             0.49
                                      0.39
   weighted avg
                    0.48
                                              86862
```

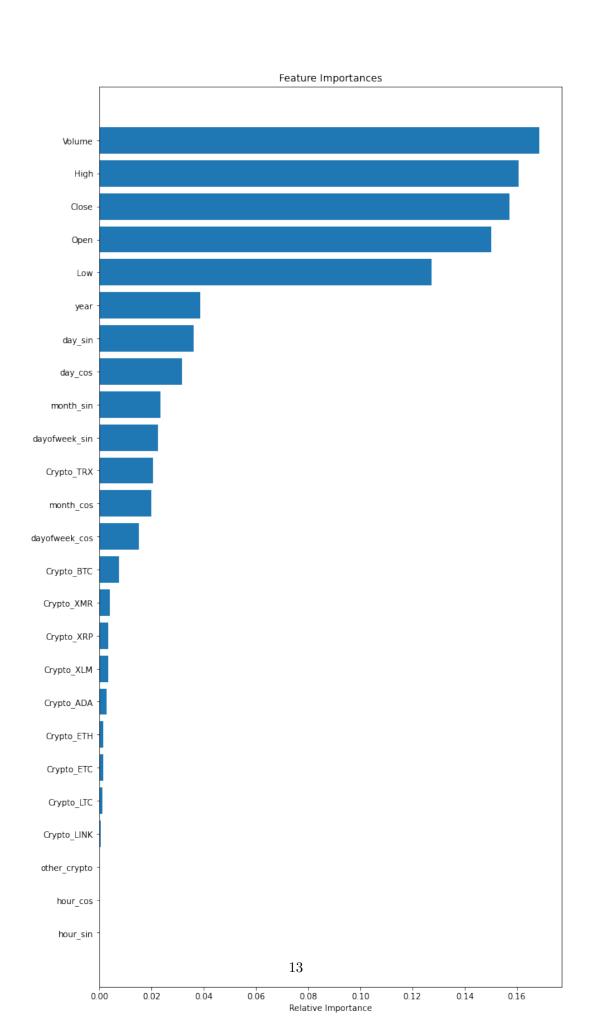
[]:

# 2.0.1 Ploting the Feature Importance

```
[]: features=norm_train_df.columns
  importances = model.feature_importances_
  indices = np.argsort(importances)

plt.figure(figsize=(10,20))
  plt.title('Feature Importances')
  plt.barh(range(len(indices)), importances[indices])
  plt.yticks(range(len(indices)), features[indices])
  plt.xlabel('Relative Importance')
```

[]: Text(0.5, 0, 'Relative Importance')



```
[]: data = pd.DataFrame(columns=['features', "rf_feature_imp"])

data['features'] = norm_train_df.columns
data['rf_feature_imp'] = model.feature_importances_
```

```
Light Gradient Boosting Model
   Ref: https://lightgbm.readthedocs.io/en/v3.3.2/
[]: import lightgbm as lgb
    unnorm_lgbm = lgb.LGBMClassifier(importance_type='gain')
    unnorm_lgbm.fit(norm_train_df.fillna(0), target)
[]: LGBMClassifier(importance_type='gain')
[]: lgbm_pred=unnorm_lgbm.predict(norm_test_df)
[]: generate_model_report(test_target, lgbm_pred, 'micro')
    generate_model_report(test_target, lgbm_pred, 'macro')
    generate_model_report(test_target, lgbm_pred, 'weighted')
    from sklearn.metrics import classification_report
    print('\nClassification Report\n')
    print(classification_report(test_target, lgbm_pred))
   ========Printing the micro metrics=========
   Accuracy = 0.4876816099099721
   Precision = 0.4876816099099721
   Recall = 0.4876816099099721
   F1 Score = 0.4876816099099721
   _____
   ========Printing the macro metrics=========
   Accuracy = 0.4876816099099721
   Precision = 0.47276355074097487
   Recall = 0.3890493933966081
   F1 Score = 0.3356998825239719
   =======Printing the weighted metrics=========
   Accuracy = 0.4876816099099721
   Precision = 0.4774011462167295
   Recall = 0.4876816099099721
   F1 Score = 0.39276186225566
```

Classification Report

support	f1-score	recall	precision	
39351	0.64	0.93	0.48	0
25122	0.29	0.19	0.55	1
22389	0.08	0.05	0.38	2
86862	0.49			accuracy
86862	0.34	0.39	0.47	macro avg
86862	0.39	0.49	0.48	weighted avg

# 3.0.1 Feature Importance

[]:		LGBM_feature_imp	features
	1	0.319765	High
;	3	0.181994	Open
4	4	0.177674	Volume
(	С	0.090327	Close
į	5	0.086725	year
(	6	0.024949	month_sin
4	2	0.021518	Low
:	15	0.021501	Crypto_BTC
4	22	0.021111	Crypto_XMR
•	7	0.012460	month_cos
4	23	0.011661	Crypto_XRP
8	3	0.007182	day_sin
9	9	0.005139	day_cos
:	10	0.004264	dayofweek_sin
:	14	0.003353	Crypto_ADA
:	11	0.002502	dayofweek_cos
4	21	0.002444	Crypto_XLM
4	20	0.001536	Crypto_TRX
:	19	0.001350	Crypto_LTC
:	17	0.001270	Crypto_ETH
:	18	0.000703	Crypto_LINK
:	16	0.000571	Crypto_ETC
:	12	0.000000	hour_sin
:	13	0.000000	hour_cos
2	24	0.000000	other_crypto

```
[]: data = data.merge(temp_df, on='features')
[]: data.sort_values(['rf_feature_imp', 'LGBM_feature_imp'], ascending=False)
[]:
               features
                         rf_feature_imp
                                           LGBM_feature_imp
     4
                 Volume
                                0.168710
                                                   0.177674
     1
                   High
                                0.160595
                                                    0.319765
     0
                  Close
                                0.157215
                                                    0.090327
     3
                   Open
                                0.150096
                                                   0.181994
     2
                    Low
                                0.127271
                                                    0.021518
     5
                                0.038663
                                                    0.086725
                   year
     8
                                                   0.007182
                day_sin
                                0.036068
     9
                day_cos
                                0.031826
                                                   0.005139
     6
             month_sin
                                0.023515
                                                    0.024949
     10
         dayofweek_sin
                                0.022423
                                                   0.004264
     20
             Crypto TRX
                                0.020793
                                                   0.001536
     7
             month_cos
                                0.020072
                                                    0.012460
     11
         dayofweek_cos
                                0.015345
                                                    0.002502
     15
             Crypto_BTC
                                0.007519
                                                   0.021501
            Crypto_XMR
     22
                                                   0.021111
                                0.004261
     23
            Crypto_XRP
                                0.003618
                                                   0.011661
     21
            Crypto_XLM
                                                    0.002444
                                0.003496
     14
            Crypto_ADA
                                0.003018
                                                   0.003353
     17
            Crypto_ETH
                                                    0.001270
                                0.001690
            Crypto_ETC
     16
                                0.001680
                                                    0.000571
     19
            Crypto_LTC
                                0.001365
                                                    0.001350
     18
           Crypto_LINK
                                0.000764
                                                    0.000703
     12
               hour_sin
                                0.00000
                                                    0.000000
     13
                                0.000000
                                                    0.000000
               hour_cos
     24
          other_crypto
                                0.00000
                                                    0.000000
```

#### 3.0.2 Saving the feature importance for the Future use

####Note:

This Notebooks we have build models which are baseline for our future models where we will be adding additional useful features to the model.

### 4 End of the Notebook