

btc_prices_prediction-05312020

June 19, 2020

1 Bitcoin Prices Prediction with Deep Learning/Machine Learning

```
[1]: # Data analysis and wrangling
import pandas as pd
import numpy as np
import os
import string
import csv

# Visualization
%matplotlib inline
import matplotlib.pyplot as plt
import seaborn
from datetime import datetime, timedelta

# Model prediction
import tensorflow as tf
from sklearn.preprocessing import MinMaxScaler
from tensorflow.keras import backend, models, layers
from tensorflow.keras.models import Model, Sequential
from tensorflow.keras.layers import Dense, Dropout, LSTM
```

```
[2]: price_data = pd.read_csv('BTC-USD_05312020.csv',
                             header = 0,
                             error_bad_lines=False,
                             engine='python')

price_data.head()
```

```
[2]:
```

	Date	Open	High	Low	Close	Adj_Close	\
0	2014-11-20	380.307007	382.024994	356.781006	357.839996	357.839996	
1	2014-11-21	357.878998	357.878998	344.112000	350.847992	350.847992	
2	2014-11-22	351.604004	364.841003	350.877991	352.920013	352.920013	
3	2014-11-23	353.174988	370.845001	353.174988	367.572998	367.572998	
4	2014-11-24	366.947998	387.209015	366.669006	376.901001	376.901001	

	Volume
0	25233200
1	29850100
2	15273000
3	15151600
4	30930100

```
[3]: price_data.tail()
```

```
[3]:
```

	Date	Open	High	Low	Close \
2015	2020-05-27	8837.380859	9203.320313	8834.157227	9181.017578
2016	2020-05-28	9184.945313	9546.319336	9148.457031	9525.750977
2017	2020-05-29	9528.355469	9573.666992	9379.338867	9439.124023
2018	2020-05-30	9438.914063	9704.030273	9366.729492	9700.414063
2019	2020-05-31	9696.850586	9696.850586	9538.416016	9569.117188

	Adj_Close	Volume
2015	9181.017578	32740536902
2016	9525.750977	34367073114
2017	9439.124023	32896642044
2018	9700.414063	32722975141
2019	9569.117188	29666250752

1.1 Visualize with scaling the data

```
[4]: signal = np.copy(price_data['Close'].values)
std_signal = (signal - np.mean(signal)) / np.std(signal)
series = pd.Series(std_signal)
series.describe(percentiles = [0.25,0.5,0.75,0.85,0.95])
```

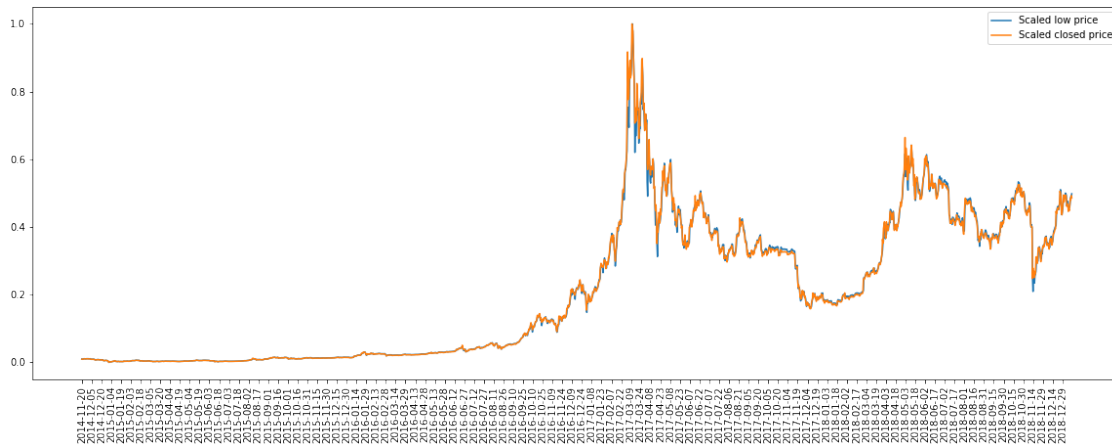
```
[4]: count    2.020000e+03
mean      -2.978915e-17
std        1.000248e+00
min       -1.005636e+00
25%       -9.396601e-01
50%       -1.837176e-01
75%        8.051709e-01
85%        1.148393e+00
95%        1.639047e+00
max        3.813184e+00
dtype: float64
```

```
[5]: # visualize with min max scaler
scaler = MinMaxScaler()
# transform data
minmax = scaler.fit(price_data[['Low', 'Close']])
scaled = minmax.fit_transform(price_data[['Low', 'Close']])
```

```
[6]: # The time-series can be visualized with the low and Close prices comparison
      ↪ below:
```

```
plt.figure(figsize=(20,7))
plt.plot(np.arange(len(signal)), scaled[:,0], label = 'Scaled low price')
plt.plot(np.arange(len(signal)), scaled[:,1], label = 'Scaled closed price')

plt.xticks(np.arange(len(signal))[:20], price_data.Date[:15],
      ↪ rotation='vertical')
plt.legend()
plt.show()
```



1.2 Training and Testing sets

```
[7]: # Encode the date
price_data['date'] = pd.to_datetime(price_data['Date']).dt.date
group = price_data.groupby('date')
```

```
[8]: # Split data
prediction_days = 60
Real_Price = group['Close'].mean()
price_train = Real_Price[:len(Real_Price)-prediction_days]
price_test = Real_Price[len(Real_Price)-prediction_days:]
```

```
[9]: # Process data
training_set = price_train.values
training_set = np.reshape(training_set, (len(training_set), 1))
```

1.3 Scaling the training set

```
[10]: # Define scaler
scaler = MinMaxScaler()

training_set = scaler.fit_transform(training_set)
X_train = training_set[0:len(training_set)-1]
y_train = training_set[1:len(training_set)]
```

1.4 Reshape the train data for the Model

```
[11]: X_train = np.reshape(X_train, (len(X_train), 1, 1))
```

1.5 Build the Model

```
[12]: # Build a RNN-LSTM model

backend.clear_session()
model = Sequential()

# Adding the input layer and the LSTM layer
model.add(LSTM(units = 100, activation = 'sigmoid', input_shape = (None, 1)))
model.add(layers.Dropout(0.2))

# Adding the output layer
model.add(Dense(units = 1, activation='linear'))

# Compiling the model
model.compile(loss = 'mean_squared_error',
              optimizer = 'adam',
              metrics = ['accuracy'])
model.summary()

# Fitting the model to the Training set
model.fit(X_train, y_train,
        batch_size = 10,
        epochs = 50,
        verbose = 0)

# Making the price predictions
test_set = price_test.values
inputs = np.reshape(test_set, (len(test_set), 1))
inputs = scaler.transform(inputs)
inputs = np.reshape(inputs, (len(inputs), 1, 1))
pred_btc_price = model.predict(inputs)
pred_btc_price_inverse = scaler.inverse_transform(pred_btc_price)
```

```

# Visualising the results
plt.figure(figsize = (25,15), dpi=50, facecolor='w', edgecolor='k')
ax = plt.gca()
plt.plot(test_set, color = 'red', label = 'Actual BTC Prices')
plt.plot(pred_btc_price_inverse, color = 'blue', label = 'Predicted BTC Prices')
plt.title('BTC Price Prediction', fontsize=20)
price_test = price_test.reset_index()
x = price_test.index
labels = price_test['date']
plt.xticks(x, labels, rotation = 'vertical')
for tick in ax.xaxis.get_major_ticks():
    tick.label1.set_fontsize(15)
for tick in ax.yaxis.get_major_ticks():
    tick.label1.set_fontsize(15)
plt.xlabel('Time(Date)', fontsize=20)
plt.ylabel('BTC Price(USD)', fontsize=20)
plt.legend(loc=2, prop={'size': 25})
plt.show()

```

WARNING:tensorflow:From C:\cuong\lib\site-packages\tensorflow\python\ops\resource_variable_ops.py:435: colocate_with (from tensorflow.python.framework.ops) is deprecated and will be removed in a future version.

Instructions for updating:

Colocations handled automatically by placer.

WARNING:tensorflow:From C:\cuong\lib\site-packages\tensorflow\python\keras\layers\core.py:143: calling dropout (from tensorflow.python.ops.nn_ops) with keep_prob is deprecated and will be removed in a future version.

Instructions for updating:
Please use `rate` instead of `keep_prob`. Rate should be set to `rate = 1 - keep_prob`.

Instructions for updating:

Please use `rate` instead of `keep_prob`. Rate should be set to `rate = 1 - keep_prob`.

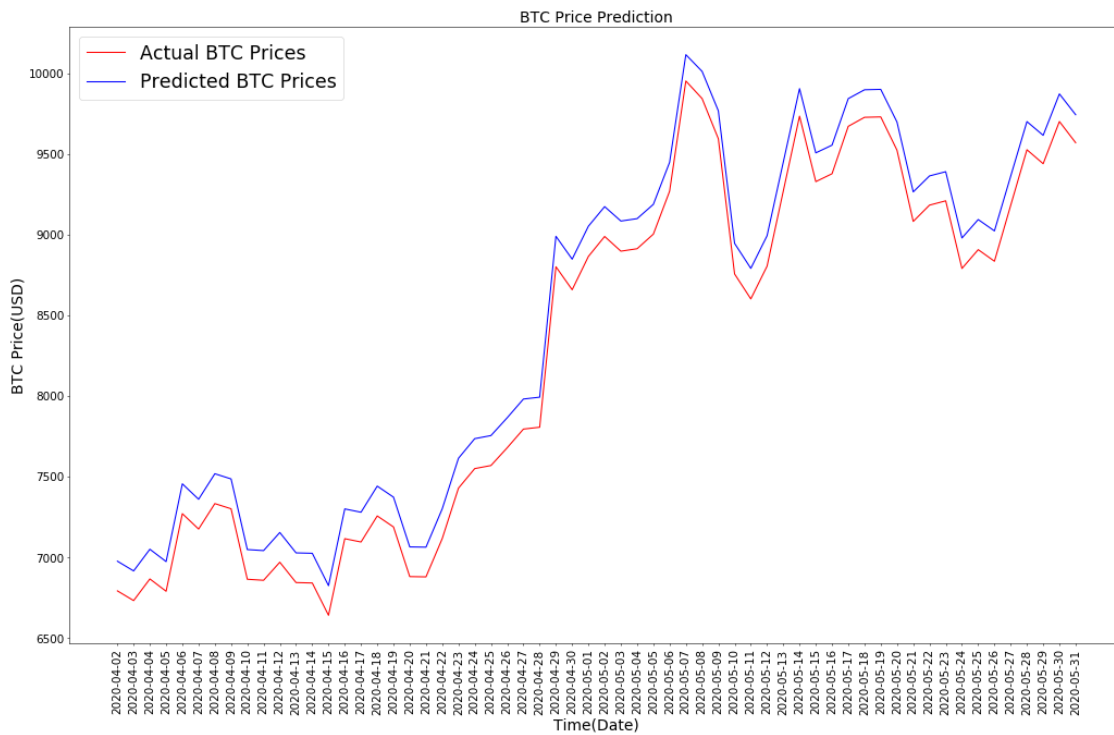
WARNING:tensorflow:From C:\cuong\lib\site-packages\tensorflow\python\keras\utils\losses_utils.py:170: to_float (from tensorflow.python.ops.math_ops) is deprecated and will be removed in a future version.

Instructions for updating:
Use tf.cast instead.

Layer (type)	Output Shape	Param #
lstm (LSTM)	(None, 100)	40800
dropout (Dropout)	(None, 100)	0
dense (Dense)	(None, 1)	101

Total params: 40,901
Trainable params: 40,901
Non-trainable params: 0

WARNING:tensorflow:From C:\cuong\lib\site-packages\tensorflow\python\ops\math_ops.py:3066: to_int32 (from tensorflow.python.ops.math_ops) is deprecated and will be removed in a future version.
Instructions for updating:
Use tf.cast instead.



[]: