THE MODELS SLIDE

Good evening folks. After receiving the crypto sentiment data from Augmento site 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**, after trying other strategies including our own proprietary strategy of **Simple Moving Averages of Sentiments**,which was tested successfully on WALL STREET JOURNAL DATA using NLTK.

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.

ACTUAL VS CUMULATIVE RETURNS SLIDE – 2 SLIDES

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With Adaboost model The Cumulative Returns have also 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

SMA chart SLIDE

This is an interesting chart with our **Simple Moving Average 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

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.

Had to conduct over 50 runs of tests using different model configurations, including Neural networks which gave a lot issues with loss functions.

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**..