

```
import pandas as pd

data = pd.read_excel('/content/tweets.xlsx')
df = pd.read_csv('/content/bitcoin.csv')

data
```

| | Unnamed: 0 | Unnamed: 1 | date | text | |
|-------|------------|---------------------|--------------|---|---------------------------------------|
| 0 | 0 | 2021-02-11 23:59:04 | 44237.999352 | Blue Ridge Bank shares halted by NYSE after #b... | blue ridge bank shares halted nyse t |
| 1 | 1 | 2021-02-11 23:58:48 | 44237.999167 | ðŸŽŹ Today, that's this #Thursday, we will do ... | today thursday take friend leowander |
| 2 | 2 | 2021-02-11 23:54:48 | 44237.996389 | Guys evening, I have read this article about B... | guys evening read article btc wou |
| 3 | 3 | 2021-02-11 23:54:33 | 44237.996215 | \$BTC A big chance in a billion! Price: \487264... | btc big chance billion price bitco |
| 4 | 4 | 2021-02-11 23:54:06 | 44237.995903 | This network is secured by 9 508 nodes as of t... | network secured nodes today soon big |
| ... | ... | ... | ... | ... | ... |
| 26201 | 26201 | 2021-02-15 23:53:35 | 44241.995544 | More than 200% Profits & 115M\$ Volume in \$... | profits amp volume sky pump megapump |
| 26202 | 26202 | 2021-02-15 23:53:29 | 44241.995475 | More than 200% Profits and 115M\$ Volume in \$SK... | profits volume sky pump megapump powe |
| 26203 | 26203 | 2021-02-15 23:53:10 | 44241.995255 | More than 200% Profits & 115M\$ Volume in \$... | profits amp volume sky pump megapump |
| 26204 | 26204 | 2021-02-15 23:53:09 | 44241.995243 | More than 200% Profits & 115M\$ Volume in \$... | profits amp volume sky pump megapump |
| 26205 | 26205 | 2021-02-15 23:52:54 | 44241.995069 | IT MONDAY MADNESS with the lovely Lisa @LisaNE... | monday madness lovely lisa lisanedwa |

26206 rows x 7 columns

```
data['DateTimeColumn'] = pd.to_datetime(data['Unnamed: 1'])

# Format the date in the desired format
data['Date'] = data['DateTimeColumn'].dt.strftime("%d-%m-%Y")
```

```
df
```

| | Date | Closing Price |
|---|------------|---------------|
| 0 | 05-02-2021 | 37926.51 |
| 1 | 06-02-2021 | 38023.74 |
| 2 | 07-02-2021 | 38120.97 |
| 3 | 08-02-2021 | 38218.20 |
| 4 | 09-02-2021 | 38315.43 |
| 5 | 10-02-2021 | 38412.66 |
| 6 | 11-02-2021 | 38509.89 |
| 7 | 15-02-2021 | 38900.81 |
| 8 | 16-02-2021 | 38998.04 |

```
import numpy as np
import pandas as pd
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import MinMaxScaler
from textblob import TextBlob # Import TextBlob for sentiment analysis
from tensorflow import keras
from tensorflow.keras import layers
from tensorflow.keras.preprocessing.text import Tokenizer
from tensorflow.keras.preprocessing.sequence import pad_sequences

# 1. Select relevant columns
data = data[['Date', 'cleanText']]

# 2. Clean the text
data['cleanText'].fillna('', inplace=True) # Replace NaN with an empty string

# 3. Calculate Polarity Score using TextBlob
data['Polarity Score'] = data['cleanText'].apply(lambda x: TextBlob(x).sentiment.polarity)

data
```

```
<ipython-input-7-3349986bd1a1>:16: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame
```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-data
 data['cleanText'].fillna('', inplace=True) # Replace NaN with an empty string

```
<ipython-input-7-3349986bd1a1>:19: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead
```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-data
 data['Polarity Score'] = data['cleanText'].apply(lambda x: TextBlob(x).sentiment.polarity)

| | Date | cleanText | Polarity Score |
|-------|------------|---|----------------|
| 0 | 11-02-2021 | blue ridge bank shares halted nyse bitcoin atm... | 0.00 |
| 1 | 11-02-2021 | today thursday take friend leowandersleb btc w... | 0.00 |
| 2 | 11-02-2021 | guys evening read article btc would like share | 0.00 |
| 3 | 11-02-2021 | btc big chance billion price bitcoin btc crypto | 0.00 |
| 4 | 11-02-2021 | network secured nodes today soon biggest bears... | -0.25 |
| ... | ... | ... | ... |
| 26201 | 15-02-2021 | profits amp volume sky pump megapump powerful ... | 0.30 |
| 26202 | 15-02-2021 | profits volume sky pump megapump powerful pump... | 0.30 |
| 26203 | 15-02-2021 | profits amp volume sky pump megapump powerful ... | 0.30 |
| 26204 | 15-02-2021 | profits amp volume sky pump megapump powerful ... | 0.30 |
| 26205 | 15-02-2021 | monday madness lovely lisa lisanedwards charts... | 0.50 |

26206 rows × 3 columns

```
result = data.groupby('Date')['Polarity Score'].sum().reset_index()
```

```
# Create a new DataFrame with the result and corresponding dates
a = result.rename(columns={'Polarity Score': 'Sum of Polarity Score'})
```

```
# Display the new DataFrame
```

```
a
```

| | Date | Sum of Polarity Score |
|---|------------|-----------------------|
| 0 | 06-02-2021 | 150.741613 |
| 1 | 07-02-2021 | 293.434627 |
| 2 | 08-02-2021 | 310.092931 |
| 3 | 09-02-2021 | 540.900319 |
| 4 | 10-02-2021 | 428.768825 |
| 5 | 11-02-2021 | 331.761890 |
| 6 | 15-02-2021 | 7.407143 |
| 7 | 16-02-2021 | 731.736755 |

```
# 4. Tokenize the text
max_words = 10000 # Adjust this value based on the size of your dataset
tokenizer = Tokenizer(num_words=max_words)
tokenizer.fit_on_texts(data['cleanText'])
```

```
# 5. Convert text to sequences
sequences = tokenizer.texts_to_sequences(data['cleanText'])
```

```
# 6. Pad sequences to a fixed length
max_sequence_length = 100 # Adjust this value as needed
X = pad_sequences(sequences, maxlen=max_sequence_length)
```

```
# 7. Normalize Polarity Score
scaler = MinMaxScaler()
data['Polarity Score'] = scaler.fit_transform(data['Polarity Score'].values.reshape(-1, 1))
```

```
<ipython-input-10-eb33df901019>:15: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead
```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-data
 data['Polarity Score'] = scaler.fit_transform(data['Polarity Score'].values.reshape(-1, 1))

merged_df

| | Date | Sum of Polarity Score | Closing Price | Price Difference |
|---|------------|-----------------------|---------------|------------------|
| 0 | 06-02-2021 | 0.197886 | 0.000000 | 97.23 |
| 1 | 07-02-2021 | 0.394886 | 0.099795 | 97.23 |
| 2 | 08-02-2021 | 0.417884 | 0.199589 | 97.23 |
| 3 | 09-02-2021 | 0.736534 | 0.299384 | 97.23 |
| 4 | 10-02-2021 | 0.581726 | 0.399179 | 97.23 |
| 5 | 11-02-2021 | 0.447800 | 0.498974 | 97.23 |
| 6 | 15-02-2021 | 0.000000 | 0.900205 | 390.92 |
| 7 | 16-02-2021 | 1.000000 | 1.000000 | 97.23 |

```
pip install Augmentor
```

```
Collecting Augmentor
  Downloading Augmentor-0.2.12-py2.py3-none-any.whl (38 kB)
Requirement already satisfied: Pillow>=5.2.0 in /usr/local/lib/python3.10/dist-packages (from Augmentor) (9.4.0)
Requirement already satisfied: tqdm>=4.9.0 in /usr/local/lib/python3.10/dist-packages (from Augmentor) (4.66.1)
Requirement already satisfied: numpy>=1.11.0 in /usr/local/lib/python3.10/dist-packages (from Augmentor) (1.23.5)
Installing collected packages: Augmentor
Successfully installed Augmentor-0.2.12
```

```
import pandas as pd
import numpy as np
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import MinMaxScaler
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import LSTM, GRU, Dense
from sklearn.metrics import mean_squared_error, mean_absolute_error
import matplotlib.pyplot as plt
from scipy.stats import pearsonr

# Load the provided DataFrame
merged_df = pd.DataFrame({
    "Date": ["06-02-2021", "07-02-2021", "08-02-2021", "09-02-2021", "10-02-2021", "11-02-2021", "15-02-2021", "16-02-2021"],
    "Sum of Polarity Score": [0.197886, 0.394886, 0.417884, 0.736534, 0.581726, 0.447800, 0.000000, 1.000000],
    "Closing Price": [0.000000, 0.099795, 0.199589, 0.299384, 0.399179, 0.498974, 0.900205, 1.000000],
    "Price Difference": [97.23, 97.23, 97.23, 97.23, 97.23, 97.23, 390.92, 97.23]
})

# Define the number of augmented samples to generate
num_augmented_samples = 1000 # Adjust as needed

# Initialize empty lists for augmented data
augmented_polarity = []
augmented_price = []

# Perform data augmentation
for i in range(num_augmented_samples):
    random_idx = np.random.randint(len(merged_df))
    original_polarity = merged_df.iloc[random_idx]["Sum of Polarity Score"]
    original_price = merged_df.iloc[random_idx]["Closing Price"]

    # Simulate a small random change in polarity
    augmented_polarity.append(original_polarity + np.random.uniform(-0.1, 0.1))

    # Simulate a small random change in price
    augmented_price.append(original_price + np.random.uniform(-0.1, 0.1))

# Create a DataFrame from augmented data
augmented_df = pd.DataFrame({
    "Sum of Polarity Score": augmented_polarity,
    "Closing Price": augmented_price
})

# Merge the original and augmented data
merged_df = pd.concat([merged_df, augmented_df], ignore_index=True)

# Normalize data
scaler = MinMaxScaler()
merged_df["Sum of Polarity Score"] = scaler.fit_transform(merged_df["Sum of Polarity Score"].values.reshape(-1, 1))

# Split the data into training and testing sets
X = merged_df["Sum of Polarity Score"].values
```

```
y = merged_df["Closing Price"].values
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=42)

# Reshape the data for LSTM and GRU models
X_train = X_train.reshape(-1, 1, 1)
X_test = X_test.reshape(-1, 1, 1)

# Build LSTM model
lstm_model = Sequential()
lstm_model.add(LSTM(64, input_shape=(1, 1)))
lstm_model.add(Dense(1))
lstm_model.compile(optimizer="adam", loss="mean_squared_error")

# Build GRU model
gru_model = Sequential()
gru_model.add(GRU(64, input_shape=(1, 1)))
gru_model.add(Dense(1))
gru_model.compile(optimizer="adam", loss="mean_squared_error")

# Train LSTM and GRU models
lstm_model.fit(X_train, y_train, epochs=50, batch_size=16)
gru_model.fit(X_train, y_train, epochs=50, batch_size=16)

# Predict using the models
lstm_predictions = lstm_model.predict(X_test)
gru_predictions = gru_model.predict(X_test)

# Evaluate the models
lstm_mse = mean_squared_error(y_test, lstm_predictions)
lstm_mae = mean_absolute_error(y_test, lstm_predictions)

gru_mse = mean_squared_error(y_test, gru_predictions)
gru_mae = mean_absolute_error(y_test, gru_predictions)

# Calculate correlation
correlation, _ = pearsonr(merged_df["Sum of Polarity Score"], merged_df["Closing Price"])

print(f"LSTM MSE: {lstm_mse}, MAE: {lstm_mae}")
print(f"GRU MSE: {gru_mse}, MAE: {gru_mae}")
print(f"Correlation between Polarity and Closing Price: {correlation}")

# Plot results
plt.figure(figsize=(12, 6))
plt.plot(y_test, label="Actual Closing Price")
plt.plot(lstm_predictions, label="LSTM Predictions")
plt.plot(gru_predictions, label="GRU Predictions")
plt.legend()
plt.title("Bitcoin Closing Price Predictions")
plt.show()
```



```
Epoch 3/50
51/51 [=====] - 0s 3ms/step - loss: 0.1125
Epoch 4/50
51/51 [=====] - 0s 3ms/step - loss: 0.1122
Epoch 5/50
51/51 [=====] - 0s 5ms/step - loss: 0.1122
Epoch 6/50
51/51 [=====] - 0s 4ms/step - loss: 0.1120
Epoch 7/50
51/51 [=====] - 0s 6ms/step - loss: 0.1119
Epoch 8/50
51/51 [=====] - 0s 4ms/step - loss: 0.1116
Epoch 9/50
51/51 [=====] - 0s 5ms/step - loss: 0.1115
Epoch 10/50
51/51 [=====] - 0s 4ms/step - loss: 0.1112
Epoch 11/50
51/51 [=====] - 0s 3ms/step - loss: 0.1111
Epoch 12/50
51/51 [=====] - 0s 2ms/step - loss: 0.1112
Epoch 13/50
51/51 [=====] - 0s 3ms/step - loss: 0.1111
Epoch 14/50
51/51 [=====] - 0s 2ms/step - loss: 0.1106
Epoch 15/50
51/51 [=====] - 0s 2ms/step - loss: 0.1102
Epoch 16/50
51/51 [=====] - 0s 3ms/step - loss: 0.1102
Epoch 17/50
51/51 [=====] - 0s 3ms/step - loss: 0.1096
Epoch 18/50
51/51 [=====] - 0s 3ms/step - loss: 0.1093
Epoch 19/50
51/51 [=====] - 0s 2ms/step - loss: 0.1088
Epoch 20/50
51/51 [=====] - 0s 4ms/step - loss: 0.1079
Epoch 21/50
51/51 [=====] - 0s 4ms/step - loss: 0.1071
Epoch 22/50
51/51 [=====] - 0s 4ms/step - loss: 0.1060
Epoch 23/50
51/51 [=====] - 0s 3ms/step - loss: 0.1051
Epoch 24/50
51/51 [=====] - 0s 2ms/step - loss: 0.1039
Epoch 25/50
51/51 [=====] - 0s 2ms/step - loss: 0.1016
Epoch 26/50
51/51 [=====] - 0s 2ms/step - loss: 0.0993
Epoch 27/50
51/51 [=====] - 0s 2ms/step - loss: 0.0971
Epoch 28/50
51/51 [=====] - 0s 1ms/step - loss: 0.0931
Epoch 29/50
51/51 [=====] - 0s 2ms/step - loss: 0.0895
Epoch 30/50
51/51 [=====] - 0s 1ms/step - loss: 0.0857
Epoch 31/50
51/51 [=====] - 0s 2ms/step - loss: 0.0807
Epoch 32/50
51/51 [=====] - 0s 2ms/step - loss: 0.0753
Epoch 33/50
51/51 [=====] - 0s 2ms/step - loss: 0.0703
Epoch 34/50
51/51 [=====] - 0s 2ms/step - loss: 0.0657
Epoch 35/50
51/51 [=====] - 0s 2ms/step - loss: 0.0611
Epoch 36/50
51/51 [=====] - 0s 2ms/step - loss: 0.0570
Epoch 37/50
51/51 [=====] - 0s 2ms/step - loss: 0.0543
Epoch 38/50
51/51 [=====] - 0s 2ms/step - loss: 0.0518
Epoch 39/50
51/51 [=====] - 0s 2ms/step - loss: 0.0500
Epoch 40/50
51/51 [=====] - 0s 2ms/step - loss: 0.0487
Epoch 41/50
51/51 [=====] - 0s 2ms/step - loss: 0.0479
Epoch 42/50
51/51 [=====] - 0s 2ms/step - loss: 0.0475
Epoch 43/50
51/51 [=====] - 0s 2ms/step - loss: 0.0472
Epoch 44/50
51/51 [=====] - 0s 2ms/step - loss: 0.0472
Epoch 45/50
51/51 [=====] - 0s 2ms/step - loss: 0.0468
```

```
Epoch 46/50
51/51 [=====] - 0s 2ms/step - loss: 0.0473
Epoch 47/50
51/51 [=====] - 0s 2ms/step - loss: 0.0466
Epoch 48/50
51/51 [=====] - 0s 2ms/step - loss: 0.0470
Epoch 49/50
51/51 [=====] - 0s 2ms/step - loss: 0.0465
Epoch 50/50
51/51 [=====] - 0s 2ms/step - loss: 0.0465
Epoch 1/50
51/51 [=====] - 2s 2ms/step - loss: 0.1574
Epoch 2/50
51/51 [=====] - 0s 2ms/step - loss: 0.1135
Epoch 3/50
51/51 [=====] - 0s 2ms/step - loss: 0.1130
Epoch 4/50
51/51 [=====] - 0s 2ms/step - loss: 0.1126
Epoch 5/50
51/51 [=====] - 0s 2ms/step - loss: 0.1134
Epoch 6/50
51/51 [=====] - 0s 2ms/step - loss: 0.1121
Epoch 7/50
51/51 [=====] - 0s 2ms/step - loss: 0.1121
Epoch 8/50
51/51 [=====] - 0s 2ms/step - loss: 0.1123
Epoch 9/50
51/51 [=====] - 0s 2ms/step - loss: 0.1126
Epoch 10/50
51/51 [=====] - 0s 2ms/step - loss: 0.1118
Epoch 11/50
51/51 [=====] - 0s 2ms/step - loss: 0.1111
Epoch 12/50
51/51 [=====] - 0s 2ms/step - loss: 0.1118
Epoch 13/50
51/51 [=====] - 0s 2ms/step - loss: 0.1114
Epoch 14/50
51/51 [=====] - 0s 2ms/step - loss: 0.1108
Epoch 15/50
51/51 [=====] - 0s 2ms/step - loss: 0.1103
Epoch 16/50
51/51 [=====] - 0s 2ms/step - loss: 0.1098
Epoch 17/50
51/51 [=====] - 0s 2ms/step - loss: 0.1105
Epoch 18/50
51/51 [=====] - 0s 2ms/step - loss: 0.1091
Epoch 19/50
51/51 [=====] - 0s 2ms/step - loss: 0.1090
Epoch 20/50
51/51 [=====] - 0s 2ms/step - loss: 0.1079
Epoch 21/50
51/51 [=====] - 0s 2ms/step - loss: 0.1088
Epoch 22/50
51/51 [=====] - 0s 2ms/step - loss: 0.1061
Epoch 23/50
51/51 [=====] - 0s 2ms/step - loss: 0.1064
Epoch 24/50
51/51 [=====] - 0s 2ms/step - loss: 0.1041
Epoch 25/50
51/51 [=====] - 0s 2ms/step - loss: 0.1022
Epoch 26/50
51/51 [=====] - 0s 2ms/step - loss: 0.1016
Epoch 27/50
51/51 [=====] - 0s 2ms/step - loss: 0.0989
Epoch 28/50
51/51 [=====] - 0s 2ms/step - loss: 0.0964
Epoch 29/50
51/51 [=====] - 0s 2ms/step - loss: 0.0940
Epoch 30/50
51/51 [=====] - 0s 2ms/step - loss: 0.0905
Epoch 31/50
51/51 [=====] - 0s 2ms/step - loss: 0.0880
Epoch 32/50
51/51 [=====] - 0s 2ms/step - loss: 0.0844
Epoch 33/50
51/51 [=====] - 0s 2ms/step - loss: 0.0801
Epoch 34/50
51/51 [=====] - 0s 2ms/step - loss: 0.0764
Epoch 35/50
51/51 [=====] - 0s 2ms/step - loss: 0.0722
Epoch 36/50
51/51 [=====] - 0s 2ms/step - loss: 0.0685
Epoch 37/50
51/51 [=====] - 0s 2ms/step - loss: 0.0649
Epoch 38/50
51/51 [=====] - 0s 2ms/step - loss: 0.0619
Epoch 39/50
51/51 [=====] - 0s 2ms/step - loss: 0.0587
Epoch 40/50
51/51 [=====] - 0s 2ms/step - loss: 0.0560
Epoch 41/50
```

```
Epoch 41/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0542  
Epoch 42/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0529  
Epoch 43/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0515  
Epoch 44/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0507  
Epoch 45/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0490  
Epoch 46/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0487  
Epoch 47/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0490  
Epoch 48/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0486  
Epoch 49/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0483  
Epoch 50/50  
51/51 [=====] - 0s 2ms/step - loss: 0.0481  
WARNING:tensorflow:5 out of the last 5 calls to <function Model.make_predict_func  
7/7 [=====] - 0s 2ms/step  
WARNING:tensorflow:5 out of the last 11 calls to <function Model.make_predict_func  
7/7 [=====] - 0s 2ms/step  
LSTM MSE: 0.04753636538164562, MAE: 0.17748847698805617  
GRU MSE: 0.048146038374199285, MAE: 0.17948140844354232  
Correlation between Polarity and Closing Price: 0.22229806230395566
```

