Bithumb-Analysis (temporary title)

Abstract—

1. Introduction

2. DATASET

2.1. Market Price

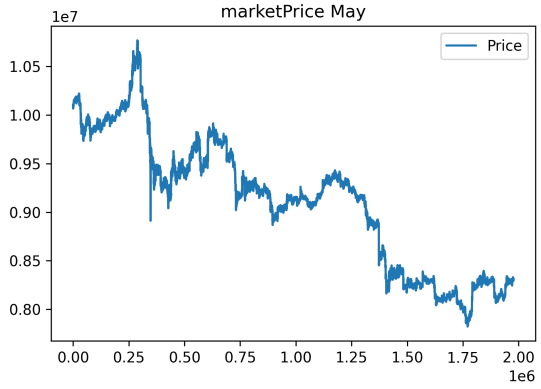
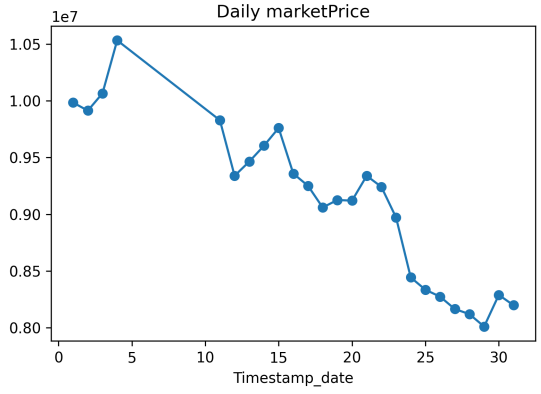
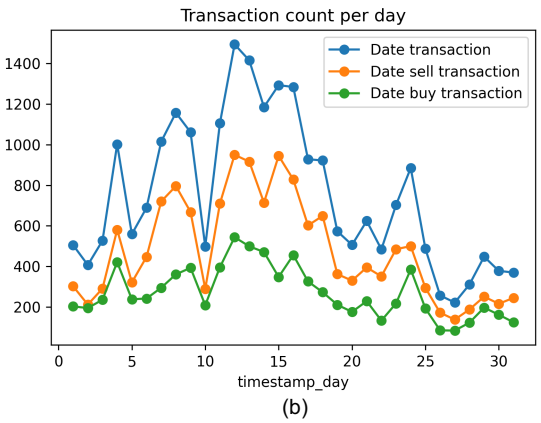


Fig. 1: time-market price graph.

2.2. Daily market price and transaction count



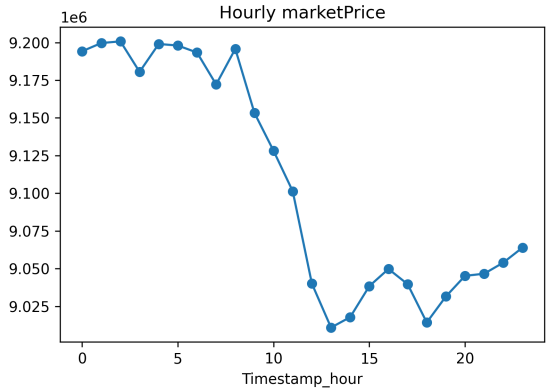
(a)



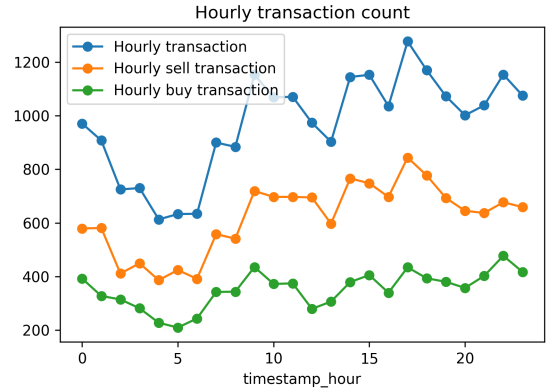
(b)

Fig. 2: (a) date-market price graph; (b) date-transaction graph.

2.3. Hourly market price and transaction count



(a)

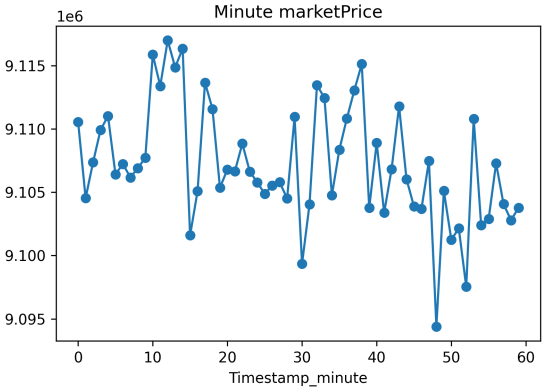


(b)

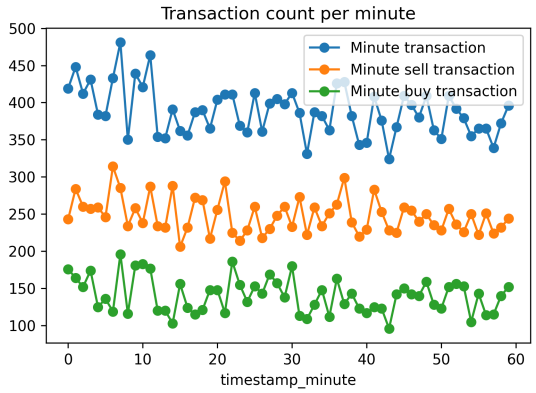
Fig.3: (a) hour-market price graph; (b) hour-transaction graph.

The market price is relatively high in the morning, and the market price tends to drop in the afternoon. Conversely, transaction counts tend to be low in the morning and high in the afternoon. Therefore, transaction count and market price are inversely proportional.

2.4. Minute market price and transaction count



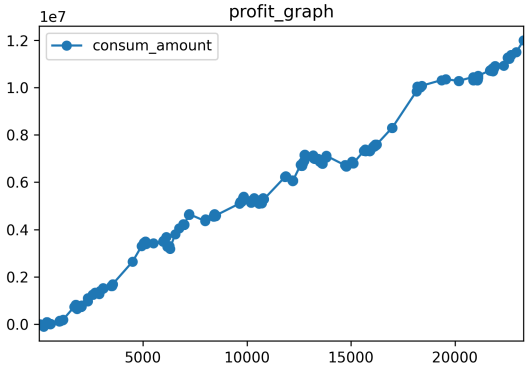
(a)



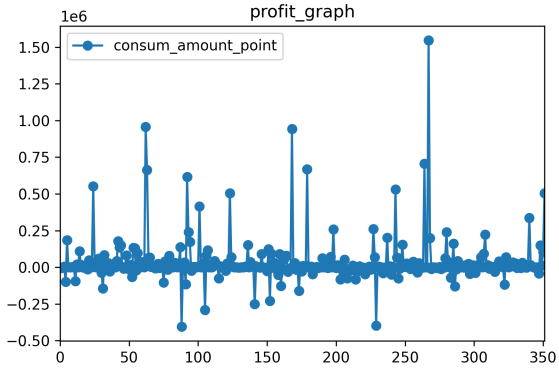
(b)

Fig.4: (a) minute-market price graph; (b) minute-transaction graph.

2.5. Profit analyze.



(a)



(b)

Fig.5: (a) time-profit graph (accumulative); (b) time-profit graph(by section)

3. Tables

Transaction average, minmum, maximum table
(https://github.com/kimsangwond/bithumb_bot/blob/master/sangwon_code/table/avg%2C%20min%2C%20max_table.csv)

Profit table (accumulated)
(https://github.com/kimsangwond/bithumb_bot/blob/master/sangwon_code/table/profit_table.csv)

Profit table (by section)
(https://github.com/kimsangwond/bithumb_bot/blob/master/sangwon_code/table/profit_table2.csv)

Date-market price table
(https://github.com/kimsangwond/bithumb_bot/blob/master/hamin_code/table/date_result_table.csv)

Hour-market price table
(https://github.com/kimsangwond/bithumb_bot/blob/master/hamin_code/table/hour_result_table.csv)

Minute-market price table
(https://github.com/kimsangwond/bithumb_bot/blob/master/hamin_code/table/minute_result_table.csv)

4. Source

4.1. marketPriceSource.py
(https://github.com/kimsangwond/bithumb_bot/blob/master/hamin_code/src/marketPriceSource.py)
- Extract minimum selling price and maximum buying price for each minutes.

4.2. marketPriceCalculate.py
(https://github.com/kimsangwond/bithumb_bot/blob/master/hamin_code/src/marketPriceCaculate.py)
- Calculate market price for each minute using extracted by marketPriceSource.py

5. Issues

5.1. How about remove the marker in graph Fig.5?
5.2. In market price data, there are some missing data.
(May 4th 12:20 ~ 24:00, May 14th 03:00 ~ 07:57, May 24th 0:00 ~ 08:51, May 5 ~ May 10)
5.3. Graph labelling.

References

[1] H. Kopka and P. W. Daly, A Guide to LaTeX, 3rd ed. Harlow, England: Addison-Wesley, 1999.