

# **METAVERSE-BASED CRYPTOCURRENCIES PREDICTION USING MACHINE LEARNING**

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**FACULTY OF COMPUTING AND INFORMATICS  
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## **DECLARATION**

I hereby declare that the material in this thesis is my own except for quotations, equations, summaries and references, which have been duly acknowledged.

25 NOV 2022



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## **ACKNOWLEDGEMENT**

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## **ABSTRACT**

Cryptocurrencies have recently attracted much interest from investors and researchers. Cryptocurrencies have become a global phenomenon in financial sectors and investors' preferred choice for traded financial instruments due to their simplicity, innovation, security, and transparency, as well as their decentralised nature. Metaverse-based cryptocurrencies are one subtopic use case for cryptocurrencies used for the trading and investing in the digital asset and lands in the metaverse, a virtual world that is an extension of the real world. These cryptocurrencies, including metaverse-based ones, have drastic fluctuations and aggressive movements in their prices, which is highly unpredictable. Although there are some recent studies for machine learning implementation to predict cryptocurrencies, it has never been implemented in Metaverse-based cryptocurrencies. This study will design machine learning models for the price predictions of metaverse-based cryptocurrencies. Furthermore, numerous machine learning algorithms will be implemented as the predictive models for metaverse-based cryptocurrencies' closing prices. The development of the machine learning model will follow the process below: data collection, data preprocessing, model choosing, model training and development and modal evaluation. Lastly, the contribution of this study can conclude as follows. This study aims to help the investor and researcher to minimise the risk in the cryptocurrency market and diversify cryptocurrency portfolio management. In addition, from the metaverse gamers' perspective, this study aims to assess whether playing continuously for the play-to-earn game to get metaverse-based cryptocurrencies is recompense with the positive returns or not. From the companies' perspective, the optimistic prediction of metaverse-based cryptocurrencies encourages them to develop more metaverse projects. In this paper, we proposed a deep learning method based on Convolutional neural networks (CNNs), Long short-term memory (LSTM), and Gated recurrent units (GRUs) to predict the Smooth Love Potion (SLP), Sandbox (SAND) and Decentraland (MANA) closing price. We have compared the predictivity of the previous closing price, primary technical indicator and advanced technical indicator, and the GRUs outperformed other models as the MAPE value of 27.9069, 25.2571 and 31.2915. We also find the best optimal features for both three models: 14.5994 by "Volume" for the LSTM model, 8.5567 by "Open,

Low, Volume, H-L, 0-C, rsi\_7" for the GRUs model, and 6.9224 by "rsi\_7, EMA\_7" for CNN model for SAND.

## **ABSTRAK**

### **RAMALAN MATA WANG KRIPTO BERASASKAN METAVERSE DENGAN MENGGUNAKAN PEMBELAJARAN MESIN.**

*Mata wang kripto baru-baru ini telah menarik banyak minat daripada pelabur dan penyelidik. Mata wang kripto telah menjadi fenomena global dalam sektor kewangan dan pilihan pilihan pelabur untuk instrumen kewangan yang didagangkan kerana kesederhanaan, inovasi, keselamatan dan ketelusannya, serta sifatnya yang terdesentralisasi. Mata wang kripto berdasarkan metaverse ialah satu kes penggunaan subtopik untuk mata wang kripto yang digunakan untuk perdagangan dan pelaburan dalam aset digital dan tanah di metaverse, dunia maya yang merupakan lanjutan daripada dunia nyata. Mata wang kripto ini, termasuk yang berdasarkan metaverse, mempunyai turun naik drastik dan pergerakan agresif dalam harga mereka, yang sangat tidak dapat diramalkan. Walaupun terdapat beberapa kajian terbaru untuk pelaksanaan pembelajaran mesin untuk meramalkan mata wang kripto, ia tidak pernah dilaksanakan dalam mata wang kripto berdasarkan Metaverse. Kajian ini akan mereka bentuk model pembelajaran mesin untuk ramalan harga mata wang kripto berdasarkan metaverse. Tambahan pula, banyak algoritma pembelajaran mesin akan dilaksanakan sebagai model ramalan untuk harga penutupan mata wang kripto berdasarkan metaverse. Pembangunan model pembelajaran mesin akan mengikuti proses di bawah: pengumpulan data, prapemprosesan data, pemilihan model, latihan dan pembangunan model dan penilaian modal. Akhir sekali, sumbangan kajian ini boleh disimpulkan seperti berikut. Kajian ini bertujuan untuk membantu pelabur dan penyelidik untuk meminimumkan risiko dalam pasaran mata wang kripto dan mempelbagaikan pengurusan portfolio mata wang kripto. Di samping itu, dari perspektif pemain metaverse, kajian ini bertujuan untuk menilai sama ada bermain secara berterusan untuk permainan main-untuk-mendapatkan untuk mendapatkan mata wang kripto berdasarkan metaverse adalah balasan dengan pulangan positif atau tidak. Dari perspektif syarikat, ramalan optimis mata wang kripto berdasarkan metaverse menggalakkan mereka untuk membangunkan lebih banyak projek metaverse. Dalam kertas kerja ini, kami mencadangkan kaedah pembelajaran*

*mendalam berdasarkan rangkaian neural Konvolusi (CNN), Memori jangka pendek panjang (LSTM) dan unit berulang berpagar (GRU) untuk meramalkan Smooth Love Potion (SLP), Sandbox (SAND) dan Harga penutupan Decentraland (MANA). Kami telah membandingkan ramalan harga penutup sebelumnya, penunjuk teknikal utama dan penunjuk teknikal lanjutan, dan GRU mengatasi model lain sebagai nilai MAPE 27.9069, 25.2571 dan 31.2915. Kami telah membandingkan ramalan harga penutup sebelumnya, penunjuk teknikal utama dan penunjuk teknikal lanjutan, dan GRU mengatasi model lain sebagai nilai MAPE 27.9069, 25.2571 dan 31.2915. Kami juga menemui ciri optimum terbaik untuk kedua-dua tiga model: 14.5994 oleh "Volume" untuk model LSTM, 8.5567 oleh "Open, Low, Volume, H-L, O-C, rsi\_7" untuk model GRUs dan 6.9224 oleh "rsi\_7, EMA\_7" untuk model CNN untuk SAND.*

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# **CHAPTER 1**

## **INTRODUCTION**

### **1.1 Introduction**

Cryptocurrencies are virtual currencies secured by cryptography (Lobban, 2021). Cryptocurrencies are peer-to-peer currencies because they are decentralised and open-source (Kypriotaki et al., 2015). Cryptocurrencies primarily employ a complicated cryptographic technique: blockchain technologies that necessitate the deployment of a network of computers to perform computationally costly mathematical operations (Choo, 2015). Cryptocurrencies that use a cryptographic architecture can secure transactions because the transaction mechanism is independent of any monetary authority. These currencies are unregulated and highly volatile compared with commodities and stocks due to many factors such as supply and demand, user perceptions, government ordinances, and media hype (Reiff, 2022). As a result, these currencies have drastic fluctuations and aggressive movements in their prices.

Metaverses and play-to-earn games have emerged due to blockchain technology and the gaming industry (Vidal-Tomás, 2022). Play-to-earn games are the game business model where users gain rewards when playing the game. For the significant feature of these games, the users can get rewarded with two types of in-game assets that have intrinsic value. These rewards include the NFT in-game items with diverse scarcity and can be traded and transferred on the open market such as OpenSea, and other rewards are the metaverse cryptocurrencies, cryptocurrencies that can trade and purchase the digital assets in the metaverse. Metaverse is a post-reality universe, a continuous and persistent multiuser environment that integrates physical reality and digital virtuality (Mystakidis, 2022), allowing users to connect

using a specific avatar. As the metaverse resembles the real world, it has economic governance and metaverse commerce. Metaverse currencies are currencies in circulation used widely in metaverse commerce, the cornerstone of the economy (Lee et al., 2021) inside the metaverse. The metaverse-based cryptocurrencies have similar features to the traditional cryptocurrencies such as Bitcoin and Etherium, as most of them are built on the Ethereum blockchain network, for example, the Sandbox (SAND) and Decentraland (MANA) (Jeon et al., 2022). The argument can be made as metaverse-based cryptocurrencies extend the typical cryptocurrencies used in the payment method in several metaverses.

Peoples treats metaverse-based cryptocurrencies as the new preferred choice for traded financial instruments. The emergence of metaverse-based cryptocurrencies allows traders to invest in the game and metaverse projects without interacting inside the metaverse, playing and playing-to-earn games (Vidal-Tomás, 2022). Due to its highly volatile price movement influenced by several factors such as supply and demand, user perceptions, government ordinance, and media hype, the investment is considered risky for the investor as the cryptocurrencies quickly devalue overnight. This study proposes numerous machine learning models to analyse the metaverse-based cryptocurrencies and compare which algorithm, parameters, and approach are best suited for metaverse-based cryptocurrencies prediction. The study will be constructed to test the feasibility of predicting extremely volatile metaverse-based cryptocurrencies by using the machine learning method. Since these metaverse-based cryptocurrencies are the newly launched, as most have appeared in the last two years, the study also examines the viability of the short predictive interval towards the time series analysis. The study will also examine the efficiency and accuracy of deep learning to forecast the time series data. Finally, the following is a breakdown of the work's contribution: First, this study can help the investor and researcher to help in minimising the risk in the cryptocurrency market and diversify cryptocurrency portfolio management. In addition, from the gamers' perspective, this study aims to assess whether playing continuously for the play-to-earn game to get metaverse-based cryptocurrencies is recompense with the positive returns or not. From the companies' perspective, the positive performance of the

metaverse-based cryptocurrencies will encourage companies' involvement in developing more metaverse projects.

## 1.2 Problem Background

Peoples treats metaverse-based cryptocurrencies as the new preferred choice for traded financial instruments. The emergence of metaverse-based cryptocurrencies allows traders to invest in the game and metaverse projects without interacting inside the metaverse, playing and playing-to-earn games (Vidal-Tomás, 2022). Due to its highly volatile price movement influenced by several factors such as supply and demand, user perceptions, government ordinance, and media hype, the investment is considered risky for the investor as the cryptocurrencies quickly devalue overnight.

Although there are no existing studies of machine learning regarding the prediction of metaverse-based cryptocurrencies, the literature review will focus on the price prediction of cryptocurrencies. Some recent studies have shed some light on predicting the price and trend of cryptocurrencies. Patel et al.(2020) proposed a hybrid model based on LSTM and GRU that focuses on Litecoin and Monero. The results demonstrate that the proposed models accurately forecast prices with high accuracy and low prediction error, indicating that the scheme applies to numerous cryptocurrencies. Petrovic et al. (2021) proposed a Hybrid Machine Learning and Beetle Antennae Search technique for cryptocurrency price prediction. The results indicate that the CESBAS-ANFIS method outperforms existing approaches such as the LSTU and LSTM-GRU hybrid models in predicting Litecoin and Monero and algorithms for machine learning and compared the models. Chowdhury et al. (2020) proposed a method for predicting and forecasting the closing prices of the cryptocurrency index 30 and nine cryptocurrency constituents using machine learning algorithms. The machine learning model achieved 92.4 percent accuracy using the ensemble learning method and 90 percent accuracy using gradient boosted trees to predict the cryptocurrency index 30 and its nine constituents. Hitam et al. (2019) suggested a Cryptocurrency Forecasting technique based on Particle Swarm Optimization (PSO) and Optimised Support Vector Machine (SVM). The Optimised

SVM-PSO algorithm is preferable to the single SVM algorithm in forecasting the future price of bitcoin. Felizardo et al. (2019) conducted a comparative study on Bitcoin price prediction utilising WaveNets, Recurrent Neural Networks, and machine learning techniques such as ARIMA, SVR, and SVM. The results vary according to the prediction interval; SVM performs best when the prediction interval is 1 and 5 days; ARIMA and SVR perform best when the prediction interval is 10 and 30 days, and LSTM and WaveNet perform best when the prediction interval is 30 days. Rathan et al. (2019) proposed a technique for forecasting Crypto-Currency prices through Decision Tree and Regression approaches. The results demonstrate that linear regression is more efficient at predicting bitcoin prices than decision trees, with an accuracy of 97.5 percent versus 95.8 percent. Derbentsev et al. (2020) forecast bitcoin values using an ensembles-based machine learning approach. The results indicated that using ensemble tree-based models such as GBM and RF for short-term forecasting of cryptocurrency time series is efficient, with GBM and RF predicting the Ripple price by 0.92 percent and 1.84 percent, respectively. Phaladisailoed and Numnonda (2018) compared different machine learning models for bitcoin price prediction, including Theil-Sen regression, LSTM, Huber regression, and GRUs. The results indicated that GRU outperformed the other three approaches, with a Mean Squared Error (MSE) of 0.00002 and an R square of 99.2 percent. Indulkar (2021) proposed a time series analysis of cryptocurrencies like Bitcoin, Ethereum, Chainlink, Bitcoin Cash, and Ripple using Deep Learning and Fbprophet over a range of time frames. The results indicated that the Bitcoin cryptocurrency generated the fewest errors at 0.01867, followed by Bitcoin Cash at 0.02632.

Therefore, in this study, multiple machine learning models are proposed to analyse the metaverse-based cryptocurrencies and compare which algorithm, parameters, and approach are best suited for predicting metaverse-based cryptocurrencies. The study will be constructed to test the feasibility of predicting extremely volatile metaverse-based cryptocurrencies by using the machine learning method. Since these metaverse-based cryptocurrencies are the newly launched cryptocurrencies, as most of them appeared in the last two years, the study also examines the viability of the short predictive interval towards the time series analysis. The study will also examine the efficiency and accuracy of deep learning to forecast

the time series data. Finally, the following is a breakdown of the work's contribution: First, this study can help the investor and researcher to help in minimising the risk in the cryptocurrency market and diversify cryptocurrency portfolio management. In addition, from the metaverse gamers' perspective, this study aims to assess whether playing continuously for the play-to-earn game to get metaverse-based cryptocurrencies is recompense with the positive returns or not. From the companies' perspective, the positive performance of the metaverse-based cryptocurrencies will encourage companies' involvement to develop more metaverse project.

### **1.3 Problem Statements**

In the few years, many papers published have been using deep learning and machine learning to predict the price of cryptocurrencies. However, it has never been implemented in Metaverse-based cryptocurrencies. The research shows that the price movements of metaverse cryptocurrencies are not related to the traditional cryptocurrencies market trend (Vidal-Tomás, 2022), and the metaverse cryptocurrencies move more vigorously than traditional ones. The Decentraland (MANA) prize movement surged more than 4500 % in 2021, while the Bitcoin was recorded at 200%(Noonan, K., 2021) means metaverse cryptocurrencies is more volatile than the traditional cryptocurrencies. The challenge of this study is to accurately predict the future closing price of the given Metaverse-based cryptocurrencies across a given time frame in the future. For this study, the different machine learning algorithms will apply to predict the closing price of Smooth Love Potion (SLP), Sandbox (SAND), and Decentraland (MANA) by using the multiple features of datasets.

## **1.4 Project Objectives**

The following are the few objectives that must be accomplished in order for the study's goal to be achieved:

1. To curate and modify the existing metaverse-based cryptocurrencies' prices datasets and examine the performance and efficiency of using different features of datasets to forecast metaverse-based cryptocurrencies' prices.
2. To design and implement the Convolutional neural networks (CNN), Long short-term memory (LSTM), and Gated recurrent units (GRUs) machine learning algorithms in the predictive models to forecast metaverse-based cryptocurrencies' prices.
3. To evaluate the performance and efficiency of the machine learning models by using Mean Absolute Error (MAE), Mean Squared Error (MSE), Root Mean Square Error (RMSE) and Mean Absolute Percentage Error (MAPE).

## **1.5 Project Scope (PO)**

This project's scope is to predict the metaverse cryptocurrencies such as SAND, SLP and MANA. Based on the dataset, the prediction timeframe is only focused on the last 10 days of the metaverse cryptocurrencies such as SAND, SLP and MANA. The algorithms that are used for the model building are only limited to the deep learning algorithms, which are Long short-term memory (LSTM), Gated recurrent units (GRUs) and Convolutional neural network (CNN).

## **1.6 Organization of the Report**

After the introductory section, chapters 2 describe the systematic literature review of the cryptocurrency by using machine learning. The following section will summarise the dataset, machine learning approaches used, interval predicted, and types of cryptocurrencies predicted. This section also categorizes the literature review based on the machine learning approach, published year, and country of origin. Chapter 3

details the methodology applied in this project with five main stages of the model building process: data collection, data preprocessing, model choosing, model training and development, and model evaluation. Chapter 4 describes the data and feature engineering used in experiments 1, 2, and 3, the model design and architecture of the proposed LSTM, GRUs and CNN model, the model evaluation metrics and the setup of the experiment, including the parameter setup dependent and target variables of both three experiments. Chapter 5 describes the python code implementation of experiments 1, 2 and 3 using Google Colab as the platform for SAND, SLP and MANA metaverse cryptocurrencies 10 days future price prediction by using the proposed LSTM, GRUs and CNN model based on the different input features. Chapter 6 discusses the results of experiments 1, 2 and 3 to three metaverse cryptocurrencies: SAND, SLP and MANA, in the metrics of MSE, MAE, RMSE, and MAPE. Chapter 7 summarizes achievements that have been achieved so far and future work that can be done in Fyp 2.

## **CHAPTER 2**

### **LITERATURE REVIEW**

#### **2.1 Introduction**

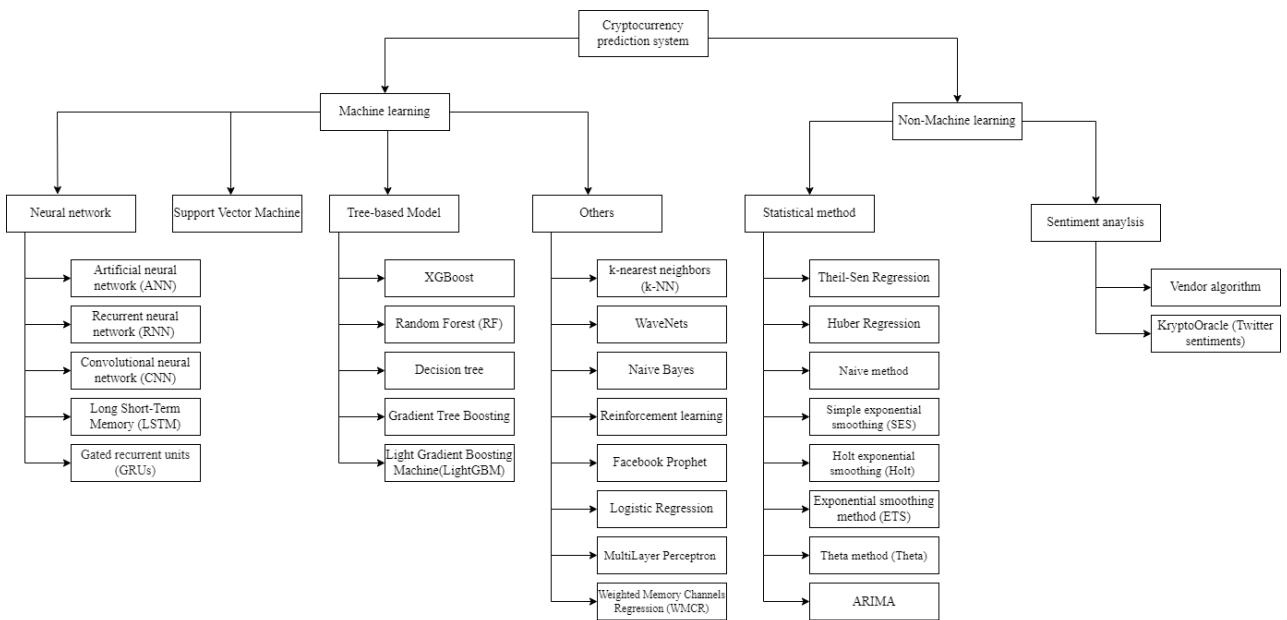
Cryptocurrencies are a type of virtual currency secured by cryptography (Lobban, 2021). Cryptocurrencies are peer-to-peer currencies because they are decentralized and open-source (Kypriotaki, 2015). Cryptocurrencies primarily employ a complicated cryptographic technique that necessitates the deployment of a network of computers to perform computationally costly mathematical operations (Choo, 2015). Cryptocurrencies that use a cryptographic architecture can secure transactions because the transaction mechanism is independent of any monetary authority. However, these currencies are unregulated and extremely volatile compared with commodities and stocks due to many factors such as supply and demand, user perceptions, government ordinances, and media hype (Derbentsev et al., 2020). As a result, these currencies have drastic fluctuations and aggressive movements in their prices.

While the prices of cryptocurrencies go up drastically and break the multiple new all-time high prices in 2021, people's enthusiasm, even the companies such as Tesla, to invest in cryptocurrencies, has skyrocketed. The development of Metaverse, Non-fungible token (NFT), and Decentralized finance(Defi) also enhances the use of cryptocurrencies not only apply at commercial transactions and transfer of assets in the real words in the virtual world. Furthermore, the universal use cases of cryptocurrencies cause numerous physical approaches and modelling techniques to model and analyze the price of cryptocurrencies.

In our literature review, we present a summary of recent studies on using machine learning and deep learning to predict the cryptocurrency's price. As a result, we can identify common approaches, analysis types, and findings. As a result, we

evaluate the present state of study on this topic and future research possibilities. As a result, we provide a three-fold contribution. First, we give scholars in this field a summary of previous work, identifying recurring trends and unfilled niches. Second, based on the reviewed literature, we determine which promising strategies to solve the cryptocurrency price problem. Third, to improve transparency and speed scientific development, we set reporting guidelines for future research.

Figure 1 below shows the cryptocurrency prediction system frameworks based on different algorithms and approaches.



**Figure 1: Overview of Cryptocurrency Prediction Systems**

## 2.2 Methodology of Literature Review

Our literature search is based on the recommendation of Webster and Watson (2002) and vom Brocke et al. (2009). We began by examining many interdisciplinary research databases to establish our initial literature base (i.e., ACM Digital Library, Emerald insight, IEEE, Springerlink, ScienceDirect, Scopus). Then, the literature search was conducted by submitting the Google Scholar, Scopus, and IEEE databases with basic machine learning and cryptocurrency keywords. The scope of the search topic was limited to the recent few years (>2017). Submitted queries were as follows:

Google Scholar: allintitle: "machine learning cryptocurrency," resulting in 157 documents.

Science Direct: (TITLE-ABS-KEY (machine AND learning) AND TITLE-ABS-KEY (cryptocurrency)), resulting in 273 documents.

IEEE: ("All Metadata": machine learning) AND ("All Metadata": cryptocurrency), resulting in 201 documents.

Springer: "cryptocurrency AND machine AND learning," exclude the Preview-Only content resulting in 180 documents.

This results in a preliminary list of 66 publications to be reviewed further. First, we eliminate 51 papers based on their titles and abstracts, as they do not expressly meet the subject of our literature review. This could be due to papers implementing methods that do not meet Gu et al.'s (2019) definition of machine learning, papers that do not focus on cryptocurrency price and return prediction, papers that are not available in English, or papers not using a prediction task, paper that only focus on the statistical method and no regarding the machine learning scope. Following that, a forward and backward search is implemented for the remaining relevant papers and returns another 15 articles, bringing the total number of publications for an in-depth review to 30.

First, the classification of the reviewed literature will be scrutinised and categorised by country of origin, year of publication, and source of literature obtained. Then, to further analyse the methodology and approaches used by the reviewed literature, we establish fundamental concepts for categorising the price prediction techniques within all review literature. We went over all of these publications and came up with an initial set of classification concepts. We reviewed these early notions throughout the paper screening process and adapted them as needed. Following that, all of the identified concepts were discussed and synthesised, yielding a final set of categorisation concepts:

- Machine learning (Recurrent Neural networks method, Support Vector Machine method, SVM method, Tree-based method and Others)

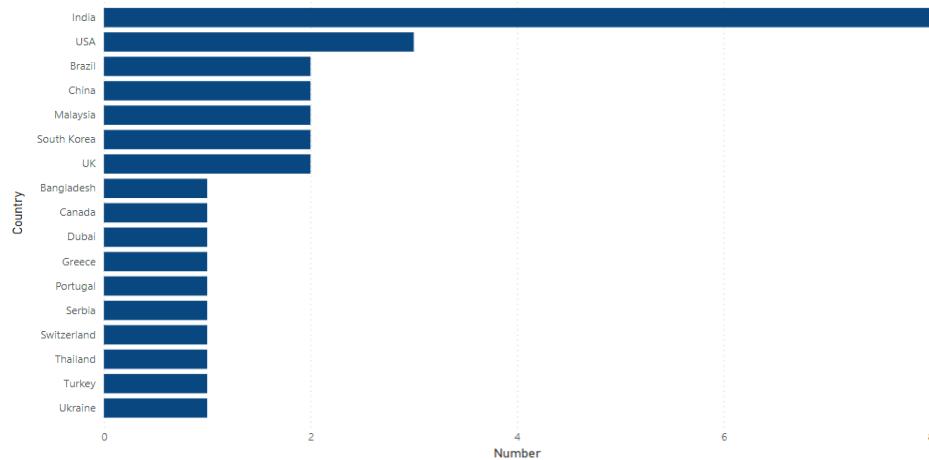
- Features (i.e., technical-base, sentiment-based, asset-based and blockchain-based)
- Predictive intervals (i.e., second, minute, hour, day, week)
- Cryptocurrency type (i.e., Bitcoin, Dash, DOGE, Ethereum, IOIA, Litecoin, NEM, NEO and so on)

## **2.3 Classification of the Reviewed Literature**

In all, 30 peer-reviewed research publications were analysed and classified according to country of origin, publication year, and source of literature obtained; this part shows the classification of the scrutinised papers.

### **2.3.1 By Country**

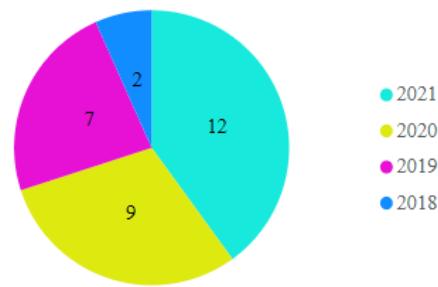
Figure 2 below illustrates the distribution of reviewed articles according to the country in where the study was undertaken. This area piqued the interest of researchers from a wide variety of countries. We analysed research articles published between 2018 and 2022 in 18 different nations. India submitted the most papers (8) for review. We assessed four articles from each of the following countries: the United States, Brazil, China, Malaysia, South Korea, and the United Kingdom; and two papers from each of the following countries: Bangladesh, Canada, Dubai, Greece, Portugal, Serbia, Switzerland, Thailand, Turkey, and Ukraine.



**Figure 2: Classification of Studies on Cryptocurrency Market Forecasting by Country**

### 2.3.2 By Year

Figure 3 illustrates the year-by-year evaluation of the papers. According to the articles we picked, we discovered that studies on the cryptocurrency market have surged in recent years. The results demonstrate that research interest in this topic has increased. All peer-reviewed publications occurred within the last five years: 2021 (12), 2020 (9), 2019 (7), and 2018 (2).



**Figure 3: Year-wise Categorization of Studies on the Cryptocurrency Market**

### 2.3.3 Source Based

We chose relevant papers for cryptocurrency price prediction that received at least one citation published between 2018 and 2021 on Elsevier, Springer, or IEEE Xplore. In Figure 4, we can examine the distribution of publications by the journal. According to the articles collected from these publications, nearly half (17) of the papers evaluated were from IEEE Xplore. Elsevier published ten of the papers evaluated, while Springer published five.



**Figure 4: Distribution of Papers According to the Journals**

## 2.4 Brief Review of Cryptocurrency Prediction Techniques

To assess and structure the literature, we employ four main concepts: predictive features, prediction intervals, machine learning approaches, type of cryptocurrencies forecasted (Jaquart et al., 2020). These principles are pretty broad and can be applied to various prediction problems. Some concept features, such as blockchain-based features, are unique to the crypto pricing problem. It is impossible to compare the models across articles since they study distinct periods, different parameters and methods, and are evaluated using separate evaluation metrics. However, because they all use the same data, comparing multiple machine learning models within the same paper is still viable. Even within the same paper, however, model comparisons are only valid if all models are equally ideally tuned and then used predictive interval reflects cryptocurrency's price formation process.

#### **2.4.1 Machine Learning Techniques**

The body of literature studied used a variety of different machine learning techniques. Based on the introduced models, we classify the literature into five categories. Several types of neural networks exist, such as recurrent neural networks, tree-based models, support vector machines, and multiple models.

The recurrent neural network is a sort of neural network in which the previous state's output is used as feedback for the current state, similar to the regular neural networks in which the input and output are independent of each other. There is only one input layer, some hidden layers, and an output layer in feedforward neural networks (Shi et al., 2017). The RNN's hidden layer is made up of a loop that feeds back on the current state. As a result, the state of the hidden layer at any given time is influenced by both previous and present input (Yang et al., 2016). Gated recurrent units (GRUs), Artificial neural networks (ANN) and Long short-term memory (LSTM) are example of recurrent neural networks.

Support vector machines (SVMs) are supervised learning models that evaluate data for classification and regression analysis. Support vector machines are based on the principle of minimising generalisation error by generating a (set of) hyperplane (s) in a high-dimensional space.

Tree-based model is a subset of supervised Machine Learning models that conducts classification and regression tasks by constructing a tree-like structure for classifying or valuing the target variable based on its features. In tree-based models, the outcomes are cuboid regions with axis-aligned edges (Crosby et al., 2016). A frequently used methodology implementation is the random forest, which constitutes an ensemble of imperfectly correlated trees to reduce the variance of forecasts.

Multiple models are the integration of two of the models stated above to solve the research question in the articles, such as using various multiple machine learning algorithms to predict the cryptocurrency returns and prices. Others employ methods that are part of none of the four major categories above.

## **Recurrent Neural Networks**

Patel et al. (2020) suggested a hybrid cryptocurrency prediction system based on GRU and LSTM that was limited to Monero and Litecoin. The results demonstrate that the suggested scheme accurately forecasts prices with high precision, implying that it can be used for a broad range of cryptocurrencies. The findings demonstrate that the suggested technique accurately forecasts the Litecoin and Monero cryptocurrency prices across the specified window sizes of 1, 3, and 7 days. The LSTM-GRU hybrid model's proposed technique surpassed the LSTM network by the lower MAPE, MAE, RMSE, and MSE values.

Petrovic et al. (2021) proposed a hyper-parameter optimization system based on the architecture of the adaptive neuro-fuzzy inference system (ANFIS) and the hybrid algorithm of the Cauchy exploration strategy beetle antennae search (CESBAS). ANFIS is a technique for the fuzzy inference that is part of the family of artificial intelligence techniques. The study's findings indicate that the proposed model beats other recent similar strategies in terms of accuracy and can be used successfully for this critical task. The CESBAS-ANFIS model has a lower MSE, RMSE, MAE, and MAPE than the LSTM-GRU models and LSTM models.

Yiying et al. (2019) developed advanced artificial intelligence frameworks of fully connected Long Short-Term Memory (LSTM) and Artificial Neural Network (ANN) to analyse the price movements of Ethereum, Ripple, and Bitcoin. They discovered that ANN relies more on long-term history than LSTM, meaning that LSTM is more efficient at extracting useful information from historical memory than ANN. However, when sufficient historical data is available, ANN can achieve similar accuracy to LSTM. Bitcoin and Ripple perform well when the time interval is one day, whereas Ethereum performs well when the prediction period is three days. Ethereum and Ripple perform well when the time interval is 7 days, whereas Bitcoin performs well when the prediction period is 14 days.

## **Multiple-Models**

Chowdhury et al. (2020) suggested a method that uses machine learning models and algorithms to anticipate and forecast the closing price of the cryptocurrency index 30

and its nine constituents, thereby making it easier for consumers to trade these currencies. They achieved 92.4 percent accuracy with ensemble learning, and 90 percent accuracy using gradient boosted trees, with RMSE values of 0.001 and 0.002, respectively.

Felizardo et al. (2019) compared multiple machine learning techniques for predicting the future price of Bitcoin, including Random Forest (RF), ARIMA, Long Short-Term Memory (LSTM), WaveNets, and Support Vector Machine (SVM). For prediction interval, which is 1 day and 5 days, SVM is the best performing model in MSE, MAE, MAPE, RMSE, and MPE evaluation metrics. ARIMA and SVR are the best models for ten days prediction intervals. Finally, for the 30days prediction interval, WaveNet or the LSTM performs better than other models.

Borges et al. (2020) describe a machine learning-based approach for constructing a cryptocurrency trading strategy. Additionally, rather than investing in predictions based on time-sampled financial series, this work developed and applied a novel method for resampling financial series to generate investments with higher returns and lower risk. For this reason, the original time-sampled financial series are resampled using a closing value threshold, resulting in a series with greater returns and lower risk than the original. Technical indicators are created and fed into four machine learning algorithms: Gradient Tree Boosting, Random Forest, Logistic Regression, Support Vector Classifier, and resampled and original data. Each of these algorithms is responsible for the development of a transaction signal. To increase the performance of the previous algorithms, a fifth transaction signal is created by calculating the unweighted average of the four trade signals they generate. Finally, the investment outcomes of the resampled series are compared to those of the more often employed fixed time interval sampling. This study demonstrates that regardless of whether resampling is employed, all learning algorithms outperform the Buy and Hold (B&H) strategy in the vast majority the of the 100 markets analysed. Nonetheless, the unweighted average outperforms all other learning algorithms, with accuracies of up to 59.26 percent for time-resampled series.

Zhang et al. (2021) propose a Weighted & Attentive Memory Channels model to forecast cryptocurrencies' daily close price and volatility. Their proposed model is composed of three modules:

- Attentive Memory module: Combines a Gated Recurrent Unit with a self-attention component to establish attentive memory for each input sequence.
- Channel-wise Weighting module: Receives the prices of several major cryptocurrencies and learns their interdependence by recalibrating the weights for each sequence.
- Convolution & Pooling module: Extracts local temporal features to improve generalizability.

A series of tests are conducted to validate the proposed model. The researchers' findings indicate that their suggested system beats baseline models in the accuracy, profitability, and prediction error. WAMC forecasts the Ethereum market with an accuracy of 77.52 percent and the Bitcoin Cash market with an accuracy of 75.23 percent.

The research was conducted by Kim et al. (2021) to look into the relationship between Ethereum Blockchain information and Ethereum pricing. Additionally, investigate at how Ethereum values are related to Blockchain information about other publicly accessible currencies on the market. Their significant findings show that macroeconomic variables, Ethereum-specific Blockchain information, and Blockchain information from other cryptocurrencies all play a role in Ethereum price prediction. In every model, ANN outperforms SVM in terms of accuracy. The ANN is used in Models I-4 (RMSE=0.068) and II-4 (RMSE=0.068) to record the maximum accuracy with the lowest RMSE value.

Akyildirim et al. (2020) investigate the daily and minute-by-minute prediction of the twelve most liquid cryptocurrencies by integrating machine learning classification techniques such as logistic regression, support vector machines, random forests, and artificial neural networks with historical price data and technical indicators as model components. The average classification accuracy of four algorithms is consistently greater than 50% for all cryptocurrencies and timelines, demonstrating that price trends in the cryptocurrency markets can be forecast to some extent. On a daily or minute-by-minute basis, machine learning classification

algorithms achieve an average prediction accuracy of approximately 55–65 percent, with support vector machines achieving the highest and most consistent predictive accuracy compared to logistic regression, support vector machines, random forests, and artificial neural networks classification algorithms.

Phaladisailoed et al. (2018) identify the most efficient and accurate model for predicting Bitcoin values among various machine learning methods. Various regression models with scikitlearn and Keras libraries were tested using 1-minute interval trading data on the Bitcoin exchange website Bitstamp from January 1, 2012, to January 8, 2018. The Mean Squared Error (MSE) was as low as 0.00002, and the R-Square ( $R^2$ ) was as high as 99.2 percent in the top findings.

Yogeshwaran et al. (2019) used the necessary quantity of data and processing power to build a machine model to predict the price of a cryptocurrency. When different layers of CNN are tested, the outcome shows that the three-layer technique outperforms the other two models. The four-layer strategy comes next, followed by the two-layer approach.

Samaddar et al. (2021) compared the results of numerous machine learning models, including graphs of epoch versus error, accuracy, and price for each model that used both linear and non-linear functions. They conducted the study using both neural network approaches such as recurrent neural networks (RNN), artificial neural networks (ANN), and convolutional neural networks (CNN), as well as supervised learning algorithms such as k-nearest neighbours (k-NN) and Random Forest (RF). CNN has the highest accuracy (99.7%) compared to other algorithms because it obtains the highest accuracy and has the lowest loss (0.000162046).

Politis et al. (2021) proposed an approach for creating deep learning models for forecasting cryptocurrency values and applying it to the Ethereum price prediction, yielding short- and long-term predictions with an accuracy of up to 84.2 percent. They employed the Mean Absolute Performance Error (MAPE) and Root Mean Square Error (RMSE) for the regression problem, but mainly the accuracy for the classification problem. They constructed ensemble models by integrating our models' predictions with those stated above. All models performed wonderfully in both the

regression and classification problems. The Hybrid LSTM-GRU model performed the best in regression-creating predictions, with an RMSE of 8.6 and a MAPE of 3.6 percent for daily forecasts. With an accuracy of 84.2 percent, the Ensemble model outperformed all other models in the classification test. In this case, the optimal Ensemble model includes the predictions of the LSTM, Hybrid LSTM-GRU, and Hybrid LSTM-TCN models.

Akyildirim et al. (2021) examined the performance of various types of machine learning algorithms (MLAs) in predicting mid-price movement for Bitcoin futures pricing. They examine the relative forecasting performance throughout a range of temporal frequencies, from 5 to 60 minutes, utilising intraday high-frequency data. Their findings indicate that five of the six MLAs consistently beat benchmark models such as random walk and ARIMA when forecasting Bitcoin futures prices, indicating that MLAs outperform benchmark models such as random walk and ARIMA.

Freeda et al. (2021) suggested a deep learning method to forecast bitcoin values using a Recurrent Neural Network model that utilizes time-series data to increase accuracy. The work is novel in that it trains and tests the recurrent neural network model on an existing dataset in order to obtain a long-term forecast. This analysis forecasts the value of bitcoin in 2021. Compared to other machine learning algorithms such as Gaussian Nave Bayes, Random Forest, K-Nearest Neighbors, and Support Vector Machine, the proposed work demonstrates that the RNN model improves accuracy by 76.99 percent.

E. Jakubowicz and E. Abdelfattah (2021) presented the study to determine whether increased accuracy may be achieved by focusing on numeric ranges rather than precise time-series price predictions. The forecasts concentrated on the market's predicted trajectory during the next hour. Five different machine learning models were trained and tested using one-hour interval trade data to establish discrete classes of hourly change levels. Except for one model, cross-validation accuracy ranged between 96 and 100%.

## **Support Vector Machines**

N. A. Hitam, A. R. Ismail, and F. Saeed developed PSO to improve SVM algorithms for bitcoin forecasting in 2019. This classifier is tested using a selection of cryptocurrencies. The experimental result indicates that while estimating the future price of bitcoin, an optimised SVM-PSO method outperforms single SVM algorithms. According to the data, SVM-PSO surpassed other classifiers with a 97 percent accuracy. It then determines whether the population size and quality of the training dataset affect the predicting accuracy.

Peng et al. (2018) analyse the volatility prediction performance of three cryptocurrencies and three currencies with recognised stores of value using daily and hourly frequency data. Researchers combined the standard GARCH model with a machine learning method for volatility estimates, estimating the volatility and mean equations with Support Vector Regression (SVR) and comparing them to GARCH family models. Additionally, Hansen's Model Confidence Set and Diebold-Mariano test were employed to evaluate the predictive performance of the models. The same analysis was performed on both low and high-frequency data. According to the results, SVR-GARCH models outperformed EGARCH, GARCH, and GJR-GARCH models when Student's t, Skewed Student's t, and Normal distributions were used. For all variables and both time frequencies, the SVR-GARCH model demonstrated statistical significance favoring its superiority to GARCH and its expansions.

## **Tree-based Method**

Sun et al. (2020) proposed the Light Gradient Boosting Machine (LightGBM), a novel Gradient Boosting Decision Tree (GBDT) technique for estimating the cryptocurrency market's price trend (falling or not falling). They combine daily data from 42 different types of significant cryptocurrencies with critical economic aspects to derive market data. In terms of resilience, the LightGBM model surpasses the other approaches, and the overall strength of the cryptocurrencies affects forecasting performance. When the test set is a subset of the training set or is independent of the training set, RF, LightGBM, and SVM models perform better in 2 weeks than in 2 days and 2 months prediction intervals.

Derbentsev et al.(2020) used machine learning to address the problem of forecasting short-term cryptocurrency time series. Two of the most potent ensemble techniques are Random Forests (RF) and Gradient Boosting Machines (GBM). They validated the models by comparing them to the daily close prices of three prominent coins: Ethereum (ETH), Ripple (XRP), and Bitcoin (BTC), as well as historical price data and moving average. The researchers employed a one-step forward technique to assess the models' performance to generate out-of-sample projections for three cryptocurrencies. The accuracy rate for the models was determined using the Root Mean Square Error (RMSE) and Mean Absolute Percentage Error (MAPE) measures. According to a comparison of the predictive abilities of the RF and GBM, both models predicted out-of-sample datasets with comparable accuracy, whereas boosting was somewhat more accurate.

Rathan et al. (2019) determined the price trend based on day-to-day variations in the Bitcoin price. The dataset includes open, close, low, high, and price details for Bitcoin value up to the present day. This research aims to calculate and compare the accuracy of Bitcoin prediction using several machine learning algorithms. The results of the decision tree and regression model experiments are compared. The proposed learning approach suggests the optimal algorithm for the cryptocurrency prediction problem to choose and implement. The results of the experimental study reveal that linear regression outperforms the other in terms of price prediction accuracy.

## **Others**

Mohapatra et al. (2019) introduced KryptoOracle, a ground-breaking real-time and adaptable cryptocurrency price prediction system based on Twitter sentiments. The platform's integrative and modular architecture is based on three components: a Spark-based architecture capable of persistently and fault-tolerantly handling large volumes of incoming data; a sentiment analysis approach capable of responding in real-time to large volumes of natural language processing queries; and a predictive method based on online learning in which a model adjusts its weights to account for new prices and sentiments. Additionally, the study discusses the development and experimental evaluation of the KryptoOracle platform and provides an architectural

design. This approach is reported to be accurate to within a root mean square error (RMSE) of ten dollars between actual and expected Bitcoin values.

Kraaijeveld et al. (2020) investigated Twitter sentiment's predictive power in predicting price returns for the nine most popular cryptocurrencies: Ethereum, Bitcoin, Ripple, EOS, Bitcoin Cash, Cardano, Litecoin, TRON, and Stellar. It was discovered that Twitter sentiment has predictive power for the returns of Litecoin, Bitcoin, and Bitcoin Cash using a cryptocurrency-specific lexicon-based sentiment analysis approach, financial data, and bilateral Granger causality testing. Predictive power for EOS and TRON is discovered using a bullishness ratio. Finally, a heuristic approach is devised to determine that at least 1–14% of the Tweets received were posted by Twitter "bot" accounts. This will be the first paper to look into the predictive capacity of Twitter sentiment in the context of several cryptocurrencies and the presence of cryptocurrency-related Twitter bots. The results show that all nine cryptocurrencies' polarity scores have remained steady over time. With a mean polarity of 0.33, the scores are also consistently positive biased. Predictive power for price return is observed when predicting TRON and EOS when evaluation metrics bullishness ratio is used.

Gidea et al. (2018) evaluated four major cryptocurrencies: Bitcoin, Ethereum, Ripple, and Litecoin, prior to the onset of 2018's digital asset market crash. Additionally, they examine Bitcoin prior to several of the mini-crash events between 2016 and 2018. All relevant time series behaved erratically. To identify the emerging chaotic regime in a complex system on the verge of a critical shift, the researchers propose a methodology that combines topological data analysis and k-means clustering. They initially tested their methods on the system dynamics of a Lorenz-complex type attractor. Then they applied it to the four most widely used cryptocurrencies. Researchers see early warning indications of key shifts, such as collapses, with a 75 percent accuracy rate in the cryptocurrency markets, as six out of eight datasets record true positives, while the other two record false positives.

In light of the datasets' seasonality, Y. Indulkar (2021) designed the study to interpret the time series analysis of multiple cryptocurrencies. This research employs the LSTM approach but also the Fbprophet technique. The MAE metric was utilized

to evaluate the performance between the models used; this score was calculated for all cryptocurrencies and indicated that the lower the value, the better the validation dataset prediction. The experiment indicated that Bitcoin generated the fewest errors with a score of 0.01867, followed by Bitcoin Cash with a value of 0.02632. Due to the lower MAE score, both of the cryptocurrencies mentioned above have a similar plot comparing actual data points to projected data points. The result demonstrates that the trained model accurately predicted both digital currencies, as its error rate was low in contrast to others. The other prediction approach used was the Fbprophet model, which is a machine learning model that is used to foresee and understand trend changes based on seasonality, which was daily in this study. This graphic shows the 15-day prognosis for each currency.

Waheeb et al. (2020) compare statistically and machine learning approaches to predicting Bitcoin's closing values. Thirteen forecasting techniques were used to forecast the closing price of the Bitcoin for the next 14 days. The methods that are used are naive, average, auto-regressive integrated moving-average, drift, Holt, simple exponential smoothing (SES), and damped exponential smoothing, the average of SES, Holt, and damped exponential smoothing, exponential smoothing (ETS), Theta, bagged ETS, multilayer perceptron, and extreme learning machines (ELM). The findings of the investigation are triangular. To begin, seven forecasting algorithms, including ELM, MLP, basic exponential smoothing, damped exponential smoothing, ETS, and Theta, outperformed the naive technique. Second, MLP and ELM forecasted more accurately than the other forecasting methods used in this study on both out-of-sample and validation data. Third, training data is crucial and should be factored into forecasting system development.

Shahbazi et al. (2021) proposed a machine learning-based solution to the price prediction of Bitcoin for a financial institution. The proposed system is built on a blockchain to maintain a secure transaction environment, and it makes use of a reinforcement learning algorithm for price analysis and prediction. This method is primarily applicable to Litecoin and Monero. The results indicate that the proposed system outperforms another state-of-the-art method in terms of price prediction accuracy. The proposed technique dramatically reduces the root mean square error of 3-, 7-, and 30-day Litecoin and Monero price predictions. The most significant gain

in Litecoin is from 14.0572 to 3.3097, while the most significant increase in Monero is from 16.1076 to 4.3826.

A comparison of the findings obtained by Samaddar et al. (2021) using various machine learning models is conducted, and graphs for epoch versus accuracy, error, and price for each model using both linear and non-linear functions. To conduct the analysis, they combine neural network methods such as recurrent neural network (RNN), convolutional neural network (CNN), and artificial neural network (ANN) with some well-known supervised learning algorithms such as k-nearest neighbours (k-NN) and Random Forest (RF). The temporal price prediction graphs and the epoch loss accuracy graphs analyse how each algorithm performs differently on the same data. CNN's accuracy rate is almost 99.7 percent, indicating that it made an excellent prediction and barely lost 0.000162046. The accuracy of RF is 99.9957. Although the open value was used as a training sample, it is not a compatible algorithm due to its approximately 0.55797 loss. Though less accurate than both CNN and RNN, ANN nevertheless predicted reasonably well, with a loss of approximately 0.0740, greater than the loss for both CNN and RNN. The k-NN model predicted the data accurately, with a precision of 100.02331 percent, but with a loss of 0.6374, similar to the Random Forest model.

Tiwari et al. (2021) used machine learning techniques to forecast Bitcoin price movements and pricing. They propose to forecast prices using ARIMA, Facebook Prophet, and XGBoost methodologies. The ARIMA, FB Prophet, and XGBoost have a root mean square error of 1165.14, 1300.81, and 13356.43, respectively. ARIMA is the most accurate machine learning technique for forecasting the bitcoin price based on the previous day's pricing.

Rane et al. (2019) conducted in-depth research into the evolution of Bitcoin and a thorough analysis of various machine learning methods for price prediction. The comparative analysis aims to find the best method for forecasting prices more accurately. Non-linear Auto-Regressive with Exogenous Input Model reaches the highest accuracy with 62%. The Regression model (56%) has the best accuracy among the other models. Then the Multilayer perceptron neural network model

(55%), the Support Vector Machine model (54%), the ARIMA model (53%), and the LSTM model (52%) came in second and third, respectively (50%).

#### **2.4.2 Return-predictive Features**

A variety of return forecasting signals are used in the literature on cryptocurrency pricing via machine learning. Technical features such as price trends, chart patterns, volume, and momentum indicators are used in the literature on pricing traditional financial products such as bonds, stocks, options, communities, and forex. However, blockchain-based features like Total Hash Rate and Network Difficulty (Kraft, 2016) are unique to cryptocurrencies, particularly Bitcoin and Ethereum. Cryptocurrency and other traditional products like stock, bonds, forex, and commodities have similarities in the trading and order-book mechanism. However, the difference is that cryptocurrencies do have physical use-cases, are not guaranteed by the proper monetary authority and central bank (Wüst & Gervais, 2018), and are not backed up with tangible assets because they do not meet the intrinsic value criteria in the traditional senses. These differences cause the feature categorization for the cryptocurrency need to vary from the other financial assets. Therefore, we divide return prediction variables into four categories based on the studied literature: technical-based, blockchain-based, sentiment and interest-based, and asset-based.

Technical features represent the historical data from the cryptocurrency market, such as the historical open and closing price and trade volumes. Therefore, technical features are the most commonly utilised in the examined literature. Sentiment features represent the social media users' sentiments, such as Twitter, Reddit, and Facebook sentiment, and the number of top search queries on the search engines such as Google Trend data. Asset-based features represent the performance and return of significant world market indices such as Nasdaq Composite, Standard and Poor's 500, Dow Jones Industrial Average, commodity prices such as Brent oil and Gold, and the forex exchange rate and interest of the bond. Blockchain-based features represent the factors influenced by Blockchains, such as total Hash rate and network difficulty.

#### **2.4.3 Interval of Prediction**

To forecast the price of cryptocurrencies, the researcher in the studied literature employs a variety of prediction intervals. As a result, the phrase "prediction interval" represents the time stamp between the two prediction values. The prediction intervals range from five seconds to one week in the studied literature. Therefore, the models are divided into five categories based on the prediction intervals: minute, hour, day, week, and month.

#### **2.4.4 Type of Cryptocurrencies Predicted**

The authors in the studied literature employ different types of cryptocurrencies to anticipate their results and outcomes. Bitcoin, Ethereum, Litecoin, Dash, Ripple, Zcash, and other cryptocurrencies are widely used. We list the leading cryptocurrency Bitcoin, Ethereum, Ripple, and Zcash are the currency available in the literature review. These are the most commonly used cryptocurrencies, which have a high level of liquidity and are well-known.

Bitcoin is the first and most extensively utilised cryptocurrency in the world. It was established in 2009. It is the first decentralised cryptocurrency that enables transactions via blockchain technology (Crosby et al., 2016). Ethereum is a cryptocurrency network powered by blockchain technology that enables smart contracts. It is a decentralised software that enables the development and deployment of smart contracts on its network without the requirement for third-party control or the risk of fraud (Alharby, M., & Van Moorsel, 2017). Litecoin was founded in 2011 by Charlie Lee, an MIT graduate and Google engineer. It applied Bitcoin technology as its implementation and design (Madakam & Kollu, 2020). Ripple is a real-time gross settlement system, currency exchange, and remittance network developed by Ripple Labs Inc, an American technology startup (Pilkington, 2016). Zcash is a cryptocurrency that uses an encryption technique that aims to provide more privacy than other cryptocurrencies like Bitcoin, which launched in 2016 (Kappos et al., 2018). Finally, Dash is a cryptocurrency that is open source. It is a cryptocurrency created as a branch of Bitcoin technology, which was introduced in 2014 (Abdulmonem et al., 2020).

The full details description of the literature review will be provided in the table below based on the source, machine-learning technique, cryptocurrency, prediction interval, and performance.

**Table 1: Summary of Literature Review**

Source	Machine-learning technique	Cryptocurrency	Feature	Interval	Performance
Patel et al.	LSTM-GRU	Litecoin Monero	Technical-based	1,3,7 days	Record the lower value in the LSTM&GRU model compared with LSTM in metrics of MSE, RMSE, MAE, MAPE
Petrovic et al.	Adaptive neuro fuzzy inference system (ANFIS) architecture & Cauchy exploration strategy beetle antennae search (CESBAS) hybrid algorithm (CESBAS-ANFIS)  LSTM  LSTM-GRU	Litecoin Monero	Technical-based	1, 3, 7 days	Record the lower value in CESBAS-ANFIS model compared with LSTM and LSTM-GRU in metrics of MSE, RMSE, MAE, MAPE
Chowdhury et al.	Gradient Boosted Tree  Neutral Network  Ensemble learning method  KNN	Bitcoin  Dash  DOGE  Etherium  IOIA  Litecoin  NEM  NEO	Technical-based	week	92.4% accuracy using ensemble learning method, 90% accuracy using gradient boosted trees
Hitam, N. A., Ismail, A. R., and Saeed, F.	SVM-PSO	Bitcoin  Ethereum  Litecoin  NEM  Ripple  Stellar	Technical-based	Day	90.4% accuracy for bitcoin, 97% for Ethereum, 92.1% for Litecoin, 57.8% for NEM, 82.8% for Ripple, 64.5% for Stellar

Sun et al.	Gradient Boosting Decision Tree (GBDT) Light Gradient Boosting Machine (LightGBM),	42 type crypto	Asset-based	Day Month Week	When the test set belongs to the training set or is independent of the training set, LightGBM, SVM, and RF models are better in 2 weeks than 2 days and 2 months predictive interval.
Felizardo et al.	ARIMA Random Forest (RF) Support Vector Machine (SVM) Long Short-Term Memory (LSTM) WaveNets	Bitcoin	Technical-based	1, 5, 10, 30 days	For prediction interval, which is 1 day and 5 days, SVM is the best performing model in MAE, MSE, RMSE, MAPE, and MPE evaluation metrics. For 10 days prediction interval, ARIMA and SVR is the best model used. Finally, for the 30days prediction interval, WaveNet or the LSTM performs better than other models.
Rathan et al.	Decision tree Linear regression	Bitcoin	Technical based	Day	Decision Tree with accuracy 95.88013 and linear regression with accuracy 97.59812
Derbentsev et al.	Random Forests (RF) Gradient Boosting Machine (GBM)	Bitcoin(BTC) Ethereum (ETH) Ripple (XRP)	Technical based	Day	Regarding MAPE, GBM has the highest prediction performance for Ripple, which is recorded as 0.92 percent, while RF produces the best outcome for Ripple, which is recorded as 1.84 percent.
Mohapatra et al.	KryptoOracle (Twitter sentiments) XGBoost	Bitcoin	Sentiment based& Technical based	Day	Between the actual and forecast Bitcoin prices, the accuracy is recorded as 10 USD as root mean square (RMS) error.
Borges et al.	Logistic Regression Random Forest Support Vector Classifier Gradient Tree Boosting Ensemble Voting	More than 100 crypto	Technical-based	Day Minute	Ensemble Voting, which combines the other four methods, has the highest average accuracy of 55.61 percent for all resampled market data.
Zhang et al.	ARIMA Support Vector Regression Random Forest Regressor XGBoost Regressor (XGB-Regressor) CNN LSTM Weighted Memory Channels Regression (WMCR)	Bitcoin Etherium Bitcoin cash	Technical-based	Day	WAMC has 77.52 accuracy at prediction of Ethereum market, and 75.23 for the Bitcoin Cash market

Kim et al.	ANN Support-vector machine (SVM)	Etherium Bitcoin Litecoin Dash	Blockchain-based Technical-based	Day	ANN records higher accuracy than SVM in all the models. Models I-4 (RMSE=0.068) and II-4 (RMSE=0.068) use ANN to record the highest accuracy with the lowest RMSE value.
Akyildirim et al.	Logistic regression SVM RF ANN	12 main crypto	Technical-based	Day Minute Hour	SVM achieves the greatest accuracy compared to the Logistic regression, RF and ANN model. The average of all models is above 50 percent accuracy for all time stamps.
Peng et al.	Support Vector Regression (SVR)	Bitcoin Dash Etherium	Technical-based	Day	Compared to the nine GARCH models, SVR models had lower values when measured with RMSE and MAE error rates.
Kraaijeveld et al.	Vendor algorithm (Sentiment analysis)	Bitcoin Etherium Ripple Bitcoin Cash EOS Litecoin Cardano Stellar Tron	Technical-based	50 Day	All nine cryptocurrencies' polarity scores have mainly remained steady over time. With a mean polarity of 0.33, the scores are also consistently positive biased. Predictive power for price return is observed when to predict EOS and TRON when evaluation metrics bullishness ratio is used.
Gidea et al.	Topological analysis (K-means)	Bitcoin Etherium Litecoin Ripple	Technical-based	Day, hour	In total datasets, 6 out of 8 datasets record as true positive, which the other two records as false positive.
Phaladisailoed et al.	Theil-Sen Regression Huber Regression Long short-term memory (LSTM) Gated Recurrent Unit (GRU) Hibrid of NN and regression	Bitcoin	Technical-based	Day	GRU is recorded better than the other three methods with the lowest Mean Squared Error (MSE) value, which is 0.00002 and the highest R2 value, 99.2%.
Yogeshwaran et al.	Support vector machine (SVM) Convolutional Neural Networks (CNN)	Bitcoin	Technical-based	Day	The four-layer method architecture is similar to that of a CNN. Among the three models, the three-layer technique performs the best. Following that is a four-layer

	Recurrent neural networks (RNN)  Long Short Term Memory (LSTM)				technique, followed by a two-layer approach.
Samaddar et al.	Artificial neural network (ANN)  Recurrent neural network (RNN)  Convolutional neural network (CNN)  Random Forest (RF)  k-nearest neighbors (k-NN)	Bitcoin price	Technical-based	Day	CNN has shown the best accuracy with 99.7%, as not only achieve higher accuracy also remain the least lost with 0.000162046 compared with other algorithms.
Yiying et al.	Artificial Neural Network (ANN)  Long Short-Term Memory (LSTM)  NN	Bitcoin  Ethereum  Ripple.	Technical-based.	7, 14, 21, 30, and 60 day	Using the ANN method, Bitcoin and Ripple show good prediction when the time interval is one day, while Ethereum shows good prediction when the prediction period is 3 days. Using LSTM as a predictive method, Ethereum and Ripple show good prediction when the time interval is 7 days, while Bitcoin shows good prediction when the prediction period is 14 days.
Politis et al.	LSTM  GRU  TCN  Hybrid LSTM-GRU  Hybrid LSTM-TCN  Hybrid GRU-TCN  Ensemble	Etherium	Technical-based.	1, 7days	The ensemble model reaches an accuracy of 84.2%.
Y. Indulkar	Long Short Term Memory (LSTM)  Fbprophet	Bitcoin  Ethereum  Chainlink  Bitcoin Cash  Ripple	Technical-based.	1, 7, 15days, month, year	Bitcoin achieves the highest accuracy with the lowest MAE value, 0.04 for validation score and 0.02 for training score.
Waheeb et al.	Average  Naive  Drift  Auto-regressive moving-average integrated method (ARIMA)	Bitcoin	Technical-based  Blockchain-based.	1, 2, 3, 4, 5, 6 years	ELM achieves the highest accuracy when the validation set is used, with the lowest sMAPE score of 1.561081 and the highest sMAPE score of 8.678535 out of sample data.

	Simple exponential smoothing (SES) Holt exponential smoothing (Holt) Damped exponential smoothing (Damped) Combination method (COMB) Exponential smoothing (ETS) Bagged ETS (BaggedETS) Theta Multilayer perceptron method (MLP) Extreme learning machines (ELM)				
Akyildirim et al.	k-Nearest Neighbours Logistic regression Naive Bayes Random forest Support vector machine Extreme gradient boosting	Bitcoin	Technical-based	5-, 10-, 15-, 30-, 60-min	At changing frequencies, the k-nearest neighbour (kNN) approach and the random forest (RF) algorithm produce the highest in-and out-of-sample accuracy rates. For example, the in-sample success rate for the random forest method can reach up to 87 percent for the first hold-out (0.7/0.3), and 83 percent for the second hold-out (0.8/0.3).
Shahbazi et al.	Reinforcement learning	Litecoin and Monero	Technical-based Blockchain-based.	3, 7, 30 days	The proposed method greatly enhance the RMSE value of the Litecoin and Monero in 3,7 and 30days price prediction.The greatest enhancement is from 14.0572 to 3.3097 for Litecoin and 16.1076 to 4.3826 for Monero.
Samaddar et al.	ANN CNN RNN Random Forest K-Nearest neighbour Neural Network	Bitcoin	Technical-based	minute	CNN is about 99.7%, which implies it had a very good prediction and only lost 0.000162046. RF has an accuracy of 99.9957.Though less accurate than both CNN and RNN, ANN also predicted reasonably well, with a loss of approximately 0.0740, which is greater than the loss for both CNN and RNN. The k-NN model predicted the data accurately as well, with a precision of 100.02331 percent, but with a loss of 0.6374, similar to the Random Forest model.
Freeda et al.	LSTM	Bitcoin Price	Technical-based	24-hour interval	Using LSTM an accuracy of 78.69% was achieved with a log loss of 7.18 to predict the direction of the close

	KNN GU SVM RF				price. It is realized that recurrent neural model had lower RMSE and R squared value and also gave the minimum fluctuation in the bitcoin price
Tiwari et al.	ARIMA, Facebook Prophet XGBoost	Bitcoin	Technical-based	24-hour interval	The ARIMA, FB Prophet, and XGBoost have a root mean square error of 1165.14, 1300.81, and 13356.43, respectively. ARIMA is the most accurate machine learning technique for forecasting the bitcoin price based on the previous day's pricing.
E. Jakubowicz and Abdelfattah E.	Logistic Regression Support Vector Machine (SVM) Random Forest (RF) KNN Decision Tree (DT)	Bitcoin	Technical-based	minute	The Logistic Regression technique was extremely efficient, with an overall accuracy of 97 percent. The SVM model produced comparable results. Overall, it was 96 percent accurate. The Random Forest and Decision Tree models performed roughly identically, with the DT model outperforming the RF and all others. The accuracy values were 99.9 percent and one hundred percent, respectively. The K Nearest Neighbor (KNN) model was the sole outlier. Its total accuracy was only 85%, and its F1 scores barely exceeded 90% on three of the eight levels.
Rane et al.	ARIMA Regression Model Latent Source Model (LSM) Binomial Generalized Linear Model (BGLM) Generalized Autoregressive Conditional Heteroskedasticity Model Support Vector Machine Model Long Short-Term Memory Network Model Non-linear Auto-Regressive with Exogenous Input Model Multi-Layer Perceptron Model	Bitcoin	Technical-based	Daily	Non-linear Auto-Regressive with Exogenous Input Model has the best accuracy at 62%. Among the other models, the Regression model (56%) has the best accuracy. Then the Multilayer perceptron neural network model (55%), the Support Vector Machine model (54%), the ARIMA model (53%) and the LSTM model (52%) came in second and third, respectively (50 % ).

## 2.5 Critical Summary

Overall, machine learning-based cryptocurrency pricing research is still in its early stages. This could be due to the protocol's novelty (Nakamoto, 2008), and machine learning techniques necessitate a large amount of data to understand connections between characteristics and target variables. The reviewed work has an explicit limitation: none of the papers has been published in a top-ranked finance or information systems journal. Furthermore, since we do the literature research based on the latest papers, the citation of the article review is recorded in the low number citation rate, which is low than 10 for most of the review articles, which do not have high representative power. Moreover, machine learning and cryptocurrency prediction are emerging disciplines. Therefore, our work reflects a short period of the literature in this field, and future analysis may produce different results.

Machine learning models are constructed and assessed on short periods and small data samples throughout the literature. Longer prediction intervals (e.g. weekly intervals) combined with powerful machine learning models and many characteristics may result in a sample with inadequate data points (Arnott et al., 2019). Furthermore, test splits of 3% or less, equivalent to 60 or fewer observations, limit the generalizability of the provided results (Atsalakis et al., 2019, Karakoyun et al., 2018). Furthermore, the difference in performance evaluation metrics due to the different methods, approaches, and datasets used causes the distinction of the outcome that is unfavorable to the comparative study between the papers. On the other hand, this paper has the limitation of the typical comparative study, which cannot answer if more than one explaining variable occurs. Rather than that, there are more than 10000 cryptocurrencies in existence as of February 2022, based on the report of Coingecko. Many of the cryptocurrencies have little and no trading volume. Nevertheless, some of the such as gaming based-cryptocurrency such as Smooth Love Potion (SLP), are widely used for the in-game digital currency of the Axie Infinity gaming metaverse, Sandbox (SAND) based in-game digital currency in the Sandbox metaverse and Decentraland (MANA) cryptocurrency to purchase virtual goods and services used in Decentraland platform. Gaming-based-cryptocurrency is the new use case of the cryptocurrency emerging after the term "Metaverse" that Facebook introduced. The recent study about machine learning to predict the currency's trend is limited to the mainstream currency. There is no current work and

study about the use case of machine learning to forecast the gaming-based cryptocurrency. We encourage future researchers to evaluate machine learning for the gaming-based and the new-launched cryptocurrency such as Shiba Inu instead of predicting the mainstream.

## **2.6 Conclusion**

Cryptocurrency has attracted great attention from scholars and investors since its inception in 2008. The research on cryptocurrency pricing via machine learning constitutes a relevant and emerging topic. We review the existing body of literature in this study branch using Webster and Watson's and von Brooke et al. standards. The literature review is organised and analysed around four major concepts: method, feature, prediction interval, and prediction type. Most academics incorporate technical, blockchain-based, sentiment and interest-based, and asset-based considerations. We discovered a lack of transparency and comparability throughout the reviewed literature, limiting our ability to validate and reproduce model results and trading approaches. In light of these difficulties, we advise that future researchers expose critical model configurations more organised manner, publish and upload their model and data to an open research repository, and benchmark their model against other published models.

## **CHAPTER 3**

### **METHODOLOGY**

#### **3.1 Introduction**

This chapter discusses the research methodologies used throughout the study, from data collecting to model evaluation. This research will thoroughly examine the many available systems for forecasting metaverse-based cryptocurrencies. This chapter is divided into six sections. The first section provides an overview of the chapter. Section 2 provides the hardware specification and implementation environment. Section 3 details the data collection procedure. Section 4 discusses the dataset's characteristics and data-preprocessing scheme. Section 5 describes the proposed machine learning models that this paper has to implement. The model evaluation schemes are described in section 7.

#### **3.2 Implementation Environment**

**Table 2: Type of Hardware Requirement**

No 1	Hardware Type	Specification
1	Processor	Intel(R) Core(TM)I7-7700HQ CPU @2.80GHz
2	RAM	8 GB
3	Storage	512GB
4	Operating System	64-bit Window 10
5	Software and Tools	Google Colab

Table 2 shows the type of hardware requirement utilised in this project. The Google Colab is connected to the local run time and will be run using the Python 3.10.1 environment.

### **3.3 Data Collection**

Data such as the trading volume and the historical price of Metaverse-based cryptocurrencies will be gathered from Yahoo finance's financial analysis website. The data set that tracks a historical daily closing price of meta cryptocurrencies over time will be obtained through these financial analysis websites by downloading the CSV files. The data features financial analysis websites' information such as date, open price, intraday highs and lows, closing price, and volume. Since Metaverse-based cryptocurrencies are the collection of observations of well-defined data items (closing price) obtained through repeated measurements over time, they can be defined as time-series data. Smooth Love Potion (SLP), The Sandbox (SAND), and Decentraland (MANA) are the Metaverse-based cryptocurrencies that will be selected as the predictive coins with these are the top metaverse coins by market capitalization.

The SLP coin, formerly known as the 'small love potion,' is a utility token that may be earned as a reward for playtime in the Pokémon-inspired Axie Infinity universe. The Ethereum blockchain underpins Axie Infinity. The SLP coin is an ERC-20 token. SLP can be used to breed digital pets known as Axies, which are NFTs that can be sold to other players on the Axie Infinity Marketplace.

SAND is the native cryptocurrency of The Sandbox, a popular 3D "metaverse" game built on the Ethereum network in which users can explore, buy land, and build monetizable constructions. All items purchased in The Sandbox are completely owned by the players, allowing them to profit from their purchases.

Decentraland (MANA) is a decentralised 3D virtual reality platform based on the Ethereum blockchain that allows users to develop virtual structures such as casinos, art galleries, music halls, and theme parks and charge other players to visit them. LAND, a non-fungible digital asset (ERC-721) divided into 16m x 16m chunks, is the accessible virtual environment within Decentraland. Community members hold these parcels in perpetuity, and they are acquired with MANA, Decentraland's native

digital token. Some parcels are divided into themed communities known as Districts, which allow users to establish shared areas around shared interests.

The dataset of metaverse-based cryptocurrencies selected has six features shown in table 3 below.

**Table 3: Feature of the Metaverse-based Cryptocurrencies**

Feature	Remarks
Date	The day on which an order to purchase, sell, or otherwise acquire a currency is completed in the market.
Open	The first price at which a currency is traded on a certain trading day
High	The highest price at which a currency is traded on a certain trading day.
Low	The lowest price at which a currency is traded on a certain trading day.
Close	The final price at which a currency is traded on a certain trading day.
Adj Close (Adjusted closing price)	The closing price after adjustments for all applicable splits and dividend distributions.
Volume	The totals quantity of contracts traded for a specified currency on a certain trading day.

Daily data of the predictive metaverse cryptocurrencies are provided. Individual datasets are described in depth below.

- Smooth Love Potion (SLP): July 8 ,2020 - April 18, 2022 (649 data points)
- The Sandbox (SAND): August 14, 2020 - April 18, 2022 (612 data points)
- Decentraland (MANA): November 9, 2017 - April 18, 2022 (1622 data points)

### **3.4 Data Preprocessing and Feature Engineering**

Exploratory data analysis (EDA) must be implemented first to determine what kind of data is obtained and determine outliers detection. In this study, the other feature that excludes the closing price of metaverse-based cryptocurrencies will be the feature variable, and the target variable will be the closing prices of these cryptocurrencies. We will curate the new dataset by adding the additional features that we considered significant based on our domain knowledge and their significance in previous research in the cryptocurrency prediction field.

The preferred language used is Python, which contains numerous libraries widely used in machine learning. Pandas and NumPy library will be the tools to handle the dataset chosen in the data cleaning task. Pandas is well suited for many kinds of data such as SQL tables or Excel spreadsheets, ordered and unorder time series data, and arbitrary matrix data to handle the missing data, size mutability, and automatic and explicit data alignment. Numpy is a Python library that provides a simple yet powerful data structure, n-dimensional arrays to further operation on the arrays such as mathematical, logical, shape manipulation, sorting, and much more related to the data conversion. The platform used is the Google Colab, a free and open-source web tool that enables users to create and share documents that include live code, equations, visualisations, and narrative text. Panda and NumPy library is mainly used as the data cleaning process to remove the duplicate's value, maintain the correctness of the data, deal with the missing data, and data conversion. Sklearn is mainly used to normalise the data, making features more suitable for training by rescaling.

We must first convert the timestamp column to date because its data type is an integer rather than a date. We can use it to replace missing values to accommodate missing ones if they are frequently found in the dataset. Removal of the column with the null values can be used when the frequency of the null values existing in the dataset is low.

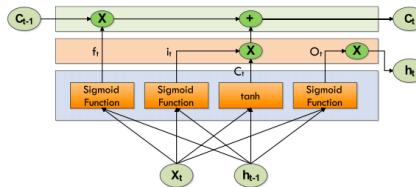
### 3.5 Model Choosing

The model is divided into two portions before picking an algorithm: 'Training data' and 'Validation data.' The datasets were divided into training and validation with an 80-20 ratio, with 80 percent used for training and the remaining 20% used for validation purposes. Moreover, the last ten rows of the dataset will be used as a testing set. We train the models during the training and validation period and then evaluate them during testing. The algorithms that are preferred to implement in this project are Long short-term memories (LSTM), Convolutional neural network (CNN), and Gated Recurrent Units (GRUs).

#### 3.5.1 Long Short-Term Memory

Long Short-Term Memory (LSTM) is an RNN version capable of learning long-term dependencies. Although the construction of LSTMs is similar to that of RNNs, the repeating unit has a significantly different structure, as demonstrated in the Figure below. They feature four neural network layers that interact with each other rather than just one.

An input gate, a forget gate, and an output gate make up a standard LSTM unit. These gates have the mathematical form indicated in the Equations below. These gates control the flow of information. The following are the structure of the LSTM cell.



**Figure 5: LSTM Cell Structure (Patel et al.)**

The following equations summarize a LSTM.

$$i_t = \sigma(x_t V_i + h_{t-1} W_i)$$

$$f_t = \sigma(x_t V_f + h_{t-1} W_f)$$

$$o_t = \sigma(x_t V_o + h_{t-1} W_o)$$

$$\tilde{C} = \tanh(x_t V_g + h_{t-1} W_g)$$

$$C_t = \sigma(f_t * C_{t-1} + i_t * \tilde{C}_t)$$

where Forget Gate "f" (a neural network with sigmoid), Candidate layer "C`" (a neural network with Tanh), Input Gate "I" (a NN with sigmoid), Output Gate "O" (a NN with sigmoid), Hidden state "H" (a vector), Memory state "C" (a vector),  $x_t$  is input,  $h_{t-1}$  is previous cell output,  $C_{t-1}$  is previous cell memory,  $h_t$  is current cell output,  $C_t$  is current cell memory, and  $W, V$  denotes the weights.

### 3.5.2 Gated Recurrent Unit

Another RNN variation that solves the vanishing gradient problem is GRU. As introduced by (Cho et al., 2014), a GRU is comparable to an LSTM but contains fewer gates, as seen in Figure 6. It consists of two gates: an update gate and a reset gate. These two gates operate together to govern data flow through the network. The update gate determines how much information from the past needs to be sent to the next step. The reset gate determines the amount of data being forgotten. The formula used by the Gated Recurrent Unit is shown below:

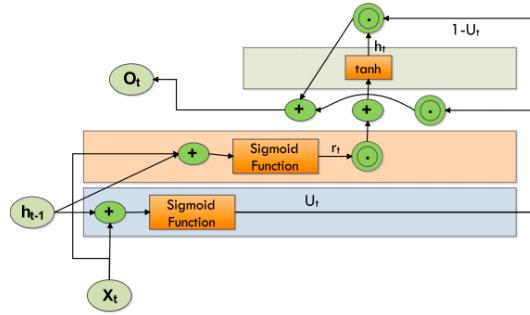
$$u_t = \sigma(V_u x_t + W_u o_{t-1} + b_u)$$

$$r_t = \sigma(V_r x_t + W_r o_{t-1} + b_r)$$

$$i_t = \tanh(V_o x_t + W_o (r_t \odot o_{t-1}) + b_o)$$

$$o_t = u_t \odot o_{t-1} + (1 - u_t) \odot i_t$$

Where  $x_t$  is the input,  $o_t$  is the output,  $u_t$  is the update gate output,  $r_t$  is the reset gate output,  $\odot$ denotes the Hadamard product, and  $V, W$ , and  $b$  are the parameters or weight matrices.

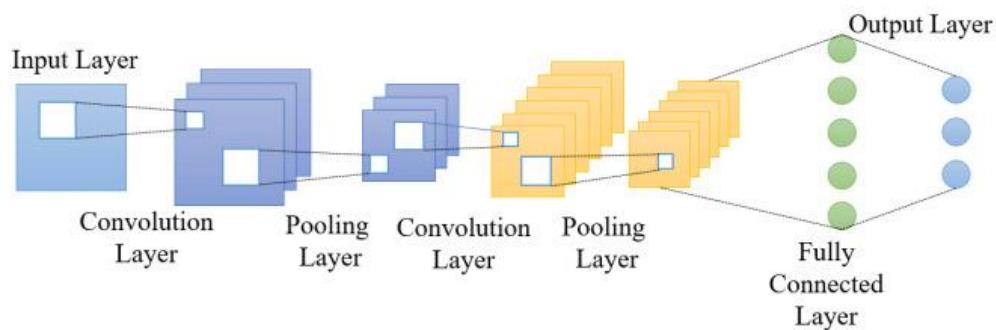


**Figure 6: Structure of a GRU (Patel et al.)**

### 3.5.3 Convolutional Neural Networks

CNN (Convolutional neural network) are a type of neural network classification that has demonstrated high performance in fields such as image recognition. CNN is a neural feed forwarding network with multiple layers (Sharma et al., 2018).

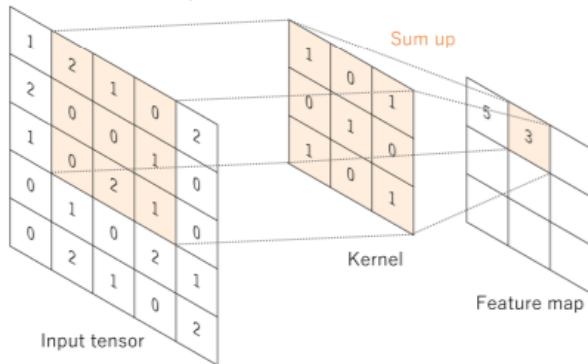
CNN comprises neurons or filters with weights, parameters, and biases that can be adjusted (Lu et al., 2021). Convolutional, pooling, and fully connected layers make up CNN's structure. The feature extraction part of the CNN is where the input from each neuron is associated with the previous layer's local receptive field; the feature mapping part is where the input from each neuron is associated with the previous layer's local receptive field. In contrast to traditional recognition algorithms with complex extraction processes (Chen et al., 2014), CNN integrates extraction and classification in a single stage. Figure 7 illustrates the overall architecture of CNN.



**Figure 7: Architecture of the CNN**

## Convolution Layer

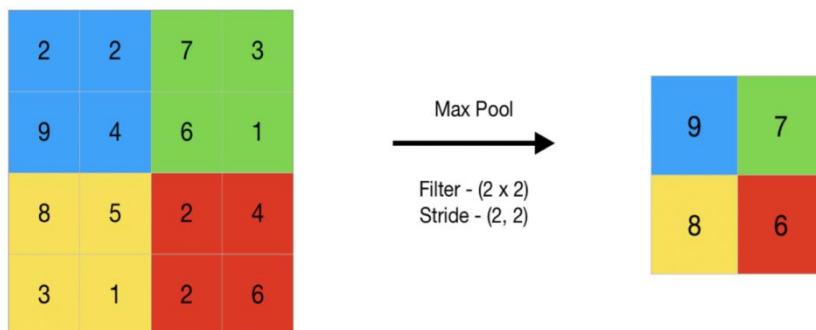
The convolutional layer is the central part of a Convolutional network that performs the most computational elevation. The goal of the convolution layer is to extract key features from image input data (Zhu et al., 2017). Convolution preserves the spatial relationship between pixels by learning image properties with tiny input squares. To convert the image into input, a variety of learning neurons can be used. This produces an activation map or map on the output image, which is then fed as input data into the next convolution layer, as shown in Figure 8 (Zhang et al., 2017).



**Figure 8: Convolution-Layer**

## Pooling Layer

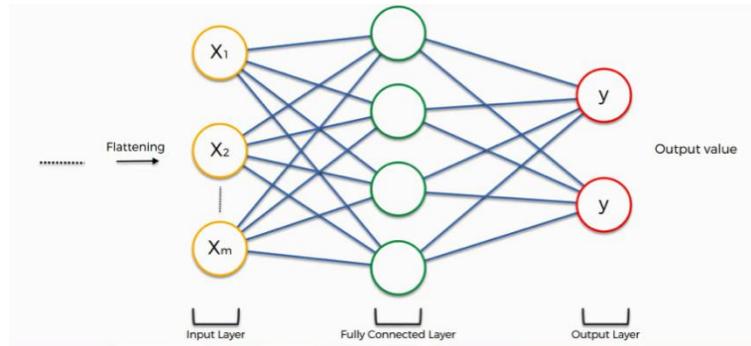
The pooling layer, as represented in Figure 9, decreases the dimension of each activation map while keeping the essential information. The input photos are divided into rectangles that do not overlap. Each area will be sampled by a nonlinear activity such as limit or average (Albawi et al., 2017). This layer achieves more generalisation and faster integration and is more resistant to translation and distortion.



**Figure 9: Pooling Layer**

### Fully Connected-Layer

The last few years of the network are made up of a fully-connected layer (shown in Figure 10), which is a feed-forward neural network. The entrance to a fully-connected layer is the output of the final pooling or convolution layer, which is flattened and then entered into a fully connected layer (Li & Zhang, 2020).



**Figure 10: Fully Connected-Layer**

### 3.6 Model Training and Development

Keras is a high-level neural network library that works on top of TensorFlow. TensorFlow is an open-source end-to-end platform and library for different machine learning tasks. Keras and TensorFlow will be used to define the neural network model, such as determining the activation function and the number of nodes used as input variables for LSTM, CNN, and GRUs architecture for all metaverse-based cryptocurrencies datasets. The model after that is complied with and trained by using Keras with different optimisers, learning rates, epochs and batches. The hyperparameter tuning process runs experiments with different optimisers, learning rates, epochs, and batches to determine optimised models with the highest performance and accuracy.

### 3.7 Model Evaluation

For regression method evaluation metrics, RMSE (Root-mean-square deviation), MAE (mean absolute error), MSE (mean square Error), and MAPE (mean absolute

percentage error) are used to evaluate the efficiency and performance of the machine learning model toward the metaverse-based cryptocurrencies price.

The MAE represents the average of the absolute difference between the actual and predicted values in the dataset. MSE represents the average of the squared difference between the original and predicted values in the data set. RMSE is the square root of the Mean Squared error. MAE measures the average of the residuals in the dataset, whereas MSE and RMSE measure the residuals' variance and the standard deviation of residuals. Mean absolute percentage error (MAPE) means or the average of the absolute percentage errors of forecasts. The lower value of MAE, MSE, RMSE, and MAPE implies higher accuracy of a regression model. The different models are compared with the optimal tested hyperparameter to evaluate the best model suitable for the metaverse-cryptocurrencies prediction. The metaverse cryptocurrencies' MAE, MSE, RMSE, and MAPE values will be tabulated in the tables. In these metrics, MAPE will use as the primary metrics as the MAPE, where MAPE allows the error to be compared across data with different scales that are favoured to the comparison between the different metaverse cryptocurrencies.

$$MAE = \frac{1}{n} \sum_{i=1}^n |x_i - \bar{x}|$$

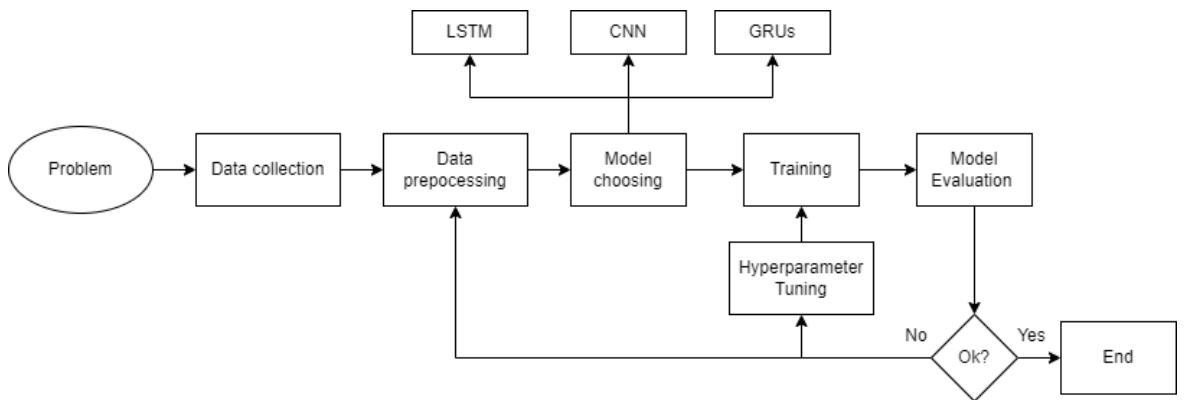
$$MSE = \frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^2$$

$$RMSE = \sqrt{\frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^2}$$

$$MAPE = \frac{1}{n} \sum_{i=1}^n \left| \frac{x_i - \bar{x}}{\bar{x}} \right|$$

where  $X_i$  represents the predicted price,  $\bar{X}$  represents the actual price and  $N$  is total number of observations.

### 3.8 Overall Flow of Activities



**Figure 11: Overall Flow of Activities**

### 3.9 Conclusion

In conclusion, chapter 3 describes the methodology's overview, implementation environment and hardware specification, type of dataset selected, and the feature of the data. The project methodology is explained explicitly throughout the chapter, including all stages of the machine learning framework for the metaverse cryptocurrencies implemented in the preliminary experiment.

## **CHAPTER 4**

### **EXPERIMENTAL DESIGN**

#### **4.1 Introduction**

This section introduces the experimental design of the three proposed models for the price prediction of three different metaverse cryptocurrencies, which are Smooth Love Potion (SLP), Sandbox (SAND) and Decentraland (MANA), by using different input features in the three different experiments. The proposed models are built separately by Convolutional Neural Networks architecture, Long Short-Term Memory and Gated recurrent unit and the architecture of the proposed models are described in this section.

RNNs are built in a way that will allow them effectively analyze sequence data. They have a type of memory called sequential memory. Their structure is such that their output is a combination of current inputs and information learnt from prior inputs and outputs. As a result, they are effective at sequence-related tasks such as time-series prediction. However, they suffer from the vanishing gradient problem, making them more difficult to train. Both LSTM and GRU are RNN variations meant to avoid the vanishing gradient problem that RNNs faces. Many prior studies have demonstrated the superiority of LSTM and GRU in time-series prediction in traditional cryptocurrencies. Convolutional Neural Network (CNN) models are mainly used for two-dimensional arrays like image data. Furthermore, in most of the sequences in traditional cryptocurrency prediction, CNN models are normally used for binary classification instead of regression to determine the buy-and-hold decision instead of predicting the movement and the price of the cryptocurrencies. However, CNN can be applied with regression data analysis for time series problems such as metaverse

cryptocurrencies prediction with to output regression outputs instead of the class output.

Furthermore, data feature engineering is also discussed in this section about the algorithm involved in data and feature engineering for both SAND, SLP and MANA experiments. The parameter and architecture of the three proposed models are also discussed in this section. At the end of this section, the experiment set up for both three experiments are described in diagram form.

## 4.2 Data and Feature Engineering

The first step is preparing the data and making it suitable for input to the three models. The datasets of three metaverse cryptocurrencies which are Sandbox with labelled SAND (shown in Figure 12 below), Smooth Love Potion with labelled SLP (shown in Figure 13 below), and Decentraland with labelled SAND (shown in Figure 14 below), are used are the classical financial dataset which consists of 5 features that are implicit discussed in table 3, which are Open, High, Low, Close, Adjusted Close Price and Volume.

	Open	High	Low	Close	Adj Close	Volume
Date						
2020-08-14	0.086577	0.086577	0.059597	0.065645	0.065645	118988161
2020-08-15	0.066077	0.069509	0.048985	0.050964	0.050964	36213441
2020-08-16	0.051438	0.069508	0.048064	0.060847	0.060847	33023213
2020-08-17	0.060847	0.065073	0.052525	0.053999	0.053999	11686493
2020-08-18	0.053784	0.060990	0.050675	0.051700	0.051700	7401293
...	...	...	...	...	...	...
2022-04-13	2.781983	2.886945	2.751847	2.869923	2.869923	321784424
2022-04-14	2.869366	2.916186	2.714203	2.780882	2.780882	349909147
2022-04-15	2.781060	2.820187	2.755915	2.803639	2.803639	189256519
2022-04-16	2.803614	2.901280	2.777383	2.822680	2.822680	234480315
2022-04-17	2.820111	2.820111	2.781153	2.790278	2.790278	176793328

612 rows × 6 columns

**Figure 12: SAND Dataset**

Date	Open	High	Low	Close	Adj Close	Volume
2020-07-08	0.199600	0.200201	0.109705	0.110012	0.110012	8412
2020-07-09	0.110270	0.149273	0.062864	0.091263	0.091263	5864
2020-07-10	0.091247	0.104638	0.045408	0.055206	0.055206	302
2020-07-11	0.055206	0.089824	0.023832	0.033257	0.033257	380
2020-07-12	0.033253	0.033525	0.018149	0.018416	0.018416	42
...	...	...	...	...	...	...
2022-04-13	0.016956	0.017662	0.016659	0.017561	0.017561	195753852
2022-04-14	0.017563	0.018326	0.016753	0.017127	0.017127	214228125
2022-04-15	0.017128	0.017279	0.016853	0.017239	0.017239	107932100
2022-04-16	0.017242	0.017618	0.016952	0.017152	0.017152	128101400
2022-04-17	0.017156	0.017343	0.017092	0.017194	0.017194	110862176

649 rows × 6 columns

**Figure 13: SLP Dataset**

Date	Open	High	Low	Close	Adj Close	Volume
2017-11-09	0.014329	0.016111	0.013886	0.015130	0.015130	653800
2017-11-10	0.015162	0.015734	0.012645	0.012940	0.012940	296429
2017-11-11	0.013201	0.013616	0.011758	0.011979	0.011979	237865
2017-11-12	0.011975	0.011975	0.010125	0.010505	0.010505	242761
2017-11-13	0.010628	0.011660	0.010628	0.011330	0.011330	225836
...	...	...	...	...	...	...
2022-04-13	2.153283	2.212506	2.113025	2.201286	2.201286	216991854
2022-04-14	2.200854	2.235230	2.100408	2.117604	2.117604	269798320
2022-04-15	2.117844	2.152222	2.107485	2.143937	2.143937	201367474
2022-04-16	2.143889	2.184819	2.117178	2.152566	2.152566	159910112
2022-04-17	2.154083	2.154435	2.125707	2.133954	2.133954	125790432

1621 rows × 6 columns

**Figure 14: MANA Dataset**

The initial rows and columns for the SAND dataset, SLP dataset and MANA dataset are recorded as 612 rows, 649 rows and 1621 rows, and the columns for both three datasets are the same, which are six columns. The SAND dataset recorded the metaverse cryptocurrencies' time series data with five features discussed in table 3 starting from the release date, which is 14 August 2020, until 17 April 2020. The SLP dataset recorded the metaverse cryptocurrencies' time series data with five features discussed in table 4 starting from the release date, which is 8 July 2020,

until 17 April 2020. The MANA dataset recorded the metaverse cryptocurrencies' time series data with five features discussed in table 3 starting from the release, which is 8 November 2017, until 17 April 2020.

The rows in a time-series data type, called elements, each represent one or more data values for a specific time stamp. The column indicates the features of the metaverse cryptocurrencies data, which are Open, High, Low, Close, Adjusted Close Price and Volume. The column 'Adjusted Close Price' feature will be eliminated from the dataset as the data is the same for the closing price 'Close' since cryptocurrencies do not undergo stock splits dan dividend distributions. The previous closing price labelled 'Pre\_Close' has been added to the dataset as the new feature. This feature indicates the last closing price of the datasets with a timestamp minus one.

We added five additional features that we considered significant based on our domain knowledge and their significance in previous research into the dataset. The dataset consisted of technical indicators commonly used in the stock and Foreign Exchange (Forex) market trade. The additional features are included the differences between the highest and the lowest price at which a currency is traded on a certain trading day (H-L), differences between the first price and the last price at which a currency is traded on a certain trading day (O-C), the Simple Moving Average of past seven days (SMA\_7), the Exponential Moving Average of past seven days (EMA\_7) and the Relative Strength Index of past 7days (rsi\_7).

The SMA\_7 calculates the average of seven days of the closing price. It averages the closing prices for the first seven days as the first data point. The following data point would drop the earliest price, add the price on day 7, take the average, and so on. Likewise, a 7-day moving average would accumulate enough data to average seven consecutive days of data on a rolling basis. The formula for SMA is shown below:

$$SMA = \frac{A_1 + A_2 + A_n}{n}$$

Where  $A_n$  is the closing price of the metaverse cryptocurrencies at period  $n$ ,  $n$  is the number of total periods.

The exponential moving average (EMA) is a technical chart indicator that follows the price of the stock or commodity over time. The EMA, as opposed to the simple moving average (SMA), is a weighted moving average (WMA) that lends greater weight or relevance to recent price data. The EMA is intended to improve on the concept of the SMA by assigning more weight to the most recent price data, which is seen to be more relevant than older data. Because new data bears more weight, the EMA reacts to price fluctuations faster than the SMA. The EMA\_7 is a seven-day-moving average that places a greater weight and significance on the most recent data points. The formula for EMA is shown below:

$$EMA = Price(t) \times k + EMA(y) \times (1 - k)$$

Where  $t$  is today,  $y$  is yesterday,  $N$  is the number of days in EMA and  $k=2\div(N+1)$ .

The relative strength index (RSI) is a momentum indicator used in technical analysis that examines the degree of recent closing price fluctuations to determine if a stock or other asset is overbought or oversold. It is common to be used in the stock and forex trade.

The average gain or loss used in the calculation is the average percentage gain or loss during a look-back period. The formula uses a positive value for the average loss. Periods with price losses are counted as 0 in the calculations of average gain, and periods when the price increases are counted as 0 for the analysis of average losses. The rsi\_7 means the average percentage gain or loss during the past seven days. The formula for RSI is shown below:

$$RSI_{step1} = 100 - \left[ \frac{100}{1 + \frac{Average\ gain}{Average\ loss}} \right]$$

$$RSI_{step2} = 100 - \left[ \frac{100}{1 + \frac{(Previous\ Average\ Gain \times 6) + Current\ Gain}{(Previous\ Average\ Gain \times 6) + Current\ Loss}} \right]$$

The average gain or loss used in the calculation is the average percentage gain or loss during a look-back period. The formula uses a positive value for the average loss. Periods with price losses are counted as 0 in the calculations of average gain, and periods when the price increases are counted as 0. After the addition of 6 new features and the elimination of the "Adjusted Closing price, both three datasets have 11 columns which indicate 11 features. For example, the SAND datasets below have 612 rows and 11 columns. The Pre\_Close column has a null value at the first row for both datasets because the Pre\_Close is made up of the Close column by shifting down 1 column. The "rsi\_7" column has six null values because the seven days relative strength index makes use of the recent six closing prices to predict the next days day's relative strength index. Since the null values columns are comparatively small in both three datasets, the ways used to handle missing values are by deleting the rows or columns having null values.

Date	Open	High	Low	Close	Volume	Pre_Close	H-L	O-C	SMA_7	rsi_7	EMA_7
2020-08-14	0.086577	0.086577	0.059597	0.065645	118988161	NaN	0.026980	0.020932	0.065645	NaN	0.065645
2020-08-15	0.066077	0.069509	0.048985	0.050964	36213441	0.065645	0.020524	0.015113	0.058304	NaN	0.057256
2020-08-16	0.051438	0.069508	0.048064	0.060847	33023213	0.050964	0.021444	-0.009409	0.059152	NaN	0.058809
2020-08-17	0.060847	0.065073	0.052525	0.053999	11686493	0.060847	0.012548	0.006848	0.057864	NaN	0.057050
2020-08-18	0.053784	0.060990	0.050675	0.051700	7401293	0.053999	0.010315	0.002084	0.056631	NaN	0.055296
...	...	...	...	...	...	...	...	...	...	...	...
2022-04-13	2.781983	2.886945	2.751847	2.869923	321784424	2.782421	0.135098	-0.087940	2.886363	40.236566	2.909637
2022-04-14	2.869366	2.916186	2.714203	2.780882	349909147	2.869923	0.201983	0.088484	2.843185	36.188051	2.877448
2022-04-15	2.781060	2.820187	2.755915	2.803639	189256519	2.780882	0.064272	-0.022579	2.829312	38.046757	2.858996
2022-04-16	2.803614	2.901280	2.777383	2.822680	234480315	2.803639	0.123897	-0.019066	2.803156	39.759602	2.849917
2022-04-17	2.820111	2.820111	2.781153	2.790278	176793328	2.822680	0.038958	0.029833	2.788510	37.690803	2.835007

612 rows × 11 columns

**Figure 15: Null values Inside the SAND Dataset**

After removing the missing values column, the current rows and columns for the SAND dataset, SLP dataset and MANA dataset are recorded as 606 rows, 643 rows

and 1615 rows, and the columns for both datasets are the same, which are six columns. The current SAND dataset (shown in Figure 16) recorded the metaverse cryptocurrencies time series data with 11 features discussed in table 4 starting from the release date, which is 20 August 2020, until 17 April 2020. The final SLP dataset (shown in Figure 17) recorded the data with five features discussed in table 4 starting from its release date, which is 14 July 2020, until 17 April 2020. The final MANA dataset (shown in Figure 18) recorded the data with 11 features discussed in table 4 starting from its release date, 15 November 2017, until 17 April 2020.

Date	Open	High	Low	Close	Volume	Pre_Close	H-L	O-C	SMA_7	rsi_7	EMA_7
2020-08-20	0.052095	0.057325	0.050800	0.053648	7332475	0.052095	0.006525	-0.001553	0.055557	36.094661	0.054128
2020-08-21	0.053644	0.053738	0.044235	0.044235	5121097	0.053648	0.009503	0.009409	0.052498	23.308807	0.051380
2020-08-22	0.044395	0.049011	0.040692	0.046011	4347394	0.044235	0.008319	-0.001616	0.051791	28.856159	0.049928
2020-08-23	0.045990	0.048237	0.041965	0.044007	3114426	0.046011	0.006272	0.001983	0.049385	26.347291	0.048360
2020-08-24	0.043902	0.053543	0.042178	0.051299	7868186	0.044007	0.011365	-0.007397	0.048999	46.203257	0.049127
...	...	...	...	...	...	...	...	...	...	...	...
2022-04-13	2.781983	2.886945	2.751847	2.869923	321784424	2.782421	0.135098	-0.087940	2.886363	40.236566	2.909637
2022-04-14	2.869366	2.916186	2.714203	2.780882	349909147	2.869923	0.201983	0.088484	2.843185	36.188051	2.877448
2022-04-15	2.781060	2.820187	2.755915	2.803639	189256519	2.780882	0.064272	-0.022579	2.829312	38.046757	2.858996
2022-04-16	2.803614	2.901280	2.777383	2.822680	234480315	2.803639	0.123897	-0.019066	2.803156	39.759602	2.849917
2022-04-17	2.820111	2.820111	2.781153	2.790278	176793328	2.822680	0.038958	0.029833	2.788510	37.690803	2.835007

606 rows × 11 columns

**Figure 16: Final SAND Dataset**

Date	Open	High	Low	Close	Volume	Pre_Close	H-L	O-C	SMA_7	rsi_7	EMA_7
2020-07-14	0.012000	0.076397	0.011938	0.034327	419	0.011982	0.064459	-0.022327	0.050638	27.681177	0.036470
2020-07-15	0.034318	0.034480	0.010670	0.010735	79	0.034327	0.023810	0.023583	0.036455	20.642657	0.029320
2020-07-16	0.010729	0.010755	0.009543	0.009627	35	0.010735	0.001212	0.001102	0.024793	20.359012	0.023997
2020-07-17	0.009628	0.009658	0.009562	0.009590	35	0.009627	0.000096	0.000038	0.018276	20.348119	0.020181
2020-07-18	0.009594	0.011825	0.009574	0.011774	42	0.009590	0.002251	-0.002180	0.015207	23.178636	0.017986
...	...	...	...	...	...	...	...	...	...	...	...
2022-04-13	0.016956	0.017662	0.016659	0.017561	195753852	0.016955	0.001003	-0.000605	0.018427	37.914164	0.018445
2022-04-14	0.017563	0.018326	0.016753	0.017127	214228125	0.017561	0.001573	0.000436	0.017850	35.801746	0.018116
2022-04-15	0.017128	0.017279	0.016853	0.017239	107932100	0.017127	0.000426	-0.000111	0.017545	36.860883	0.017897
2022-04-16	0.017242	0.017618	0.016952	0.017152	128101400	0.017239	0.000666	0.000090	0.017231	36.317886	0.017710
2022-04-17	0.017156	0.017343	0.017092	0.017194	110862176	0.017152	0.000251	-0.000038	0.017078	36.841893	0.017581

643 rows × 11 columns

**Figure 17: Final SLP Dataset**

Date	Open	High	Low	Close	Volume	Pre_Close	H-L	O-C	SMA_7	rsi_7	EMA_7
2017-11-15	0.011461	0.012014	0.011398	0.012002	283268	0.011419	0.000616	-0.000541	0.012186	33.965216	0.011807
2017-11-16	0.012013	0.012595	0.011742	0.011793	357512	0.012002	0.000853	0.000220	0.011710	31.878810	0.011803
2017-11-17	0.011729	0.012085	0.011187	0.012028	268762	0.011793	0.000898	-0.000299	0.011579	36.958740	0.011864
2017-11-18	0.012021	0.013352	0.011435	0.013019	370149	0.012028	0.001917	-0.000998	0.011728	53.879565	0.012170
2017-11-19	0.012934	0.013975	0.012661	0.013099	379424	0.013019	0.001314	-0.000165	0.012099	55.016698	0.012413
...	...	...	...	...	...	...	...	...	...	...	...
2022-04-13	2.153283	2.212506	2.113025	2.201286	216991854	2.153636	0.099481	-0.048003	2.243642	37.935015	2.251587
2022-04-14	2.200854	2.235230	2.100408	2.117604	269798320	2.201286	0.134822	0.083250	2.200956	33.194641	2.218091
2022-04-15	2.117844	2.152222	2.107485	2.143937	201367474	2.117604	0.044737	-0.026093	2.183354	36.124984	2.199553
2022-04-16	2.143889	2.184819	2.117178	2.152566	159910112	2.143937	0.067641	-0.008677	2.156682	37.178455	2.187806
2022-04-17	2.154083	2.154435	2.125707	2.133954	125790432	2.152566	0.028728	0.020129	2.136927	35.696953	2.174343

1615 rows x 11 columns

**Figure 18: Final MANA dataset**

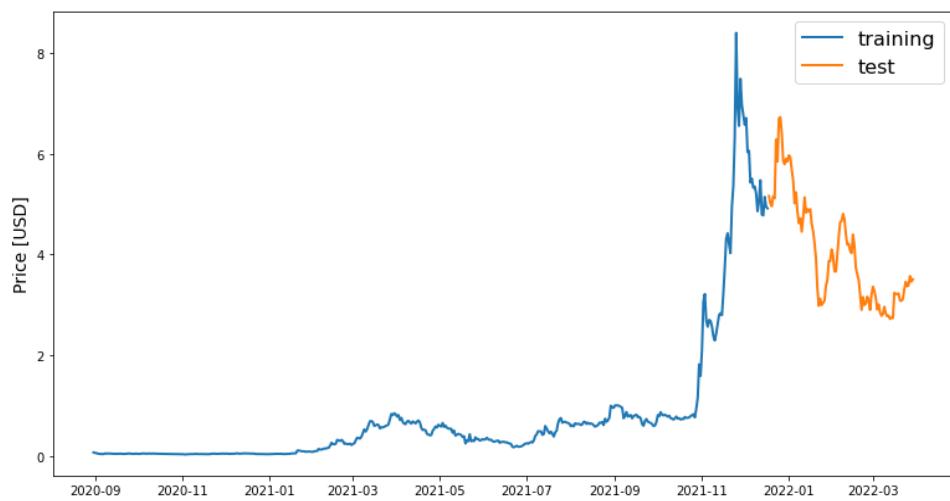
After that, the continuous step is to prepare the data and make it suitable for input to the model. We will use the different dependent features to forecast the target variable through the experiments discussed in the later session. In all experiments that are done in the below sections, the dependent features vary when fitting to the model. The target features 'Close' is always the same to determine the predictive power of the different dependent features to predict the closing price. After the feature selection steps, the min-max normalization method is used for the data normalization to convert the values of the dependent features to the target features in the range of 0 to 1. The min-max normalization formula is shown below:

$$x' = \frac{x - \min(x)}{\max(x) - \min(x)}$$

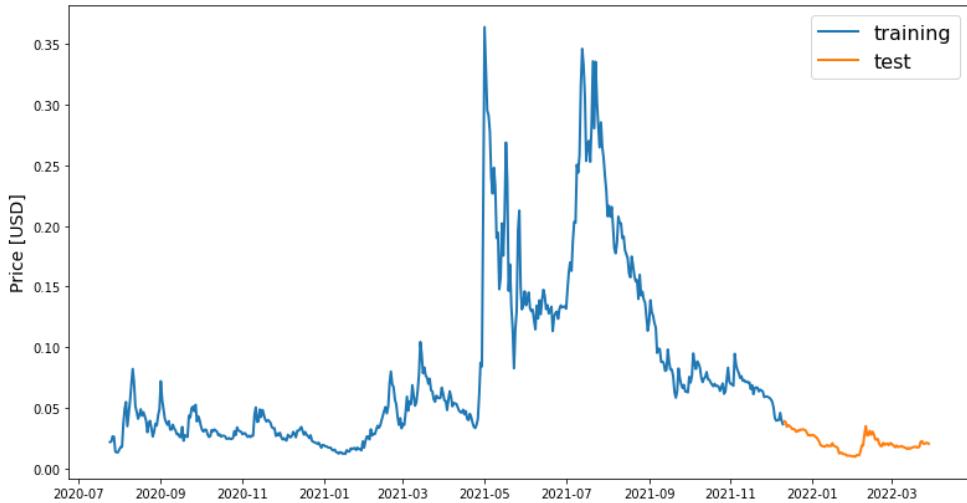
Where x is an original value, x' is the normalized value.

The dependent features used in the target features were bifurcated into training & validation with an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes based on the length of the dataset. The predicted horizon is also the same for both three experiments, which are ten days. The look-back period for the three experiments is the same: ten days, meaning the last ten days' dependent features are used to predict the next ten days' closing prices. For example, after the data preprocessing step, the SAND datasets have the first 474 rows as training datasets, and the left 102 rows are for the validation datasets. For

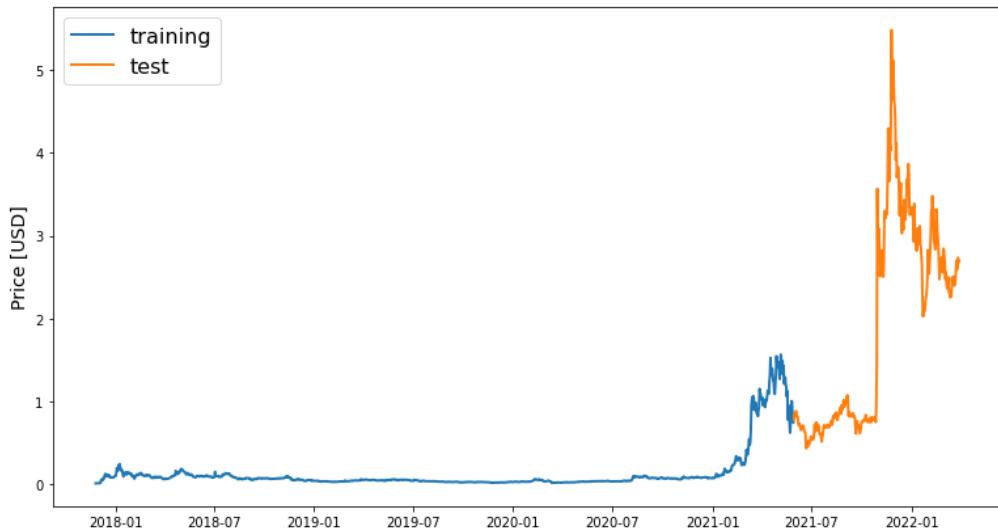
SLP datasets, the first 504 rows are training datasets, and the remaining 109 are for the validation datasets. For MANA datasets, the first 504 rows as training datasets and the left 109 rows are for the validation datasets. The last ten days after the three data sets are not fed into the models as the usage of testing data and check the prediction against it by visualizing the actual and predicted values. The visualization for cryptocurrency bifurcation based on training & validation data can be seen in Figure 19, Figure 20 and Figure 21, shown below.



**Figure 19: Dataset Bifurcation for SAND into Training and Validation**



**Figure 20: Dataset Bifurcation for SLP into Training and Validation**



**Figure 21: Dataset Bifurcation for MANA into Training and Validation**

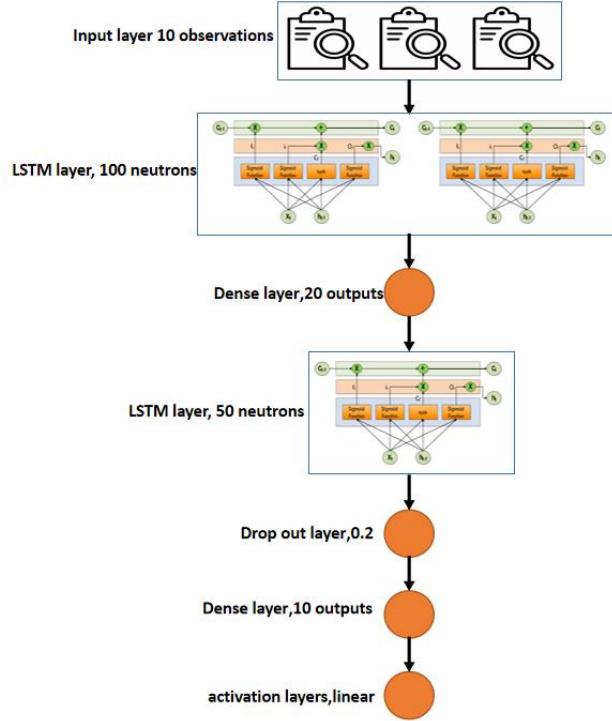
### 4.3 Model Design

After the data preprocessing, the dataset with the selected dependent feature and target feature can be fed separately to the three models discussed later. The algorithms used for the metaverse cryptocurrencies prediction are LSTM, GRUs, and CNN models. The sections below discuss the architecture of LSTM, GRUs, and CNN proposed models. The parameters used for these three models are standardized, as shown in the table below.

**Table 4: Parameter Value of LSTM, GRUs and CNN Models**

Parameter Value	Value
epochs	50
batch size	32
Loss function	Mean square error
optimizer	Adam

#### 4.3.1 LSTM Model



**Figure 22: The Architecture of LSTM Model**

The LSTM model, as shown in Figure 22, adapts the LSTM model developed by Y. Indulkar (2021). The researcher employs one layer of LSTM with 100 neurons, a dropout layer with a dropout value of 0.2, and a final dense layer with a Linear activation function to produce one output for the prediction value. Our model contains one input layer with 100 LSTM input nodes connected to a dense layer with 20 outputs and then to a dropout layer with a dropout value of 0.2 to prevent overfitting of the model, which is densely connected to the final layer with a linear activation function. The optimizer employed for the model was Adam, and the loss function was MSE (Mean Squared Error). The model was fit to the training data using 50 epochs and 32 batches, respectively. The Adam optimizer can be understood through the below equations.

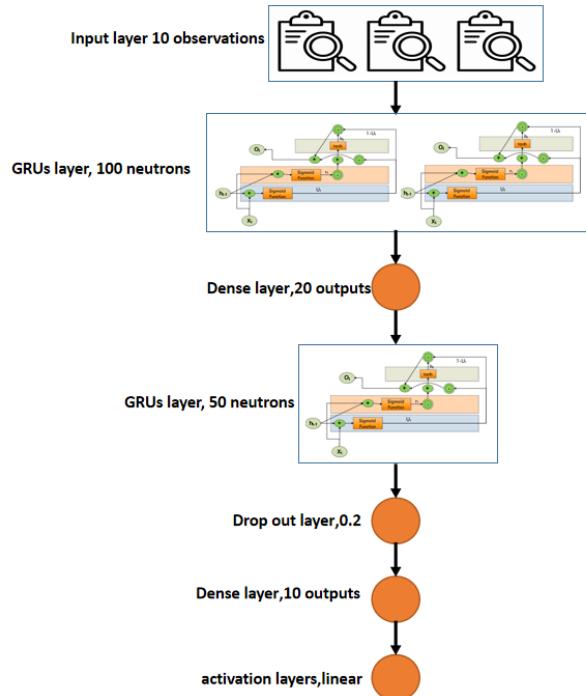
$$\theta_{t-1} = \theta_t - \frac{\eta}{\sqrt{v_t + \epsilon}} \widehat{m}_t$$

$$\widehat{m}_t = \frac{m_t}{1 - \beta_2^t}$$

$$\hat{V}_t = \frac{v_t}{1 - \beta_2^t}$$

Where, the  $m_t$  &  $v_t$  are the values of vectors that are initialized to 0's. Further, the biases in the optimizer can be seen in respectively,  $\eta$  is the learning rate.

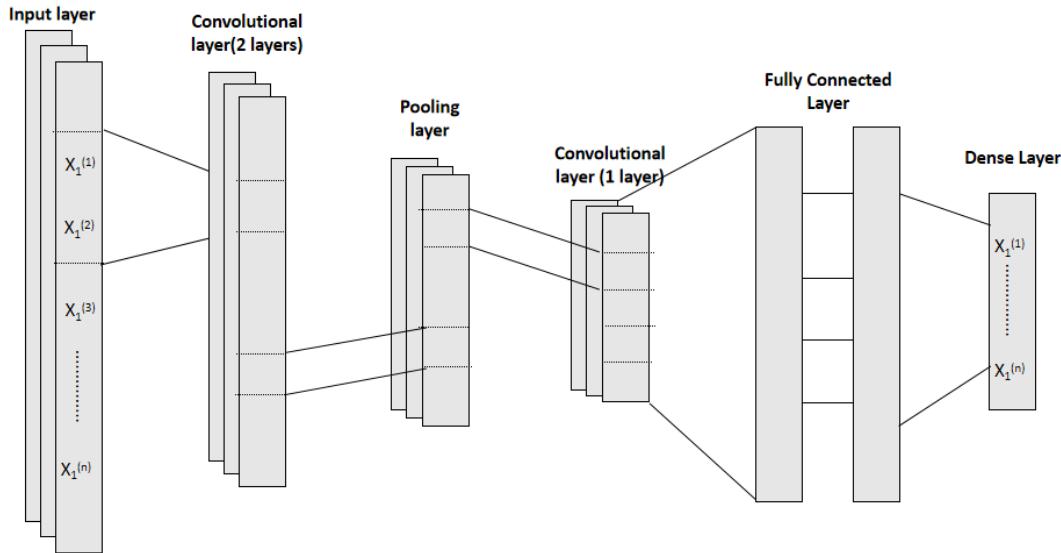
#### 4.3.2 GRUs model



**Figure 23: The Architecture of GRUs Model**

Similarly, we construct the GRUs model shown in Figure 23 by changing the LSTM layers to GRUs layers. GRUs model contains one input layer with 100 GRUs input nodes connected to a dense layer with 20 outputs and then to a dropout layer with a dropout value of 0.2 to prevent overfitting of the model, which is densely connected to the final layer with a linear activation function. The optimizer employed for the model was Adam, and the loss function was MSE (Mean Squared Error). The model was fit to the training data using 50 epochs and 32 batches, respectively.

### 4.3.3 CNN model

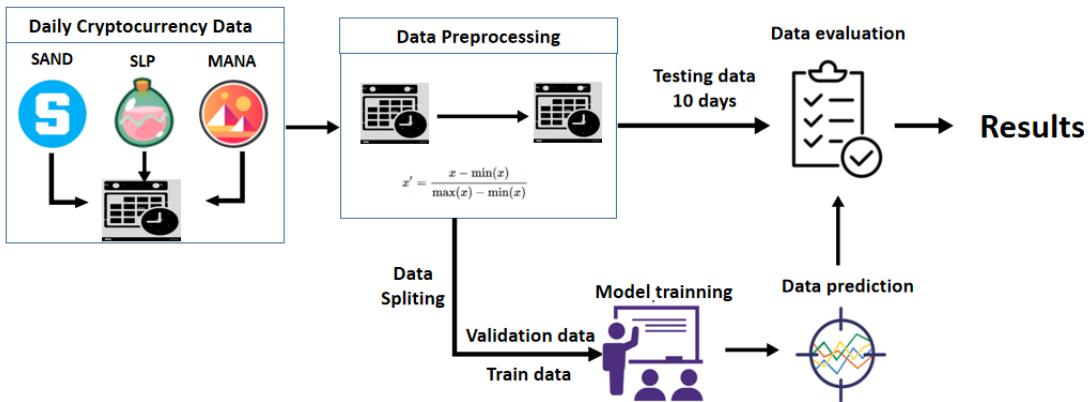


**Figure 24: The Architecture of CNN Model**

The CNN model, as shown in Figure 24, is an adaptation of the CNN model developed by Chen, S., & He, H. (2018). Since the data of our input dataset belongs to 1D time-series data, the convolutional function that has been used is "Conv1D". A large number of convolutional layers may result in complex computation and gradient vanishing or diffusion, whereas a limited number of convolutional layers may produce unreliable results. Therefore, three layers of convolutional layers are chosen to strike a balance between the speed of computing and the efficacy of our model. As shown in the architecture of the CNN model above, the input layers are connected to the two layers of convolutional layers. The convolutional layers are connected to the pooling layers to reduce the dimension of the activation map while keeping the essential information. After that, the pooling layers are connected to a convolutional layer. The size of the filter of Conv1D is 32, 64 and the first two convolutional layers and 128 for the others. The convolutional layer is flattened and connected to the fully connected layer. The fully connected layer consists of 1 dense layer with 512 neurons and a 0.2 drop-out layer. The fully connected layer is further connected with the dense layer with an output size of 10. The size of kernels in the pooling layer and both three convolutional layers is 1. The optimizer employed for the model was Adam, and the loss function was MSE (Mean Squared Error).

#### 4.4 Model Evaluation

The loss curve is observed after feeding the dependent features into the three models separately. The testing data for the last ten days and check the prediction against it by visualizing the actual and predicted values. Finally, the result is evaluated with standard performance metrics. The overall system architecture is shown below:

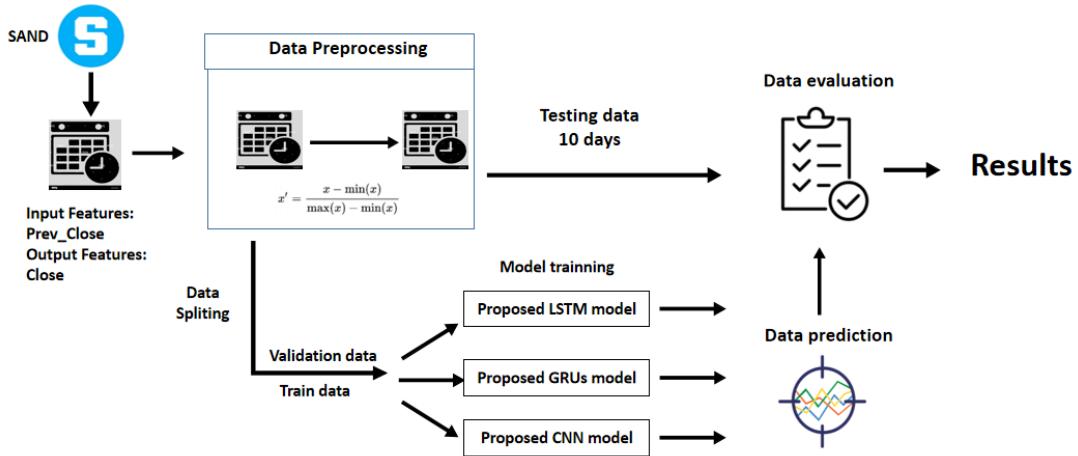


**Figure 25: System Architecture**

#### 4.5 Experiments Setup

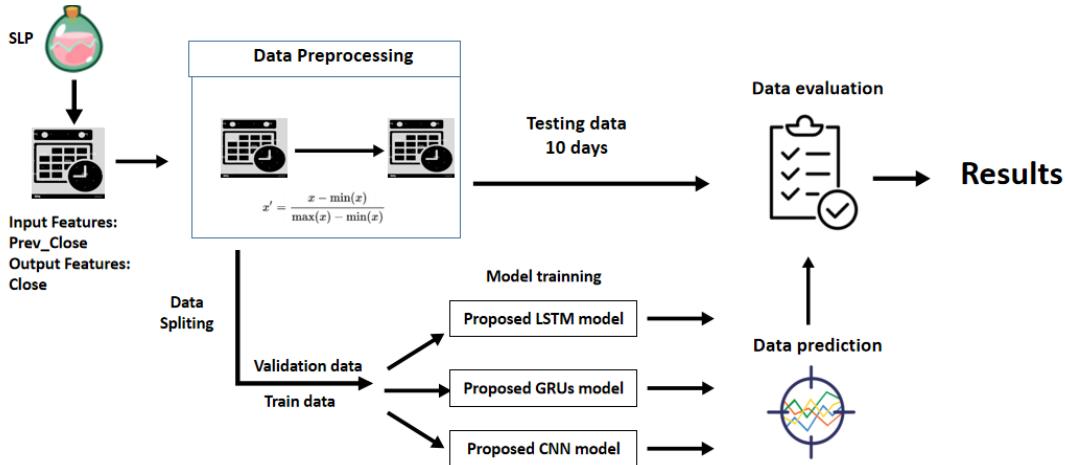
The experiments are setup up to compare the predictive power of the 11 dependent features, which are Open, High, Low, Close, Volume, Pre\_Close, H-L, O-C, SMA\_7, rsi\_7 and EMA\_7, towards the target and predictive variable. To check the predictive power of different features towards the target variables with three cryptocurrencies, SAND, SLP and MANA, the three experiments are set up with the various input variables.

#### 4.5.1 Experiments 1 Setup

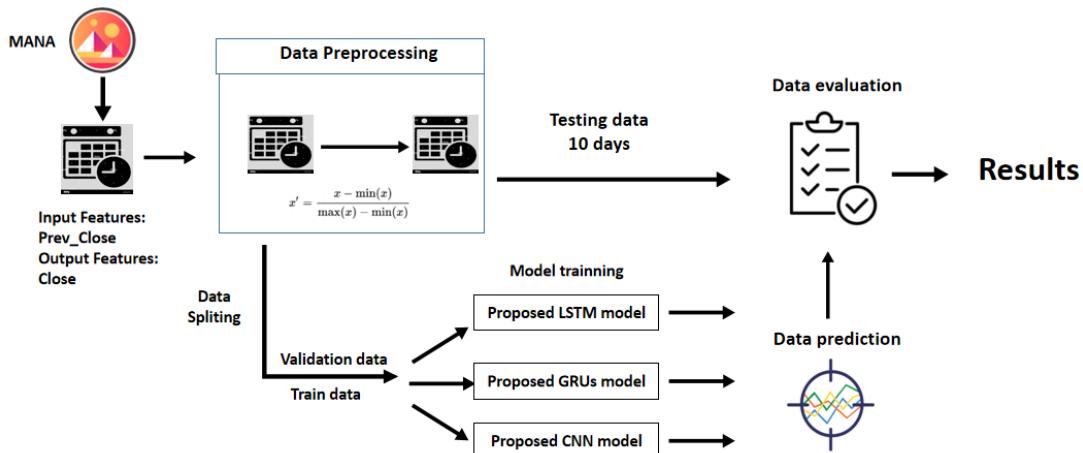


**Figure 26: Experiments 1 Setup for SAND**

Experiment 1 is set up like the diagram above for the SAND metaverse cryptocurrency. The input feature is Pre\_Close which means the Previous Closing Price, and the output feature and variable is Close, which means the closing price. The importance of experiment 1 is to check the performance and efficiency of using previous closing price as an input variable to predict the next ten days' closing price of the metaverse cryptocurrencies. After processing the data preprocessing and feature selection, the data is split as 80-20 ratio, 80 % was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compared with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The same procedure will be repeated using SLP and MANA datasets shown in Figures 27 and 28 below.

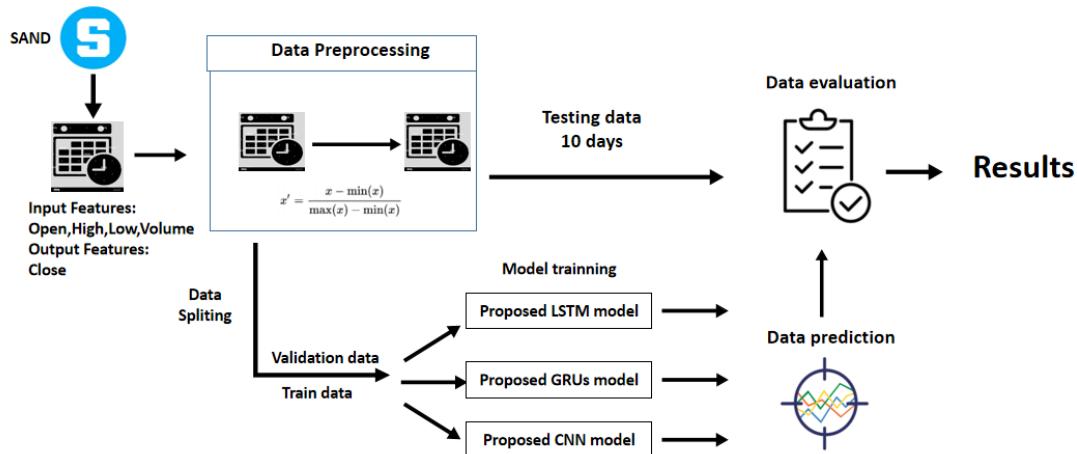


**Figure 27: Experiments 1 Setup for SLP**



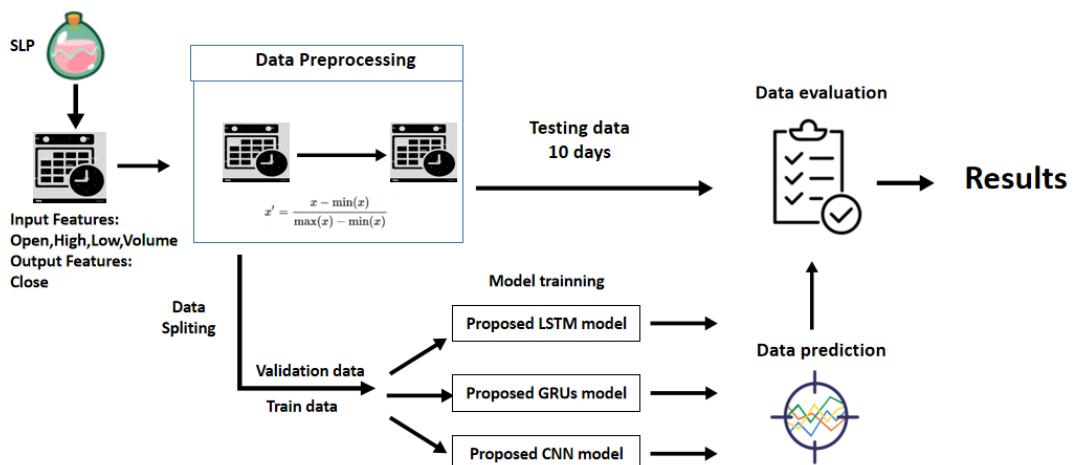
**Figure 28: Experiments 1 Setup for MANA**

#### 4.5.2 Experiments 2 Setup

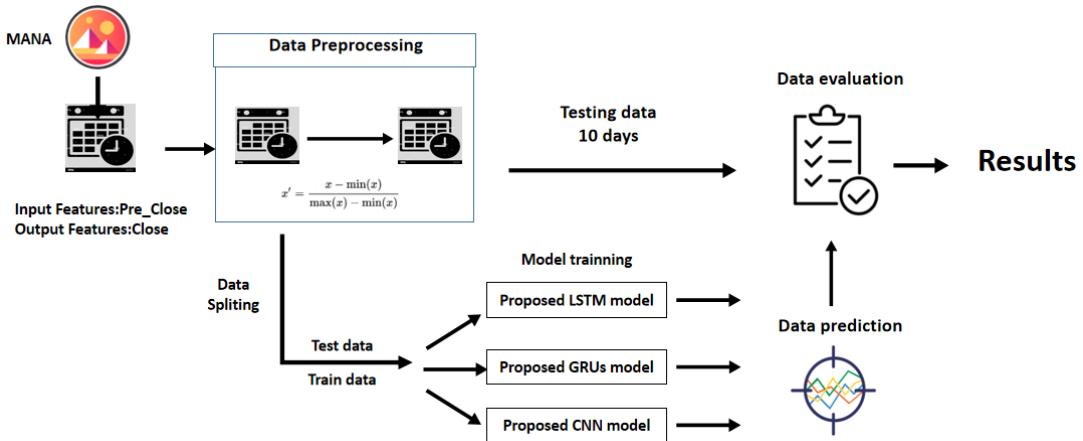


**Figure 29: Experiments 2 Setup for SAND**

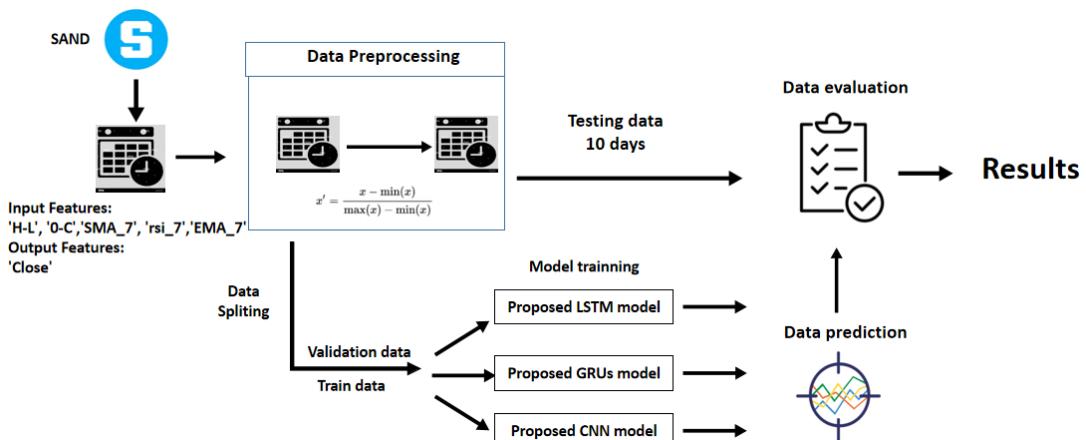
Experiment 2 is set up like Figure 29 above for the SAND metaverse cryptocurrency. The dataset used is classical OHLCV datasets which are always used for the cryptocurrency trade. In this case, the input features are Open, High, Low and Volume, which means opening price, highest price, lowest price and total quantity of contracts traded of the time interval. The output feature and variable is Close, which means the closing price. Experiment 2 is to check the performance and efficiency of using Open, High, Low and Volume as an input variable to predict the next 10 days closing price of the metaverse cryptocurrencies. After processing the data preprocessing and feature selection, the data is split as 80-20 ratio, 80 % was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The same procedure will be repeated using SLP and MANA datasets shown in Figures 30 and 31 below.



**Figure 30: Experiments 2 Setup for SLP**

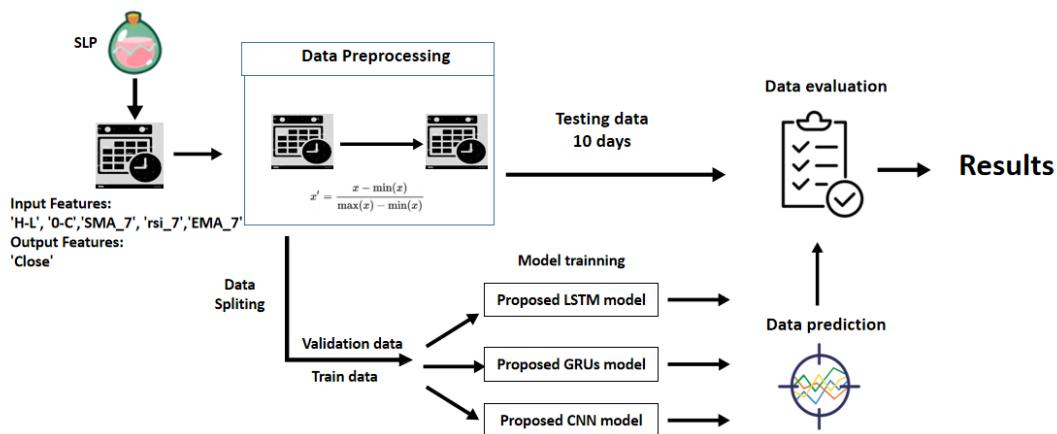


#### 4.5.3 Experiments 3 Setup

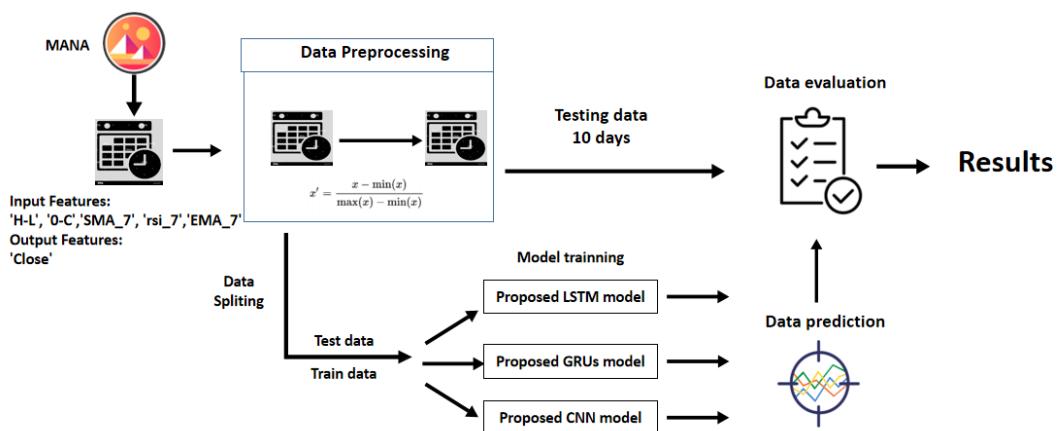


Experiment 3 is set up like the Figure 32 above for the SAND metaverse cryptocurrency. The input features are differences between the highest and the lowest price at which a currency is traded on a particular trading day (H-L), differences between the first price and the last price at which a currency is traded on a particular trading day (O-C), the Simple Moving Average of past 7 days (SMA\_7), the Exponential Moving Average of past 7 days (EMA\_7) and the Relative Strength Index of past 7 days (rsi\_7). The output feature and variable is Close, which means the closing price. The importance of experiment 3 is to check the performance and efficiency of using these new generated technical indicators which are 'H-L', 'O-C', 'SMA\_7', 'EMA\_7' and 'rsi\_7' as input variables to predict the next 10 days closing price of the metaverse cryptocurrencies. After processing the data preprocessing and

feature selection, the data is split as 80-20 ratio, 80 % was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrencies price and compare with the actual cryptocurrencies price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The same procedure will be repeated using SLP and MANA datasets shown in Figures 33 and 34 below.

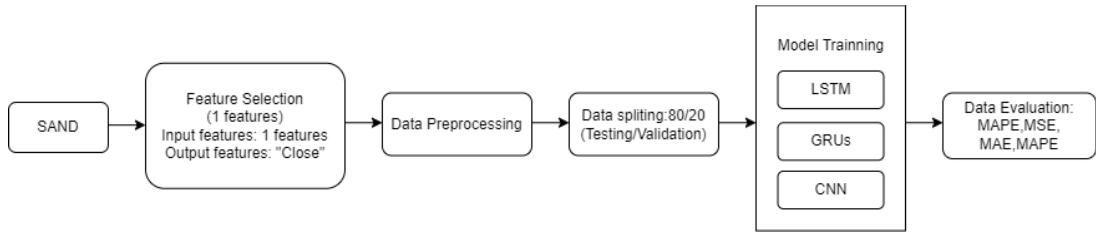


**Figure 33: Experiments 3 Setup for SLP**



**Figure 34: Experiments 3 Setup for MANA**

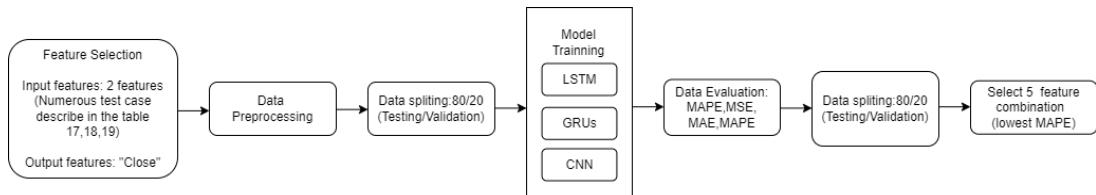
#### 4.5.4 Experiments 4 Setup



**Figure 35:Experiments 4 Setup**

Experiment 4 is set up like Figure 35 above for the SAND metaverse cryptocurrency. The input features using one feature from "Open", "High", "Low", "Volume", "Pre\_Close", "H-L", "0-C", "SMA\_7", "rsi\_7", and "EMA 7". There are 10 test cases for experiment 4. The output feature "Close", which means the closing price. The importance of experiment 4 is to check the performance and efficiency of these ten dependent variables when feeding them individually without combination to predict the next 10 days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split an 80-20 ratio, 80 % was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales.

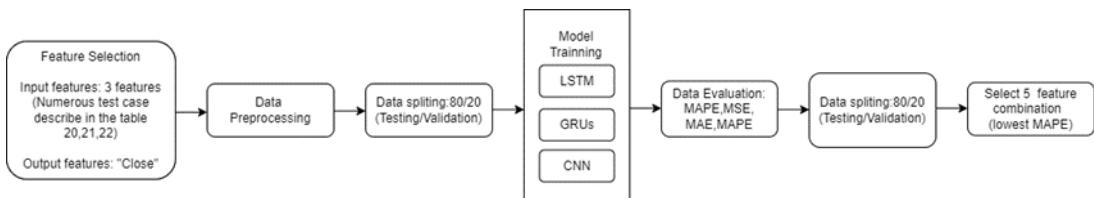
#### 4.5.5 Experiments 5 Setup



**Figure 36: Experiments 5 Setup**

Experiment 5 is set up like Figure 36 above for the SAND metaverse cryptocurrency. The input features using two dependent features from "Open", "High", "Low", "Volume", "Pre\_Close", "H-L", "0-C", "SMA\_7", "rsi\_7", and "EMA 7". There are 45 test cases for experiment 5 that are tabulated in tables 17, 18 and 19 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 5 is to check the performance and efficiency of two features by testing every possible combination of the two features using the grid search method to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 two-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 6.

#### 4.5.6 Experiments 6 Setup

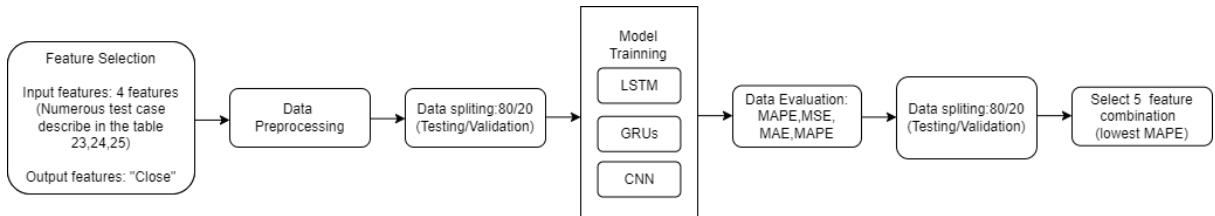


**Figure 37: Experiments 6 Setup**

Experiment 6 is set up like Figure 37 above for the SAND metaverse cryptocurrency. The input features are three feature-combinations using adding one more feature individually to the five selective two-feature combinations with the lowest MAPE value in experiment 5. There are 34, 36, and 40 test cases for experiment 5 that are tabulated in tables 20, 21 and 22 for LSTM, GRUs and CNN. The output feature

"Close", which means the closing price. The importance of experiment 6 is to check the performance and efficiency of three feature-combinations predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 three-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 7.

#### 4.5.7 Experiments 7 Setup

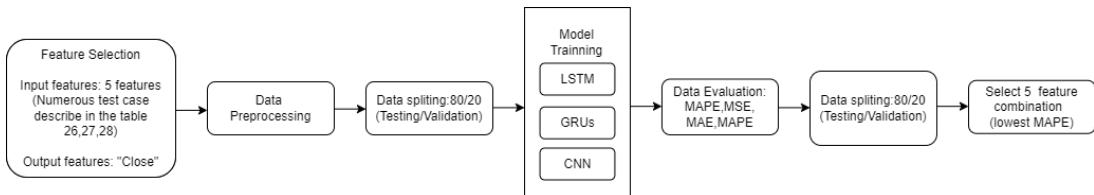


**Figure 38: Experiments 7 Setup**

Experiment 7 is set up like Figure 38 above for the SAND metaverse cryptocurrency. The input features are four feature-combinations using adding one more feature individually to the five selective three-feature combinations with the lowest MAPE value in experiment 6. In experiment 7, there are 32 test cases for LSTM, GRUs models and 33 test cases for CNN that are tabulated in tables 23, 24 and 25. The output feature "Close", which means the closing price. The importance of experiment 7 is to check the performance and efficiency of four feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are

proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 four-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 8.

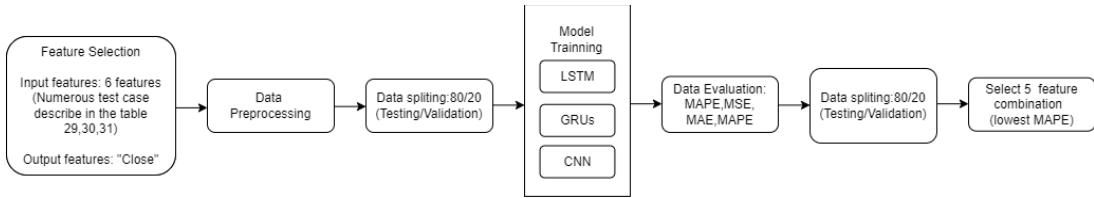
#### 4.5.8 Experiments 8 Setup



**Figure 39: Experiments 8 Setup**

Experiment 8 is set up like Figure 39 above for the SAND metaverse cryptocurrency. The input features are five feature-combinations using adding one more feature individually to the five selective four-feature combinations with the lowest MAPE value in experiment 7. In experiment 6, there are 26,29 and 25 test cases for LSTM, GRUs and CNN that are tabulated in tables 26, 27 and 28. The output feature "Close", which means the closing price. The importance of experiment 8 is to check the performance and efficiency of five feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 four-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 9.

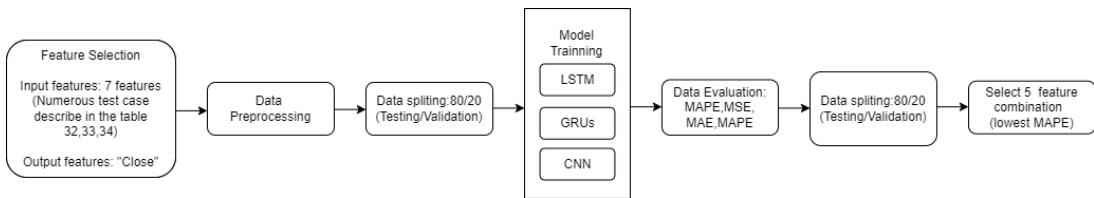
#### 4.5.9 Experiments 9 Setup



**Figure 40:Experiment 9 Setup**

Experiment 9 is set up like Figure 40 above for the SAND metaverse cryptocurrency. The input features are 6 feature-combinations using adding one more feature individually to the five selective five-feature combinations with the lowest MAPE value in experiment 8. There are 22,22, and 23 test cases for experiment 5 that are tabulated in tables 29, 30 and 31 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 9 is to check the performance and efficiency of 6 feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 six-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 10.

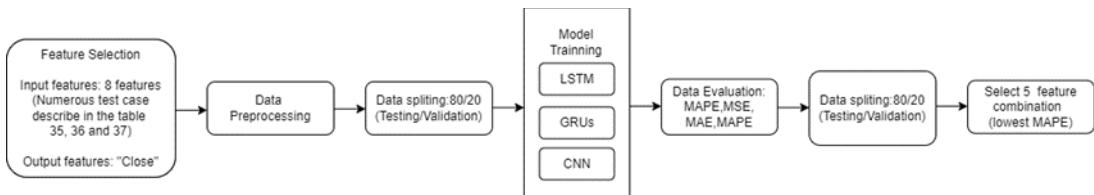
#### 4.5.10 Experiments 10 Setup



**Figure 41: Experiments 10 Setup**

Experiment 10 is set up like Figure 41 above for the SAND metaverse cryptocurrency. The input features are seven feature-combinations by adding one more feature individually to the five selective six-feature combinations with the lowest MAPE value in experiment 9. There are 13, 16 and 17 test cases for experiment 10 that are tabulated in tables 32, 33 and 34 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 10 is to check the performance and efficiency of seven feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 seven-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 11.

#### 4.5.11 Experiments 11 Setup

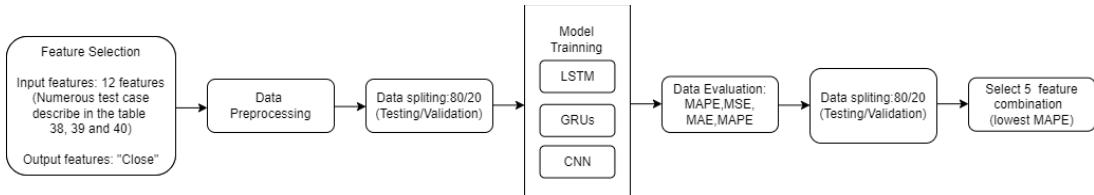


**Figure 42: Experiments 11 Setup**

Experiment 11 is set up like Figure 42 above for the SAND metaverse cryptocurrency. The input features are eight feature-combinations by adding one more feature individually to the five selective seven-feature combinations with the lowest MAPE value in experiment 10. There are 8 test cases for LSTM and GRUs and 12 test cases for CNN in experiment 10 that are tabulated in tables 35, 36 and 37. The output feature "Close", which means the closing price. The importance of experiment 10 is to check the performance and efficiency of eight feature-combinations to predict the

next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 eight-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 12.

#### 4.5.12 Experiments 12 Setup

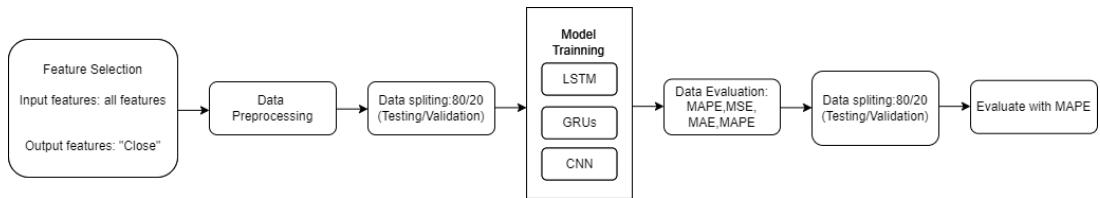


**Figure 43: Experiments 12 Setup**

Experiment 12 is set up like Figure 43 above for the SAND metaverse cryptocurrency. The input features are nine feature-combinations by adding one more feature individually to the five selective eight-feature combinations with the lowest MAPE value in experiment 11. There are 6 test cases for experiment 12 that are tabulated in tables 38,39 and 40 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 12 is to check the performance and efficiency of nine feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and

compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales.

#### 4.5.13 Experiments 13 Setup



**Figure 44: Experiments 13 Setup**

Experiment 13 is set up like Figure 44 above for the SAND metaverse cryptocurrency. The input features use all variables available in the dataset. There are only 1 test cases for experiment 13 that are tabulated in tables 41 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 13 is to check the performance and efficiency of all feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales.

## **4.6 Conclusion**

In conclusion, chapter 4, experimental design, describes and shows the flow of experiments 1 to 13 in diagram form. The experimental design is explained explicitly throughout the chapter, including data and feature engineering used in experiments 1 to 13, the model designs and architecture of the proposed LSTM, GRUs and CNN model, the model evaluation metrics and the setup of the experiment, including the parameter setup, dependent and targets variables of both three experiments.

# **CHAPTER 5**

## **IMPLEMENTATION**

### **5.1 Introduction**

This section discusses the implementation of experiments 1 to 13 by using the Google Colab as the implementation environment and Python 3 as the implementation language. Experiment 1 investigates the performance of using the “Previous Close” feature to predict the next ten days of SAND, SLP and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE and RMSE by using three models, which are LSTM, GRUs and CNN. Experiment 2 is to investigate the performance of using “Open”, “High”, “Low” and “Volume” features to predict the next ten days of “Close” of SAND, SLP and MANA, metaverse cryptocurrencies closing price feature in metrics of MAPE, MSE, MAE and RMSE. Experiment 3 is to investigate the performance of using “Pre\_Close”, “H-L,” “0-C”, “SMA\_7”, “rsi\_7”, “EMA\_7” features to predict the next 10 days of “Close” of SAND, SLP and MANA, metaverse cryptocurrencies closing price feature in metrics of MAPE, MSE, MAPE and RMSE. Experiments 4 to 13 is to investigate the performance of using different feature combinations to predict the next 10 days of “Close” of SAND, SLP and MANA, metaverse cryptocurrencies closing price feature in metrics of MAPE, MSE, MAPE and RMSE.

### **5.2 Experiment 1 Implementation**

Experiment 1 investigates the performance of using the ‘Previous Close’ feature to predict the next ten days of SAND, SLP, and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE and RMSE by using three models, which

are LSTM, GRUs, and CNN. In 5.1 sections show the implementations of the proposed LSTM, GRUs and CNN by using SAND data sets. Similarly, the whole steps in the 5.1 section need to repeat using SLP and MANA datasets by altering the pd.read\_csv(sand) function to pd.read\_csv(slp) and pd.read\_csv(mana) separately to predict both closing prices.

### 5.2.1 The Proposed LSTM model

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import math
from sklearn.preprocessing import MinMaxScaler
import sklearn.metrics as metrics
import ta
```

**Figure 45: Code Snippet for Importing Library**

At first, we need to import the library that is useful for data preprocessing, such as NumPy, Pandas, Matplotlib, Math, Ta and Sklearn. Sklearn library is used for the data normalization and evaluation metrics for performances. Ta is a technical analysis library useful for feature engineering from financial time series datasets (Open, Close, High, Low, and Volume).

```
sand = 'https://raw.githubusercontent.com/loguansiang/fyp/main/SAND%20fyp.csv'
slp= 'https://raw.githubusercontent.com/loguansiang/fyp/main/SLP%20fyp.csv'
mana = 'https://raw.githubusercontent.com/loguansiang/fyp/main/MANA%20fyp.csv'

df = pd.read_csv(sand)
df['Date'] = pd.to_datetime(df['Date'])
df.set_index('Date', inplace = True)
```

**Figure 46: Code Snippet for Importing Dataset**

The Sand, SLP and MANA datasets downloaded from Yahoo Finance in CSV format have been uploaded to GitHub. We import the sand, SLP and mana datasets

through the GitHub link. The column ‘Date’ is converted string Date time into Python Date time object and set as the index of a Data Frame.

```
df['Pre_Close'] = df['Close'].shift(+1)
df[('H-L')] = df['High'] - df['Low']
df[('0-C')] = df['Open'] - df['Close']
df['SMA_7'] = df.Close.rolling(7, min_periods=1).mean()
df['rsi_7']=ta.momentum.rsi(df.Close,window=7)
df['EMA_7']= df['Close'].ewm(span=7).mean()
df = df.drop(columns=['Adj Close'])
df.dropna(inplace= True)
```

**Figure 47: Code Snippet for Feature Engineering**

The new data frame is generated by adding the 6 new features: “Pre\_Close”, “H-L”, “0-C”, “SMA\_7”, “rsi\_7” and “EMA\_7”. The “Adj Close” is eliminated from the original data frame.

```
def data_prep(dataset, target, data_start, data_end, look_back, horizon):
    dataX,dataY = [],[]
    data_start = data_start + look_back
    if data_end is None:
        data_end = len(dataset) - horizon

    for i in range(data_start, data_end):
        a = range(i-look_back, i)
        dataX.append(dataset[a])
        b = range(i+1, i+1+horizon)
        dataY.append(target[b])

    return np.array(dataX), np.array(dataY)
```

**Figure 48: Code Snippet for Data Preprocessing**

This `data_preprocessing` function takes five arguments: `dataset`, which is a NumPy array that we named as the input feature, the `target`, which is a NumPy array that we named as the target feature, `data_start`, which is the start index where the dataset is input, `data_end` which the end index where the dataset is input, `look_back` which is the number of previous time steps to use as input variables to predict the following timeframes and the last horizon is the prediction time stamp. This default will create a dataset where `dataX` is the selected feature value at the given time and `dataY` is the closing price of the cryptocurrency at the next horizon.

```
X_scaler = MinMaxScaler()
Y_scaler = MinMaxScaler()
X_data = X_scaler.fit_transform(df[['Pre_Close']])
Y_data = Y_scaler.fit_transform(df[['Close']])
```

**Figure 49: Code Snippet for Feature Selection**

`X_scaler` and `Y_scaler` are responsible for doing the min-max normalization based on the feature selected for `X_data` and `Y_data`. In experiment 1, for the SAND, “`Pre_Close`” is used as the input feature and variables, and the “`Close`” is set as the target feature and variable.

```
look_back = 10
horizon = 10
train_split = int(len(df) * 0.8)
x_train, y_train = data_prep(X_data, Y_data, 0, train_split, look_back, horizon)
x_vali, y_vali = data_prep(X_data, Y_data, train_split, None, look_back, horizon)
```

**Figure 50: Code Snippet for Train-validation Split**

The `look_back` and `horizon` are set as ten days, and the `train_split` is set as 80 percent as train-set and the remaining 20 percent as the validation set. `X_train` represents the train set for the “`Pre_Close`”, `y_train` represents the train set for the “`Close`”, `x_vali` represents the train set for the “`Pre_Close`”, and `y_vali` represents the train set for the “`Close`”.

```

train_data = tf.data.Dataset.from_tensor_slices((x_train, y_train))
train_data = train_data.batch(batch_size).repeat()
val_data = tf.data.Dataset.from_tensor_slices((x_vali, y_vali))
val_data = val_data.batch(batch_size).repeat()

```

**Figure 51: Code Snippet for Prepare Train and Validation Data**

In Figure 51, the TensorFlow data function is used to prepare the training and validation data, which is a faster and more efficient way to feed data for training the model.

```

import tensorflow as tf
from tensorflow.keras import layers
# Set random seed for as reproducible results as possible
tf.random.set_seed(7)
lstm_model = Sequential()
lstm_model.add(LSTM(100,return_sequences=True,input_shape=(x_train.shape[-2:])))
lstm_model.add(Dense(20,activation='linear'))
lstm_model.add(LSTM(50))
lstm_model.add(Dropout(0.2))
lstm_model.add(Dense(units=horizon,activation='linear'))
lstm_model.add(Activation('linear'))
lstm_model.compile(loss='mean_squared_error', optimizer='adam')
lstm_model.summary()
history = lstm_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_data=val_
data,validation_steps=50,verbose=1)

```

**Figure 52: Build and Compile the LSTM Model**

In Figure 52, the proposed LSTM model is built and compiled by using the parameter of epoch 50, linear activation layers, mean square error as loss function and adam optimizer. For the proposed LSTM model's architecture, we follow the architecture already stated in Figure 22. The proposed LSTM models consist of 100 LSTM cells input layers of 10 observations, followed by a dense layer of 20 output shapes, 50 LSTM cells layers, 0.2 dropout layers, 10 output shape dense layers and

a linear activation layer. After the model compiles, we fed the train and validation data into the model we built.

```
data_val = X_scaler.fit_transform(df[['Pre_Close']].tail(10))
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =lstm_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
pred_Inverse
```

**Figure 53: Code Snippet for Using LSTM Model to Predict Closing Price**

We prepare the testing data for the last ten days of Pre\_Close values into the data\_val variable. We reshape the size of the data\_val variable and fit it into the proposed LSTM model to predict the next 10 days of the “Close” values. The pred values need to inverse to the feature range of “Close” by using Y\_Scaler inverse\_transform function and stored inside the pred\_inverse variable.

```
def timeseries_evaluation_metrics_func(y_true, y_pred):
    def mape(y_true, predictions):
        y_true, predictions = np.array(y_true), np.array(predictions)
        return np.sum(np.abs(y_true - predictions)/np.sum(y_true)*100)
    print('Evaluation metric results:-')
    print(f'MSE is : {metrics.mean_squared_error(y_true, y_pred)}')
    print(f'MAPE% is : {mape(y_true, y_pred)}')
    print(f'RMSE is : {np.sqrt(metrics.mean_squared_error(y_true, y_pred))}')
    print(f'MAPE is : {mean_absolute_percentage_error(y_true, y_pred)}')
    validate = (df[['Close']].tail(10))
    timeseries_evaluation_metrics_func(validate['Close'],pred_Inverse)
```

**Figure 54: Code Snippet for Model Evaluation**

Finally, evaluate the result with standard performance metrics. The evaluated results and analysis will be tabulated in table forms to compare with another two models, GRUs and CNN, and discussed in chapter 6 later. The actual value labelled

as `y_true` is the last ten rows of the “Close” data that have been represented by `validate[“Close”]`, which does not fit into the proposed model. The predicted value labeled as `y_pred` is the predicted value labeled as the `pred_inverse` variable.

### 5.2.2 The Proposed GRU Model

For the GRUs model, we first need to repeat the steps stated in the code snippet from Figures 35 to 41. The steps include importing the library, dataset, feature engineering, data\_preprocessing, feature selection, train-validation split, and using the TensorFlow data function to prepare train and validation data.

```
import tensorflow as tf
from tensorflow.keras import layers
# Set random seed for as reproducible results as possible
tf.random.set_seed(7)
gru_model = Sequential()
gru_model.add(GRU(100,return_sequences=True,input_shape=(x_train.shape[-2:])))
gru_model.add(Dense(20,activation='linear'))
gru_model.add(GRU(50))
gru_model.add(Dropout(0.2))
gru_model.add(Dense(units=horizon,activation='linear'))
gru_model.add(Activation('linear'))
gru_model.compile(loss='mean_squared_error', optimizer='adam')
gru_model.summary()
history = gru_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_data=val_data,validation_steps=50,verbose=1)
```

**Figure 55: Build and Compile the GRUs Model**

The use of the `set.seed` function is to ensure that we get the same results for randomization. We build and compile the proposed GRUs model mentioned in Figure 45. The proposed GRUs model is built and compiled by using the parameter of epoch 50, linear activation layers, mean square error as loss function and adam optimizer. For the proposed GRUs model's architecture, we follow the architecture already

stated in Figure 23. The proposed GRUs models consist of 100 GRUs cells input layers of 10 observation, followed by a dense layer of 20 output shape, 50 GRUs cells layer, 0.2 dropout layer, 10 output shape dense layer and a linear activation layer. After that, we configured the model and started training the proposed model. We also plot out the loss curve by training and validation process to measure the prediction model's efficiency in predicting the expected outcome.

```

data_val = X_scaler.fit_transform(df[['Pre_Close']].tail(10))
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =gru_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
validate = (df[['Close']].tail(10))
timeseries_evaluation_metrics_func(validate['Close'],pred_Inverse[0])

```

**Figure 56: Code Snippet for Using GRU Model to Predict Closing Price**

We prepare the testing data for the last ten days of Pre\_Close values into the data\_val variable. We reshape the size of the data\_val variable and fit it into the proposed GRUs model to predict the next 10 days of the "Close" values. The pred values need to inverse to the feature range of "Close" by using Y\_Scaler inverse\_transform function and stored inside the pred\_inverse variable. Finally, evaluate the result with standard performance metrics by fitting the "timeseries\_evaluation\_metrics\_func" functions in Figure 46 for model evaluation. The evaluated results and analysis will be tabulated in table forms to compare with another two models, LSTMs and CNN, and discussed in chapter 6 later. The actual value labelled as y\_true is the last ten rows of the "Close" data that have been represented by validate["Close"], which does not fit into the proposed model. The predicted value labelled as y\_pred is the predicted value labelled as the pred\_inverse variable.

### 5.2.3 The Proposed CNN Model

For the CNN model, we first need to repeat the steps stated in the code snippet (Figures 35 to 41). The steps include importing the library, dataset, feature

engineering, data preprocessing, feature selection, train-validation split, and TensorFlow data function to prepare train and validation data.

```
# define model
import tensorflow as tf
from tensorflow.keras import layers
# Set random seed for as reproducible results as possible
tf.random.set_seed(7)
cnn_model = Sequential()
cnn_model.add(Conv1D(filters=32, kernel_size=1, activation='relu', input_shape=(x_train.shape[-2:])))
cnn_model.add(Conv1D(filters=64, kernel_size=1))
cnn_model.add(MaxPooling1D(pool_size=(1)))
cnn_model.add(Conv1D(filters=128, kernel_size=1))
cnn_model.add(Flatten())
cnn_model.add(Dense(256, ))
cnn_model.add(Dropout(0.2))
cnn_model.add(Dense(10))
cnn_model.compile(optimizer='adam', loss='mse')
cnn_model.summary()
history = cnn_model.fit(train_data, epochs=50, steps_per_epoch=100, validation_data=val_data, validation_steps=50, verbose=1)
```

**Figure 57: Build and Compile the CNN Model**

The use of the set.seed function is to ensure that we get the same results for randomization. We build and compile the proposed CNN model mentioned in Figure 47. The proposed CNN model consists of a Conv1D layer with a filter size of 32, kernel size of 1, relu activation layer and 10 observations as input shape, followed by a Conv1D layer with a filter size of 64, kernel size of 1, max pooling layer with pooling size of 1, Conv1D layer with a filter size of 128, kernel size of 1,1 flatten layer and a fully connected layer of 2 dense layers with output shape 256 and 10 and one 0.2 size dropout layer between them. After that, we configured the model and started training the proposed model. We also plot out the loss curve by training and

validation process to measure the prediction model's efficiency in predicting the expected outcome.

```
data_val = X_scaler.fit_transform(df[['Pre_Close']].tail(10))
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =cnn_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
pred_Inverse
```

**Figure 58: Code Snippet for Using GRU model to predict Closing Price**

We prepare the testing data for the last 10 days of Pre\_Close values into the data\_val variable. Then, we reshape the size of data\_val variable and fit it into the proposed CNNs model to predict the next 10 days of the 'Close' values. The pred values need to inverse to the feature range of 'Close' by using Y\_Scaler inverse\_transform function and stored inside the pred\_inverse variable. Finally, evaluate the result with standard performance metrics by fitting the 'timeseries\_evaluation\_metrics\_func' functions in Figure 48 for model evaluation. The evaluated results and analysis will be tabulated in table forms to compare with another two models, LSTMs and GRUs, discussed in chapter 6 later. The actual value labelled as y\_true is the last ten rows of the 'Close' data that have been represented by validate["Close"], which does not fit into the proposed model. The predicted value labelled as y\_pred is the predicted value labelled as the pred\_inverse variable.

### 5.3 Experiment 2 Implementation

Experiment 2 is to investigate the performance of using the "Open", "High", "Low", 'Volume' feature to predict the next ten days of SAND, SLP and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE, and RMSE by using three models which are LSTM, GRUs, and CNN. In 5.3 sections show the implementations of the proposed LSTM, GRUs, and CNN by using SAND data sets. Similarly, the whole steps in the 5.3 section need to repeat using SLP and mana

datasets by altering the `pd.read_csv(sand)` function to `pd.read_csv(slp)` and `pd.read_csv(mana)` separately to predict both closing prices.

### 5.3.1 The Proposed LSTM Model

For the LSTM model, the experiment 2 flow is principally the same as experiment 1, the code snippet, which is importing the library, importing the dataset of SAND metaverse cryptocurrencies, feature engineering, and data preprocessing, is repeated the same as the experiment 1, as the library used, the dataset is the same. It can be observed in the code snippet Figure 49.

```
X_scaler = MinMaxScaler()
Y_scaler = MinMaxScaler()
X_data = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']])
Y_data = Y_scaler.fit_transform(df[['Close']])
look_back = 10
horizon = 10
train_split = int(len(df) * 0.8)
batch_size = 32
x_train, y_train = data_prep(X_data, Y_data, 0, train_split, look_back, horizon)
x_vali, y_vali = data_prep(X_data, Y_data, train_split, None, look_back, horizon)
train_data = tf.data.Dataset.from_tensor_slices((x_train, y_train))
train_data = train_data.batch(batch_size).repeat()
val_data = tf.data.Dataset.from_tensor_slices((x_vali, y_vali))
val_data = val_data.batch(batch_size).repeat()
tf.random.set_seed(7)
lstm_model = Sequential()
lstm_model.add(LSTM(100,return_sequences=True,input_shape=(x_train.shape[-2:])))
lstm_model.add(Dense(20,activation='linear'))
lstm_model.add(LSTM(50))
lstm_model.add(Dropout(0.2))
lstm_model.add(Dense(units=horizon,activation='linear'))
lstm_model.add(Activation('linear'))
lstm_model.compile(loss='mean_squared_error', optimizer='adam')
```

```

lstm_model.summary()
history = lstm_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_da
ta=val_data,validation_steps=50,verbose=1)
data_val = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']].tail(10))
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =lstm_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
pred_Inverse
validate = (df[['Close']].tail(10))
timeseries_evaluation_metrics_func(validate['Close'],pred_Inverse[0])

```

**Figure 59: Code Snippet for LSTM Implementations for Experiment 2**

The difference between experiment 2 and experiment 1 is the feature selection part. Instead of using the “Pre\_Close” as the input variable, experiment 2 uses “Open”, “High”, “Low”, and “Volume” as the feature selection; the target variable is identical, which is “Close” indicates the Closing price that is companies as our objective by predicting the closing prices of metaverse based cryptocurrencies. Moreover, the data\_val variable, the “Open”, “High,” “Low”, and “Volume”, need to be rescaled back to the original scale of the feature.

### 5.3.2 The Proposed GRUs Model

For the GRUs model, the experiment 2 flow is principally the same as the experiment 1, the code snippet, which are importing the library, importing the dataset of SAND metaverse cryptocurrencies, feature engineering, and data\_preprocessing, is repeated the same with the experiment 1, as the library used, the dataset is the same. This can be observed in code snippet Figure 60.

```

X_scaler = MinMaxScaler()
Y_scaler = MinMaxScaler()
X_data = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']])
Y_data = Y_scaler.fit_transform(df[['Close']])
look_back = 10
horizon = 10

```

```

train_split = int(len(df) * 0.8)
batch_size = 32
x_train, y_train = data_prep(X_data, Y_data, 0, train_split, look_back, horizon)
x_vali, y_vali = data_prep(X_data, Y_data, train_split, None, look_back, horizon)
train_data = tf.data.Dataset.from_tensor_slices((x_train, y_train))
train_data = train_data.batch(batch_size).repeat()
val_data = tf.data.Dataset.from_tensor_slices((x_vali, y_vali))
val_data = val_data.batch(batch_size).repeat()
tf.random.set_seed(7)
gru_model = Sequential()
gru_model.add(LSTM(100,return_sequences=True,input_shape=(x_train.shape[-2:])))
gru_model.add(Dense(20,activation='linear'))
gru_model.add(LSTM(50))
gru_model.add(Dropout(0.2))
gru_model.add(Dense(units=horizon,activation='linear'))
gru_model.add(Activation('linear'))
gru_model.compile(loss='mean_squared_error', optimizer='adam')
gru_model.summary()
history = gru_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_da
ta=val_data,validation_steps=50,verbose=1)
data_val = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']].tail(10))
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =gru_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
pred_Inverse
validate = (df[['Close']].tail(10))
timeseries_evaluation_metrics_func(validate['Close'],pred_Inverse[0])

```

**Figure 60: Code Snippet for GRUs Model Implementations for experiment 2**

The feature selection part is the difference between experiment 2 and experiment 1 for the GRUs model. Instead of using the 'Pre\_Close' as the input variable, experiment 2 uses 'Open', 'High', 'Low', and 'Volume' as the feature selection;

the target variable is identical, which are 'Close' indicates the closing price that is companies as our objective by predicting the closing prices of metaverse based cryptocurrencies. Moreover, the `data_val` variable, the 'Open', 'High,' 'Low', and 'Volume' need to be rescaled back to the original scale of the feature.

### 5.3.3 The Proposed CNN Model

For the CNN model, the experiment 2 flow is principally the same as the experiment 1, the code snippet, which is importing the library, importing the dataset of SAND metaverse cryptocurrencies, feature engineering, and data preprocessing, is repeated the same with the experiment 1, as the library used, the dataset is the same. It can be observed in the code snippet Figure 61.

```
X_scaler = MinMaxScaler()
Y_scaler = MinMaxScaler()
X_data = X_scaler.fit_transform(df[['Open', 'High', 'Low', 'Volume']])
Y_data = Y_scaler.fit_transform(df[['Close']])
look_back = 10
horizon = 10
train_split = int(len(df) * 0.8)
batch_size = 32
x_train, y_train = data_prep(X_data, Y_data, 0, train_split, look_back, horizon)
x_vali, y_vali = data_prep(X_data, Y_data, train_split, None, look_back, horizon)
train_data = tf.data.Dataset.from_tensor_slices((x_train, y_train))
train_data = train_data.batch(batch_size).repeat()
val_data = tf.data.Dataset.from_tensor_slices((x_vali, y_vali))
val_data = val_data.batch(batch_size).repeat()
tf.random.set_seed(7)
cnn_model = Sequential()
cnn_model.add(Conv1D(filters=32, kernel_size=1, activation='relu', input_shape=(x_train.shape[-2:])))
cnn_model.add(Conv1D(filters=64, kernel_size=1))
cnn_model.add(MaxPooling1D(pool_size=(1)))
cnn_model.add(Conv1D(filters=128, kernel_size=1))
```

```

cnn_model.add(Flatten())
cnn_model.add(Dense(256,))
cnn_model.add(Dropout(0.2))
cnn_model.add(Dense(10))
cnn_model.compile(optimizer='adam', loss='mse')
cnn_model.summary()

history = gru_model.fit(train_data, epochs=50, steps_per_epoch=100, validation_data=val_data, validation_steps=50, verbose=1)

data_val = X_scaler.fit_transform(df[['Open', 'High', 'Low', 'Volume']].tail(10))
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])

pred = gru_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)

pred_Inverse
validate = (df[['Close']].tail(10))

timeseries_evaluation_metrics_func(validate['Close'], pred_Inverse[0])

```

**Figure 61: Code Snippet for CNN Model Implementations for Experiment 2**

The feature selection part is the difference between experiment 2 and experiment 1 for the CNN model. Instead of using the “Pre\_Close” as the input variable, experiment 2 uses “Open”, “High”, “Low”, and “Volume” as the feature selection; the target variable is identical, which is “Close” indicates the closing price that is companies as our objective by predicting the closing prices of metaverse based cryptocurrencies. Moreover, the data\_val variable, the “Open”, “High,” “Low”, and “Volume” need to be rescaled back to the original scale of the feature.

## 5.4 Experiment 3 Implementation

Experiment 3 is to investigate the performance of using the “Pre\_Close”, “H-L,” “0-C”, “SMA\_7”, “rsi\_7”, “EMA\_7” feature to predict the next 10 days of SAND, SLP, and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE, and RMSE by using three models which are LSTM, GRUs, and CNN. In 5.3 sections show the implementations of the proposed LSTM, GRUs, and CNN by using SAND data sets. Similarly, the whole steps in the 5.3 section need to repeat

using slp and mana datasets by altering the pd.read\_csv(sand) function to pd.read\_csv(slp) and pd.read\_csv(mana) separately to predict both closing prices.

#### **5.4.1 The Proposed LSTM Model**

For the experiment 3 implementation of the LSTM model, we first need to repeat the steps stated in Figure 49: Code Snippet for LSTM model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data from "Open", "High", "Low", "Volume" to "Pre\_Close", "H-L", "O-C", "SMA\_7", "rsi\_7", "EMA\_7".

#### **5.4.2 The Proposed GRUs Model**

For the experiment 3 implementation of the GRUs model, we first need to repeat the steps stated in Figure 50: Code Snippet for GRUs model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data from "Open", "High", "Low", "Volume" to "Pre\_Close", "H-L", "O-C", "SMA\_7", "rsi\_7", "EMA\_7".

#### **5.4.3 The Proposed CNN Model**

For the experiment 3 implementation of the CNN model, we first need to repeat the steps stated in Figure 51, which is Code Snippet for CNN model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data from "Open", "High", "Low", "Volume" to "Pre\_Close", "H-L", "O-C", "SMA\_7", "rsi\_7", "EMA\_7".

### **5.5 Experiment 4 to 13 Implementation**

Experiment 4 to 13 is to find the optimal features to predict the next 10 days of SAND, SLP, and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE, and RMSE, by using three models, which are LSTM, GRUs, and

CNN. In 5.3 sections show the implementations of the proposed LSTM, GRUs, and CNN by using SAND data sets. Similarly, the whole steps in the 5.3 section need to repeat using slp and mana datasets by altering the pd.read\_csv(sand) function to pd.read\_csv(slp) and pd.read\_csv(mana) separately to predict both closing prices.

### **5.5.1 The Proposed LSTM Model**

For the experiment 4 to 13 implementation of the LSTM model, we first need to repeat the steps stated in Figure 49: Code Snippet for LSTM model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data based on table 14 (Experiment 4), table 17 (Experiment 5), table 20 (Experiment 6), table 23 (Experiment 7), table 26 (Experiment 8), table 29 (Experiment 9), table 32 (Experiment 10), table 35 (Experiment 11), table 38 (Experiment 12) and table 41 (Experiment 13).

### **5.5.2 The Proposed GRUs Model**

For the experiment 3 implementation of the GRUs model, we first need to repeat the steps stated in Figure 50: Code Snippet for GRUs model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data based on table 15 (Experiment 4), table 18 (Experiment 5), table 21 (Experiment 6), table 24 (Experiment 7), table 27 (Experiment 8), table 30 (Experiment 9), table 33 (Experiment 10), table 36 (Experiment 11), table 39 (Experiment 12) and table 41 (Experiment 13).

### **5.5.3 The Proposed CNN Model**

For the experiment 3 implementation of the CNN model, we first need to repeat the steps stated in Figure 51, which is Code Snippet for CNN model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data based on table 16 (Experiment 4), table 19 (Experiment 5), table 22 (Experiment 6), table 25 (Experiment 7), table 28 (Experiment 8), table

31 (Experiment 9), table 34 (Experiment 10), table 37 (Experiment 11), table 40 (Experiment 12) and table 41 (Experiment 13).

## **5.6 Conclusion**

In conclusion, chapter 5 describes the python code implementation of experiments 1 to 13 by using Google Colab as the platform for SAND, SLP and MANA metaverse cryptocurrencies 10 days future price prediction by using proposed LSTM, GRUs and CNN model. The flow of code implementation is explained explicitly throughout the chapter, including data and feature engineering used in experiments 1 to 13, model implementation of the proposed LSTM, GRUs and CNN model and the model evaluation metrics.

# **CHAPTER 6**

## **PRELIMINARY RESULTS**

### **6.1 Introduction**

This section discusses the results of experiments 1 to 13 to three metaverse cryptocurrencies, SAND, SLP and MANA, in the metrics of MSE, MAE, RMSE, and MAPE. SAND will be the primary cryptocurrencies, and the SLP and MANA will be the secondary cryptocurrencies used for the test cases. With a comparative analysis of the value of the MAPE in these experiments, the best model and the feature used can be determined for these three metaverse cryptocurrencies. The first three experiments will evaluate the predictivity of the previous closing price, the primary technical indicator (OLTC) features and advanced technical indicators which are used "H-L", "O-C", "SMA\_7", "rsi\_7", and "EMA\_7" as the input features by using the SAND cryptocurrency. These three experiments will also be evaluated using SLP and MANA for testing. Finally, the exhaustive search of feature combinations is done by the remained experiments, which are experiments 4 to 13, for the optimal feature selection that allows one to build accurate models.

### **6.2 Experiment 1 (Pre\_Close)**

The experiment 1 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in the after sections implicitly. In addition, experiment 1 uses "Prev\_Close" as an input feature to predict the next ten days of closing price, labelled as "Close" target features.

### 6.2.1 LSTM

**Table 5: Results of LSTM model in Experiment 1**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	5.5132	2.3295	2.3480	82.4799
SLP	0.0043	0.0627	0.0657	352.0169
MANA	0.8890	0.9392	0.9429	42.9515

In experiment 1, by using LSTM as the predictive model, MAPE has been recorded as 82.4799 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 82.4799 means the average of the absolute percentage errors of forecasts is 82.4799%. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 352.0169% and 42.9515%.

### 6.2.2 GRUs

**Table 6: Results of GRUs model in Experiment 1**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	0.826	0.7819	0.9088	27.9069
SLP	0.002	0.0419	0.0441	236.1946
MANA	1.0524	1.0219	0.4678	46.7318

In experiment 1, by using GRUs as the predictive model, MAPE has been recorded as 27.9069 to predict the closing price of the SAND. Therefore, the MAPE of the GRUs is recorded as 27.9069 means the average of the absolute percentage errors of forecasts is 27.9069%. Another test case using other cryptocurrencies, SLP and MANA, produced mean absolute percentage errors of forecasts of 236.1946% and 46.7318%.

### 6.2.3 CNN

**Table 7: Results of CNN model in Experiment 1**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	1.2775	0.9015	1.1303	32.1328
SLP	0.0016	0.0304	0.0436	167.2377
MANA	0.3532	0.5832	0.5943	26.7349

In experiment 1, by using CNN as the predictive model, MAPE has been recorded as 32.1328 to predict the closing price of the SAND. Therefore, the MAPE of the CNN is recorded as 32.1328 means the average of the absolute percentage errors of forecasts is 32.1328 %. Another test case using other cryptocurrencies, SLP and MANA, produced mean absolute percentage errors of forecasts of 167.2377% and 26.7349%.

### 6.3 Experiment 2 (Primary technical indicator)

The experiment 2 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 2 uses “Open”, “High”, “Low”, and “Volume” as input features to predict the next ten days of closing price, labelled as “Close” target features.

#### 6.3.1 LSTM

**Table 8: Results of LSTM model in Experiment 2**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	10.3318	3.182	3.2143	112.8267
SLP	0.0029	0.054	0.054	306.9561
MANA	0.1562	0.3839	0.3953	17.5064

In experiment 2, using LSTM as the predictive model, MAPE has been recorded as 112.8267 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 112.8267 means the average of the absolute percentage errors of forecasts is 112.8267%. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 306.9561% and 17.5064%.

### 6.3.2 GRUs

**Table 9: Results of GRUs model in Experiment 2**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	0.8384	0.715	0.9156	25.2571
SLP	0.0307	0.1698	0.1754	974.9469
MANA	2.5512	1.592	1.5972	72.8597

In experiment 2, by using GRUs as the predictive model, MAPE has been recorded as 25.2571 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 25.2571 means the average of the absolute percentage errors of forecasts is 25.2571 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 974.9469% and 72.8597%.

### 6.3.3 CNN

**Table 10: Results of CNN model in Experiment 2**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	5.6591	2.0351	1.1303	71.5376
SLP	0.0174	0.125	0.1318	718.15
MANA	0.3569	0.5753	0.5975	26.3973

In experiment 2, by using CNN as the predictive model, MAPE has been recorded as 71.5376 to predict the closing price of the SAND. Therefore, the MAPE of the CNN is recorded as 71.5376 means the average of the absolute percentage errors of forecasts is 71.5376 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 718.15% and 26.3973%.

## 6.4 Experiment 3 (Advanced technical indicators)

The experiment 3 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 3 uses "H-L", "0-C", "SMA\_7", "rsi\_7" and "EMA\_7" as input features to predict the next ten days of closing price, which are labelled as "Close" target features.

### 6.4.1 LSTM

**Table 11: Results of LSTM model in Experiment 3**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	1.0109	3.644	3.6498	128.9782
SLP	0.0087	0.0923	0.093	522.1622
MANA	2.1287	1.4563	1.459	66.644

In experiment 3, by using LSTM as the predictive model, MAPE has been recorded as 128.9782 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 128.9782 means the average of the absolute percentage errors of forecasts is 128.9782 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 522.1622% and 66.644%.

#### 6.4.2 GRUs

**Table 12: Results of GRUs model in Experiment 3**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	1.9047	0.8952	1.0054	31.2915
SLP	0.0046	0.0662	0.0675	374.4992
MANA	4.1785	2.0418	2.0441	93.4819

In experiment 3, by using GRUs as the predictive model, MAPE has been recorded as 31.2915 to predict the closing price of the SAND. Therefore, the MAPE of the GRUs is recorded as 31.2915 means the average of the absolute percentage errors of forecasts is 31.2915 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 374.4992% and 93.4819%.

#### 6.4.3 CNN

**Table 13: Results of CNN model in Experiment 3**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	2.1287	1.4563	1.4590	66.6440
SLP	4.1785	2.0418	2.0441	93.4819
MANA	1.2789	1.1127	1.1308	50.8306

In experiment 3, by using CNN as the predictive model, MAPE has been recorded as 66.6440 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 66.6440 means the average of the absolute percentage errors of forecasts is 66.6440 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 93.4819% and 50.8306%.

## 6.5 Experiment 4 (1 features)

The results of experiment 4 have been tabulated using MSE, MAE, RMSE, and MAPE metrics and are implicitly discussed in this section. Experiment 4 employs one dependent feature as an input feature to predict the next ten days' closing price, designated as the "Close" target feature. Experiment 4 evaluates the predictability of 10 dependent features, including "Open", "High", "Low", "Volume", "Pre\_Close", "H-L", "0-C", "SMA\_7", "rsi\_7", and "EMA\_7", by feeding each feature individually into LSTM, GRU, and CNN models. SAND will be the primary metaverse cryptocurrency used to evaluate the best predictivity of the feature and the hyperparameter tuning process to select the model with the best combination of features. The selection feature will be evaluated once more by implementing the SLP and MANA datasets.

### 6.5.1 LSTM

**Table 14: Results of SAND Prediction by LSTM model in Experiment 4**

Feature	Metrics			
	MSE	MAE	RMSE	MAPE
Open	4.4785	2.0370	2.1162	72.2716
High	0.9602	0.8349	0.9799	29.2304
Low	5.7914	2.3973	2.4065	84.8564
<b>Volume</b>	<b>0.2286</b>	<b>0.3776</b>	<b>0.4782</b>	<b>13.3211</b>
Pre_Close	5.5697	2.3422	2.3600	82.9270
H-L	5.4599	2.3257	2.3366	82.1717
0-C	13.3403	3.6425	3.6524	128.9544
SMA_7	5.6923	2.3396	2.3858	82.9237
rsi_7	3.0757	1.7458	1.7538	61.5621
EMA_7	6.4878	2.5369	2.5471	89.7938

In experiment 4, applying LSTM as the predictive model, "Volume" outperformed the other features in predicting the closing price of the SAND metaverse cryptocurrency, as the four metrics values recorded the lowest value compared to the other nine dependent features. Furthermore, the fact that the MAPE

of the “Volume” feature is 13.3211 indicates that the average absolute percentage error of forecasts is 13.3211%.

### 6.5.2 GRUs

**Table 15:Results of SAND Prediction by GRUs model in Experiment 4**

Feature	Metrics			
	MSE	MAE	RMSE	MAPE
Open	0.8907	0.8147	0.9438	29.0328
High	6.3392	2.5043	2.5178	88.4685
Low	2.5246	1.4510	1.5889	51.6319
<b>Volume</b>	<b>0.1503</b>	<b>0.2846</b>	<b>0.3877</b>	<b>10.0686</b>
Pre_Close	0.8259	0.7819	0.9088	27.9049
H-L	1.8273	1.3126	1.3518	46.2911
0-C	15.6609	3.9390	3.9574	139.3973
SMA_7	13.7488	3.6976	3.7079	130.5644
rsi_7	3.7869	1.9374	1.9460	68.3178
EMA_7	19.0914	4.3580	4.3694	153.843

In experiment 4 utilising GRUs as the predictive model, “Volume” outperformed the other features in predicting the closing price of the SAND metaverse cryptocurrency since the four metrics values recorded the lowest value compared to the other nine dependent features. The MAPE of “Volume” features is 10.0686 shows that the average absolute percentage error of forecasts is 10.0686 %.

### 6.5.3 CNN

**Table 16: Results of SAND Prediction by CNN model in Experiment 4**

Feature	Metrics			
	MSE	MAE	RMSE	MAPE
Open	0.9802	0.7620	0.9900	27.0086
High	2.4348	1.3270	1.5604	46.4680
Low	2.0750	1.1681	1.4405	41.6225
<b>Volume</b>	<b>0.2294</b>	<b>0.4138</b>	<b>0.4790</b>	<b>14.5994</b>

Pre_Close	1.3917	0.9503	1.1797	33.6532
H-L	1.2134	0.9027	1.1015	32.0230
O-C	66.6429	8.0729	8.1635	285.8198
SMA_7	2.9302	1.6021	1.7118	56.3646
rsi_7	2.6898	1.6337	1.6400	57.6370
EMA_7	1.2483	1.0543	1.1173	37.0530

In experiment 4, using the CNN as the predictive model, 'Volume' outperformed the other features in predicting the closing price of the SAND metaverse cryptocurrency, as the four metrics values recorded the lowest value when compared to the other nine dependent features. The MAPE of "Volume" features is 14.5994, indicating that the average absolute percentage error of forecasts is 14.5994 %.

## 6.6 Experiment 5 (2 features)

The results of experiment 5 have been tabulated using MSE, MAE, RMSE, and MAPE metrics and are implicitly discussed in this section. Experiment 5 uses two dependent features as input features to predict the closing price for the next ten trading days, which are labelled as "Close" target features. Experiment 5 evaluates the predictability of two features by testing every possible combination of the two features using the grid search method. The nCr formula is used to determine the count of the many ways in which r things may be picked from n different items when the order is not considered.

$$nCr = \frac{n!}{r!(n-r)!}$$

Where, n is the count of the many ways, r is the number of things to be chosen out of n items. According to the combination formula, there are 45 test cases for each of the LSTM, GRU, and CNN models. SAND will be the primary cryptocurrency used to assess the predictability of two-feature combinations. For the subsequent experiments, the top five two-feature combinations with the lowest MSE, MAE, MSE, and MAPE values will be chosen for feature addition.

### 6.6.1 LSTM

**Table 17: Results of SAND Prediction by LSTM model in Experiment 5**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High	13.5691	3.6647	3.6836	129.7726
Open, Low	4.2577	1.9131	2.0634	67.9975
Open, Volume	9.0627	3.0075	106.3054	106.3054
<b>Open, Pre_Close</b>	<b>3.2855</b>	<b>1.6371</b>	<b>1.8126</b>	<b>58.1844</b>
Open, H-L	7.6588	2.7641	2.7675	97.7832
Open, 0-C	8.1037	2.8453	2.8467	100.6323
Open, SMA_7	5.4013	2.1585	2.3241	76.6842
Open, rsi_7	10.5417	3.1476	3.2468	111.6636
Open, EMA_7	6.6198	2.5233	2.5729	89.4645
<b>High, Low</b>	<b>2.9994</b>	<b>1.3343</b>	<b>1.7319</b>	<b>47.5484</b>
High, Volume	9.8285	3.1212	3.135	110.5297
<b>High, Pre_Close</b>	<b>2.1969</b>	<b>1.1754</b>	<b>1.4822</b>	<b>41.5457</b>
High, H-L	4.4725	1.9375	2.1148	68.8877
<b>High, 0-C</b>	<b>2.4611</b>	<b>1.3849</b>	<b>1.5688</b>	<b>49.2561</b>
<b>High, SMA_7</b>	<b>4.4059</b>	<b>1.6931</b>	<b>2.099</b>	<b>60.3516</b>
High_rsi_7	11.6465	3.0888	3.4127	109.9024
High_EMA_7	4.6113	1.7281	2.1474	61.6944
Low, Volume	7.5568	2.7478	2.749	97.1794
Low, Pre_Close	7.6058	2.7404	2.7579	97.0296
Low, H-L	6.0829	2.463	2.4664	87.1281
Low, 0-C	7.1281	2.6689	2.6699	94.3576
Low, SMA_7	5.8322	2.2775	2.415	80.8931
Low, rsi_7	8.5118	2.8757	2.9175	101.931
Low, EMA_7	6.7399	2.568	2.5961	90.9815
Volume, Pre_Close	8.546	2.917	2.9234	103.1058
Volume, H-L	3.556	1.8808	1.8857	66.4701
Volume, 0-C	3.3457	1.8091	1.8291	63.8957
Volume, SMA_7	11.6509	3.385	3.4133	119.535
Volume, rsi_7	2.258	2.258	2.2624	79.7844
Volume, EMA_7	13.8183	3.6799	3.7173	129.9948
Pre_Close, H-L	7.0334	2.6483	2.6521	93.67
Pre_Close, 0-C	7.2584	2.6931	2.6941	95.2185
Pre_Close, SMA_7	5.7864	2.3389	2.4055	82.9639
Pre_Close, rsi_7	7.6984	2.7392	2.7746	97.0752
Pre_Close, EMA_7	7.0422	2.6168	2.6537	92.7373
H-L, 0-C	4.1951	2.0398	2.0482	72.0721
H-L, SMA_7	10.456	3.2152	3.2336	113.563
H-L, rsi_7	4.7836	2.1843	2.1871	77.2525
H-L, EMA_7	10.8717	3.2796	3.2972	115.8618
0-C, SMA_7	8.8638	2.976	2.9772	105.2492
0-C, rsi_7	16.0182	3.9663	4.0023	140.2246
0-C, EMA_7	10.0599	3.1699	3.1717	112.0945
SMA_7, rsi_7	12.9003	3.4716	3.5917	123.1818
SMA_7, EMA_7	6.7859	2.5241	2.605	89.5556
rsi_7, EMA_7	9.024	2.8156	3.004	100.0331

The top five two-feature combinations in experiment 5 with LSTM as the predictive model are “Open, Pre\_Close”, “High, Low”, “High, Pre\_Close”, “High, 0-C,” and “High, SMA\_7”. These combinations have the top five lowest MAPE values, recorded as 58.1844, 47.5484, 41.5457, 49.2561, and 60.3516. Furthermore, out of all these features, the “High,0-C” has the highest predictive power, with an average absolute percentage error of forecasts of just 41.5457%.

### 6.6.2 GRUs

**Table 18: Results of SAND Prediction by GRUs model in Experiment 5**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High	2.3878	1.4608	1.5453	51.3783
Open, Low	2.0903	1.3342	1.4458	47.4902
<b>Open, Volume</b>	<b>0.3337</b>	<b>0.4841</b>	<b>0.5777</b>	<b>17.0689</b>
Open, Pre_Close	1.5357	1.0732	1.2392	38.2407
<b>Open, H-L</b>	<b>0.1965</b>	<b>0.371</b>	<b>0.4433</b>	<b>13</b>
Open, 0-C	1.8173	1.1385	1.3481	40.5674
Open, SMA_7	0.7923	0.7582	0.8901	26.5568
Open, rsi_7	5.7828	2.4003	2.4047	84.9034
Open, EMA_7	1.6942	1.2039	1.3016	42.2926
High, Low	1.7325	1.2554	1.3162	44.1464
High, Volume	5.8786	2.3855	2.4246	84.146
High, Pre_Close	1.6649	1.2111	1.2903	42.5658
High, H-L	0.7457	0.7844	0.8635	27.5746
High, 0-C	2.6569	2.6569	2.672	93.6865
High, SMA_7	5.7046	2.348	2.3884	82.7938
High_rsi_7	2.1452	1.4229	1.4646	50.0515
High_EMA_7	6.3842	2.5026	2.5267	88.3081
Low, Volume	1.3232	1.0195	1.1503	36.274
Low, Pre_Close	1.6821	1.2175	1.2969	43.2743
Low, H-L	2.4874	1.5344	1.5771	54.4026
Low, 0-C	4.2301	1.9965	2.0567	70.7926
Low, SMA_7	1.2521	0.8833	1.119	31.3635
Low, rsi_7	9.0847	2.9164	3.0141	103.5365
Low, EMA_7	0.8162	0.7838	0.9035	27.4539
Volume, Pre_Close	2.4282	1.3871	1.5583	49.3623
Volume, H-L	1.8618	1.321	1.3645	46.5786
<b>Volume, 0-C</b>	<b>0.2242</b>	<b>0.4198</b>	<b>0.4735</b>	<b>14.892</b>
Volume, SMA_7	5.2341	2.2462	2.2878	79.1775
<b>Volume, rsi_7</b>	<b>0.2771</b>	<b>0.4937</b>	<b>0.5264</b>	<b>17.4799</b>
Volume, EMA_7	7.9017	2.7882	2.811	98.401
Pre_Close, H-L	1.8945	1.2955	1.3764	46.0155
Pre_Close, 0-C	1.8427	1.2142	1.3575	43.2134
Pre_Close, SMA_7	0.5475	0.6584	0.7399	23.066
Pre_Close, rsi_7	7.6502	2.62	2.7659	93.132
Pre_Close, EMA_7	1.9155	1.2725	1.384	44.6739

H-L, 0-C	3.4836	1.8193	1.8664	64.1409
H-L, SMA_7	3.4322	1.7372	1.8526	61.0872
H-L, rsi_7	10.2029	3.1473	3.1942	111.1409
H-L, EMA_7	14.8362	3.8439	3.8518	135.7933
0-C, SMA_7	2.0373	1.2012	1.4273	42.2601
0-C, rsi_7	6.7235	2.5538	2.593	90.5578
0-C, EMA_7	2.7329	1.4888	1.6531	52.3914
<b>SMA_7, rsi_7</b>	<b>0.5069</b>	<b>0.5851</b>	<b>0.7119</b>	<b>20.4004</b>
SMA_7, EMA_7	10.363	3.1861	3.2192	112.5259
rsi_7, EMA_7	2.8614	1.6839	1.6916	59.3683

The top five two-feature combinations in experiment 5 with GRUs as the predictive model are “Open, Volume”, “Open, H-L”, “Volume, 0-C”, “Volume, rsi\_7”, and “SMA\_7, rsi\_7” with respective MAPE values of 17.0689, 13, 14.892, 17.4799, and 20.4004. The feature with the highest predictive power among these is the “High,0-C,” with an average absolute percentage error of forecasts of 13%.

### 6.6.3 CNN

**Table 19: Results of SAND Prediction by CNN model in Experiment 5**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High	2.5573	1.3996	1.5991	49.0803
Open, Low	31.5784	5.3241	5.6195	188.3417
Open, Volume	0.732	0.5835	0.8555	20.7014
Open, Pre_Close	2.1037	1.0813	1.4504	38.4246
Open, H-L	1.8302	1.2812	1.3529	45.3086
Open, 0-C	1.3529	1.5871	1.6581	56.4151
Open, SMA_7	0.9488	0.8063	0.9741	28.113
Open, rsi_7	6.8883	2.5983	2.6246	92.0878
<b>Open, EMA_7</b>	<b>0.1777</b>	<b>0.3682</b>	<b>0.4215</b>	<b>13.1515</b>
High, Low	1.9329	1.2622	1.3903	44.5873
High, Volume	1.5567	1.0313	1.2477	36.784
High, Pre_Close	1.7752	1.1508	1.3324	40.3254
High, H-L	2.4404	1.3033	1.5622	46.1845
<b>High, 0-C</b>	<b>0.314</b>	<b>0.4661</b>	<b>0.5603</b>	<b>16.5978</b>
<b>High, SMA_7</b>	<b>0.1869</b>	<b>0.3794</b>	<b>0.4323</b>	<b>13.3742</b>
High_rsi_7	0.3236	0.4799	0.5689	16.9045
High_EMA_7	1.2877	0.9774	1.1348	34.3029
Low, Volume	2.0208	1.1216	1.4215	39.598
Low, Pre_Close	1.189	0.9142	1.0904	31.9694
Low, H-L	4.4798	1.9659	2.1165	69.8367
<b>Low, 0-C</b>	<b>0.1148</b>	<b>0.3031</b>	<b>0.3388</b>	<b>10.8099</b>
Low, SMA_7	1.5535	1.2049	1.2464	42.6524
Low, rsi_7	10.1181	3.1114	3.1809	110.3347
Low, EMA_7	8.6399	2.8681	2.9394	101.1444
Volume, Pre_Close	2.8687	1.2352	1.6937	43.3643

Volume, H-L	4.8241	1.9486	2.1964	68.9916
Volume, 0-C	93.6062	9.3873	9.675	333.0903
Volume, SMA_7	0.8142	0.8483	0.9023	29.9148
Volume, rsi_7	3.1464	1.6349	1.7738	57.9491
Volume, EMA_7	1.0553	0.9652	1.0273	33.9453
Pre_Close, H-L	0.915	0.7134	0.9566	25.5513
Pre_Close, 0-C	1.3077	1.0868	1.1436	38.5519
Pre_Close, SMA_7	0.8584	0.7619	0.9265	26.9773
Pre_Close, rsi_7	2.8146	1.6607	1.6777	58.7721
Pre_Close, EMA_7	2.1787	1.2682	1.4761	44.6887
H-L, 0-C	13.1276	3.4666	3.6232	122.5434
H-L, SMA_7	7.152	2.4109	2.6743	85.9227
H-L, rsi_7	9.4035	2.621	3.0665	92.3516
H-L, EMA_7	0.9843	0.6977	0.9921	24.4564
0-C, SMA_7	0.9244	0.8263	0.9614	29.0398
0-C, rsi_7	71.4199	8.3576	8.451	295.8712
0-C, EMA_7	1.0647	0.913	1.0318	32.0697
SMA_7, rsi_7	1.0647	0.913	1.0318	26.3935
SMA_7, EMA_7	2.2193	1.2896	1.4897	45.1271
<b>rsi_7, EMA_7</b>	<b>0.0617</b>	<b>0.1974</b>	<b>0.2483</b>	<b>6.9224</b>

The top five two-feature combinations in experiment 5 using CNN as the predictive model are “Open, EMA\_7”, “High, 0-C”, “High, SMA\_7”, “Low, 0-C”, and “rsi\_7, EMA\_7”; these values are 13.1515, 16.5978, 13.3742, 10.8099, and 6.9224. The lowest average of the absolute percentage errors of forecasts is 6.9224%, making the “rsi\_7, EMA\_7” feature among these have the highest predictive power.

## 6.7 Experiment 6 (3 features)

The experiment 6 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 6 uses three dependent features as input to predict the next ten days of closing price, labelled as “Close” target features. Experiment 6 evaluates the predictability of three-feature combinations by adding one more feature individually to the five selective two-feature combinations with the lowest MAPE value in experiment 5. In experiment 6, there are 34, 36 and 40 test cases for each model: LSTM, GRUs and CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the three-feature combinations. Five selective three-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.7.1 LSTM

**Table 20: Results of SAND Prediction by LSTM model in Experiment 6**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Pre_Close	3.6683	1.6987	1.9153	59.7629
<b>High, Low, Pre_Close</b>	<b>2.7188</b>	<b>1.3155</b>	<b>1.6489</b>	<b>46.5641</b>
High, Volume, Pre_Close	8.8171	2.9247	2.9694	103.6552
High, Pre_Close, H-L	12.1915	3.4865	3.4916	123.3639
High, Pre_Close,0-C	5.8933	2.3459	2.4276	83.2442
High, Pre_Close, SMA_7	3.7884	1.8794	1.9464	66.6922
High, Pre_Close, rsi_7	6.4378	2.0463	2.5373	73.0555
<b>High, Pre_Close, EMA_7</b>	<b>3.9049</b>	<b>1.6595</b>	<b>1.9761</b>	<b>58.6527</b>
Open, High, Low	4.1699	1.7731	2.042	62.385
High, Low, Volume	9.0696	3.0000	3.0116	106.2827
High, Low, H-L	11.9703	3.4563	3.4598	122.2401
High, Low, 0-C	4.2885	1.6862	2.0709	60.1805
<b>High, Low, SMA_7</b>	<b>4.4056</b>	<b>1.6592</b>	<b>2.099</b>	<b>58.7611</b>
High, Low, rsi_7	6.8537	2.0927	2.618	74.6793
High, Low, EMA_7	4.8768	1.7575	2.2084	62.7491
Open, High, 0-C	7.7611	2.7566	2.7859	97.7088
High, Volume, 0-C	7.319	2.6379	2.7054	93.6393
High, H-L, 0-C	6.3597	2.4721	2.5219	87.7064
High, 0-C, SMA_7	6.4174	2.4769	2.5332	87.8133
High, 0-C, rsi_7	8.0814	2.7592	2.8428	97.904
High, 0-C, EMA_7	6.7101	2.5277	2.5904	89.6225
Open, High, Pre_Close	3.6683	1.6987	1.9153	59.7629
<b>Open, Low, Pre_Close</b>	<b>2.8605</b>	<b>1.4277</b>	<b>1.6913</b>	<b>50.8485</b>
Open, Volume, Pre_Close	8.7817	2.9478	2.9634	104.3728
Open, Pre_Close, H-L	9.9307	3.1415	3.1513	111.0021
Open, Pre_Close, 0-C	6.6367	2.4669	2.5762	87.5728
Open, Pre_Close, SMA_7	4.7033	1.8301	2.1687	65.2226
Open, Pre_Close, rsi_7	9.3368	2.7406	3.0556	97.5376
Open, Pre_Close, EMA_7	6.0449	2.3252	2.4586	82.5753
<b>Open, High, SMA_7</b>	<b>2.0977</b>	<b>1.1534</b>	<b>1.4483</b>	<b>40.7961</b>
High, Volume, SMA_7	9.7442	3.0986	3.1216	109.7474
High, H-L, SMA_7	10.7395	3.2746	3.2771	115.7991
High, SMA_7, rsi_7	8.6137	2.3949	2.9349	85.4363
High, SMA_7, EMA_7	8.0874	2.4273	2.8438	85.7211

In experiment 6 employing LSTM as the predictive model, “High, Low, Pre\_Close”, “High, Pre\_Close, EMA\_7”, “High, Low, SMA\_7”, “Open, Low, Pre\_Close” and “Open, High, SMA\_7” are the top five three-feature combinations with the lowest MAPE values, which are 46.5641, 58.6527, 58.7611, 50.8485, and 40.7961, respectively. And among these features, “Open, High, SMA 7” has the strongest predictive power, as the average absolute percentage error of forecasts is the smallest at 40.7961%.

### 6.7.2 GRUs

**Table 21:Results of SAND Prediction by GRUs model in Experiment 6**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume	1.1001	0.9346	1.0489	32.7977
Open, Low, Volume	1.4139	1.0872	1.1891	38.6639
Open, Volume, Pre_Close	3.1935	1.6599	1.7870	59.0217
<b>Open, Volume, H-L</b>	<b>0.3885</b>	<b>0.405</b>	<b>0.6233</b>	<b>14.3824</b>
Open, Volume, 0-C	3.3439	1.6514	1.8286	58.8217
Open, Volume, SMA_7	3.6068	1.6137	1.8992	57.511
Open, Volume, rsi_7	4.3877	1.7641	2.0947	62.9898
Open, Volume, EMA_7	2.2565	1.2546	1.5022	44.7437
Open, High, H-L	2.0272	1.3732	1.4238	48.4008
Open, Low, H-L	0.664	0.6374	0.8149	22.7762
<b>Open, Pre_Close, H-L</b>	<b>0.8631</b>	<b>0.8076</b>	<b>0.9291</b>	<b>28.7439</b>
Open, H-L, 0-C	2.1996	1.4208	1.4831	50.4283
Open, H-L, SMA_7	1.4296	1.0863	1.1957	38.2313
<b>Open, H-L, rsi_7</b>	<b>0.4583</b>	<b>0.5694</b>	<b>0.677</b>	<b>19.9205</b>
Open, H-L, EMA_7	1.8909	1.2867	1.3751	45.3436
High, Volume, 0-C	1.9395	1.3052	1.3927	46.4049
Low, Volume, 0-C	3.602	1.8401	1.8979	65.2800
Volume, Pre_Close, 0-C	2.7141	1.5508	1.6474	55.0799
Volume, 0-C, SMA_7	0.9886	0.7846	0.9943	27.7106
Volume, 0-C, rsi_7	2.521	1.5708	1.5878	55.4928
<b>Volume, 0-C, EMA_7</b>	<b>0.7932</b>	<b>0.8141</b>	<b>0.8906</b>	<b>28.5995</b>
High, Volume, rsi, 7	2.6864	1.6187	1.6390	57.058
Low, Volume, rsi, 7	1.0384	0.841	1.0190	30.0512
<b>Volume, Pre_Close, rsi_7</b>	<b>0.732</b>	<b>0.7338</b>	<b>0.8555</b>	<b>26.1879</b>
Volume, SMA_7, rsi_7	1.1103	0.8912	1.0537	31.2355
Volume, rsi_7, EMA_7	1.6491	1.2385	1.2842	43.5818
High, SMA_7, rsi_7	3.8261	1.633	1.956	57.1656
Low, SMA_7, rsi_7	4.1339	1.6869	2.0332	60.0052
Pre_Close, SMA_7, rsi_7	3.2737	1.5686	1.8093	55.2734
SMA_7, rsi_7, EMA_7	2.0675	1.3313	1.4379	46.6874
Open, Volume, 0-C	3.3488	1.7199	1.83	61.1128
Volume, H-L, 0-C	2.0945	1.4052	1.4472	49.557
Open, Volume, rsi_7	1.539	1.0128	1.2406	36.0968
Volume, H-L, rsi_7	3.0244	1.7197	1.7391	60.7194
Open, SMA_7, rsi_7	3.1027	1.5097	1.7615	53.2118
H-L, SMA_7, rsi_7	1.4687	1.0096	1.2119	35.2955
0-C, SMA_7, rsi_7	5.294	2.2055	2.3009	78.5126

In experiment 6 utilising GRUs as the predictive model, "Open, Volume, H-L", "Open, Pre\_Close, H-L", "Open, H-L, rsi\_7", "Volume, 0-C, EMA\_7", and "Volume, Pre\_Close, rsi\_7" are the top five three-feature combinations with the lowest MAPE values, which

are 14.3824, 28.7439, 19.9205, 28.5995. And among these features, "Open, H-L, and rsi\_7" have the greatest predictive power, as the average absolute percentage error of forecasts is 19.9205%.

### 6.7.3 CNN

**Table 22: Results of SAND Prediction by CNN model in Experiment 6**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, rsi7, EMA7	0.6077	0.6242	0.7795	21.8666
<b>High, rsi_7, EMA_7</b>	<b>0.1333</b>	<b>0.3336</b>	<b>0.3651</b>	<b>11.8246</b>
Low, rsi_7, EMA_7	1.2019	0.9347	1.0963	33.0119
Volume, rsi_7, EMA_7	3.5454	1.2631	1.8829	44.8367
Pre, Close, rsi_7, EMA_7	0.652	0.7122	0.8075	25.0658
H-L, rsi_7, EMA_7	0.6464	0.6129	0.804	21.5728
0-C, rsi_7, EMA_7	0.5307	0.6365	0.7285	22.4522
<b>SMA_7, rsi_7, EMA_7</b>	<b>0.397</b>	<b>0.5332</b>	<b>0.6301</b>	<b>19.0058</b>
Open, Low, 0-C	0.8815	0.835	0.9389	29.4514
High, Low, 0-C	2.4295	1.3234	1.5587	46.9481
Low, Volume, 0-C	0.9758	0.8276	0.9878	29.507
Low, Pre, Close, 0-C	1.2222	0.834	1.1056	29.6586
Low, H-L, 0-C	3.3821	1.4324	1.839	50.8115
Low, 0-C, SMA_7	2.5383	1.5413	1.5932	54.586
Low, 0-C, rsi_7	5.7383	2.2097	2.3955	78.5479
Low, 0-C, EMA_7	0.5525	0.5667	0.7433	19.8413
Open, High, EMA_7	1.0161	0.858	1.008	30.0663
Open, Low, EMA_7	9.7047	2.9833	3.1152	105.3294
Open, Volume, EMA_7	0.5865	0.703	0.7658	24.9025
Open, Pre, Close, EMA_7	1.1259	1.1259	1.0611	31.9841
Open, H-L, EMA_7	1.5746	1.0215	1.2548	36.501
Open, 0-C, EMA_7	3.7429	1.8581	1.9347	65.9506
<b>Open, SMA_7, EMA_7</b>	<b>0.443</b>	<b>0.51</b>	<b>0.6656</b>	<b>17.8809</b>
Open, rsi_7, EMA_7	2.1048	1.3308	1.4508	46.8902
Open, High, SMA_7	1.9173	1.3435	1.3847	47.6489
<b>High, Low, SMA_7</b>	<b>0.4116</b>	<b>0.541</b>	<b>0.6415</b>	<b>19.241</b>
High, Volume, SMA_7	1.3964	0.8987	1.1817	32.1054
High, Pre, Close, SMA_7	1.7762	1.238	1.3327	43.7537
High, H-L, SMA_7	2.4195	1.4988	1.5555	53.176
High, 0-C, SMA_7	4.7892	2.1033	2.1884	74.4599
High, SMA_7, rsi_7	1.6358	1.1959	1.279	42.0827
<b>High, SMA_7, EMA_7</b>	<b>0.4942</b>	<b>0.5391</b>	<b>0.703</b>	<b>19.189</b>
Open, High, 0-C	3.2579	1.6257	1.805	57.4481
High, Low, 0-C	2.8196	1.5275	1.6792	54.1375
High, Volume, 0-C	1.2652	0.8335	1.1248	29.7262
High, Pre, Close, 0-C	0.8101	0.7805	0.9001	27.3142
High, H-L, 0-C	13.6154	3.4139	3.6899	120.7008
High, 0-C, SMA_7	5.0254	2.0855	2.2417	73.6498
High, 0-C, rsi_7	2.1319	1.434	1.4601	50.7138
High, 0-C, EMA_7	3.5155	1.7405	1.875	61.8524

In experiment 6 utilising CNN as the predictive model, "High, rsi 7, EMA\_7", "SMA\_7, rsi\_7, EMA\_7", "Open, SMA\_7, EMA\_7", "Volume, 0-C, EMA 7", and "Volume, Pre\_Close, rsi\_7" are the top five three-feature combinations with the lowest MAPE values, which are 11.8246, 19.0058 And among these characteristics, "High, rsi 7, and EMA 7" have the greatest predictive power, as the average absolute percentage error of forecasts is 11.8246 % lowest.

## 6.8 Experiment 7 (4 features)

The experiment 7 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 7 uses four dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 7 evaluates the predictability of four-feature combinations by adding one more feature individually to the three selective four-feature combinations with the lowest MAPE value in experiment 6. In experiment 7, there are 32 test cases for LSTM, GRUs models and 33 test cases for CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the four-feature combinations. Five selective four-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.8.1 LSTM

**Table 23: Results of SAND Prediction by LSTM model in Experiment 7**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Pre_Close, EMA_7</b>	<b>5.7387</b>	<b>1.919</b>	<b>2.3956</b>	<b>67.9587</b>
<b>High, Low, Pre_Close, EMA_7</b>	<b>4.4529</b>	<b>1.7931</b>	<b>2.1102</b>	<b>63.3758</b>
High, Volume, Pre_Close, EMA_7	9.506	2.989	3.0832	106.1332
High, Pre_Close, H-L, EMA_7	18.5466	4.2978	4.3066	152.1118
High, Pre_Close, 0-C, EMA_7	8.0956	2.7368	2.8453	97.158
High, Pre_Close, SMA_7, EMA_7	8.2779	2.4759	2.8771	87.2566
High, Pre_Close, rsi_7, EMA_7	9.7213	2.345	3.1179	83.7297
Open, High, Low, Pre_Close	5.7406	2.2133	2.3959	78.5632
High, Volume, Low, Pre_Close	9.1005	2.9237	3.0167	103.7745
<b>High, Low, Pre_Close, H-L</b>	<b>3.0101</b>	<b>1.503</b>	<b>1.735</b>	<b>53.5293</b>
High, Low, Pre_Close, 0-C	4.8235	2.0564	2.1962	73.0447
High, Low, Pre_Close, SMA_7	7.4343	2.3171	2.7266	81.7557
High, Low, Pre_Close, rsi_7	8.1696	2.6257	2.8583	93.3326

Open, High, Low, SMA_7	7.4975	2.3382	2.7382	82.5067
Open, High, Volume, SMA_7	10.6857	3.2521	3.2689	115.105
Open, High, Pre_Close, SMA_7	8.0516	2.3837	2.8375	84.1905
Open, High, H-L, SMA_7	7.1703	2.6566	2.6777	94.1773
Open, High, 0-C, SMA_7	7.5427	2.5435	2.7464	90.3982
Open, High, SMA_7, rsi_7	13.1852	3.3588	3.6311	119.39
Open, High, SMA_7, EMA_7	10.5654	2.494	3.2505	88.5548
Open, Low, Volume, Pre_Close	15.1675	3.886	3.8945	137.5462
Open, Low, Pre_Close, H-L	7.3777	2.7056	2.7162	95.7635
Open, Low, Pre_Close, 0-C	5.1226	2.1398	2.2633	75.9486
<b>Open, Low, Pre_Close, SMA_7</b>	<b>1.6792</b>	<b>1.0794</b>	<b>1.2959</b>	<b>38.4433</b>
Open, Low, Pre_Close, rsi_7	7.8715	2.6854	2.8056	95.332
<b>Open, Low, Pre_Close, EMA_7</b>	<b>4.341</b>	<b>1.6503</b>	<b>2.0835</b>	<b>58.6924</b>
High, Low, Volume, SMA_7	11.3544	3.3654	3.3696	119.1061
High, Low, Pre_Close, SMA_7	8.0146	2.4348	2.831	85.8585
High, Low, SMA_7, H-L	12.5258	3.5308	3.5392	124.9374
High, Low, SMA_7, 0-C	6.7702	2.545	2.602	90.2304
High, Low, SMA_7, rsi_7	8.9701	2.7254	2.995	96.8566
High, Low, SMA_7, EMA_7	11.0182	2.8352	3.3194	100.1808

In experiment 7 using LSTM as the predictive model, “Open, High, Pre\_Close, EMA\_7”, “High, Low, Pre\_Close, EMA\_7”, “High, Low, Pre\_Close, H-L”, “Open, Low, Pre\_Close, SMA\_7” and “Open, High, Pre\_Close, EMA\_7” are the top 5 four-feature combinations that have the top 5 lowest MAPE values which are recorded as 67.9587, 63.3758, 53.5293, 38.4433 and 58.6924. Furthermore, among these features, the “Open, Low, Pre\_Close, SMA\_7” have the highest predictive power; the lowest average of the absolute percentage errors of forecasts is recorded as 38.4433%.

### 6.8.2 GRUs

**Table 24: Results of SAND Prediction by GRUs model in Experiment 7**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, H-L	0.751	0.6848	0.8666	24.0901
Open, Low, Volume, H-L	3.6063	1.8207	1.899	64.655
Open, Volume, Pre_Close, H-L	2.3807	1.4155	1.543	50.3482
Open, Volume, H-L, 0-C	3.044	1.6478	1.7447	58.4978
Open, Volume, H-L, SMA_7	2.3009	1.2837	1.5169	45.7762
<b>Open, Volume, H-L, rsi_7</b>	<b>0.2995</b>	<b>0.4337</b>	<b>0.5473</b>	<b>15.2728</b>
Open, Volume, H-L, EMA_7	3.4266	1.6865	1.8511	59.8625
Open, High, H-L, rsi_7	2.3204	1.4066	1.5233	49.5256
<b>Open, Low, H-L, rsi_7</b>	<b>0.369</b>	<b>0.5514</b>	<b>0.6075</b>	<b>19.3907</b>
Open, Pre_Close, H-L, rsi_7	0.4373	0.6113	0.6613	21.4820
Open, H-L, 0-C, rsi_7	0.5428	0.5471	0.7368	19.5736
Open, H-L, SMA_7, rsi_7	0.7036	0.6885	0.8388	24.1286
Open, H-L, rsi_7, EMA_7	2.5081	1.5032	1.5837	52.9144
Open, High, Pre_Close, H-L	0.7184	0.7713	0.8476	27.102

Open, Low, Pre_Close, H-L	1.378	1.0828	1.1739	38.4893
Open, Pre_Close, H-L, 0-C	1.4239	1.0674	1.1933	37.8871
<b>Open, Pre_Close, H-L, SMA_7</b>	<b>0.4126</b>	<b>0.5177</b>	<b>0.6423</b>	<b>18.2036</b>
Open, Pre_Close, H-L, EMA_7	0.5478	0.6402	0.7402	22.4904
Open, Volume, 0-C, EMA_7	0.5316	0.5774	0.7291	20.3452
High, Volume, 0-C, EMA_7	5.0996	2.2117	2.2582	77.943
Low, Volume, 0-C, EMA_7	0.5416	0.6517	0.736	22.9144
<b>Volume, Pre_Close, 0-C, EMA_7</b>	<b>0.3249</b>	<b>0.4688</b>	<b>0.57</b>	<b>16.5677</b>
Volume, H-L, 0-C, EMA_7	2.4147	1.5192	1.5539	53.619
Volume, 0-C, SMA_7, EMA_7	1.7881	1.0713	1.3372	37.8293
Volume, 0-C, rsi_7, EMA_7	0.6067	0.6913	0.7789	24.2407
Open, Volume, Pre_Close, rsi_7	6.1881	2.3228	2.4876	82.6536
<b>High, Volume, Pre_Close, rsi_7</b>	<b>0.4561</b>	<b>0.5792</b>	<b>0.6753</b>	<b>20.2362</b>
Low, Volume, Pre_Close, rsi_7	5.4837	2.2016	2.3417	78.3238
Volume, Pre_Close, H-L, rsi_7	3.0484	1.5987	1.746	56.9608
Volume, Pre_Close, 0-C, rsi_7	7.3822	2.6095	2.717	92.7441
Volume, Pre_Close, SMA_7, rsi_7	1.7603	1.158	1.3268	41.2139
Volume, Pre_Close, rsi_7, EMA_7	1.7212	1.2378	1.3119	43.4803

In experiment 7 using GRUs as the predictive model, "Open, Volume, H-L, rsi\_7", "Open, Low, H-L, rsi\_7", "Open, Pre\_Close, H-L, SMA\_7", "Volume, Pre\_Close, 0-C, EMA\_7" and "High, Volume, Pre\_Close, rsi\_7" are the top 5 four-feature combinations that have the top 5 lowest MAPE values which are recorded as 15.2728, 19.3907, 18.2036, 16.5677 and 20.2362. And among these features, the "Volume, Pre\_Close, 0-C, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 16.5677%.

### 6.8.3 CNNs

**Table 25: Results of SAND Prediction by CNN model in Experiment 7**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, rsi_7, EMA_7	0.6244	0.7118	0.7902	25.1923
High, Low, rsi_7, EMA_7	2.5918	1.5077	1.6099	53.5097
<b>High, Volume, rsi_7, EMA_7</b>	<b>0.5345</b>	<b>0.6305</b>	<b>0.7311</b>	<b>22.1473</b>
<b>High, Pre, Close, rsi_7, EMA_7</b>	<b>0.534</b>	<b>0.6335</b>	<b>0.7307</b>	<b>22.3761</b>
High, H-L, rsi_7, EMA_7	1.9652	1.1642	1.4019	41.0592
High, 0-C, rsi_7, EMA_7	1.1723	0.9374	1.0827	33.3085
High, SMA_7, rsi_7, EMA_7	0.6714	0.7348	0.8194	25.9705
<b>Open, High, SMA_7, EMA_7</b>	<b>0.2654</b>	<b>0.4295</b>	<b>0.5151</b>	<b>15.1814</b>
Open, Low, SMA_7, EMA_7	4.2388	1.9078	2.0588	67.0221
<b>Open, Volume, SMA_7, EMA_7</b>	<b>0.228</b>	<b>0.4088</b>	<b>0.4774</b>	<b>14.4494</b>
Open, Pre, Close, SMA_7, EMA_7	3.0381	1.6642	1.743	58.8716
Open, H-L, SMA_7, EMA_7	1.1577	0.92	1.076	32.5037
Open, 0-C, SMA_7, EMA_7	0.8097	0.828	0.8998	29.3236
Open, SMA_7, rsi_7, EMA_7	0.5118	0.6653	0.7154	23.385
<b>High, SMA_7, rsi_7, EMA_7</b>	<b>0.5143</b>	<b>0.618</b>	<b>0.7172</b>	<b>21.8731</b>

Low, SMA_7, rsi_7, EMA_7	1.1281	0.9046	1.0621	31.8932
Volume, SMA_7, rsi_7, EMA_7	4.2764	1.6185	2.068	57.1896
Pre, Close, SMA_7, rsi_7, EMA_7	0.8404	0.8758	0.9167	31.0742
H-L, SMA_7, rsi_7, EMA_7	0.9055	0.8445	0.9516	29.8411
0-C, SMA_7, rsi_7, EMA_7	4.2839	1.9946	2.0698	70.6228
High, Low, SMA_7, EMA_7	2.2316	1.3512	1.4939	47.9842
High, Volume, SMA_7, EMA_7	0.9773	0.9001	0.9886	31.7931
High, Pre, Close, SMA_7, EMA_7	1.0459	0.8584	1.0227	30.3676
High, H-L, SMA_7, EMA_7	0.7624	0.6426	0.8731	22.9707
High, 0-C, SMA_7, EMA_7	2.1608	1.2675	1.47	45.1025
Open, High, Low, SMA_7	1.5329	0.8247	1.2381	29.299
High, Low, Volume, SMA_7	4.2572	2.0079	2.0633	71.0368
High, Low, Pre, Close, SMA_7	10.68	3.0264	3.268	107.7288
High, Low, H-L, SMA_7	0.6656	0.7294	0.8159	25.539
High, Low, 0-C, SMA_7	0.5629	0.6319	0.7503	22.3969
High, Low, SMA_7, rsi_7	0.6381	0.7084	0.7988	25.2325
Open, High, rsi_7, EMA_7	0.6244	0.7118	0.7902	25.1923
High, Low, rsi_7, EMA_7	2.5918	1.5077	1.6099	53.5097

In experiment 7 using CNN as the predictive model, "High, Volume, rsi\_7, EMA\_7", "High, Pre, Close, rsi\_7, EMA\_7", "Open, High, SMA\_7, EMA\_7", "Open, Volume, SMA\_7, EMA\_7" and "High, SMA\_7, rsi\_7, EMA\_7" are the top 5 four-feature combinations that have the top 5 lowest MAPE value which is recorded as 22.1473, 22.3761, 15.1814, 14.4494 and 21.8731. Furthermore, among these features, the "Open, Volume, SMA\_7, EMA\_7" have the highest predictive power; the lowest average of the absolute percentage errors of forecasts is recorded as 14.4494%.

## 6.9 Experiment 8 (5 features)

The experiment 8 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 8 uses five dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 8 evaluates the predictability of five-feature combinations by adding one more feature individually to the five selective four-feature combinations with the lowest MAPE value in experiment 7. For experiment 8, there are 26,29 and 25 test cases for each model: LSTM, GRUs and CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the five-feature combinations. Five selective five-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.9.1 LSTM

**Table 26: Results of SAND Prediction by LSTM model in Experiment 8**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Pre_Close, SMA_7</b>	<b>7.0036</b>	<b>2.0874</b>	<b>2.6464</b>	<b>74.1248</b>
Open, Low, Volume, Pre_Close, SMA_7	12.5605	3.537	3.5441	125.1462
Open, Low, Pre_Close, H-L, SMA_7	12.9864	3.5864	3.6037	126.8137
Open, Low, Pre_Close, 0-C, SMA_7	7.2707	2.6731	2.6964	94.6871
Open, Low, Pre_Close, rsi_7, SMA_7	9.2624	2.799	3.0434	99.4734
<b>Open, Low, Pre_Close, SMA_7, EMA_7</b>	<b>6.0727</b>	<b>2.0618</b>	<b>2.4643</b>	<b>73.4913</b>
Open, High, Low, Pre_Close, H-L	8.3982	2.8533	2.898	101.1886
High, Low, Volume, Pre_Close, H-L	11.9043	3.4448	3.4503	121.9513
High, Low, Pre_Close, H-L, 0-C	8.9703	2.9908	2.995	105.8446
High, Low, Pre_Close, H-L, SMA_7	11.49	3.3756	3.3897	119.5775
High, Low, Pre_Close, H-L, rsi_7	7.9108	2.7701	2.8126	98.1838
<b>Open, High, Low, Pre_Close, EMA_7</b>	<b>4.665</b>	<b>1.8294</b>	<b>2.1599</b>	<b>64.5149</b>
Open, Low, Volume, Pre_Close, EMA_7	12.6935	3.5555	3.5628	125.8617
Open, Low, Pre_Close, H-L, EMA_7	12.2144	3.4846	3.4949	123.4025
Open, Low, Pre_Close, 0-C, EMA_7	6.5905	2.532	2.5672	89.7341
Open, Low, Pre_Close, rsi_7, EMA_7	10.9666	3.0467	3.3116	108.3118
<b>High, Low, Volume, Pre_Close, EMA_7</b>	<b>5.0246</b>	<b>1.8852</b>	<b>2.2416</b>	<b>67.2055</b>
High, Low, Pre_Close, H-L, EMA_7	10.5667	3.1096	3.2507	110.4861
High, Low, Pre_Close, 0-C, EMA_7	5.96	2.3923	2.4413	84.8219
High, Low, Pre_Close, SMA_7, EMA_7	7.9822	2.3773	2.8253	83.9269
High, Low, Pre_Close, rsi_7, EMA_7	11.3754	3.0757	3.3727	109.3639
Open, High, Volume, Pre_Close, EMA_7	9.5839	3.061	3.0958	108.527
Open, High, Pre_Close, H-L, EMA_7	6.4137	2.3204	2.5325	82.6054
Open, High, Pre_Close, 0-C, EMA_7	6.9566	2.5041	2.6375	88.945
<b>Open, High, Pre_Close, SMA_7, EMA_7</b>	<b>6.9381</b>	<b>2.1223</b>	<b>2.634</b>	<b>75.1058</b>
Open, High, Pre_Close, rsi_7, EMA_7	10.4091	2.8269	3.2263	100.6494

In experiment 8 using LSTM as the predictive model, Open, High, Low, Pre\_Close, EMA\_7", "Open, Low, Pre\_Close, SMA\_7, EMA\_7", "Open, High, Low, Pre\_Close, EMA\_7", "High, Low, Volume, Pre\_Close, EMA\_7" and "Open, High, Pre\_Close, SMA\_7, EMA\_7" are the top 5 five-feature combinations that have the top 5 lowest MAPE values which are recorded as 74.1248, 73.4913, 64.5149, 67.2055 and 75.1058. Furthermore, among these features, the "Open, High, Low, Pre\_Close, EMA\_7" have the highest predictive power; the lowest average of the absolute percentage errors of forecasts is recorded as 64.5149 %.

### 6.9.2 GRUs

**Table 27: Results of SAND Prediction by GRUs model in Experiment 8**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, H-L, rsi_7	0.4016	0.5498	0.6337	19.2649
Open, Low, Volume, H-L, rsi_7	1.1952	0.9809	1.0932	34.9615
<b>Open, Volume, Pre_Close, H-L, rsi_7</b>	<b>0.3031</b>	<b>0.429</b>	<b>0.5505</b>	<b>15.1609</b>
<b>Open, Volume, H-L, 0-C, rsi_7</b>	<b>0.3269</b>	<b>0.434</b>	<b>0.5717</b>	<b>15.47</b>
Open, Volume, H-L, SMA_7, rsi_7	0.7013	0.7107	0.8375	24.9285
Open, Volume, H-L, rsi_7, EMA_7	0.7831	0.7999	0.8849	28.0714
Open, High, H-L, 0-C, rsi_7	2.2713	1.4698	1.5071	51.8255
Open, Low, H-L, 0-C, rsi_7	0.9399	0.7815	0.9695	27.9356
<b>Open, Pre_Close, H-L, 0-C, rsi_7</b>	<b>0.5456</b>	<b>0.5252</b>	<b>0.7387</b>	<b>18.6988</b>
Open, H-L, 0-C, SMA_7, rsi_7	1.1057	1.0231	1.0515	36.1321
Open, H-L, 0-C, rsi_7, EMA_7	3.2074	1.7552	1.7909	61.9431
<b>Open, High, Pre_Close, H-L, SMA_7</b>	<b>0.4338</b>	<b>0.5304</b>	<b>0.6586</b>	<b>18.6181</b>
Open, Low, Pre_Close, H-L, SMA_7	2.1918	1.3459	1.4805	47.9303
Open, Volume, Pre_Close, H-L, SMA_7	0.5825	0.6435	0.7632	22.6314
Open, Pre_Close, H-L, 0-C, SMA_7	0.4963	0.5664	0.7045	19.8949
Open, Pre_Close, H-L, SMA_7, rsi_7	0.6193	0.6806	0.7869	23.879
Open, Pre_Close, H-L, SMA_7, EMA_7	1.504	1.0987	1.2264	38.6139
Open, Volume, Pre_Close, 0-C, EMA_7	0.4879	0.562	0.6985	20.0056
High, Volume, Pre_Close, 0-C, EMA_7	1.1122	0.9635	1.0546	33.8711
Low, Volume, Pre_Close, 0-C, EMA_7	0.9097	0.9097	0.9538	27.2372
Volume, Pre_Close, H-L, 0-C, EMA_7	3.0112	1.66	1.7353	58.9522
Volume, Pre_Close, 0-C, SMA_7, EMA_7	1.1059	0.8895	1.0516	31.1371
Volume, Pre_Close, 0-C, rsi_7, EMA_7	1.5976	1.0398	1.264	36.9716
Open, High, Volume, Pre_Close, rsi_7	1.2302	1.0197	1.1091	35.7694
High, Low, Volume, Pre_Close, rsi_7	0.5511	0.6085	0.7423	21.2353
High, Volume, Pre_Close, H-L, rsi_7	0.5548	0.6521	0.7449	22.8067
<b>High, Volume, Pre_Close, 0-C, rsi_7</b>	<b>0.257</b>	<b>0.4131</b>	<b>0.507</b>	<b>14.4718</b>
High, Volume, Pre_Close, SMA_7, rsi_7	1.042	0.8445	1.0208	29.5086
High, Volume, Pre_Close, rsi_7, EMA_7	0.6925	0.7226	0.8322	25.2748

In experiment 8 using GRUs as the predictive model, “Open, Volume, Pre\_Close, H-L, rsi\_7”, “Open, Volume, H-L, 0-C, rsi\_7”, “Open, Pre\_Close, H-L, 0-C, rsi\_7”, “Open, High, Pre\_Close, H-L, SMA\_7” and “High, Volume, Pre\_Close, 0-C, rsi\_7” are the top 5 five-feature combinations that have the top 5 lowest MAPE values which are recorded as 15.1609, 15.47, 18.6988, 18.6181 and 14.4718. Moreover, among these features, the High, “Volume, Pre\_Close, 0-C, rsi\_7” have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 14.4718 %.

### 6.9.3 CNN

**Table 28: Results of SAND Prediction by CNN model in Experiment 8**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, SMA_7, EMA_7	1.0797	0.8304	1.0391	29.331
Open, Low, Volume, SMA_7, EMA_7	1.3926	0.879	1.1801	31.1881
Open, Volume, Pre_Close, SMA_7, EMA_7	0.6814	0.6544	0.8255	23.1661
Open, Volume, H-L, SMA_7, EMA_7	3.108	1.5059	1.7629	53.0992
Open, Volume, 0-C, SMA_7, EMA_7	0.5853	0.5723	0.765	20.3284
<b>Open, Volume, SMA_7, rsi_7, EMA_7</b>	<b>0.545</b>	<b>0.5462</b>	<b>0.7383</b>	<b>19.401</b>
Open, High, Low, SMA_7, EMA_7	1.3818	0.9913	1.1755	35.3046
Open, High, Pre_Close, SMA_7, EMA_7	0.9742	0.7113	0.987	24.944
Open, High, H-L, SMA_7, EMA_7	1.7725	1.1606	1.3314	40.8941
<b>Open, High, 0-C, SMA_7, EMA_7</b>	<b>0.3744</b>	<b>0.4419</b>	<b>0.6119</b>	<b>15.625</b>
<b>Open, High, SMA_7, rsi_7, EMA_7</b>	<b>0.2952</b>	<b>0.4614</b>	<b>0.5433</b>	<b>16.4575</b>
High, Low, SMA_7, rsi_7, EMA_7	0.6482	0.65	0.8051	23.2619
High, Volume, SMA_7, rsi_7, EMA_7	0.3974	0.5827	0.6304	20.5563
<b>High, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>0.1788</b>	<b>0.3912</b>	<b>0.4228</b>	<b>13.8874</b>
High, H-L, SMA_7, rsi_7, EMA_7	0.7749	0.8095	0.8803	28.7319
High, 0-C, SMA_7, rsi_7, EMA_7	1.5815	0.915	1.2576	33.0663
Open, High, Volume, rsi_7, EMA_7	1.5815	0.915	1.2576	32.4591
High, Low, Volume, rsi_7, EMA_7	1.8079	0.8891	1.3446	31.5683
High, Volume, Pre_Close, rsi_7, EMA_7	0.9205	0.8038	0.9594	28.1661
High, Volume, H-L, rsi_7, EMA_7	2.4723	1.396	1.5724	49.209
High, Volume, 0-C, rsi_7, EMA_7	1.0541	0.8047	1.0267	28.5408
Open, High, Pre_Close, rsi_7, EMA_7	1.0891	0.9326	1.0436	33.165
High, Low, Pre_Close, rsi_7, EMA_7	1.072	0.9319	1.0354	33.0044
High, Pre_Close, H-L, rsi_7, EMA_7	0.8922	0.7721	0.9446	27.3642
<b>High, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>0.155</b>	<b>0.3304</b>	<b>0.3937</b>	<b>11.6837</b>

In experiment 8 using GRUs as the predictive model, “Open, Volume, SMA\_7, rsi\_7, EMA\_7”, “Open, High, 0-C, SMA\_7, EMA\_7”, “Open, High, SMA\_7, rsi\_7, EMA\_7”, “High, Pre\_Close, SMA\_7, rsi\_7, EMA\_7” and “High, Pre\_Close, 0-C, rsi\_7, EMA\_7” are the top 5 five-feature combinations that have the top 5 lowest MAPE values which are recorded as 19.401, 19.401, 16.4575, 13.8874 and 11.6837. Moreover, among these features, the “High, Pre\_Close, 0-C, rsi\_7, EMA\_7” have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 11.6837 %.

## 6.10 Experiment 9 (6 features)

The experiment 9 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 9 uses six dependent features as input to predict the next ten days of closing price, labelled as “Close” target features. Experiment 9 evaluates the predictability of six-feature combinations by adding one more feature individually to the five selective five-feature combinations with the lowest MAPE value in experiment 8. In experiment 9, there are 22 test cases for LSTM, CNN models and 23 test cases for GRUs. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the six-feature combinations. Five selective six-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.10.1 LSTM

**Table 29: Results of SAND Prediction by LSTM model in Experiment 9**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Low, Volume, Pre_Close, EMA_7	7.6962	2.6873	2.7742	95.3672
Open, High, Low, Pre_Close, H-L, EMA_7	9.6051	3.0316	3.0992	107.5416
Open, High, Low, Pre_Close, 0-C, EMA_7	6.6072	2.4604	2.5705	87.3453
<b>Open, High, Low, Pre_Close, SMA_7, EMA_7</b>	<b>6.7147</b>	<b>2.0682</b>	<b>2.5913</b>	<b>73.3435</b>
<b>Open, High, Low, Pre_Close, rsi_7, EMA_7</b>	<b>8.5317</b>	<b>2.3082</b>	<b>2.9209</b>	<b>82.3686</b>
Open, High, Low, Volume, Pre_Close, EMA_7	7.6962	2.6873	2.7742	95.3672
High, Low, Volume, Pre_Close, H-L, EMA_7	13.1109	3.5996	3.6209	127.5203
High, Low, Volume, Pre_Close, 0-C, EMA_7	10.1658	3.1365	3.1884	111.1888
<b>High, Low, Volume, Pre_Close, SMA_7, EMA_7</b>	<b>6.1734</b>	<b>2.1835</b>	<b>2.4846</b>	<b>77.8195</b>
High, Low, Volume, Pre_Close, rsi_7, EMA_7	11.3387	3.3052	3.3673	117.2082
Open, Low, Volume, Pre_Close, SMA_7, EMA_7	10.0326	3.0684	3.1674	108.9129
<b>Open, Low, Pre_Close, H-L, SMA_7, EMA_7</b>	<b>4.3287</b>	<b>1.9669</b>	<b>2.0806</b>	<b>69.8861</b>
Open, Low, Pre_Close, 0-C, SMA_7, EMA_7	7.9977	2.8035	2.828	99.2679
Open, Low, Pre_Close, SMA_7, rsi_7, EMA_7	12.0452	2.9298	3.4706	104.4487
Open, High, Low, Volume, Pre_Close, SMA_7	6.9819	2.4089	2.6423	85.7404
Open, High, Low, Pre_Close, H-L, SMA_7	11.5999	3.3691	3.4059	119.3999
Open, High, Low, Pre_Close, 0-C, SMA_7	6.5767	2.4672	2.5645	87.5356
Open, High, Low, Pre_Close, SMA_7, rsi_7	13.5172	3.445	3.6766	122.372
<b>Open, High, Volume, Pre_Close, SMA_7, EMA_7</b>	<b>6.3755</b>	<b>2.2858</b>	<b>2.525</b>	<b>81.4098</b>
Open, High, Pre_Close, H-L, SMA_7, EMA_7	7.7725	2.7133	2.7879	96.3052
Open, High, Pre_Close, 0-C, SMA_7, EMA_7	8.0444	2.7684	2.8363	98.0969
Open, High, Pre_Close, SMA_7, rsi_7, EMA_7	9.7373	2.4708	3.1205	87.9172

In experiment 9 using LSTM as the predictive model, “Open, High, Low, Pre\_Close, SMA\_7, EMA\_7”, “Open, High, Low, Pre\_Close, rsi\_7, EMA\_7”, “High, Low, Volume,

"Pre\_Close, SMA\_7, EMA\_7", "Open, Low, Pre\_Close, H-L, SMA\_7, EMA\_7" and "Open, High, Volume, Pre\_Close, SMA\_7, EMA\_7" are the top 5 six-feature combinations that have the top 5 lowest MAPE values which are recorded as 73.3435, 82.3686, 77.8195, 69.8861 and 81.4098. Moreover, among these features, the "Open, Low, Pre\_Close, H-L, SMA\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 69.8861%.

### 6.10.2 GRUs

**Table 30: Results of SAND Prediction by GRUs model in Experiment 9**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, Pre_Close, H-L, rsi_7	1.0868	0.8187	1.0425	29.1846
Open, Low, Volume, Pre_Close, H-L, rsi_7	0.6968	0.7249	0.8347	25.3739
<b>Open, Volume, Pre_Close, H-L, 0-C, rsi_7</b>	<b>0.1689</b>	<b>0.3028</b>	<b>0.411</b>	<b>10.7296</b>
Open, Volume, Pre_Close, H-L, SMA_7, rsi_7	0.8174	0.8236	0.9041	28.8942
<b>Open, Volume, Pre_Close, H-L, rsi_7, EMA_7</b>	<b>0.3316</b>	<b>0.4527</b>	<b>0.5758</b>	<b>15.7601</b>
Open, High, Volume, H-L, 0-C, rsi_7	2.1753	1.4664	1.4749	51.7232
<b>Open, Low, Volume, H-L, 0-C, rsi_7</b>	<b>0.0795</b>	<b>0.2443</b>	<b>0.282</b>	<b>8.5567</b>
Open, Volume, H-L, 0-C, SMA_7, rsi_7	0.6155	0.7032	0.7846	24.7687
Open, Volume, H-L, 0-C, rsi_7, EMA_7	0.9627	0.8908	0.9812	31.306
Open, High, Pre_Close, H-L, 0-C, rsi_7	1.0351	0.9795	1.0174	34.4955
Open, Low, Pre_Close, H-L, 0-C, rsi_7	2.3908	1.3558	1.5462	48.3723
Open, Pre_Close, H-L, 0-C, SMA_7, rsi_7	0.9677	0.8201	0.9837	29.09
Open, Pre_Close, H-L, 0-C, rsi_7, EMA_7	0.4852	0.5792	0.6966	20.3079
Open, High, Low, Pre_Close, H-L, SMA_7	0.4656	0.5653	0.6823	19.8719
Open, High, Volume, Pre_Close, H-L, SMA_7	1.2214	0.882	1.1051	31.48
Open, High, Pre_Close, H-L, 0-C, SMA_7	0.4931	0.5379	0.7022	18.9661
Open, High, Pre_Close, H-L, SMA_7, rsi_7	1.7411	1.1546	1.3195	40.4799
Open, High, Pre_Close, H-L, SMA_7, EMA_7	1.3071	1.035	1.1433	36.408
<b>Open, High, Volume, Pre_Close, 0-C, rsi_7</b>	<b>0.2718</b>	<b>0.4187</b>	<b>0.5214</b>	<b>14.5845</b>
<b>Low, High, Volume, Pre_Close, 0-C, rsi_7</b>	<b>0.1667</b>	<b>0.3272</b>	<b>0.4083</b>	<b>11.3706</b>
High, Volume, Pre_Close, H-L, 0-C, rsi_7	0.5339	0.6959	0.7307	24.4585
High, Volume, Pre_Close, 0-C, SMA_7, rsi_7	0.3352	0.4831	0.579	16.9656
High, Volume, Pre_Close, 0-C, rsi_7, EMA_7	1.0943	1.0255	1.0461	36.1017

In experiment 9 using GRUs as the predictive model, "Open, Volume, Pre\_Close, H-L, 0-C, rsi\_7", "Open, Volume, Pre\_Close, H-L, rsi\_7, EMA\_7", "Open, Low, Volume, H-L, 0-C, rsi\_7", "Open, High, Volume, Pre\_Close, 0-C, rsi\_7" and "Low, High, Volume, Pre\_Close, 0-C, rsi\_7" are the top 5 six-feature combinations that have the top 5 lowest MAPE values which are recorded as 10.7296, 15.7601, 8.5567, 14.5845 and 11.3706. Moreover, among these features, the "Open, Low, Volume, H-L, 0-C, rsi\_7"

have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 8.5567%.

### 6.10.3 CNN

**Table 31: Results of SAND Prediction by CNN model in Experiment 9**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>0.297</b>	<b>0.4074</b>	<b>0.5449</b>	<b>14.4314</b>
<b>High, Low, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>0.2408</b>	<b>0.3888</b>	<b>0.4907</b>	<b>13.6724</b>
High, Volume, Pre_Close, 0-C, rsi_7, EMA_7	1.5499	1.0579	1.245	37.0702
High, Pre_Close, H-L, 0-C, rsi_7, EMA_7	3.1552	1.6216	1.7763	57.4519
High, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	1.3875	1.1103	1.1779	39.175
Open, High, Pre_Close, SMA_7, rsi_7, EMA_7	1.9406	1.2551	1.393	44.4612
High, Low, Pre_Close, SMA_7, rsi_7, EMA_7	4.2569	1.8309	2.0632	65.1884
<b>High, Volume, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>0.6728</b>	<b>0.7038</b>	<b>0.8203</b>	<b>25.1104</b>
High, Pre_Close, H-L, SMA_7, rsi_7, EMA_7	2.8901	1.426	1.7	50.8086
Open, High, Volume, SMA_7, rsi_7, EMA_7	2.2529	1.387	1.501	49.3251
Open, Low, Volume, SMA_7, rsi_7, EMA_7	3.8165	1.8569	1.9536	65.5989
Open, Volume, Pre_Close, SMA_7, rsi_7, EMA_7	0.708	0.7584	0.8415	26.6975
Open, Volume, H-L, SMA_7, rsi_7, EMA_7	2.3553	1.2795	1.5347	45.453
Open, Volume, 0-C, SMA_7, rsi_7, EMA_7	0.8613	0.8017	0.9281	28.4376
Open, High, Low, 0-C, SMA_7, EMA_7	0.838	0.7802	0.9154	27.5059
Open, High, Volume, 0-C, SMA_7, EMA_7	4.8182	2.0018	2.195	71.195
<b>Open, High, Pre_Close, 0-C, SMA_7, EMA_7</b>	<b>0.2289</b>	<b>0.3733</b>	<b>0.4785</b>	<b>13.1264</b>
Open, High, H-L, 0-C, SMA_7, EMA_7	5.6317	2.2157	2.3731	79.0039
Open, High, 0-C, SMA_7, rsi_7, EMA_7	0.8791	0.8624	0.9376	30.3429
Open, High, Low, SMA_7, rsi_7, EMA_7	0.6806	0.7152	0.825	25.3118
Open, High, H-L, SMA_7, rsi_7, EMA_7	1.1222	0.9178	1.0593	32.0926
<b>Open, High, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.3779</b>	<b>0.5256</b>	<b>0.6147</b>	<b>18.6078</b>

In experiment 9 using CNN as the predictive model, “Open, High, Pre\_Close, 0-C, rsi\_7, EMA\_7”, “High, Low, Pre\_Close, 0-C, rsi\_7, EMA\_7”, “High, Volume, Pre\_Close, SMA\_7, rsi\_7, EMA\_7”, “Open, High, Pre\_Close, 0-C, SMA\_7, EMA\_7” and “Open, High, 0-C, SMA\_7, rsi\_7, EMA\_7” are the top 5 six-feature combinations that have the top 5 lowest MAPE values which are recorded as 14.4314, 13.6724, 25.1104, 13.1264 and 18.6078. Moreover, among these features, the “Open, High, Pre\_Close, 0-C, SMA\_7, EMA\_7” have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 13.1264%.

## 6.11 Experiment 10 (7 features)

The experiment 10 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 10 uses seven dependent features as input to predict the next ten days of closing price, labelled as “Close” target features. Experiment 10 evaluates the predictability of seven-feature combinations by adding one more feature individually to the five selective six-feature combinations with the lowest MAPE value in experiment 9. In experiment 10, there are 13, 16 and 17 test cases for each model: LSTM, GRUs and CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the seven-feature combinations. Five selective seven-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.11.1 LSTM

**Table 32: Results of SAND Prediction by LSTM model in Experiment 10**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Pre_Close, H-L, SMA_7, EMA_7</b>	<b>8.175</b>	<b>2.8296</b>	<b>2.8592</b>	<b>100.3319</b>
Open, Low, Volume, Pre_Close, H-L, SMA_7, EMA_7	15.0344	3.8648	3.8774	136.8407
Open, Low, Pre_Close, H-L, SMA_7, rsi_7, EMA_7	11.0693	3.3036	3.3271	116.973
<b>Open, High, Low, Volume, Pre_Close, SMA_7, EMA_7</b>	<b>7.4893</b>	<b>2.6157</b>	<b>2.7367</b>	<b>92.895</b>
Open, High, Low, Pre_Close, H-L, SMA_7, EMA_7	8.175	2.8296	2.8592	100.3319
<b>Open, High, Low, Pre_Close, 0-C, SMA_7, EMA_7</b>	<b>6.8452</b>	<b>2.517</b>	<b>2.6163</b>	<b>89.3215</b>
<b>Open, High, Low, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>9.0236</b>	<b>2.2622</b>	<b>3.0039</b>	<b>80.7499</b>
High, Low, Volume, Pre_Close, H-L, SMA_7, EMA_7	14.8882	3.8389	3.8585	135.9472
High, Low, Volume, Pre_Close, 0-C, SMA_7, EMA_7	12.5433	3.5251	3.5417	124.8578
<b>High, Low, Volume, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>11.6344</b>	<b>3.1697</b>	<b>3.1697</b>	<b>112.6829</b>
Open, High, Volume, Pre_Close, H-L, SMA_7, EMA_7	12.4992	3.4959	3.5354	123.9582
Open, High, Volume, Pre_Close, 0-C, SMA_7, EMA_7	12.0863	3.41	3.4765	120.9489
Open, High, Volume, Pre_Close, SMA_7, rsi_7, EMA_7	11.165	3.3105	3.3414	117.3367

In experiment 10 using LSTM as the predictive model, “Open, High, Low, Pre\_Close, H-L, SMA\_7, EMA\_7”, “Open, High, Low, Volume, Pre\_Close, SMA\_7 EMA\_7”, “Open, High, Low, Pre\_Close, 0-C, SMA\_7, EMA\_7”, “Open, High, Low, Pre\_Close, SMA\_7, rsi\_7, EMA\_7” and “High, Low, Volume, Pre\_Close, SMA\_7, rsi\_7, EMA\_7” are the top 5 four-feature combinations that have the top 5 lowest MAPE values which are recorded as 100.3319, 92.895, 89.3215, 80.7499 and 112.6829. Moreover, among

these features, the "Open, High, Low, Pre\_Close, SMA\_7, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 80.7499%.

### 6.11.2 GRUS

**Table 33: Results of SAND Prediction by GRUs model in Experiment 10**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Volume, Pre_Close, 0-C, H-L, rsi_7</b>	<b>0.4385</b>	<b>0.5001</b>	<b>0.6622</b>	<b>17.8521</b>
Open, Low, Volume, Pre_Close, 0-C, H-L, rsi_7	1.4174	1.1389	1.1905	40.4278
Open, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7	1.4168	1.0466	1.1903	37.3368
<b>Open, Volume, Pre_Close, 0-C, H-L, rsi_7, EMA_7</b>	<b>0.2745</b>	<b>0.3735</b>	<b>0.5239</b>	<b>13.2921</b>
Open, High, Volume, Pre_Close, H-L, rsi_7, EMA_7	0.6121	0.6335	0.7824	22.1996
Open, Low, Volume, Pre_Close, H-L, rsi_7, EMA_7	0.7197	0.7018	0.8484	24.989
Open, Volume, Pre_Close, H-L, SMA_7, rsi_7, EMA_7	1.1688	1.0154	1.0811	35.6892
<b>Open, High, Low, Volume, H-L, 0-C, rsi_7</b>	<b>0.1791</b>	<b>0.3815</b>	<b>0.4232</b>	<b>13.4033</b>
Open, Low, Volume, H-L, 0-C, SMA_7, rsi_7	2.4111	1.5147	1.5528	53.7941
Open, Low, Volume, H-L, 0-C, rsi_7, EMA_7	0.4277	0.6086	0.654	21.3757
Open, High, Low, Volume, Pre_Close, 0-C, rsi_7	4.034	1.8864	2.0085	67.1861
Open, High, Volume, Pre_Close, 0-C, SMA_7, rsi_7	0.5608	0.6174	0.7489	21.8236
<b>Open, High, Volume, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>0.4766</b>	<b>0.5682</b>	<b>0.6903</b>	<b>20.2701</b>
<b>High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7</b>	<b>0.4</b>	<b>0.5299</b>	<b>0.6325</b>	<b>18.8906</b>
High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7	0.5787	0.6476	0.7607	23.1336
High, Low, Volume, Pre_Close, 0-C, rsi_7, EMA_7	0.5061	0.6025	0.7114	21.5212

In experiment 10 using GRUs as the predictive model, "Open, High, Volume, Pre\_Close, 0-C, H-L, rsi\_7", "Open, Volume, Pre\_Close, 0-C, H-L, rsi\_7, EMA\_7", "Open, High, Low, Volume, H-L, 0-C, rsi\_7", "Open, High, Volume, Pre\_Close, 0-C, rsi\_7, EMA\_7" and "High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7" are the top 5 seven-feature combinations that have the top 5 lowest MAPE value which is recorded as 17.8521, 13.2921, 13.4033, 20.2701 and 18.8906. Moreover, among these features, the "Open, Volume, Pre\_Close, 0-C, H-L, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 13.2921%.

### 6.11.3 CNN

**Table 34: Results of SAND Prediction by CNN model in Experiment 10**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Low, Pre, Close, 0-C, SMA_7, EMA_7	6.9084	2.1841	2.6284	77.5467
Open, High, Volume, Pre, Close, 0-C, SMA_7, EMA_7	4.6306	1.8709	2.1519	65.9172
Open, High, Pre, Close, H-L, 0-C, SMA_7, EMA_7	2.9774	1.2821	1.7255	45.0312
Open, High, Pre, Close, 0-C, SMA_7, rsi_7, EMA_7	1.731	1.2042	1.3157	42.8696
Open, High, Low, Pre, Close, 0-C, rsi_7, EMA_7	3.3705	1.7676	1.8359	62.3772
High, Low, Volume, Pre, Close, 0-C, rsi_7, EMA_7	5.9578	2.2526	2.4409	79.575
High, Low, Pre, Close, H-L, 0-C, rsi_7, EMA_7	3.6212	1.6806	1.9029	59.4199
<b>High, Low, Pre, Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.7492</b>	<b>0.7804</b>	<b>0.8656</b>	<b>27.771</b>
<b>Open, High, Volume, Pre, Close, 0-C, rsi_7, EMA_7</b>	<b>0.8051</b>	<b>0.7971</b>	<b>0.8973</b>	<b>28.2024</b>
<b>Open, High, Pre, Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>0.4575</b>	<b>0.5231</b>	<b>0.6764</b>	<b>18.7678</b>
Open, High, Low, 0-C, SMA_7, rsi_7, EMA_7	1.4756	1.0329	1.2147	36.5403
<b>Open, High, Volume, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.6914</b>	<b>0.7519</b>	<b>0.8315</b>	<b>26.5309</b>
Open, High, H-L, 0-C, SMA_7, rsi_7, EMA_7	1.1136	1.1136	1.0553	32.3574
Open, High, Volume, Pre, Close, SMA_7, rsi_7, EMA_7	0.879	0.7985	0.9376	28.206
High, Low, Volume, Pre, Close, SMA_7, rsi_7, EMA_7	2.6376	1.2369	1.6241	44.1382
High, Volume, Pre, Close, H-L, SMA_7, rsi_7, EMA_7	4.6692	1.8736	2.1608	65.5486
<b>High, Volume, Pre, Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.7551</b>	<b>0.7083</b>	<b>0.869</b>	<b>24.9789</b>

In experiment 10 using LSTM as the predictive model, "High, Low, Pre, Close, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Volume, Pre, Close, 0-C, rsi\_7, EMA\_7", "Open, High, Pre, Close, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Volume, 0-C, SMA\_7, rsi\_7, EMA\_7" and "High, Volume, Pre, Close, 0-C, SMA\_7, rsi\_7, EMA\_7" are the top 5 seven-feature combinations that have the top 5 lowest MAPE values which are recorded as 27.771, 28.2024, 18.7678, 26.5309 and 24.9789. Moreover, among these features, the "Open, High, Pre, Close, H-L, 0-C, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 18.7678 %.

### 6.12 Experiment 11 (8 features)

The experiment 11 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 11 uses eight dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 11 evaluates the predictability of eight-feature

combinations by adding one more feature individually to the five selective seven-feature combinations with the lowest MAPE value in experiment 10. In experiment 11, there are 8 test cases for LSTM and 12 test cases for GRUs and CNN.SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the eight-feature combinations. Five selective eight-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.12.1 LSTM

**Table 35: Results of SAND Prediction by LSTM model in Experiment 11**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Volume, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>7.4583</b>	<b>2.2624</b>	<b>2.731</b>	<b>80.664</b>
<b>Open, High, Low, Pre_Close, H-L, SMA_7, rsi_7, EMA_7</b>	<b>10.4619</b>	<b>3.159</b>	<b>3.2345</b>	<b>112.0878</b>
<b>Open, High, Low, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>8.9536</b>	<b>2.865</b>	<b>2.9923</b>	<b>101.6109</b>
<b>Open, High, Low, Volume, Pre_Close, 0-C, SMA_7, EMA_7</b>	<b>11.2863</b>	<b>3.3066</b>	<b>3.3595</b>	<b>117.2192</b>
<b>Open, High, Low, Pre_Close, H-L, 0-C, SMA_7, EMA_7</b>	<b>8.3113</b>	<b>2.864</b>	<b>2.8829</b>	<b>101.4039</b>
Open, High, Low, Volume, Pre_Close, H-L, SMA_7, EMA_7	12.6552	3.5288	3.5574	125.041
High, Low, Volume, Pre_Close, H-L, SMA_7, rsi_7, EMA_7	11.4594	3.373	3.3852	119.4046
High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	13.5153	3.5652	3.6763	126.4328

In experiment 11 using LSTM as the predictive model, “Open, High, Low, Volume, Pre\_Close, SMA\_7, rsi\_7, EMA\_7”, “Open, High, Low, Pre\_Close, H-L, SMA\_7, rsi\_7, EMA\_7”, “Open, High, Low, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7”, “Open, High, Low, Volume, Pre\_Close, 0-C, SMA\_7, EMA\_7” and “Open, High, Low, Pre\_Close, H-L, 0-C, SMA\_7, EMA\_7” are the top 5 eight-feature combinations that have the top 5 lowest MAPE values which are recorded as 80.664, 112.0878, 101.6109, 117.2192 and 101.4039. Moreover, among these features, the “Open, High, Low, Volume, Pre\_Close, SMA\_7, rsi\_7, EMA\_7” have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 80.664 %.

### 6.12.1 GRUs

**Table 36:Results of SAND Prediction by GRUs model in Experiment 11**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7	1.37	0.9485	1.1705	33.7788

Open, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7	4.9281	2.1146	2.2199	75.1659
Open, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	1.9591	1.3778	1.3997	48.6546
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7</b>	<b>0.2007</b>	<b>0.3955</b>	<b>0.448</b>	<b>13.8631</b>
<b>Open, High, Low, Volume, H-L, 0-C, SMA_7, rsi_7</b>	<b>0.6876</b>	<b>0.7345</b>	<b>0.8292</b>	<b>26.1901</b>
<b>Open, High, Low, Volume, H-L, 0-C, rsi_7, EMA_7</b>	<b>0.4989</b>	<b>0.6196</b>	<b>0.7063</b>	<b>21.7326</b>
<b>Open, High, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7</b>	<b>0.6609</b>	<b>0.6527</b>	<b>0.813</b>	<b>23.2986</b>
Open, High, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7	1.37	0.9485	1.1705	33.7788
High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7	1.1109	0.9375	1.054	33.482
<b>High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>0.8804</b>	<b>0.7568</b>	<b>0.9383</b>	<b>26.9836</b>
Open, High, Low, Volume, Pre_Close, 0-C, rsi_7, EMA_7	0.8663	0.7685	0.9307	27.0105
Open, High, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	1.0149	0.84	1.0074	29.5943

In experiment 11 using GRUs as the predictive model, "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7", "Open, High, Low, Volume, H-L, 0-C, SMA\_7, rsi\_7", "Open, High, Low, Volume, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7" and "High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7" are the top 5 eight-feature combinations that have the top 5 lowest MAPE values which are recorded as 13.8631, 26.1901, 21.7326, 23.2986 and 26.9836. Moreover, among these features, the "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 13.8631%.

### 6.12.1 CNN

**Table 37: Results of SAND Prediction by CNN model in Experiment 11**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Low, Pre_Close, H-L, 0-C, rsi_7, EMA_7	2.4978	1.2807	1.5804	45.3912
<b>Open, High, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>1.2034</b>	<b>0.9934</b>	<b>1.097</b>	<b>35.0034</b>
Open, High, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	10.1551	2.7928	3.1867	99.0854
Open, High, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	4.7527	1.8139	2.1801	64.0612
<b>High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.7632</b>	<b>0.82</b>	<b>0.8736</b>	<b>28.7848</b>
High, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	3.6695	1.4371	1.9156	51.4164
Open, High, Low, Volume, 0-C, SMA_7, rsi_7, EMA_7	5.0476	1.9534	2.2467	69.7517
<b>Open, High, Volume, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>1.8041</b>	<b>1.0596</b>	<b>1.3432</b>	<b>37.4777</b>
Open, High, Low, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	1.8873	1.1447	1.3738	40.0793
<b>High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.7607</b>	<b>0.7362</b>	<b>0.8722</b>	<b>25.8021</b>
High, Low, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	2.8581	1.4164	1.6906	50.3032
<b>Open, High, Low, Volume, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>1.5578</b>	<b>1.0266</b>	<b>1.2481</b>	<b>36.2353</b>

In experiment 11 using CNN as the predictive model, “Open, High, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7,” “High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7”, “Open, High, Volume, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7”, “High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7”, and “Open, High, Low, Volume, Pre\_Close, 0-C, rsi\_7, EMA\_7” are the top 5 eight-feature combinations that have the top 5 lowest MAPE values which are recorded as 35.0034, 28.7848, 37.4777, 25.8021 and 36.2353. And among these features, the “High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7” have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 25.8021%.

### **6.13 Experiment 12 (9 features)**

The experiment 12 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 12 uses nine dependent features as input to predict the next ten days of closing price, labelled as “Close” target features. Experiment 12 evaluates the predictability of nine-feature combinations by adding one more feature individually to the five selective eight-feature combinations with the lowest MAPE value in experiment 11. In experiment 12, there are 6 test cases for LSTM, GRUs and CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the nine-feature combinations. Five selective nine-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

#### **6.13.1 LSTM**

**Table 38: Results of SAND Prediction by LSTM model in Experiment 12**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Volume, Pre_Close, H-L, SMA_7, rsi_7, EMA_7</b>	<b>11.6341</b>	<b>3.375</b>	<b>3.4109</b>	<b>119.6881</b>
<b>Open, High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>13.9866</b>	<b>3.6057</b>	<b>3.7399</b>	<b>128.0813</b>
<b>Open, High, Low, Pre_Close, 0-C, H-L, SMA_7, rsi_7, EMA_7</b>	<b>12.4813</b>	<b>3.5164</b>	<b>3.5329</b>	<b>124.6004</b>
Open, High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, EMA_7	15.2133	3.8874	3.9004	137.5815
<b>High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>14.9281</b>	<b>3.849</b>	<b>3.8637</b>	<b>136.2467</b>

In experiment 12 using LSTM as the predictive model, "Open, High, Low, Volume, Pre\_Close, H-L, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Pre\_Close, 0-C, H-L, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, EMA\_7", and "High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7" are the top 5 nine-feature combinations that have the top 5 lowest MAPE values which are recorded as 119.6881, 128.0813, 124.6004, 137.5815 and 136.2467. Moreover, among these features, the "Open, High, Low, Volume, Pre\_Close, H-L, SMA\_7, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 119.6881 %.

### 6.13.2 GRUs

**Table 39: Results of SAND Prediction by GRUs model in Experiment 12**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7</b>	<b>0.1588</b>	<b>0.3511</b>	<b>0.3986</b>	<b>12.3334</b>
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>0.3048</b>	<b>0.4982</b>	<b>0.552</b>	<b>17.4664</b>
Open, High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7	4.3463	1.9283	2.0848	68.6456
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>2.4538</b>	<b>1.5039</b>	<b>1.5665</b>	<b>53.4654</b>
<b>High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>2.8515</b>	<b>1.4203</b>	<b>1.6886</b>	<b>50.7487</b>
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7</b>	<b>1.6928</b>	<b>1.2439</b>	<b>1.3011</b>	<b>44.2754</b>

In experiment 12 using GRUs as the predictive model, "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7", "High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7" are the top 5 nine-feature combinations that have the top 5 lowest MAPE values which are recorded as 12.3334, 17.4664, 53.4654, 50.7487 and 44.2754. Moreover, among these features, the "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 12.3334%.

### 6.13.3 CNN

**Table 40: Results of SAND Prediction by CNN model in Experiment 12**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>1.2366</b>	<b>0.957</b>	<b>1.112</b>	<b>33.9509</b>
Open, High, Low, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	3.6685	1.5714	1.9153	55.7538
<b>High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.3605</b>	<b>0.5177</b>	<b>0.6004</b>	<b>18.2743</b>
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>1.5594</b>	<b>1.0766</b>	<b>1.2487</b>	<b>37.9821</b>
<b>Open, High, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>2.9993</b>	<b>1.4682</b>	<b>1.7319</b>	<b>52.0553</b>
<b>Open, High, Low, Volume, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>2.2819</b>	<b>1.1365</b>	<b>1.5106</b>	<b>40.1479</b>

In experiment 12 using CNN as the predictive model, "Open, High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7", "High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7" are the top 5 nine-feature combinations that have the top 5 lowest MAPE values which are recorded as 33.9509, 18.2743, 37.9821, 52.0553 and 40.1479. Moreover, among these features, the "High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 18.2743 %.

### 6.14 Experiment 13 (All features)

The experiment 13 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in the after sections implicitly. Experiment 13 uses all features in the curated dataset, which are Open, High, Low, Volume, Pre, Close, H-L, 0-C, SMA\_7, rsi\_7, and EMA\_7 as input features to predict the next ten days of closing price, labelled as 'Close' target features.

**Table 41: Results of SAND Prediction by both 3 models in Experiment 13**

Model	Metrics			
	MSE	MAE	RMSE	MAPE
LSTM	12.9718	3.5766	3.6016	126.7566
GRUs	0.1328	0.3083	0.3645	10.8018

CNN	0.4098	0.388	0.6402	13.8996
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In experiment 13, as LSTM as predictive model, MAPE has been recorded as 126.7566 to predict the closing price of the SAND. The other models, CNN and LSTM, are recorded as means absolute percentage errors of forecasts of 10.8018% and 13.8996%.

## 6.15 Case Study and Best Results for the Feature Selection

### 6.15.1LSTM

**Table 42: Overall Result for experiments 1 to 13 for LSTM model**

Experiments	Experiments Objective	Features	MAPE
1	Test predictivity of the Pre_Close	Pre_Close	82.4799
2	Test predictivity of the Primary technical indicator	Open, High, Low, Volume	112.8267
3	Test Predictivity of the advanced technical indicator	Pre_Close, H-L, O-C, SMA_7, rsi_7	128.9782
4-13	Find the Best Optimal Features	Volume	14.5994

From experiments 1 to 13, by using LSTM as predictive model to predict the SAND, MAPE has been recorded as 82.4799, 112.8267 and 128.9782 to predict the closing price of the SAND by using the previous closing price, primary technical indicator and advanced technical indicators. The best optimal features also been selected for LSTM models by using "Volume" as the feature and the MAPE values have been recorded as 14.5994.

### 6.15.2GRUs

**Table 43: Overall Result for experiments 1 to 13 for GRUs model**

Experiments	Experiments Objective	Features	MAPE
1	Test predictivity of the Pre_Close	Pre_Close	27.9069
2	Test predictivity of the Primary technical indicator	Open, High, Low, Volume	25.2571
3	Test predictivity of the advanced technical indicator	Pre_Close, H-L, O-C, SMA_7, rsi_7	31.2915

4-13	Find the Best Optimal Features	Open, Low, Volume, H-L, 0-C, rsi_7	8.5567
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From experiments 1 to 13, by using GRUs as predictive model to predict the SAND, MAPE has been recorded as 27.9069, 25.2571 and 31.2915 to predict the closing price of the SAND by using the previous closing price, primary technical indicator and advanced technical indicators. The best optimal features also been selected for GRUs models by using “Open, Low, Volume, H-L, 0-C, rsi\_7” features combination as the feature and the MAPE values have been recorded as 8.5567.

### 6.15.3 CNN

**Table 44: Overall Result for experiments 1 to 13 for CNN model**

Experiments	Experiments Objective	Features	MAPE
1	Test predictivity of the Pre_Close	Pre_Close	32.1328
2	Test predictivity of the Primary technical indicator	Open, High, Low, Volume	71.5376
3	Test predictivity of the advanced technical indicator	Pre_Close, H-L, 0-C, SMA_7, rsi_7	64.1215
4-13	Find the Best Optimal Features	rsi_7, EMA_7	6.9224

From experiments 1 to 13, by using CNN as predictive model to predict the SAND, MAPE has been recorded as 32.1328, 71.5376 and 64.1215 to predict the closing price of the SAND by using the previous closing price, primary technical indicator and advanced technical indicators. The best optimal features also been selected for CNN models by using “rsi\_7, EMA\_7” as the features and the MAPE values have been recorded as 6.9224.

### 6.16 Conclusion

With all the 13 experiments is done in the section above, for the experiments 1 which are using the previous closing price as the input features to predict the SAND datasets last 10 days price, GRUs outperformed to the others method by recorded as MAPE value of 27.9069. In the experiment 2 which objective to test predictivity of the primary technical indicator by using the “Open”, “High”, “Low”, “Volume” features, GRUs also outperformed to others models by recorded as MAPE value of 25.2571. In

the experiment 3 which objective to test predictivity of the advanced technical indicator by using the "Pre\_Close", "H-L", "0-C", "SMA\_7", "rsi\_7" features, GRUs also outperformed to others models by recorded as MAPE value of 31.2915. The exhaustive search for the experiments 4 to 13 also been done to the both three models. For the LSTM model, best optimal feature is using "Volume" as feature as input features to predict the SAND datasets last 10 days price as the MAPE value is recorded as 14.5994. The best optimal features also been selected for Grus models by using "Open, Low, Volume, H-L, 0-C, rsi\_7" features combination as the feature and the MAPE values have been recorded as 8.5567. The best optimal features also been selected for CNN model by using "rsi\_7, EMA\_7" as the features and the MAPE values have been recorded as 6.9224.

# **CHAPTER 7**

## **CONCLUSION**

### **7.1 Introduction**

This chapter summarises the overall analysis and findings regarding the outcomes of the three metaverse cryptocurrency experiments 1 through 13. This chapter is divided into three sections. An overview of the chapter is provided in the first section. Section 2 details the experiments' overall findings and analyses and demonstrates the project achievement of FYP 2. Section 3 describes the future work that needs to be done for the subsequent experiments.

### **7.2 Progress Achievement**

This paper introduces LSTM, GRUs and CNN models to make the metaverse cryptocurrency prediction. We have also curated and pre-processed the existing dataset to enrich and increase the dependent feature of the original datasets. The different dependent features are used as the input to make the ten-day prediction closing price of SAND, SLP and MANA metaverse cryptocurrencies based on the last ten days' data. We have compared the predictivity of the previous closing price, primary technical indicator and advanced technical indicator and the GRUs outperformed other models as the MAPE value of 27.9069, 25.2571 and 31.2915. We also find the best optimal features for both three models: 14.5994 by "Volume" for the LSTM model, 8.5567 by "Open, Low, Volume, H-L, O-C, rsi\_7" for the GRUs model, and 6.9224 by "rsi\_7, EMA\_7" for CNN model for SAND. By obtaining such results, we have completed the project milestones that are shown in table 42 below:

**Table 45: Objectives Versus Progress FYP 2**

Objective	Progression
To curate and modify the existing metaverse-based cryptocurrencies' prices datasets and examine the performance and efficiency of using different features of datasets to forecast metaverse-based cryptocurrencies' prices.	65%
To design and implement the Convolutional neural networks (CNNs), Long short-term memory (LSTM), and Gated recurrent units (GRUs) machine learning algorithms in the predictive models to forecast metaverse-based cryptocurrencies closing prices.	65%
To evaluate the performance and efficiency of the machine learning models by using Mean Absolute Error (MAE), Mean Squared Error (MSE), Root Mean Square Error (RMSE) and Mean Absolute Percentage Error (MAPE).	65%

### 7.3 Future Work

In the experiments mentioned before, we have examined the predictivity of the previous closing price, primary technical indicator and advanced technical indicator. In addition, we also use the grid search method by testing the numerous feature combinations from 1 feature to 10 features to find the best optimal feature for both LSTM, GRUs and CNN models. As a result, we achieved 65 % progression for both objectives as we completed 13 of the 20 experiments. In the following experiment, selecting the optimal epoch, test-train split, and batch size will be done to reduce the MAPE values by observing the train-validation loss curve. Furthermore, the architecture of the LSTM, GRUs and CNN models will be finetune, like change the numbers of layers of the LSTM and GRUs cells and convolutional layer for the CNN to decrease the train and validation loss when fitting to the models.

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## **APPENDICES**

### **Appendices A: Proposal Revision/Progress Revision**

#### **REVIEWER 1/EXAMINER 1**

<b>Comments</b>	<b>Reply to Comments</b>
1. It is an interesting research Idea, and I believe it can be finished within time.	--Thank you for the comments.

#### **REVIEWER 2/EXAMINER 2**

<b>Comments</b>	<b>Reply to Comments</b>
1. It is an interesting research Idea, and I believe it can be finished within time.	--Thank you for the comments.

#### **REVIEWER 3/EXAMINER 3**

<b>Comments</b>	<b>Reply to Comments</b>
1. Excellent proposal. The project seems very interesting. Overall the proposal is Ok. However, the literature can be further supported by more recent authentic work in the field. The methodology can also be improved. Some novel deep learning algorithms and latest APIs (i.e., ensemble and hybrid learning models) can help achieve great results.	-The more literature review works was included. -For methodology, the LSTM, CNN and GRUs was used. The hibrid-model such as CNN-LSTM was not used as the method and maybe can used as the future work since it is out of original project scope.

## **REVIEWER 4/EXAMINER 4**

<b>Comments</b>	<b>Reply to Comments</b>
<p>1. The first project objective can combine with the second project object. Needed to find another new objective.</p> <p>2. The project scope needed to redefine.</p> <p>3. The problem statements need to improve to show the metaverse cryptocurrencies is no same as the cryptocurrencies.</p>	<p>-The first objective was found and stated in the report.</p> <p>-The project scope was redefined in the report.</p> <p>-The citation was included inside the report about the different of volatility of the metaverse cryptocurrencies and traditional cryptocurrencies.</p>

## Appendices B: Meeting Log Screenshot

	Date		Status
1 <a href="#">OPEN</a>	07-Jun-2022 03:42PM	<p><b>Discussed:</b> discuss the slide presentation and report write up about the full experiment</p> <p><b>Next Action:</b> Finalize the report write up and slide presentation</p> <p><b>Lecturer Comment:</b></p>	<p><b>Supervisor:</b> JASON TEO TZE WI ACCEPTED</p> <p><b>Student:</b> ACCEPTED</p>
2 <a href="#">OPEN</a>	02-Jun-2022 10:58AM	<p><b>Discussed:</b> Present the results for the third full experiment and discuss the method third full experiment</p> <p><b>Next Action:</b> Planning and prepare the slide presentation and report write up about the full experiment</p> <p><b>Lecturer Comment:</b></p>	<p><b>Supervisor:</b> JASON TEO TZE WI ACCEPTED</p> <p><b>Student:</b> ACCEPTED</p>
3 <a href="#">OPEN</a>	27-May-2022 03:54PM	<p><b>Discussed:</b> Discussed: Present the results for the second full experiment and discuss the method third full experiment</p> <p><b>Next Action:</b> Planning and prepare the third full experiment</p> <p><b>Lecturer Comment:</b></p>	<p><b>Supervisor:</b> JASON TEO TZE WI ACCEPTED</p> <p><b>Student:</b> ACCEPTED</p>
4 <a href="#">OPEN</a>	20-May-2022 02:21AM	<p><b>Discussed:</b> Present the results for the first full experiment and discuss the method of second full experiment</p> <p><b>Next Action:</b> Planning and prepare the second full experiment</p> <p><b>Lecturer Comment:</b></p>	<p><b>Supervisor:</b> JASON TEO TZE WI ACCEPTED</p> <p><b>Student:</b> ACCEPTED</p>
5 <a href="#">OPEN</a>	17-May-2022 01:53AM	<p><b>Discussed:</b> Discuss the following topic</p> <ol style="list-style-type: none"> <li>1. Corrections after interim</li> <li>2. Preparation for first full experiment</li> <li>3. Planning for remainder of experiments</li> </ol>	<p><b>Supervisor:</b> JASON TEO TZE WI ACCEPTED</p> <p><b>Student:</b> ACCEPTED</p>
6 <a href="#">OPEN</a>	21-Apr-2022 08:37PM	<p><b>Discussed:</b> Discuss and present about the presentation slide that are used in Week 7 project 1 presentation</p> <p><b>Next Action:</b> Do the improvement and adjustment based on the suggestion of supervisor</p> <p><b>Lecturer Comment:</b></p>	<p><b>Supervisor:</b> JASON TEO TZE WI ACCEPTED</p> <p><b>Student:</b> ACCEPTED</p>
7 <a href="#">OPEN</a>	14-Apr-2022 07:31PM	<p><b>Discussed:</b> Discuss and present about the progression at the part of writing literature review and system implementation .</p> <p><b>Next Action:</b> Do the adjustment about the interim report based on the supervisor comment</p> <p><b>Lecturer Comment:</b></p>	<p><b>Supervisor:</b> JASON TEO TZE WI ACCEPTED</p> <p><b>Student:</b> ACCEPTED</p>
8 <a href="#">OPEN</a>	07-Apr-2022 06:49PM	<p><b>Discussed:</b> Discuss and present about the progression at the part of writing literature review and system implementation .</p> <p><b>Next Action:</b> Complete the literature review and progress to the methodology.</p> <p><b>Lecturer Comment:</b></p>	<p><b>Supervisor:</b> JASON TEO TZE WI ACCEPTED</p> <p><b>Student:</b> ACCEPTED</p>
9 <a href="#">OPEN</a>	31-Mar-2022 11:34AM	<p><b>Discussed:</b> Discuss and present progression on the FYP1 literature review, systems implementation, and any relevant corrections required for new comments just received</p> <p><b>Next Action:</b> Progress the literature review and do the adjustment based on the advise of supervisor</p> <p><b>Lecturer Comment:</b></p>	<p><b>Supervisor:</b> JASON TEO TZE WI ACCEPTED</p> <p><b>Student:</b> ACCEPTED</p>

	Date		Status
1 <a href="#">OPEN</a>	21-Nov-2022 03:47PM	<p><b>Discussed:</b>            Discuss about the following experiment and the progression of the report writing.</p> <p><b>Next Action:</b>            Complete the experiments and the report writing</p> <p><b>Lecturer Comment:</b></p>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED
2 <a href="#">OPEN</a>	02-Nov-2022 09:17PM	<p><b>Discussed:</b>            Discuss about the following experiment and the progression of the mini review.            Ask for the suggestion from the supervisor about the problem of the overfitting of the model and the ways to modify it</p> <p><b>Next Action:</b>            Design the following experiment to select to best optimum feature selection and using the different training/validation test set split for the model training.</p> <p><b>Lecturer Comment:</b></p>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED
3 <a href="#">OPEN</a>	30-Oct-2022 10:31AM	<p><b>Discussed:</b>            Discuss about the following experiment and the progression of the mini review</p> <p><b>Next Action:</b>            Design the following experiment to select to best optimum feature selection for the model training.</p> <p><b>Lecturer Comment:</b></p>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED

## **Appendices C: Turnitin Report**

# Thesis report fyp 2 Bi19110220

*by LO GUAN SIANG*

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**Submission date:** 24-Nov-2022 06:10PM (UTC+0800)

**Submission ID:** 1768579958

**File name:** Thesis\_report\_fyp\_2\_Bi19110220.pdf (2.7M)

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# **METAVERSE-BASED CRYPTOCURRENCIES PREDICTION USING MACHINE LEARNING**

**LO GUAN SIANG**

14

**FACULTY OF COMPUTING AND INFORMATICS**

**UNIVERSITI MALAYSIA SABAH**

**2022**

**LO GUAN SIANG**

14  
**THESIS SUBMITTED IN PARTIAL FULFILLMENT  
FOR THE DEGREE OF BACHELOR OF COMPUTER  
SCIENCE WITH HONOURS  
(DATA SCIENCE)**

**FACULTY OF COMPUTING AND INFORMATICS  
UNIVERSITI MALAYSIA SABAH**

**NAME** : LO GUAN SIANG  
**MATRIC NUMBER** : BI19110220  
**TITLE** : METAVERSE-BASED CRYPTOCURRENCIES PREDICTION  
14  
USING MACHINE LEARNING  
**DEGREE** : BACHELOR OF COMPUTER WITH HONOURS  
(DATA SCIENCE)  
**VIVA'S DATE** : 25/11/22

152  
**CERTIFIED BY;**

1. **SUPERVISOR**

PROF. DR. JASON TEO TZE WI

40  
Signature

## **DECLARATION**

I hereby declare that the material in this thesis is my own except for quotations, equations, summaries and references, which have been duly acknowledged.

25 NOV 2022



LO GUAN SIANG  
BI19110220

## **ACKNOWLEDGEMENT**

<sup>40</sup>  
I would like to acknowledge and express my greatest thanks to my supervisor Prof.  
<sup>31</sup>  
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writing my proposal. Without his guidance and advice, this work would not be  
possible.

LO GUAN SIANG

25 NOV 2022

## ABSTRACT

<sup>133</sup> Cryptocurrencies have recently attracted much interest from investors and researchers. Cryptocurrencies have become a global phenomenon in financial sectors and investors' preferred choice for traded financial instruments due to their simplicity, innovation, security, and transparency, as well as their decentralised nature. Metaverse-based cryptocurrencies are one subtopic use case for cryptocurrencies used for the trading and investing in the digital asset and lands in the metaverse, a virtual world that is an extension of the real world. These cryptocurrencies, including metaverse-based ones, have drastic fluctuations and aggressive movements in their prices, which is highly unpredictable. Although there are some recent studies for machine learning implementation to predict cryptocurrencies, it has never been implemented in Metaverse-based cryptocurrencies. This study will design machine learning models for the price predictions of metaverse-based cryptocurrencies. Furthermore, numerous machine learning algorithms will be implemented as the predictive models for metaverse-based cryptocurrencies' closing prices. The development of the machine learning model will follow the process below: <sup>65</sup> data collection, data preprocessing, <sup>65</sup> model choosing, model training and development and modal evaluation. Lastly, the contribution of this study can conclude as follows. This study aims to help the investor and researcher to minimise the risk in the cryptocurrency market and diversify cryptocurrency portfolio management. In addition, from the metaverse gamers' perspective, this study aims to assess whether playing continuously for the play-to-earn game to get metaverse-based cryptocurrencies is recompense with the positive returns or not. From the companies' perspective, the optimistic prediction of metaverse-based cryptocurrencies encourages them to develop more metaverse projects. In this paper, we proposed a <sup>44</sup> deep learning method based on Convolutional neural networks (CNNs), Long short-term memory (LSTM), and Gated recurrent units (GRUs) to predict the Smooth Love Potion (SLP), Sandbox (SAND) and Decentraland (MANA) closing price. We have compared the predictivity of the previous closing price, primary technical indicator and advanced technical indicator, and the GRUs outperformed other models as the MAPE value of 27.9069, 25.2571 and 31.2915. We also find the best optimal features for both three models: 14.5994 by "Volume" for the LSTM model, 8.5567 by "Open,

Low, Volume, H-L, 0-C, rsi\_7" for the GRUs model, and 6.9224 by "rsi\_7, EMA\_7" for CNN model for SAND.

## **ABSTRAK**

### **RAMALAN MATA WANG KRIPTO BERASASKAN METAVERSE DENGAN MENGGUNAKAN PEMBELAJARAN MESIN.**

*Mata wang kripto baru-baru ini telah menarik banyak minat daripada pelabur dan penyelidik. Mata wang kripto telah menjadi fenomena global dalam sektor kewangan dan pilihan pilihan pelabur untuk instrumen kewangan yang didagangkan kerana kesederhanaan, inovasi, keselamatan dan ketelusannya, serta sifatnya yang terdesentralisasi. Mata wang kripto berdasarkan metaverse ialah satu kes penggunaan subtopik untuk mata wang kripto yang digunakan untuk perdagangan dan pelaburan dalam aset digital dan tanah di metaverse, dunia maya yang merupakan lanjutan daripada dunia nyata. Mata wang kripto ini, termasuk yang berdasarkan metaverse, mempunyai turun naik drastik dan pergerakan agresif dalam harga mereka, yang sangat tidak dapat diramalkan. Walaupun terdapat beberapa kajian terbaru untuk pelaksanaan pembelajaran mesin untuk meramalkan mata wang kripto, ia tidak pernah dilaksanakan dalam mata wang kripto berdasarkan Metaverse. Kajian ini akan mereka bentuk model pembelajaran mesin untuk ramalan harga mata wang kripto berdasarkan metaverse. Tambahan pula, banyak algoritma pembelajaran mesin akan dilaksanakan sebagai model ramalan untuk harga penutupan mata wang kripto berdasarkan metaverse. Pembangunan model pembelajaran mesin akan mengikuti proses di bawah: pengumpulan data, prapemprosesan data, pemilihan model, latihan dan pembangunan model dan penilaian modal. Akhir sekali, sumbangan kajian ini boleh disimpulkan seperti berikut. Kajian ini bertujuan untuk membantu pelabur dan penyelidik untuk meminimumkan risiko dalam pasaran mata wang kripto dan mempelbagaikan pengurusan portfolio mata wang kripto. Di samping itu, dari perspektif pemain metaverse, kajian ini bertujuan untuk menilai sama ada bermain secara berterusan untuk permainan main-untuk-mendapatkan untuk mendapatkan mata wang kripto berdasarkan metaverse adalah balasan dengan pulangan positif atau tidak. Dari perspektif syarikat, ramalan optimis mata wang kripto berdasarkan metaverse menggalakkan mereka untuk membangunkan lebih banyak projek metaverse. Dalam kertas kerja ini, kami mencadangkan kaedah pembelajaran*

*mendalam berdasarkan rangkaian neural Konvolusi (CNN), Memori jangka pendek panjang (LSTM) dan unit berulang berpagar (GRU) untuk meramalkan Smooth Love Potion (SLP), Sandbox (SAND) dan Harga penutupan Decentraland (MANA). Kami telah membandingkan ramalan harga penutup sebelumnya, penunjuk teknikal utama dan penunjuk teknikal lanjutan, dan GRU mengatasi model lain sebagai nilai MAPE 27.9069, 25.2571 dan 31.2915. Kami telah membandingkan ramalan harga penutup sebelumnya, penunjuk teknikal utama dan penunjuk teknikal lanjutan, dan GRU mengatasi model lain sebagai nilai MAPE 27.9069, 25.2571 dan 31.2915. Kami juga menemui ciri optimum terbaik untuk kedua-dua tiga model: 14.5994 oleh "Volume" untuk model LSTM, 8.5567 oleh "Open, Low, Volume, H-L, O-C, rsi\_7" untuk model GRUs dan 6.9224 oleh "rsi\_7, EMA\_7" untuk model CNN untuk SAND.*

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**CHAPTER 1**

## **INTRODUCTION**

### **1.1 Introduction**

Cryptocurrencies are virtual currencies secured by cryptography (Lobban, 2021). Cryptocurrencies are peer-to-peer currencies because they are decentralised and open-source (Kypriotaki et al., 2015). Cryptocurrencies primarily employ a complicated cryptographic technique: blockchain technologies that necessitate the deployment of a network of computers to perform computationally costly mathematical operations (Choo, 2015). Cryptocurrencies that use a cryptographic architecture can secure transactions because the transaction mechanism is independent of any monetary authority. These currencies are unregulated and highly volatile compared with commodities and stocks due to many factors such as supply and demand, user perceptions, government ordinances, and media hype (Reiff, 2022). As a result, these currencies have drastic fluctuations and aggressive movements in their prices.

78 Metaverses and play-to-earn games have emerged due to blockchain technology and the gaming industry (Vidal-Tomás, 2022). Play-to-earn games are the game business model where users gain rewards when playing the game. For the significant feature of these games, the users can get rewarded with two types of in-game assets that have intrinsic value. These rewards include the NFT in-game items with diverse scarcity and can be traded and transferred on the open market such as OpenSea, and other rewards are the metaverse cryptocurrencies, cryptocurrencies that can trade and purchase the digital assets in the metaverse. Metaverse is a post-reality universe, a continuous and persistent multiuser environment that integrates physical reality and digital virtuality (Mystakidis, 2022), allowing users to connect

using a specific avatar. As the metaverse resembles the real world, it has economic governance and metaverse commerce. Metaverse currencies are currencies in circulation used widely in metaverse commerce, the cornerstone of the economy (Lee et al., 2021) inside the metaverse. The metaverse-based cryptocurrencies have similar features to the traditional cryptocurrencies such as Bitcoin and Ethereum, as most of them are built on the Ethereum blockchain network, for example, the Sandbox (SAND) and Decentraland (MANA) (Jeon et al., 2022). The argument can be made as metaverse-based cryptocurrencies extend the typical cryptocurrencies used in the payment method in several metaverses.

Peoples treats metaverse-based cryptocurrencies as the new preferred choice for traded financial instruments. The emergence of metaverse-based cryptocurrencies allows traders to invest in the game and metaverse projects without interacting inside the metaverse, playing and playing-to-earn games (Vidal-Tomás, 2022). Due to its highly volatile price movement influenced by several factors such as supply and demand, user perceptions, government ordinance, and media hype, the investment is considered risky for the investor as the cryptocurrencies quickly devalue overnight. This study proposes numerous machine learning models to analyse the metaverse-based cryptocurrencies and compare which algorithm, parameters, and approach are best suited for metaverse-based cryptocurrencies prediction. The study will be constructed to test the feasibility of predicting extremely volatile metaverse-based cryptocurrencies by using the machine learning method. Since these metaverse-based cryptocurrencies are the newly launched, as most have appeared in the last two years, the study also examines the viability of the short predictive interval towards the time series analysis. The study will also examine the efficiency and accuracy of deep learning to forecast the time series data. Finally, the following is a breakdown of the work's contribution: First, this study can help the investor and researcher to help in minimising the risk in the cryptocurrency market and diversify cryptocurrency portfolio management. In addition, from the gamers' perspective, this study aims to assess whether playing continuously for the play-to-earn game to get metaverse-based cryptocurrencies is recompense with the positive returns or not. From the companies' perspective, the positive performance of the

metaverse-based cryptocurrencies will encourage companies' involvement in developing more metaverse projects.

## 1.2 Problem Background

Peoples treats metaverse-based cryptocurrencies as the new preferred choice for traded financial instruments. The emergence of metaverse-based cryptocurrencies allows traders to invest in the game and metaverse projects without interacting inside the metaverse, playing and playing-to-earn games (Vidal-Tomás, 2022). Due to its highly volatile price movement influenced by several factors such as supply and demand, user perceptions, government ordinance, and media hype, the investment is considered risky for the investor as the cryptocurrencies quickly devalue overnight.

Although there are no existing studies of machine learning regarding the prediction of metaverse-based cryptocurrencies, the literature review will focus on the price prediction of cryptocurrencies. Some recent studies have shed some light on predicting the price and trend of cryptocurrencies. Patel et al.(2020) proposed a hybrid model based on LSTM and GRU that focuses on Litecoin and Monero. The results demonstrate that the proposed models accurately forecast prices with high accuracy and low prediction error, indicating that the scheme applies to numerous cryptocurrencies. Petrovic et al. (2021) proposed a Hybrid Machine Learning and Beetle Antennae Search technique for cryptocurrency price prediction. The results indicate that the CESBAS-ANFIS method outperforms existing approaches such as the LSTU and LSTM-GRU hybrid models in predicting Litecoin and Monero and algorithms for machine learning and compared the models. Chowdhury et al. (2020) proposed a method for predicting and forecasting the closing prices of the cryptocurrency index 30 and nine cryptocurrency constituents using machine learning algorithms. The machine learning model achieved 92.4 percent accuracy using the ensemble learning method and 90 percent accuracy using gradient boosted trees to predict the cryptocurrency index 30 and its nine constituents. Hitam et al. (2019) suggested a Cryptocurrency Forecasting technique based on Particle Swarm Optimization (PSO) and Optimised Support Vector Machine (SVM). The Optimised

SVM-PSO algorithm is preferable to the single SVM algorithm in forecasting the future price of bitcoin. Felizardo et al. (2019) conducted a comparative study on Bitcoin price prediction utilising WaveNets, Recurrent Neural Networks, and machine learning techniques such as ARIMA, SVR, and SVM. The results vary according to the prediction interval; SVM performs best when the prediction interval is 1 and 5 days; ARIMA and SVR perform best when the prediction interval is 10 and 30 days, and LSTM and WaveNet perform best when the prediction interval is 30 days. Rathan et al. (2019) proposed a technique for forecasting Crypto-Currency prices through Decision Tree and Regression approaches. The results demonstrate that linear regression is more efficient at predicting bitcoin prices than decision trees, with an accuracy of 97.5 percent versus 95.8 percent. Derbentsev et al. (2020) forecast bitcoin values using an ensembles-based machine learning approach. The results indicated that using ensemble tree-based models such as GBM and RF for short-term forecasting of cryptocurrency time series is efficient, with GBM and RF predicting the Ripple price by 0.92 percent and 1.84 percent, respectively. Phaladisailoed and Numnonda (2018) compared different machine learning models for bitcoin price prediction, including Theil-Sen regression, LSTM, Huber regression, and GRUs. The results indicated that GRU outperformed the other three approaches, with a Mean Squared Error (MSE) of 0.00002 and an R square of 99.2 percent. Indulkar (2021) proposed a time series analysis of cryptocurrencies like Bitcoin, Ethereum, Chainlink, Bitcoin Cash, and Ripple using Deep Learning and Fbprophet over a range of time frames. The results indicated that the Bitcoin cryptocurrency generated the fewest errors at 0.01867, followed by Bitcoin Cash at 0.02632.

Therefore, in this study, multiple machine learning models are proposed to analyse the metaverse-based cryptocurrencies and compare which algorithm, parameters, and approach are best suited for predicting metaverse-based cryptocurrencies. The study will be constructed to test the feasibility of predicting extremely volatile metaverse-based cryptocurrencies by using the machine learning method. Since these metaverse-based cryptocurrencies are the newly launched cryptocurrencies, as most of them appeared in the last two years, the study also examines the viability of the short predictive interval towards the time series analysis. The study will also examine the efficiency and accuracy of deep learning to forecast

the time series data. Finally, the following is a breakdown of the work's contribution: First, this study can help the investor and researcher to help in minimising the risk in the cryptocurrency market and diversify cryptocurrency portfolio management. In addition, from the metaverse gamers' perspective, this study aims to assess whether playing continuously for the play-to-earn game to get metaverse-based cryptocurrencies is recompense with the positive returns or not. From the companies' perspective, the positive performance of the metaverse-based cryptocurrencies will encourage companies' involvement to develop more metaverse project.

### 1.3 Problem Statements

In the few years, many papers published have been using deep learning and machine learning to predict the price of cryptocurrencies. However, it has never been implemented in Metaverse-based cryptocurrencies. The research shows that the price movements of metaverse cryptocurrencies are not related to the traditional cryptocurrencies market trend (Vidal-Tomás, 2022), and the metaverse cryptocurrencies move more vigorously than traditional ones. The Decentraland (MANA) prize movement surged more than 4500 % in 2021, while the Bitcoin was recorded at 200% (Noonan, K., 2021) means metaverse cryptocurrencies is more volatile than the traditional cryptocurrencies. The challenge of this study is to accurately predict the future closing price of the given Metaverse-based cryptocurrencies across a given time frame in the future. For this study, the different machine learning algorithms will apply to predict the closing price of Smooth Love Potion (SLP), Sandbox (SAND), and Decentraland (MANA) by using the multiple features of datasets.

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## 1.4 Project Objectives

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The following are the few objectives that must be accomplished in order for the study's goal to be achieved:

1. To curate and modify the existing metaverse-based cryptocurrencies' prices datasets and examine the performance and efficiency of using different features of datasets to forecast metaverse-based cryptocurrencies' prices.
2. To design and implement the Convolutional neural networks (CNN), Long short-term memory (LSTM), and Gated recurrent units (GRUs) machine learning algorithms in the predictive models to forecast metaverse-based cryptocurrencies' prices.
3. To evaluate the performance and efficiency of the machine learning models by using Mean Absolute Error (MAE), Mean Squared Error (MSE), Root Mean Square Error (RMSE) and Mean Absolute Percentage Error (MAPE).

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## 1.5 Project Scope (PO)

This project's scope is to predict the metaverse cryptocurrencies such as SAND, SLP and MANA. Based on the dataset, the prediction timeframe is only focused on the last 10 days of the metaverse cryptocurrencies such as SAND, SLP and MANA. The algorithms that are used for the model building are only limited to the deep learning algorithms, which are Long short-term memory (LSTM), Gated recurrent units (GRUs) and Convolutional neural network (CNN).

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## 1.6 Organization of the Report

After the introductory section, chapters 2 describe the systematic literature review of the cryptocurrency by using machine learning. The following section will summarise the dataset, machine learning approaches used, interval predicted, and types of cryptocurrencies predicted. This section also categorizes the literature review based on the machine learning approach, published year, and country of origin. Chapter 3

details the methodology applied in this project with five main stages of the model building process: <sup>194</sup> data collection, data preprocessing, model choosing, model training and development, and model evaluation. Chapter 4 describes the data and feature engineering used in experiments 1, 2, and 3, the model design and architecture of the proposed LSTM, GRUs and CNN model, the model evaluation metrics and the setup of the experiment, including the parameter setup dependent and target variables of both three experiments. Chapter 5 describes the python code implementation of experiments 1, 2 and 3 using Google Colab as the platform for SAND, SLP and MANA metaverse cryptocurrencies 10 days future price prediction by using the proposed LSTM, GRUs and CNN model based on the different input features. Chapter 6 discusses the results of experiments 1, 2 and 3 to three metaverse cryptocurrencies: SAND, SLP and MANA, in the metrics of MSE, MAE, RMSE, and MAPE. Chapter 7 summarizes achievements that have been achieved so far and <sup>26</sup> future work that can be done in Fyp 2.

## CHAPTER 2

### LITERATURE REVIEW

#### 2.1 Introduction

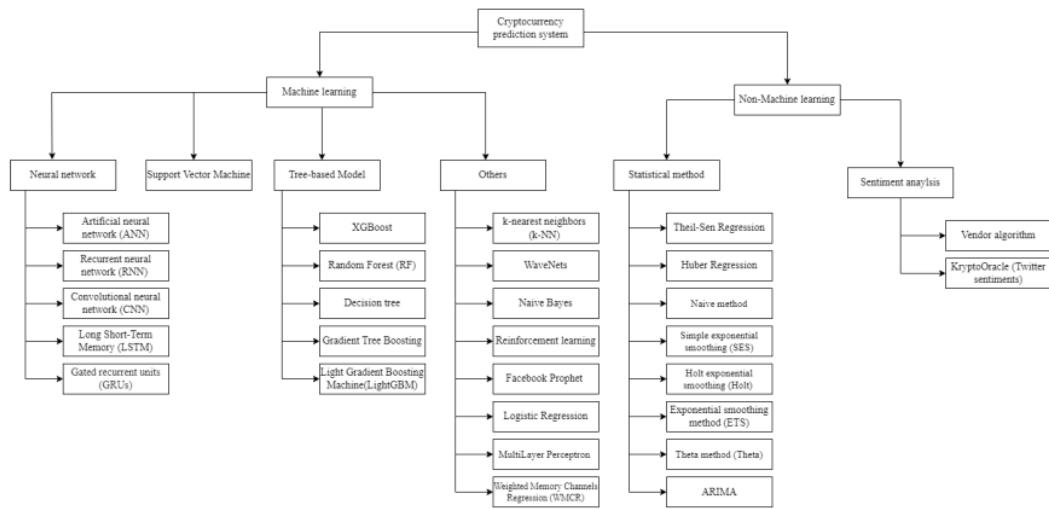
Cryptocurrencies are a type of virtual currency secured by cryptography (Lobban, 2021). Cryptocurrencies are peer-to-peer currencies because they are decentralized and open-source (Kypriotaki, 2015). Cryptocurrencies primarily employ a complicated cryptographic technique that necessitates the deployment of a network of computers to perform computationally costly mathematical operations (Choo, 2015). Cryptocurrencies that use a cryptographic architecture can secure transactions because the transaction mechanism is independent of any monetary authority. However, these currencies are unregulated and extremely volatile compared with commodities and stocks due to many factors such as supply and demand, user perceptions, government ordinances, and media hype (Derbentsev et al., 2020). As a result, these currencies have drastic fluctuations and aggressive movements in their prices.

While the prices of cryptocurrencies go up drastically and break the multiple new all-time high prices in 2021, people's enthusiasm, even the companies such as Tesla, to invest in cryptocurrencies, has skyrocketed. The development of Metaverse, Non-fungible token (NFT), and Decentralized finance(Defi) also enhances the use of cryptocurrencies not only apply at commercial transactions and transfer of assets in the real words in the virtual world. Furthermore, the universal use cases of cryptocurrencies cause numerous physical approaches and modelling techniques to model and analyze the price of cryptocurrencies.

In our literature review, we present a summary of recent studies on using machine learning and deep learning to predict the cryptocurrency's price. As a result, we can identify common approaches, analysis types, and findings. As a result, we

evaluate the present state of study on this topic and future research possibilities. As a result, we provide a three-fold contribution. First, we give scholars in this field a summary of previous work, identifying recurring trends and unfilled niches. Second, based on the reviewed literature, we determine which promising strategies to solve the cryptocurrency price problem. Third, to improve transparency and speed scientific development, we set reporting guidelines for future research.

Figure 1 below shows the cryptocurrency prediction system frameworks based on different algorithms and approaches.



**Figure 1: Overview of Cryptocurrency Prediction Systems**

## 2.2 Methodology of Literature Review

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Our literature search is based on the recommendation of Webster and Watson (2002) and vom Brocke et al. (2009). We began by examining many interdisciplinary research databases to establish our initial literature base (i.e., ACM Digital Library, Emerald insight, IEEE, Springerlink, ScienceDirect, Scopus). Then, the literature search was conducted by submitting the Google Scholar, Scopus, and IEEE databases with basic machine learning and cryptocurrency keywords. The scope of the search topic was limited to the recent few years (>2017). Submitted queries were as follows:

Google Scholar: allintitle: "machine learning cryptocurrency," resulting in 157 documents.

Science Direct: (TITLE-ABS-KEY (machine AND learning) AND TITLE-ABS-KEY (cryptocurrency)), resulting in 273 documents.

IEEE: ("All Metadata": machine learning) AND ("All Metadata": cryptocurrency), resulting in 201 documents.

Springer: "cryptocurrency AND machine AND learning," exclude the Preview-Only content resulting in 180 documents.

This results in a preliminary list of 66 publications to be reviewed further. First, we eliminate 51 papers based on their titles and abstracts, as they do not expressly meet the subject of our literature review. This could be due to papers implementing methods that do not meet Gu et al.'s (2019) definition of machine learning, papers that do not focus on cryptocurrency price and return prediction, papers that are not available in English, or papers not using a prediction task, paper that only focus on the statistical method and no regarding the machine learning scope. Following that, a forward and backward search is implemented for the remaining relevant papers and returns another 15 articles, bringing the total number of publications for an in-depth review to 30.

First, the classification of the reviewed literature will be scrutinised and categorised by country of origin, year of publication, and source of literature obtained. Then, to further analyse the methodology and approaches used by the reviewed literature, we establish fundamental concepts for categorising the price prediction techniques within all review literature. We went over all of these publications and came up with an initial set of classification concepts. We reviewed these early notions throughout the paper screening process and adapted them as needed. Following that, all of the identified concepts were discussed and synthesised, yielding a final set of categorisation concepts:

- 96
- Machine learning (Recurrent Neural networks method, Support Vector Machine method, SVM method, Tree-based method and Others)

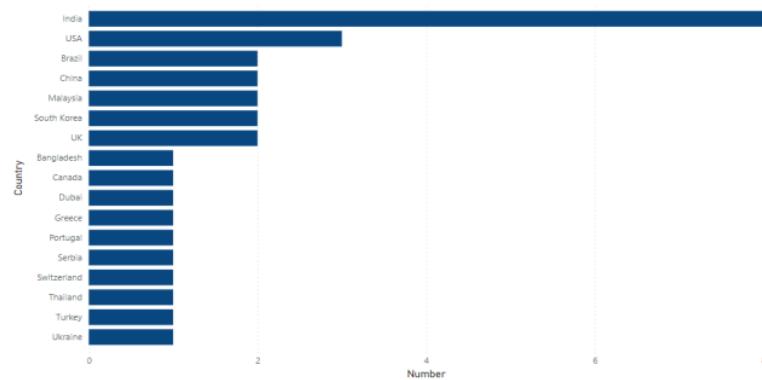
- Features (i.e., technical-base, sentiment-based, asset-based and blockchain-based)
- Predictive intervals (i.e., second, minute, hour, day, week)<sup>1</sup>
- Cryptocurrency type (i.e., Bitcoin, Dash, DOGE, Ethereum, IOIA, Litecoin, NEM, NEO and so on)

## **2.3 Classification of the Reviewed Literature**

In all, 30 peer-reviewed research publications were analysed and classified according to country of origin, publication year, and source of literature obtained; this part shows the classification of the scrutinised papers.

### **2.3.1 By Country**

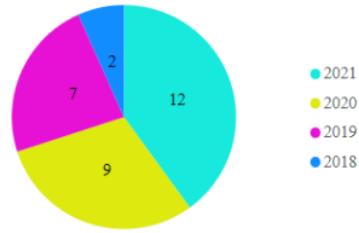
Figure 2 below illustrates the distribution of reviewed articles according to the country in where the study was undertaken. This area piqued the interest of researchers from a wide variety of countries. We analysed research articles published between 2018 and 2022 in 18 different nations. India submitted the most papers (8) for review. We assessed four articles from each of the following countries: the United States, Brazil, China, Malaysia, South Korea, and the United Kingdom; and two papers from each of the following countries: Bangladesh, Canada, Dubai, Greece, Portugal, Serbia, Switzerland, Thailand, Turkey, and Ukraine.



**Figure 2: Classification of Studies on Cryptocurrency Market Forecasting by Country**

### 2.3.2 By Year

Figure 3 illustrates the year-by-year evaluation of the papers. According to the articles we picked, we discovered that studies on the cryptocurrency market have surged in recent years. The results demonstrate that research interest in this topic has increased. All peer-reviewed publications occurred within the last five years: 2021 (12), 2020 (9), 2019 (7), and 2018 (2).



**Figure 3: Year-wise Categorization of Studies on the Cryptocurrency Market**

### 2.3.3 Source Based

We chose relevant papers for cryptocurrency price prediction that received at least one citation published between 2018 and 2021 on Elsevier, Springer, or IEEE Xplore. In Figure 4, we can examine the distribution of publications by the journal. According to the articles collected from these publications, nearly half (17) of the papers evaluated were from IEEE Xplore. Elsevier published ten of the papers evaluated, while Springer published five.



**Figure 4: Distribution of Papers According to the Journals**

## 2.4 Brief Review of Cryptocurrency Prediction Techniques

To assess and structure the literature, we employ four main concepts: predictive features, prediction intervals, machine learning approaches, type of cryptocurrencies forecasted (Jaquart et al., 2020). These principles are pretty broad and can be applied to various prediction problems. Some concept features, such as blockchain-based features, are unique to the crypto pricing problem. It is impossible to compare the models across articles since they study distinct periods, different parameters and methods, and are evaluated using separate evaluation metrics. However, because they all use the same data, comparing multiple machine learning models within the same paper is still viable. Even within the same paper, however, model comparisons are only valid if all models are equally ideally tuned and then used predictive interval reflects cryptocurrency's price formation process.

### **2.4.1 Machine Learning Techniques**

The body of literature studied used a variety of different machine learning techniques.

Based on the introduced models, we classify the literature into five categories.

Several types of neural networks exist, such as recurrent neural networks, tree-based models, support vector machines, and multiple models.

The recurrent neural network is a sort of neural network in which the previous state's output is used as feedback for the current state, similar to the regular neural networks in which the input and output are independent of each other. There is only one input layer, some hidden layers, and an output layer in feedforward neural networks (Shi et al., 2017). The RNN's hidden layer is made up of a loop that feeds back on the current state. As a result, the state of the hidden layer at any given time is influenced by both previous and present input (Yang et al., 2016). Gated recurrent units (GRUs), Artificial neural networks (ANN) and Long short-term memory (LSTM) are examples of recurrent neural networks.

Support vector machines (SVMs) are supervised learning models that evaluate data for classification and regression analysis. Support vector machines are based on the principle of minimising generalisation error by generating a (set of) hyperplane(s) in a high-dimensional space.

Tree-based model is a subset of supervised Machine Learning models that conducts classification and regression tasks by constructing a tree-like structure for classifying or valuing the target variable based on its features. In tree-based models, the outcomes are cuboid regions with axis-aligned edges (Crosby et al., 2016). A frequently used methodology implementation is the random forest, which constitutes an ensemble of imperfectly correlated trees to reduce the variance of forecasts.

Multiple models are the integration of two of the models stated above to solve the research question in the articles, such as using various multiple machine learning algorithms to predict the cryptocurrency returns and prices. Others employ methods that are part of none of the four major categories above.

## **Recurrent Neural Networks**

7 Patel et al. (2020) suggested a hybrid cryptocurrency prediction system based on GRU and LSTM that was limited to Monero and Litecoin. The results demonstrate that the suggested scheme accurately forecasts prices with high precision, implying that it can be used for a broad range of cryptocurrencies. The findings demonstrate that the suggested technique accurately forecasts the Litecoin and Monero cryptocurrency prices across the specified window sizes of 1, 3, and 7 days. The LSTM-GRU hybrid model's proposed technique surpassed the LSTM network by the lower MAPE, MAE, RMSE, and MSE values.

1 Petrovic et al. (2021) proposed a hyper-parameter optimization system based on the architecture of the adaptive neuro-fuzzy inference system (ANFIS) and the hybrid algorithm of the Cauchy exploration strategy beetle antennae search (CESBAS). ANFIS is a technique for the fuzzy inference that is part of the family of artificial intelligence techniques. The study's findings indicate that the proposed model beats other recent similar strategies in terms of accuracy and can be used successfully for this critical task. The CESBAS-ANFIS model has a lower MSE, RMSE, MAE, and MAPE than the LSTM-GRU models and LSTM models.

Yiying et al. (2019) developed advanced artificial intelligence frameworks of fully connected Long Short-Term Memory (LSTM) and Artificial Neural Network (ANN) to analyse the price movements of Ethereum, Ripple, and Bitcoin. They discovered that ANN relies more on long-term history than LSTM, meaning that LSTM is more efficient at extracting useful information from historical memory than ANN. However, when sufficient historical data is available, ANN can achieve similar accuracy to LSTM. Bitcoin and Ripple perform well when the time interval is one day, whereas Ethereum performs well when the prediction period is three days. Ethereum and Ripple perform well when the time interval is 7 days, whereas Bitcoin performs well when the prediction period is 14 days.

## **Multiple-Models**

Chowdhury et al. (2020) suggested a method that uses machine learning models and algorithms to anticipate and forecast the closing price of the cryptocurrency index 30

and its nine constituents, thereby making it easier for consumers to trade these currencies. They achieved 92.4 percent accuracy with ensemble learning, and 90 percent accuracy using gradient boosted trees, with RMSE values of 0.001 and 0.002, respectively.

Felizardo et al. (2019) compared multiple machine learning techniques for predicting the future price of Bitcoin, including Random Forest (RF), ARIMA, Long Short-Term Memory (LSTM), WaveNets, and Support Vector Machine (SVM). For prediction interval, which is 1 day and 5 days, SVM is the best performing model in MSE, MAE, MAPE, RMSE, and MPE evaluation metrics. ARIMA and SVR are the best models for ten days prediction intervals. Finally, for the 30days prediction interval, WaveNet or the LSTM performs better than other models.

Borges et al. (2020) describe a machine learning-based approach for constructing a cryptocurrency trading strategy. Additionally, rather than investing in predictions based on time-sampled financial series, this work developed and applied a novel method for resampling financial series to generate investments with higher returns and lower risk. For this reason, the original time-sampled financial series are resampled using a closing value threshold, resulting in a series with greater returns and lower risk than the original. Technical indicators are created and fed into four machine learning algorithms: Gradient Tree Boosting, Random Forest, Logistic Regression, Support Vector Classifier, and resampled and original data. Each of these algorithms is responsible for the development of a transaction signal. To increase the performance of the previous algorithms, a fifth transaction signal is created by calculating the unweighted average of the four trade signals they generate. Finally, the investment outcomes of the resampled series are compared to those of the more often employed fixed time interval sampling. This study demonstrates that regardless of whether resampling is employed, all learning algorithms outperform the Buy and Hold (B&H) strategy in the vast majority the of the 100 markets analysed. Nonetheless, the unweighted average outperforms all other learning algorithms, with accuracies of up to 59.26 percent for time-resampled series.

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Zhang et al. (2021) propose a Weighted & Attentive Memory Channels model to forecast cryptocurrencies' daily close price and volatility. Their proposed model is composed of three modules:

- Attentive Memory module: Combines a Gated Recurrent Unit with a self-attention component to establish attentive memory for each input sequence.
- Channel-wise Weighting module: Receives the prices of several major cryptocurrencies and learns their interdependence by recalibrating the weights for each sequence.
- Convolution & Pooling module: Extracts local temporal features to improve generalizability. 151

A series of tests are conducted to validate the proposed model. The researchers' findings indicate that their suggested system beats baseline models in the accuracy, profitability, and prediction error. WAMC forecasts the Ethereum market with an accuracy of 77.52 percent and the Bitcoin Cash market with an accuracy of 75.23 percent.

75

The research was conducted by Kim et al. (2021) to look into the relationship between Ethereum Blockchain information and Ethereum pricing. Additionally, investigate at how Ethereum values are related to Blockchain information about other publicly accessible currencies on the market. Their significant findings show that macroeconomic variables, Ethereum-specific Blockchain information, and Blockchain information from other cryptocurrencies all play a role in Ethereum price prediction. In every model, ANN outperforms SVM in terms of accuracy. The ANN is used in Models I-4 (RMSE=0.068) and II-4 (RMSE=0.068) to record the maximum accuracy with the lowest RMSE value.

16

Akyildirim et al. (2020) investigate the daily and minute-by-minute prediction of the twelve most liquid cryptocurrencies by integrating machine learning classification techniques such as logistic regression, support vector machines, random forests, and artificial neural networks with historical price data and technical indicators as model components. The average classification accuracy of four algorithms is consistently greater than 50% for all cryptocurrencies and timelines, demonstrating that price trends in the cryptocurrency markets can be forecast to some extent. On a daily or minute-by-minute basis, machine learning classification 25 16 19

algorithms achieve an average prediction accuracy of approximately 55–65 percent, with support vector machines achieving the highest and most consistent predictive accuracy compared to logistic regression, support vector machines, random forests, and artificial neural networks classification algorithms.

Phaladisailoed et al. (2018) identify the most efficient and accurate model for predicting Bitcoin values among various machine learning methods. Various regression models with scikitlearn and Keras libraries were tested using 1-minute interval trading data on the Bitcoin exchange website Bitstamp from January 1, 2012, to January 8, 2018. The Mean Squared Error (MSE) was as low as 0.00002, and the R-Square ( $R^2$ ) was as high as 99.2 percent in the top findings.

Yogeshwaran et al. (2019) used the necessary quantity of data and processing power to build a machine model to predict the price of a cryptocurrency. When different layers of CNN are tested, the outcome shows that the three-layer technique outperforms the other two models. The four-layer strategy comes next, followed by the two-layer approach.

Samaddar et al. (2021) compared the results of numerous machine learning models, including graphs of epoch versus error, accuracy, and price for each model that used both linear and non-linear functions. They conducted the study using both neural network approaches such as recurrent neural networks (RNN), artificial neural networks (ANN), and convolutional neural networks (CNN), as well as supervised learning algorithms such as k-nearest neighbours (k-NN) and Random Forest (RF). CNN has the highest accuracy (99.7%) compared to other algorithms because it obtains the highest accuracy and has the lowest loss (0.000162046).

Politis et al. (2021) proposed an approach for creating deep learning models for forecasting cryptocurrency values and applying it to the Ethereum price prediction, yielding short- and long-term predictions with an accuracy of up to 84.2 percent. They employed the Mean Absolute Performance Error (MAPE) and Root Mean Square Error (RMSE) for the regression problem, but mainly the accuracy for the classification problem. They constructed ensemble models by integrating our models' predictions with those stated above. All models performed wonderfully in both the

regression and classification problems. The Hybrid LSTM-GRU model performed the best in regression-creating predictions, with an RMSE of 8.6 and a MAPE of 3.6 percent for daily forecasts. With an accuracy of 84.2 percent, the Ensemble model outperformed all other models in the classification test. In this case, the optimal Ensemble model includes the predictions of the LSTM, Hybrid LSTM-GRU, and Hybrid LSTM-TCN models.

Akyildirim et al. (2021) examined the performance of various types of machine learning algorithms (MLAs) in predicting mid-price movement for Bitcoin futures pricing. They examine the relative forecasting performance throughout a range of temporal frequencies, from 5 to 60 minutes, utilising intraday high-frequency data. Their findings indicate that five of the six MLAs consistently beat benchmark models such as random walk and ARIMA when forecasting Bitcoin futures prices, indicating that MLAs outperform benchmark models such as random walk and ARIMA.

Freeda et al. (2021) suggested a deep learning method to forecast bitcoin values using a Recurrent Neural Network model that utilizes time-series data to increase accuracy. The work is novel in that it trains and tests the recurrent neural network model on an existing dataset in order to obtain a long-term forecast. This analysis forecasts the value of bitcoin in 2021. Compared to other machine learning algorithms such as Gaussian Nave Bayes, Random Forest, K-Nearest Neighbors, and Support Vector Machine, the proposed work demonstrates that the RNN model improves accuracy by 76.99 percent.

E. Jakubowicz and E. Abdelfattah (2021) presented the study to determine whether increased accuracy may be achieved by focusing on numeric ranges rather than precise time-series price predictions. The forecasts concentrated on the market's predicted trajectory during the next hour. Five different machine learning models were trained and tested using one-hour interval trade data to establish discrete classes of hourly change levels. Except for one model, cross-validation accuracy ranged between 96 and 100%.

### **Support Vector Machines**

N. A. Hitam, A. R. Ismail, and F. Saeed developed PSO to improve SVM algorithms for bitcoin forecasting in 2019. This classifier is tested using a selection of cryptocurrencies. The experimental result indicates that while estimating the future price of bitcoin, an optimised SVM-PSO method outperforms single SVM algorithms. According to the data, SVM-PSO surpassed other classifiers with a 97 percent accuracy. It then determines whether the population size and quality of the training dataset affect the predicting accuracy.

Peng et al. (2018) analyse the volatility prediction performance of three cryptocurrencies and three currencies with recognised stores of value using daily and hourly frequency data. Researchers combined the standard GARCH model with a machine learning method for volatility estimates, estimating the volatility and mean equations with Support Vector Regression (SVR) and comparing them to GARCH family models. Additionally, Hansen's Model Confidence Set and Diebold-Mariano test were employed to evaluate the predictive performance of the models. The same analysis was performed on both low and high-frequency data. According to the results, SVR-GARCH models outperformed EGARCH, GARCH, and GJR-GARCH models when Student's t, Skewed Student's t, and Normal distributions were used. For all variables and both time frequencies, the SVR-GARCH model demonstrated statistical significance favoring its superiority to GARCH and its expansions.

### **Tree-based Method**

Sun et al. (2020) proposed the Light Gradient Boosting Machine (LightGBM), a novel Gradient Boosting Decision Tree (GBDT) technique for estimating the cryptocurrency market's price trend (falling or not falling). They combine daily data from 42 different types of significant cryptocurrencies with critical economic aspects to derive market data. In terms of resilience, the LightGBM model surpasses the other approaches, and the overall strength of the cryptocurrencies affects forecasting performance. When the test set is a subset of the training set or is independent of the training set, RF, LightGBM, and SVM models perform better in 2 weeks than in 2 days and 2 months prediction intervals.

9

Derbentsev et al.(2020) used machine learning to address the problem of forecasting short-term cryptocurrency time series. Two of the most potent ensemble techniques are Random Forests (RF) and Gradient Boosting Machines (GBM). They validated the models by comparing them to the daily close prices of three prominent coins: Ethereum (ETH), Ripple (XRP), and Bitcoin (BTC), as well as historical price data and moving average. The researchers employed a one-step forward technique to assess the models' performance to generate out-of-sample projections for three cryptocurrencies. The accuracy rate for the models was determined using the Root Mean Square Error (RMSE) and Mean Absolute Percentage Error (MAPE) measures. According to a comparison of the predictive abilities of the RF and GBM, both models predicted out-of-sample datasets with comparable accuracy, whereas boosting was somewhat more accurate.

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Rathan et al. (2019) determined the price trend based on day-to-day variations in the Bitcoin price. The dataset includes open, close, low, high, and price details for Bitcoin value up to the present day. This research aims to calculate and compare the accuracy of Bitcoin prediction using several machine learning algorithms. The results of the decision tree and regression model experiments are compared. The proposed learning approach suggests the optimal algorithm for the cryptocurrency prediction problem to choose and implement. The results of the experimental study reveal that linear regression outperforms the other in terms of price prediction accuracy.

## Others

Mohapatra et al. (2019) introduced KryptoOracle, a ground-breaking real-time and adaptable cryptocurrency price prediction system based on Twitter sentiments. The platform's integrative and modular architecture is based on three components: a Spark-based architecture capable of persistently and fault-tolerantly handling large volumes of incoming data; a sentiment analysis approach capable of responding in real-time to large volumes of natural language processing queries; and a predictive method based on online learning in which a model adjusts its weights to account for new prices and sentiments. Additionally, the study discusses the development and experimental evaluation of the KryptoOracle platform and provides an architectural

design. This approach is reported to be accurate to within a root mean square error (RMSE) of ten dollars between actual and expected Bitcoin values.

Kraaijeveld et al. (2020) investigated Twitter sentiment's predictive power in predicting price returns for the nine most popular cryptocurrencies: Ethereum, Bitcoin, Ripple, EOS, Bitcoin Cash, Cardano, Litecoin, TRON, and Stellar. It was discovered that Twitter sentiment has predictive power for the returns of Litecoin, Bitcoin, and Bitcoin Cash using a cryptocurrency-specific lexicon-based sentiment analysis approach, financial data, and bilateral Granger causality testing. Predictive power for EOS and TRON is discovered using a bullishness ratio. Finally, a heuristic approach is devised to determine that at least 1–14% of the Tweets received were posted by Twitter "bot" accounts. This will be the first paper to look into the predictive capacity of Twitter sentiment in the context of several cryptocurrencies and the presence of cryptocurrency-related Twitter bots. The results show that all nine cryptocurrencies' polarity scores have remained steady over time. With a mean polarity of 0.33, the scores are also consistently positive biased. Predictive power for price return is observed when predicting TRON and EOS when evaluation metrics bullishness ratio is used.

Gidea et al. (2018) evaluated four major cryptocurrencies: Bitcoin, Ethereum, Ripple, and Litecoin, prior to the onset of 2018's digital asset market crash. Additionally, they examine Bitcoin prior to several of the mini-crash events between 2016 and 2018. All relevant time series behaved erratically. To identify the emerging chaotic regime in a complex system on the verge of a critical shift, the researchers propose a methodology that combines topological data analysis and k-means clustering. They initially tested their methods on the system dynamics of a Lorenz-complex type attractor. Then they applied it to the four most widely used cryptocurrencies. Researchers see early warning indications of key shifts, such as collapses, with a 75 percent accuracy rate in the cryptocurrency markets, as six out of eight datasets record true positives, while the other two record false positives.

In light of the datasets' seasonality, Y. Indulkar (2021) designed the study to interpret the time series analysis of multiple cryptocurrencies. This research employs the LSTM approach but also the Fbprophet technique. The MAE metric was utilized

to evaluate the performance between the models used; this score was calculated for all cryptocurrencies and indicated that the lower the value, the better the validation dataset prediction. The experiment indicated that Bitcoin generated the fewest errors with a score of 0.01867, followed by Bitcoin Cash with a value of 0.02632. Due to the lower MAE score, both of the cryptocurrencies mentioned above have a similar plot comparing actual data points to projected data points. The result demonstrates that the trained model accurately predicted both digital currencies, as its error rate was low in contrast to others. The other prediction approach used was the Fbprophet model, which is a machine learning model that is used to foresee and understand trend changes based on seasonality, which was daily in this study. This graphic shows the 15-day prognosis for each currency.

Waheeb et al. (2020) compare statistically and machine learning approaches to predicting Bitcoin's closing values. Thirteen forecasting techniques were used to forecast the closing price of the Bitcoin for the next 14 days. The methods that are used are naive, average, auto-regressive integrated moving-average, drift, Holt, simple exponential smoothing (SES), and damped exponential smoothing, the average of SES, Holt, and damped exponential smoothing, exponential smoothing (ETS), Theta, bagged ETS, multilayer perceptron, and extreme learning machines (ELM). The findings of the investigation are triangular. To begin, seven forecasting algorithms, including ELM, MLP, basic exponential smoothing, damped exponential smoothing, ETS, and Theta, outperformed the naive technique. Second, MLP and ELM forecasted more accurately than the other forecasting methods used in this study on both out-of-sample and validation data. Third, training data is crucial and should be factored into forecasting system development.

Shahbazi et al. (2021) proposed a machine learning-based solution to the price prediction of Bitcoin for a financial institution. The proposed system is built on a blockchain to maintain a secure transaction environment, and it makes use of a reinforcement learning algorithm for price analysis and prediction. This method is primarily applicable to Litecoin and Monero. The results indicate that the proposed system outperforms another state-of-the-art method in terms of price prediction accuracy. The proposed technique dramatically reduces the root mean square error of 3-, 7-, and 30-day Litecoin and Monero price predictions. The most significant gain

in Litecoin is from 14.0572 to 3.3097, while the most significant increase in Monero is from 16.1076 to 4.3826.

A comparison of the findings obtained by Samaddar et al. (2021) using various machine learning models is conducted, and graphs for epoch versus accuracy, error, and price for each model using both linear and non-linear functions. To conduct the analysis, they combine neural network methods such as recurrent neural network (RNN), convolutional neural network (CNN), and artificial neural network (ANN) with some well-known supervised learning algorithms such as k-nearest neighbours (k-NN) and Random Forest (RF). The temporal price prediction graphs and the epoch loss accuracy graphs analyse how each algorithm performs differently on the same data. CNN's accuracy rate is almost 99.7 percent, indicating that it made an excellent prediction and barely lost 0.000162046. The accuracy of RF is 99.9957. Although the open value was used as a training sample, it is not a compatible algorithm due to its approximately 0.55797 loss. Though less accurate than both CNN and RNN, ANN nevertheless predicted reasonably well, with a loss of approximately 0.0740, greater than the loss for both CNN and RNN. The k-NN model predicted the data accurately, with a precision of 100.02331 percent, but with a loss of 0.6374, similar to the Random Forest model.

Tiwari et al. (2021) used machine learning techniques to forecast Bitcoin price movements and pricing. They propose to forecast prices using ARIMA, Facebook Prophet, and XGBoost methodologies. The ARIMA, FB Prophet, and XGBoost have a root mean square error of 1165.14, 1300.81, and 13356.43, respectively. ARIMA is the most accurate machine learning technique for forecasting the bitcoin price based on the previous day's pricing.

Rane et al. (2019) conducted in-depth research into the evolution of Bitcoin and a thorough analysis of various machine learning methods for price prediction. The comparative analysis aims to find the best method for forecasting prices more accurately. Non-linear Auto-Regressive with Exogenous Input Model reaches the highest accuracy with 62%. The Regression model (56%) has the best accuracy among the other models. Then the Multilayer perceptron neural network model

(55%), the Support Vector Machine model (54%), the ARIMA model (53%), and the LSTM model (52%) came in second and third, respectively (50%).

#### 2.4.2 Return-predictive Features

A variety of return forecasting signals are used in the literature on cryptocurrency pricing via machine learning. Technical features such as price trends, chart patterns, volume, and momentum indicators are used in the literature on pricing traditional financial products such as bonds, stocks, options, communities, and forex. However, blockchain-based features like Total Hash Rate and Network Difficulty (Kraft, 2016) are unique to cryptocurrencies, particularly Bitcoin and Ethereum. Cryptocurrency and other traditional products like stock, bonds, forex, and commodities have similarities in the trading and order-book mechanism. However, the difference is that cryptocurrencies do have physical use-cases, are not guaranteed by the proper monetary authority and central bank (Wüst & Gervais, 2018), and are not backed up with tangible assets because they do not meet the intrinsic value criteria in the traditional senses. These differences cause the feature categorization for the cryptocurrency need to vary from the other financial assets. Therefore, we divide return prediction variables into four categories based on the studied literature: technical-based, blockchain-based, sentiment and interest-based, and asset-based.

Technical features represent the historical data from the cryptocurrency market, such as the historical open and closing price and trade volumes. Therefore, technical features are the most commonly utilised in the examined literature.<sup>145</sup> Sentiment features represent the social media users' sentiments, such as Twitter, Reddit, and Facebook sentiment, and the number of top search queries on the search engines such as Google Trend data. Asset-based features represent the performance and return of significant world market indices such as Nasdaq Composite, Standard and Poor's 500, Dow Jones Industrial Average, commodity prices such as Brent oil and Gold, and the forex exchange rate and interest of the bond. Blockchain-based features represent the factors influenced by Blockchains, such as total Hash rate and network difficulty.

#### **2.4.3 Interval of Prediction**

To forecast the price of cryptocurrencies, the researcher in the studied literature employs a variety of prediction intervals. As a result, the phrase "prediction interval" represents the time stamp between the two prediction values. The prediction intervals range from five seconds to one week in the studied literature. Therefore, the models are divided into five categories based on the prediction intervals: minute, hour, day, week, and month.

#### **2.4.4 Type of Cryptocurrencies Predicted**

The authors in the studied literature employ different types of cryptocurrencies to anticipate their results and outcomes. Bitcoin, Ethereum, Litecoin, Dash, Ripple, Zcash, and other cryptocurrencies are widely used. We list the leading cryptocurrency Bitcoin, Ethereum, Ripple, and Zcash are the currency available in the literature review. These are the most commonly used cryptocurrencies, which have a high level of liquidity and are well-known.

Bitcoin is the first and most extensively utilised cryptocurrency in the world. It was established in 2009. It is the first decentralised cryptocurrency that enables transactions via blockchain technology (Crosby et al., 2016). Ethereum is a cryptocurrency network powered by blockchain technology that enables smart contracts. It is a decentralised software that enables the development and deployment of smart contracts on its network without the requirement for third-party control or the risk of fraud (Alharby, M., & Van Moorsel, 2017). Litecoin was founded in 2011 by Charlie Lee, an MIT graduate and Google engineer. It applied Bitcoin technology as its implementation and design (Madakam & Kollu, 2020). Ripple is a real-time gross settlement system, currency exchange, and remittance network developed by Ripple Labs Inc, an American technology startup (Pilkington, 2016). Zcash is a cryptocurrency that uses an encryption technique that aims to provide more privacy than other cryptocurrencies like Bitcoin, which launched in 2016 (Kappos et al., 2018). Finally, Dash is a cryptocurrency that is open source. It is a cryptocurrency created as a branch of Bitcoin technology, which was introduced in 2014 (Abdulmonem et al., 2020).

The full details description of the literature review will be provided in the table below based on the source, machine-learning technique, cryptocurrency, prediction interval, and performance.

**Table 1: Summary of Literature Review**

Scource	Machine-learning technique	Cryptocurrency	Feature	Interval	Performance
Patel et al. [60]	LSTM-GRU	Litecoin Monero	Technical-based	1,3,7 days	Record the lower value in the LSTM&GRU model compared with LSTM in metrics of MSE, RMSE, MAE, MAPE
Petrovic et al. [81]	Adaptive neuro fuzzy inference system (ANFIS) architecture & Cauchy exploration strategy beetle antennae search (CESBAS) hybrid algorithm (CESBAS-ANFIS) LSTM LSTM-GRU	Litecoin Monero	Technical-based	1, 3, 7 days	Record the lower value in CESBAS-ANFIS model compared with LSTM and LSTM-GRU in metrics of MSE, RMSE, MAE, MAPE
Chowdhury et al. [81]	Gradient Boosted Tree Neutral Network Ensemble learning method KNN SVM-PSO [84]	Bitcoin Dash DOGE Etherium IOIA Litecoin NEM NEO	Technical-based	week	92.4% accuracy using ensemble learning method, 90% accuracy using gradient boosted trees
Hitam, N. A., Ismail, A. R., and Saeed, F. [84]		Bitcoin Ethereum Litecoin NEM Ripple Stellar	Technical-based	Day	90.4% accuracy for bitcoin, 97% for Ethereum, 92.1% for Litecoin, 57.8% for NEM, 82.8% for Ripple, 64.5% for Stellar

1	Sun et al.	Gradient Boosting Decision Tree (GBDT) Light Gradient Boosting Machine (LightGBM),	42 type crypto	Asset-based	Day Month Week	When the test set belongs to the training set or is independent of the training set, LightGBM, SVM, and RF models are better in 2 weeks than 2 days and 2 months predictive interval.
47	Felizardo et al.	ARIMA Random Forest (RF) Support Vector Machine (SVM) Long Short-Term Memory (LSTM) WaveNets	Bitcoin	Technical-based	1, 5, 10, 30 days	For prediction interval, which is 1 day and 5 days, SVM is the best performing model in MAE, MSE, RMSE, MAPE, and MPE evaluation metrics. For 10 days prediction interval, ARIMA and SVR is the best model used. Finally, for the 30days prediction interval, WaveNet or the LSTM performs better than other models.
67	Rathan et al.	Decision tree Linear regression	Bitcoin	Technical based	Day	Decision Tree with accuracy 95.88013 and linear regression with accuracy 97.59812
1	Derbentsev et al.	Random Forests (RF) Gradient Boosting Machine (GBM)	Bitcoin(BTC) Ethereum (ETH) Ripple (XRP)	Technical based	Day	Regarding MAPE, GBM has the highest prediction performance for Ripple, which is recorded as 0.92 percent, while RF produces the best outcome for Ripple, which is recorded as 1.84 percent.
1	Mohapatra et al.	KryptoOracle (Twitter sentiments) XGBoost	Bitcoin	Sentiment based& Technical based	Day	Between the actual and forecast Bitcoin prices, the accuracy is recorded as 10 USD as root mean square (RMS) error.
1	Borges et al.	Logistic Regression Random Forest Support Vector Classifier Gradient Tree Boosting Ensemble Voting	More than 100 crypto	Technical-based	Day Minute	Ensemble Voting, which combines the other four methods, has the highest average accuracy of 55.61 percent for all resampled market data.
1	Zhang et al.	ARIMA Support Vector Regression Random Forest Regressor XGBoost Regressor (XGB-Regressor) CNN LSTM Weighted Memory Channels Regression (WMCR)	Bitcoin Etherium Bitcoin cash	Technical-based	Day	WAMC has 77.52 accuracy at prediction of Ethereum market, and 75.23 for the Bitcoin Cash market

Kim et al.	ANN Support-vector machine (SVM)	Etherium Bitcoin Litecoin Dash	Blockchain-based Technical-based	Day	ANN records higher accuracy than SVM in all the models. Models I-4 (RMSE=0.068) and II-4 (RMSE=0.068) use ANN to record the highest accuracy with the lowest RMSE value.
Akyildirim et al.	Logistic regression SVM RF ANN	12 main crypto	Technical-based	Day Minute Hour	SVM achieves the greatest accuracy compared to the Logistic regression, RF and ANN model. The average of all models is above 50 percent accuracy for all time stamps.
Peng et al.	Support Vector Regression (SVR)	Bitcoin Dash Etherium	Technical-based	Day	Compared to the nine GARCH models, SVR models had lower values when measured with RMSE and MAE error rates.
Kraaijeveld et al.	Vendor algorithm (Sentiment analysis)	Bitcoin Etherium Ripple Bitcoin Cash EOS Litecoin Cardano Stellar Tron	Technical-based	50 Day	All nine cryptocurrencies' polarity scores have mainly remained steady over time. With a mean polarity of 0.33, the scores are also consistently positive biased. Predictive power for price return is observed when to predict EOS and TRON when evaluation metrics bullishness ratio is used.
Gidea et al.	Topological analysis (K-means)	Bitcoin Etherium Litecoin Ripple	Technical-based	Day, hour	In total datasets, 6 out of 8 datasets record as true positive, which the other two records as false positive.
Phaladisailoed et al.	Theil-Sen Regression Huber Regression Long short-term memory (LSTM) Gated Recurrent Unit (GRU) Hibrid of NN and regression	Bitcoin	Technical-based	Day	GRU is recorded better than the other three methods with the lowest Mean Squared Error (MSE) value, which is 0.00002 and the highest R2 value, 99.2%.
Yogeshwaran et al.	Support vector machine (SVM) Convolutional Neural Networks (CNN)	Bitcoin	Technical-based	Day	The four-layer method architecture is similar to that of a CNN. Among the three models, the three-layer technique performs the best. Following that is a four-layer

	137	Recurrent neural networks (RNN) Long Short Term Memory (LSTM) 125			technique, followed by a two-layer approach.	
Samaddar et al.	84	Artificial neural network (ANN)  Recurrent neural network (RNN)  Convolutional neural network (CNN) 21 Random Forest (RF)  k-nearest neighbors (k-NN)	Bitcoin price	Technical-based	Day	CNN has shown the best accuracy with 99.7%, as not only achieve higher accuracy also remain the least lost with 0.000162046 compared with other algorithms.
Yiying et al.		Artificial Neural Network (ANN)  Long Short-Term Memory (LSTM)  NN	Bitcoin Ethereum Ripple.	Technical-based.	7, 14, 21, 30, and 60 day	Using the ANN method, Bitcoin and Ripple show good prediction when the time interval is one day, while Ethereum shows good prediction when the prediction period is 3 days. Using LSTM as a predictive method, Ethereum and Ripple show good prediction when the time interval is 7 days, while Bitcoin shows good prediction when the prediction period is 14 days. 13
Politis et al.		LSTM GRU TCN 13 Hybrid LSTM-GRU Hybrid LSTM-TCN Hybrid GRU-TCN Ensemble	Etherium	Technical-based.	1, 7days	The ensemble model reaches an accuracy of 84.2%.
Y. Indulkar	1	Long Short Term Memory (LSTM) Fbprophet	Bitcoin Ethereum Chainlink Bitcoin Cash Ripple	Technical-based.	1, 7, 15days, month, year	Bitcoin achieves the highest accuracy with the lowest MAE value, 0.04 for validation score and 0.02 for training score.
Waheed et al.		Average Naive Drift Auto-regressive moving-average (ARIMA) integrated method	Bitcoin	Technical-based Blockchain-based.	1, 2, 3, 4, 5, 6 years	ELM achieves the highest accuracy when the validation set is used, with the lowest sMAPE score of 1.561081 and the highest sMAPE score of 8.678535 out of sample data.

	Simple exponential smoothing (SES) Holt exponential smoothing (Holt) Damped exponential smoothing (Damped) Combination method (COMB) Exponential smoothing (ETS) Bagged ETS (BaggedETS) Theta Multilayer perceptron method (MLP) Extreme learning machines (ELM)				
Akyildirim et al.	k-Nearest Neighbours Logistic regression Naive Bayes Random forest Support vector machine Extreme gradient boosting	Bitcoin	Technical-based	5-, 10-, 15-, 30-, 60-min	At changing frequencies, the k-nearest neighbour (kNN) approach and the random forest (RF) algorithm produce the highest in- and out-of-sample accuracy rates. For example, the in-sample success rate for the random forest method can reach up to 87 percent for the first hold-out (0.7/0.3), and 83 percent for the second hold-out (0.8/0.3).
Shahbazi et al.	Reinforcement learning	Litecoin and Monero	Technical-based Blockchain-based	3, 7, 30 days	The proposed method greatly enhance the RMSE value of the Litecoin and Monero in 3,7 and 30days price prediction.The greatest enhancement is form 14.0572 to 3.3097 for Litecoin and 16.1076 to 4.3826 for Monero.
Samaddar et al.	ANN CNN RNN Random Forest K-Nearest neighbour Neural Network	Bitcoin	Technical-based	minute	CNN is about 99.7%, which implies it had a very good prediction and only lost 0.000162046. RF has an accuracy of 99.9957.Though less accurate than both CNN and RNN, ANN also predicted reasonably well, with a loss of approximately 0.0740, which is greater than the loss for both CNN and RNN. The k-NN model predicted the data accurately as well, with a precision of 100.02331 percent, but with a loss of 0.6374, similar to the Random Forest model. 27
Freeda et al.	LSTM	Bitcoin Price	Technical-based	24-hour interval	Using LSTM an accuracy of 78.69% was achieved with a log loss of 7.18 to predict the direction of the close

	KNN GU SVM RF				<sup>27</sup> price. It is realized that recurrent neural model had lower RMSE and R squared value and also gave the minimum fluctuation in the bitcoin price
Tiwari et al.	ARIMA, Facebook Prophet XGBoost	Bitcoin	Technical-based	24-hour interval	The ARIMA, FB Prophet, and XGBoost have a root mean square error of 1165.14, 1300.81, and 13356.43, respectively. ARIMA is the most accurate machine learning technique for forecasting the bitcoin price based on the previous day's pricing.
E. Jakubowicz and Abdelfattah	<sup>30</sup> Logistic Regression E. Support Vector Machine (SVM) Random Forest (RF) KNN Decision Tree (DT)	Bitcoin	Technical-based	minute	The Logistic Regression technique was extremely efficient, with an overall accuracy of 97 percent. The SVM model produced comparable results. Overall, it was 96 percent accurate. The Random Forest and Decision Tree models performed roughly identically, with the DT model outperforming the RF and all others. The accuracy values were 99.9 percent and one hundred percent, respectively. The K Nearest Neighbor (KNN) model was the sole outlier. Its total accuracy was only 85%, and its F1 scores barely exceeded 90% on three of the eight levels.
Rane et al.	<sup>31</sup> ARIMA Regression Model Latent Source Model (LSM) Binomial Generalized Linear Model (BGLM) Generalized Autoregressive Conditional Heteroskedasticity Model Support Vector Machine Model Long Short-Term Memory Network Model Non-linear Auto-Regressive with Exogenous Input Model Multi-Layer Perceptron Model	Bitcoin	Technical-based	Daily	Non-linear Auto-Regressive with Exogenous Input Model has the best accuracy at 62%. Among the other models, the Regression model (56%) has the best accuracy. Then the Multilayer perceptron neural network model (55%), the Support Vector Machine model (54%), the ARIMA model (53%) and the LSTM model (52%) came in second and third, respectively (50 % ).

## 2.5 Critical Summary

Overall, machine learning-based cryptocurrency pricing research is still in its early stages. This could be due to the protocol's novelty (Nakamoto, 2008), and machine learning techniques necessitate a large amount of data to understand connections between characteristics and target variables. The reviewed work has an explicit limitation: none of the papers has been published in a top-ranked finance or information systems journal. Furthermore, since we do the literature research based on the latest papers, the citation of the article review is recorded in the low number citation rate, which is low than 10 for most of the review articles, which do not have high representative power. Moreover, machine learning and cryptocurrency prediction are emerging disciplines. Therefore, our work reflects a short period of the literature in this field, and future analysis may produce different results.

<sup>1</sup> Machine learning models are constructed and assessed on short periods and small data samples throughout the literature. Longer prediction intervals (e.g. weekly intervals) combined with powerful machine learning models and many characteristics may result in a sample with inadequate data points (Arnott et al., 2019). Furthermore, test splits of 3% or less, equivalent to 60 or fewer observations, limit the generalizability of the provided results (Atsalakis et al., 2019, Karakoyun et al., 2018). Furthermore, the difference in performance evaluation metrics due to the different methods, approaches, and datasets used causes the distinction of the outcome that is unfavorable to the comparative study between the papers. On the other hand, this paper has the limitation of the typical comparative study, which cannot answer if more than one explaining variable occurs. Rather than that, there are more than 10000 cryptocurrencies in existence as of February 2022, based on the report of Coingecko. Many of the cryptocurrencies have little and no trading volume. Nevertheless, some of the such as gaming based-cryptocurrency such as Smooth Love Potion (SLP), are widely used for the in-game digital currency of the Axie Infinity gaming metaverse, Sandbox (SAND) based in-game digital currency in the Sandbox metaverse and Decentraland (MANA) cryptocurrency to purchase virtual goods and services used in Decentraland platform. Gaming-based-cryptocurrency is the new use case of the cryptocurrency emerging after the term "Metaverse" that Facebook introduced. The recent study about machine learning to predict the currency's trend is limited to the mainstream currency. There is no current work and

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study about the use case of machine learning to forecast the gaming-based cryptocurrency. We encourage future researchers to evaluate machine learning for the gaming-based and the new-launched cryptocurrency such as Shiba Inu instead of predicting the mainstream.

## 2.6 Conclusion

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Cryptocurrency has attracted great attention from scholars and investors since its inception in 2008. The research on cryptocurrency pricing via machine learning constitutes a relevant and emerging topic. We review the existing body of literature in this study branch using Webster and Watson's and von Brooke et al. standards. The literature review is organised and analysed around four major concepts: method, feature, prediction interval, and prediction type. Most academics incorporate technical, blockchain-based, sentiment and interest-based, and asset-based considerations. We discovered a lack of transparency and comparability throughout the reviewed literature, limiting our ability to validate and reproduce model results and trading approaches. In light of these difficulties, we advise that future researchers expose critical model configurations more organised manner, publish and upload their model and data to an open research repository, and benchmark their model against other published models.<sup>136</sup>

## METHODOLOGY

### 3.1 Introduction

This chapter discusses the research methodologies used throughout the study, from data collecting to model evaluation. This research will thoroughly examine the many available systems for forecasting metaverse-based cryptocurrencies. This chapter is divided into six sections. The first section provides an overview of the chapter. Section 2 provides the hardware specification and implementation environment. Section 3 details the data collection procedure. Section 4 discusses the dataset's characteristics and data-preprocessing scheme. Section 5 describes the proposed machine learning models that this paper has to implement. The model evaluation schemes are described in section 7.

### 3.2 Implementation Environment

**Table 2: Type of Hardware Requirement**

No 1	Hardware Type	Specification
1	Processor	Intel(R) Core(TM)I7-7700HQ CPU @2.80GHz
2	RAM	8 GB
3	Storage	512GB
4	Operating System	64-bit Window 10
5	Software and Tools	Google Colab

Table 2 shows the type of hardware requirement utilised in this project. The Google Colab is connected to the local run time and will be run using the Python 3.10.1 environment.

### 3.3 Data Collection

Data such as the trading volume and the historical price of Metaverse-based cryptocurrencies will be gathered from Yahoo finance's financial analysis website. The data set that tracks a historical daily closing price of meta cryptocurrencies over time will be obtained through these financial analysis websites by downloading the CSV files. The data features financial analysis websites' information such as date, open price, intraday highs <sup>61</sup> and lows, closing price, and volume. Since Metaverse-based cryptocurrencies are the collection of observations of well-defined data items (closing price) obtained through repeated measurements over time, they can be defined as time-series data. Smooth Love Potion (SLP), The Sandbox (SAND), and Decentraland (MANA) are the Metaverse-based cryptocurrencies that will be selected as the predictive coins with these are the top metaverse coins by market capitalization.

The SLP coin, formerly known as the 'small love potion,' is a utility token that may be earned as a reward for playtime in the Pokémon-inspired Axie Infinity universe. The Ethereum blockchain underpins Axie Infinity. The SLP coin is an ERC-20 token. SLP can be used to breed digital pets known as Axies, which are NFTs that can be sold to other players on the Axie Infinity Marketplace.

<sup>53</sup> SAND is the native cryptocurrency of The Sandbox, a popular 3D "metaverse" game built on the Ethereum network in which users can explore, buy land, and build monetizable constructions. All items purchased in The Sandbox are completely owned by the players, allowing them to profit from their purchases.

<sup>28</sup> Decentraland (MANA) is a decentralised 3D virtual reality platform based on the Ethereum blockchain that allows users to develop virtual structures such as casinos, art galleries, music halls, and theme parks and charge other players to visit them. LAND, a non-fungible digital asset (ERC-721) divided into 16m x 16m chunks, <sup>121</sup> is the accessible virtual environment within Decentraland. Community members hold <sup>28</sup> these parcels in perpetuity, and they are acquired with MANA, Decentraland's native

digital token. Some parcels are divided into themed communities known as Districts, which allow users to establish shared areas around shared interests.

<sup>143</sup> The dataset of metaverse-based cryptocurrencies selected has six features shown in table 3 below.

**Table 3: Feature of the Metaverse-based Cryptocurrencies**

Feature	Remarks
Date	The day on which an order to purchase, sell, or otherwise acquire a currency is completed in the market. <sup>18</sup>
Open	The first price at which a currency is traded on a certain trading day
High	The highest price at which a currency is traded on a certain trading day.
Low	The lowest price at which a currency is traded on a certain trading day.
Close	The final price at which a currency is traded on a certain trading day.
<sup>51</sup> Adj Close (Adjusted closing price)	The closing price after adjustments for all applicable splits and dividend distributions.
Volume	The totals quantity of contracts traded for a specified currency on a certain trading day.

Daily data of the predictive metaverse cryptocurrencies are provided. Individual datasets are described in depth below.

- Smooth Love Potion (SLP): July 8 ,2020 - April 18, 2022 (649 data points)
- The Sandbox (SAND): August 14, 2020 - April 18, 2022 (612 data points)
- Decentraland (MANA): November 9, 2017 - April 18, 2022 (1622 data points)

### 3.4 Data Preprocessing and Feature Engineering

Exploratory data analysis (EDA) must be implemented first to determine what kind of data is obtained and determine outliers detection. In this study, the other feature that excludes the closing price of metaverse-based cryptocurrencies will be the feature variable, and the target variable will be the closing prices of these cryptocurrencies. We will curate the new dataset by adding the additional features that we considered significant based on our domain knowledge and their significance in previous research in the cryptocurrency prediction field.

The preferred language used is Python, which contains numerous libraries widely used in machine learning. Pandas and NumPy library will be the tools to handle the dataset chosen in the data cleaning task. Pandas is well suited for many kinds of data such as SQL tables or Excel spreadsheets, ordered and unorder time series data, and arbitrary matrix data to handle the missing data, size mutability, and automatic and explicit data alignment. Numpy is a Python library that provides a simple yet powerful data structure, n-dimensional arrays to further operation on the arrays such as mathematical, logical, shape manipulation, sorting, and much more related to the data conversion. The platform used is the Google Colab, a free and open-source web tool that enables users to create and share documents that include live code, equations, visualisations, and narrative text. Pandas and NumPy library is mainly used as the data cleaning process to remove the duplicate's value, maintain the correctness of the data, deal with the missing data, and data conversion. Sklearn is mainly used to normalise the data, making features more suitable for training by rescaling.

We must first convert the timestamp column to date because its data type is an integer rather than a date. We can use it to replace missing values to accommodate missing ones if they are frequently found in the dataset. Removal of the column with the null values can be used when the frequency of the null values existing in the dataset is low.

### 3.5 Model Choosing

The model is divided into two portions before picking an algorithm: 'Training data' and 'Validation data.' The datasets were divided into training and validation with an 80-20 ratio, with 80 percent used for training and the remaining 20% used for validation purposes. Moreover, the last ten rows of the dataset will be used as a testing set. We train the models during the training and validation period and then evaluate them during testing. The algorithms that are preferred to implement in this project are Long short-term memories (LSTM), Convolutional neural network (CNN), and Gated Recurrent Units (GRUs).

#### 3.5.1 Long Short-Term Memory

Long Short-Term Memory (LSTM) is an RNN version capable of learning long-term dependencies. Although the construction of LSTMs is similar to that of RNNs, the repeating unit has a significantly different structure, as demonstrated in the Figure below. They feature four neural network layers that interact with each other rather than just one.

An input gate, a forget gate, and an output gate make up a standard LSTM unit. These gates have the mathematical form indicated in the Equations below. These gates control the flow of information. The following are the structure of the LSTM cell.

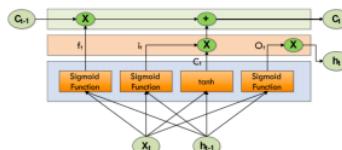


Figure 5: LSTM Cell Structure (Patel et al.)

The following equations summarize a LSTM.

$$i_t = \sigma(x_t V_i + h_{t-1} W_i)$$

$$f_t = \sigma(x_t V_f + h_{t-1} W_f)$$

$$o_t = \sigma(x_t V_o + h_{t-1} W_o)$$

$$\tilde{C} = \tanh(x_t V_g + h_{t-1} W_g)$$

$$188$$
$$C_t = \sigma(f_t * C_{t-1} + i_t * \tilde{C}_t)$$

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where Forget Gate "f" (a neural network with sigmoid), Candidate layer "C`" (a neural network with Tanh), Input Gate "I" (a NN with sigmoid), Output Gate "O" (a NN with sigmoid), Hidden state "H" (a vector), Memory state "C" (a vector),  $x_t$  is input,  $h_{t-1}$  is previous cell output,  $C_{t-1}$  is previous cell memory,  $h_t$  is current cell output,  $C_t$  is current cell memory, and  $W, V$  denotes the weights.

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### 3.5.2 Gated Recurrent Unit

Another RNN variation that solves the vanishing gradient problem is GRU. As introduced by (Cho et al., 2014), a GRU is comparable to an LSTM but contains fewer gates, as seen in Figure 6. It consists of two gates: an update gate and a reset gate. These two gates operate together to govern data flow through the network. The update gate determines how much information from the past needs to be sent to the next step. The reset gate determines the amount of data being forgotten. The formula used by the Gated Recurrent Unit is shown below:

$$43$$
$$u_t = \sigma(V_u x_t + W_u o_{t-1} + b_u)$$

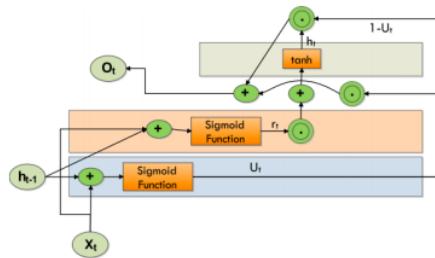
$$r_t = \sigma(V_r x_t + W_r o_{t-1} + b_r)$$

$$i_t = \tanh(V_i x_t + W_i (r_t \odot o_{t-1}) + b_i)$$

$$o_t = u_t \odot o_{t-1} + (1 - u_t) \odot i_t$$

6

Where  $x_t$  is the input,  $o_t$  is the output,  $u_t$  is the update gate output,  $r_t$  is the reset gate output,  $\odot$  denotes the Hadamard product, and  $V, W$ , and  $b$  are the parameters or weight matrices.

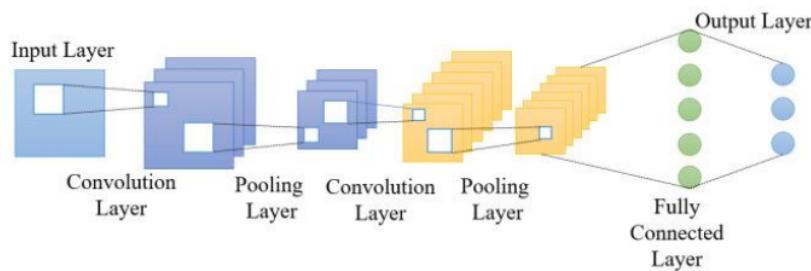


**Figure 6: Structure of a GRU (Patel et al.)**

### 3.5.3 Convolutional Neural Networks

CNN (Convolutional neural network) are a type of neural network classification that has demonstrated high performance in fields such as image recognition. CNN is a neural feed forwarding network with multiple layers (Sharma et al., 2018).

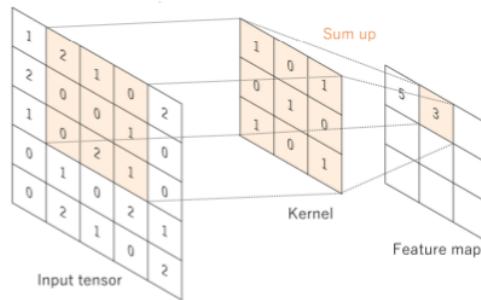
CNN comprises neurons or filters with weights, parameters, and biases that can be adjusted (Lu et al., 2021). Convolutional, pooling, and fully connected layers make up CNN's structure. The feature extraction part of the CNN is where the input from each neuron is associated with the previous layer's local receptive field; the feature mapping part is where the input from each neuron is associated with the previous layer's local receptive field. In contrast to traditional recognition algorithms with complex extraction processes (Chen et al., 2014), CNN integrates extraction and classification in a single stage. Figure 7 illustrates the overall architecture of CNN.



**Figure 7: Architecture of the CNN**

## Convolution Layer

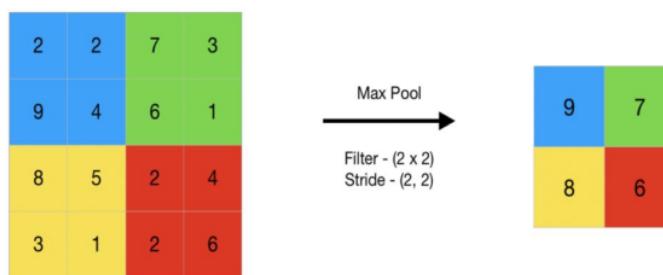
The convolutional layer is the central part of a Convolutional network that performs the most computational elevation. The goal of the convolution layer is to extract key features from image input data (Zhu et al., 2017). Convolution preserves the spatial relationship between pixels by learning image properties with tiny input squares. To convert the image into input, a variety of learning neurons can be used. This produces an activation map or map on the output image, which is then fed as input data into the next convolution layer, as shown in Figure 8 (Zhang et al., 2017).



**Figure 8: Convolution-Layer**

## Pooling Layer

The pooling layer, as represented in Figure 9, decreases the dimension of each activation map while keeping the essential information. The input photos are divided into rectangles that do not overlap. Each area will be sampled by a nonlinear activity such as limit or average (Albawi et al., 2017). This layer achieves more generalisation and faster integration and is more resistant to translation and distortion.



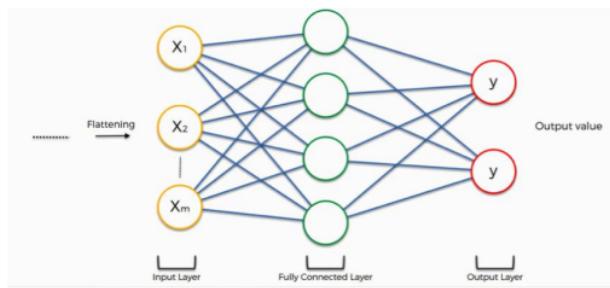
**Figure 9: Pooling Layer**

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### Fully Connected-Layer

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The last few years of the network are made up of a fully-connected layer (shown in Figure 10), which is a feed-forward neural network. The entrance to a fully-connected layer is the output of the final pooling or convolution layer, which is flattened and then entered into a fully connected layer (Li & Zhang, 2020).



**Figure 10: Fully Connected-Layer**

### 3.6 Model Training and Development

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Keras is a high-level neural network library that works on top of TensorFlow. TensorFlow is an open-source end-to-end platform and library for different machine learning tasks. Keras and TensorFlow will be used to define the neural network model, such as determining the activation function and the number of nodes used as input variables for LSTM, CNN, and GRUs architecture for all metaverse-based cryptocurrencies datasets. The model after that is complied with and trained by using Keras with different optimisers, learning rates, epochs and batches. The hyperparameter tuning process runs experiments with different optimisers, learning rates, epochs, and batches to determine optimised models with the highest performance and accuracy.

### 3.7 Model Evaluation

For regression method evaluation metrics, RMSE (Root-mean-square deviation), MAE (mean absolute error), MSE (mean square Error), and MAPE (mean absolute

percentage error) are used to evaluate the efficiency and performance of the machine learning model toward the metaverse-based cryptocurrencies price.

<sup>39</sup> The MAE represents the average of the absolute difference between the actual and predicted values in the dataset. MSE represents the average of the squared difference between the original and predicted values in the data set. RMSE is the square root of the Mean Squared error. MAE measures the average of the residuals in the dataset, whereas MSE and RMSE measure the residuals' variance and the standard deviation of residuals. Mean absolute percentage error (MAPE) means or the average of the absolute percentage errors of forecasts. The lower value of MAE, MSE, RMSE, and MAPE implies higher accuracy of a regression model. The different models are compared with the optimal tested hyperparameter to evaluate the best model suitable for the metaverse-cryptocurrencies prediction. The metaverse cryptocurrencies' MAE, MSE, RMSE, and MAPE values will be tabulated in the tables. In these metrics, MAPE will use as the primary metrics as the MAPE, where MAPE allows the error to be compared across data with different scales that are favoured to the comparison between the different metaverse cryptocurrencies.

$$MAE = \frac{1}{n} \sum_{i=1}^n |x_i - \bar{x}|$$

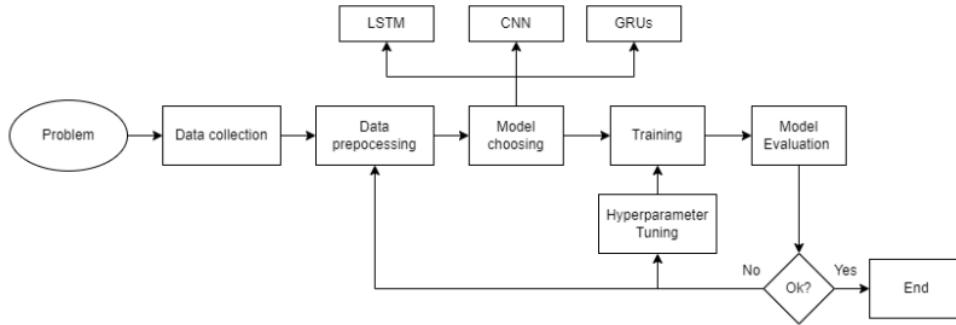
$$MSE = \frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^2$$

$$RMSE = \sqrt{\frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^2}$$

$$MAPE = \frac{1}{n} \sum_{i=1}^n \left| \frac{x_i - \bar{x}}{\bar{x}} \right|$$

<sup>6</sup> where  $X_i$  represents the predicted price,  $\bar{X}$  represents the actual price and  $N$  is total number of observations.

### 3.8 Overall Flow of Activities



**Figure 11: Overall Flow of Activities**

### 3.9 Conclusion

In conclusion, chapter 3 describes the methodology's overview, implementation environment and hardware specification, type of dataset selected, and the feature of the data. The project methodology is explained explicitly throughout the chapter, including all stages of the machine learning framework for the metaverse cryptocurrencies implemented in the preliminary experiment.

## CHAPTER 4

### EXPERIMENTAL DESIGN

#### 4.1 Introduction

This section introduces the experimental design of the three proposed models for the price prediction of three different metaverse cryptocurrencies, which are Smooth Love Potion (SLP), Sandbox (SAND) and Decentraland (MANA), by using different input features in the three different experiments. The proposed models are built separately by Convolutional Neural Networks architecture, Long Short-Term Memory and Gated recurrent unit and the architecture of the proposed models are described in this section.

RNNs are built in a way that will allow them effectively analyze sequence data. They have a type of memory called sequential memory. Their structure is such that their output is a combination of current inputs and information learnt from prior inputs and outputs. As a result, they are effective at sequence-related tasks such as time-series prediction. However, they suffer from the vanishing gradient problem, making them more difficult to train. Both LSTM and GRU are RNN variations meant to avoid the vanishing gradient problem that RNNs faces. Many prior studies have demonstrated the superiority of LSTM and GRU in time-series prediction in traditional cryptocurrencies. Convolutional Neural Network (CNN) models are mainly used for two-dimensional arrays like image data. Furthermore, in most of the sequences in traditional cryptocurrency prediction, CNN models are normally used for binary classification instead of regression to determine the buy-and-hold decision instead of predicting the movement and the price of the cryptocurrencies. However, CNN can be applied with regression data analysis for time series problems such as metaverse

cryptocurrencies prediction with to output regression outputs instead of the class output.

Furthermore, data feature engineering is also discussed in this section about the algorithm involved in data and feature engineering for both SAND, SLP and MANA experiments. The parameter and architecture of the three proposed models are also discussed in this section. At the end of this section, the experiment set up for both three experiments are described in diagram form.

## 4.2 Data and Feature Engineering

The first step is preparing the data and making it suitable for input to the three models. The datasets of three metaverse cryptocurrencies which are Sandbox with labelled SAND (shown in Figure 12 below), Smooth Love Potion with labelled SLP (shown in Figure 13 below), and Decentraland with labelled SAND (shown in Figure 14 below), are used are the classical financial dataset which consists of 5 features that are implicit discussed in table 3, which are Open, High, Low, Close, Adjusted Close Price and Volume.

Date	Open	High	Low	Close	Adj Close	Volume
2020-08-14	0.086577	0.086577	0.059597	0.065645	0.065645	118988161
2020-08-15	0.066077	0.069509	0.048985	0.050964	0.050964	36213441
2020-08-16	0.051438	0.069508	0.048064	0.060847	0.060847	33023213
2020-08-17	0.060847	0.065073	0.052525	0.053999	0.053999	11686493
2020-08-18	0.053784	0.060990	0.050675	0.051700	0.051700	7401293
...	...	...	...	...	...	...
2022-04-13	2.781983	2.886945	2.751847	2.869923	2.869923	321784424
2022-04-14	2.869366	2.916186	2.714203	2.780882	2.780882	349909147
2022-04-15	2.781060	2.820187	2.755915	2.803639	2.803639	189256519
2022-04-16	2.803614	2.901280	2.777383	2.822680	2.822680	234480315
2022-04-17	2.820111	2.820111	2.781153	2.790278	2.790278	176793328

612 rows x 6 columns

**Figure 12: SAND Dataset**

Date	Open	High	Low	Close	Adj Close	Volume
2020-07-08	0.199600	0.200201	0.109705	0.110012	0.110012	8412
2020-07-09	0.110270	0.149273	0.062864	0.091263	0.091263	5864
2020-07-10	0.091247	0.104638	0.045408	0.055206	0.055206	302
2020-07-11	0.055206	0.089824	0.023832	0.033257	0.033257	380
2020-07-12	0.033253	0.033525	0.018149	0.018416	0.018416	42
...	...	...	...	...	...	...
2022-04-13	0.016956	0.017662	0.016659	0.017561	0.017561	195753852
2022-04-14	0.017563	0.018326	0.016753	0.017127	0.017127	214228125
2022-04-15	0.017128	0.017279	0.016853	0.017239	0.017239	107932100
2022-04-16	0.017242	0.017618	0.016952	0.017152	0.017152	128101400
2022-04-17	0.017156	0.017343	0.017092	0.017194	0.017194	110862176

649 rows x 6 columns

**Figure 13: SLP Dataset**

Date	Open	High	Low	Close	Adj Close	Volume
2017-11-09	0.014329	0.016111	0.013886	0.015130	0.015130	653800
2017-11-10	0.015162	0.015734	0.012645	0.012940	0.012940	296429
2017-11-11	0.013201	0.013616	0.011758	0.011979	0.011979	237865
2017-11-12	0.011975	0.011975	0.010125	0.010505	0.010505	242761
2017-11-13	0.010628	0.011660	0.010628	0.011330	0.011330	225836
...	...	...	...	...	...	...
2022-04-13	2.153283	2.212506	2.113025	2.201286	2.201286	216991854
2022-04-14	2.200854	2.235230	2.100408	2.117604	2.117604	269798320
2022-04-15	2.117844	2.152222	2.107485	2.143937	2.143937	201367474
2022-04-16	2.143889	2.184819	2.117178	2.152566	2.152566	159910112
2022-04-17	2.154083	2.154435	2.125707	2.133954	2.133954	125790432

1621 rows x 6 columns

**Figure 14: MANA Dataset**

The initial rows and columns for the SAND dataset, SLP dataset and MANA dataset are recorded as 612 rows, 649 rows and 1621 rows, and the columns for both three datasets are the same, which are six columns. The SAND dataset recorded the metaverse cryptocurrencies' time series data with five features discussed in table 3 starting from the release date, which is 14 August 2020, until 17 April 2020. The SLP dataset recorded the metaverse cryptocurrencies' time series data with five features discussed in table 4 starting from the release date, which is 8 July 2020,

until 17 April 2020. The MANA dataset recorded the metaverse cryptocurrencies' time series data with five features discussed in table 3 starting from the release, which is 8 November 2017, until 17 April 2020.

The rows in a time-series data type, called elements, each represent one or more data values for a specific time stamp. The column indicates the features of the metaverse cryptocurrencies data, which are Open, High, Low, Close, Adjusted Close Price and Volume. The column 'Adjusted Close Price' feature will be eliminated from the dataset as the data is the same for the closing price 'Close' since cryptocurrencies do not undergo stock splits dan dividend distributions. The previous closing price labelled 'Pre\_Close' has been added to the dataset as the new feature. This feature indicates the last closing price of the datasets with a timestamp minus one.

We added five additional features that we considered significant based on our domain knowledge and their significance in previous research into the dataset. The dataset consisted of technical indicators commonly used in the stock and Foreign Exchange (Forex) market trade. The additional features are included the differences between the highest and the lowest price at which a currency is traded on a certain trading day (H-L), differences between the first price and the last price at which a currency is traded on a certain trading day (O-C), the Simple Moving Average of past seven days (SMA\_7), the Exponential Moving Average of past seven days (EMA\_7) and the Relative Strength Index of past 7days (rsi\_7).

The SMA\_7 calculates the average of seven days of the closing price. It averages the closing prices for the first seven days as the first data point. The following data point would drop the earliest price, add the price on day 7, take the average, and so on. Likewise, a 7-day moving average would accumulate enough data to average seven consecutive days of data on a rolling basis. The formula for SMA is shown below:

$$SMA = \frac{A_1 + A_2 + A_n}{n}$$

87

Where  $A_n$  is the closing price of the metaverse cryptocurrencies at period  $n$ ,  $n$  is the number of total periods.

The exponential moving average (EMA) is a technical chart indicator that follows the price of the stock or commodity over time. The EMA, as opposed to the simple moving average (SMA), is a weighted moving average (WMA) that lends greater weight or relevance to recent price data. The EMA is intended to improve on the concept of the SMA by assigning more weight to the most recent price data, which is seen to be more relevant than older data. Because new data bears more weight, the EMA reacts to price fluctuations faster than the SMA. The EMA\_7 is a seven-day-moving average that places a greater weight and significance on the most recent data points. The formula for EMA is shown below:

$$EMA = Price(t) \times k + EMA(y) \times (1 - k)$$

Where  $t$  is today,  $y$  is yesterday,  $N$  is the number of days in EMA and  $k=2\div(N+1)$ .

50

The relative strength index (RSI) is a momentum indicator used in technical analysis that examines the degree of recent closing price fluctuations to determine if a stock or other asset is overbought or oversold. It is common to be used in the stock and forex trade.

8

The average gain or loss used in the calculation is the average percentage gain or loss during a look-back period. The formula uses a positive value for the average loss. Periods with price losses are counted as 0 in the calculations of average gain, and periods when the price increases are counted as 0 for the analysis of average losses. The rsi\_7 means the average percentage gain or loss during the past seven days. The formula for RSI is shown below:

$$RSI_{step1} = 100 - \left[ \frac{100}{1 + \frac{Average\ gain}{Average\ loss}} \right]$$

$$RSI_{step2} = 100 - \left[ \frac{100}{1 + \frac{(Previous\ Average\ Gain \times 6) + Current\ Gain}{(Previous\ Average\ Gain \times 6) + Current\ Loss}} \right]$$

8

The average gain or loss used in the calculation is the average percentage gain or loss during a look-back period. The formula uses a positive value for the average loss. Periods with price losses are counted as 0 in the calculations of average gain, and periods when the price increases are counted as 0. After the addition of 6 new features and the elimination of the "Adjusted Closing price, both three datasets have 11 columns which indicate 11 features. For example, the SAND datasets below have 612 rows and 11 columns. The Pre\_Close column has a null value at the first row for both datasets because the Pre\_Close is made up of the Close column by shifting down 1 column. The "rsi\_7" column has six null values because the seven days relative strength index makes use of the recent six closing prices to predict the next days day's relative strength index. Since the null values columns are comparatively small in both three datasets, the ways used to handle missing values are by deleting the rows or columns having null values.

Date	Open	High	Low	Close	Volume	Pre_Close	H-L	O-C	SMA_7	rsi_7	EMA_7
2020-08-14	0.086577	0.086577	0.059597	0.065645	118988161	NaN	0.026980	0.020932	0.065645	NaN	0.065645
2020-08-15	0.066077	0.069509	0.048985	0.050964	36213441	0.065645	0.020524	0.015113	0.058304	NaN	0.057256
2020-08-16	0.051438	0.069508	0.048064	0.060847	33023213	0.050964	0.021444	-0.009409	0.059152	NaN	0.058809
2020-08-17	0.060847	0.065073	0.052525	0.053999	11686493	0.060847	0.012548	0.006848	0.057864	NaN	0.057050
2020-08-18	0.053784	0.060990	0.050675	0.051700	7401293	0.053999	0.010315	0.002084	0.056631	NaN	0.055296
...	...	...	...	...	...	...	...	...	...	...	...
2022-04-13	2.781983	2.886945	2.751847	2.869923	321784424	2.782421	0.135098	-0.087940	2.886363	40.236566	2.909637
2022-04-14	2.869366	2.916186	2.714203	2.780882	349909147	2.869923	0.201983	0.088484	2.843185	36.188051	2.877448
2022-04-15	2.781060	2.820187	2.755915	2.803639	189256519	2.780882	0.064272	-0.022579	2.829312	38.046757	2.858996
2022-04-16	2.803614	2.901280	2.777383	2.822680	234480315	2.803639	0.123897	-0.019066	2.803156	39.759602	2.849917
2022-04-17	2.820111	2.820111	2.781153	2.790278	176793328	2.822680	0.038958	0.029833	2.788510	37.690803	2.835007

612 rows x 11 columns

**Figure 15: Null values Inside the SAND Dataset**

After removing the missing values column, the current rows and columns for the SAND dataset, SLP dataset and MANA dataset are recorded as 606 rows, 643 rows

and 1615 rows, and the columns for both datasets are the same, which are six columns. The current SAND dataset (shown in Figure 16) recorded the metaverse cryptocurrencies time series data with 11 features discussed in table 4 starting from the release date, which is 20 August 2020, until 17 April 2020. The final SLP dataset (shown in Figure 17) recorded the data with five features discussed in table 4 starting from its release date, which is 14 July 2020, until 17 April 2020. The final MANA dataset (shown in Figure 18) recorded the data with 11 features discussed in table 4 starting from its release date, 15 November 2017, until 17 April 2020.

Date	Open	High	Low	Close	Volume	Pre_Close	H-L	O-C	SMA_7	rsi_7	EMA_7
2020-08-20	0.052095	0.057325	0.050800	0.053648	7332475	0.052095	0.006525	-0.001553	0.055557	36.094661	0.054128
2020-08-21	0.053644	0.053738	0.044235	0.044235	5121097	0.053648	0.009503	0.009409	0.052498	23.308807	0.051380
2020-08-22	0.044395	0.049011	0.040692	0.046011	4347394	0.044235	0.008319	-0.001616	0.051791	28.856159	0.049928
2020-08-23	0.045990	0.048237	0.041965	0.044007	3114426	0.046011	0.006272	0.001963	0.049385	26.347291	0.048360
2020-08-24	0.043902	0.053543	0.042178	0.051299	7868186	0.044007	0.011365	-0.007397	0.048999	46.203257	0.049127
...	...	...	...	...	...	...	...	...	...	...	...
2022-04-13	2.781983	2.886945	2.751847	2.869923	321784424	2.782421	0.135098	-0.087940	2.886363	40.236566	2.909637
2022-04-14	2.869366	2.916186	2.714203	2.780882	349909147	2.869923	0.201983	0.088484	2.843185	36.188051	2.877448
2022-04-15	2.781060	2.820187	2.755915	2.803639	189256519	2.780882	0.064272	-0.022579	2.829312	38.046757	2.858996
2022-04-16	2.803614	2.901280	2.777383	2.822680	234480315	2.803639	0.123897	-0.019066	2.803156	39.759602	2.849917
2022-04-17	2.820111	2.820111	2.781153	2.790278	176793328	2.822680	0.038958	0.029833	2.788510	37.690803	2.835007

606 rows x 11 columns

**Figure 16: Final SAND Dataset**

Date	Open	High	Low	Close	Volume	Pre_Close	H-L	O-C	SMA_7	rsi_7	EMA_7
2020-07-14	0.012000	0.076397	0.011938	0.034327	419	0.011982	0.064459	-0.022327	0.050638	27.681177	0.036470
2020-07-15	0.034318	0.034480	0.010670	0.010735	79	0.034327	0.023810	0.023583	0.036455	20.642657	0.029320
2020-07-16	0.010729	0.010755	0.009543	0.009627	35	0.010735	0.001212	0.001102	0.024793	20.359012	0.023997
2020-07-17	0.009628	0.009658	0.009562	0.009590	35	0.009627	0.000096	0.000038	0.018276	20.348119	0.020181
2020-07-18	0.009594	0.011825	0.009574	0.011774	42	0.009590	0.002251	-0.002180	0.015207	23.178636	0.017986
...	...	...	...	...	...	...	...	...	...	...	...
2022-04-13	0.016956	0.017662	0.016659	0.017561	195753852	0.016955	0.001003	-0.000605	0.018427	37.914164	0.018445
2022-04-14	0.017563	0.018326	0.016753	0.017127	214228125	0.017561	0.001573	0.000436	0.017850	35.801746	0.018116
2022-04-15	0.017128	0.017279	0.016853	0.017239	107932100	0.017127	0.000426	-0.000111	0.017545	36.860883	0.017897
2022-04-16	0.017242	0.017618	0.016952	0.017152	128101400	0.017239	0.000666	0.000090	0.017231	36.317886	0.017710
2022-04-17	0.017156	0.017343	0.017092	0.017194	110862176	0.017152	0.000251	-0.000038	0.017078	36.841893	0.017581

643 rows x 11 columns

**Figure 17: Final SLP Dataset**

Date	Open	High	Low	Close	Volume	Pre_Close	H-L	B-C	SMA_7	rsi_7	EMA_7
2017-11-15	0.011461	0.012014	0.011398	0.012002	283268	0.011419	0.000616	-0.000541	0.012186	33.965216	0.011807
2017-11-16	0.012013	0.012595	0.011742	0.011793	357512	0.012002	0.000853	0.000220	0.011710	31.878810	0.011803
2017-11-17	0.011729	0.012085	0.011187	0.012028	268762	0.011793	0.000898	-0.000299	0.011579	36.958740	0.011864
2017-11-18	0.012021	0.013352	0.011435	0.013019	370149	0.012026	0.001917	-0.000998	0.011728	53.879565	0.012170
2017-11-19	0.012934	0.013975	0.012661	0.013099	379424	0.013019	0.001314	-0.000165	0.012099	55.016698	0.012413
...	...	...	...	...	...	...	...	...	...	...	...
2022-04-13	2.153283	2.212506	2.113025	2.201286	216991854	2.153636	0.099481	-0.048003	2.243642	37.935015	2.251587
2022-04-14	2.200854	2.235230	2.100408	2.117604	269798320	2.201286	0.134822	0.083250	2.200956	33.194641	2.218091
2022-04-15	2.117844	2.152222	2.107485	2.143937	201367474	2.117604	0.044737	-0.026093	2.183354	36.124984	2.199553
2022-04-16	2.143889	2.184819	2.117178	2.152566	159910112	2.143937	0.067641	-0.008677	2.156682	37.178455	2.187806
2022-04-17	2.154083	2.154435	2.125707	2.133954	125790432	2.152566	0.028728	0.020129	2.136927	35.696953	2.174343

1615 rows x 11 columns

**Figure 18: Final MANA dataset**

6 After that, the continuous step is to prepare the data and make it suitable for

input to the model. We will use the different dependent features to forecast the target variable through the experiments discussed in the later session. In all experiments that are done in the below sections, the dependent features vary when fitting to the model. The target features 'Close' is always the same to determine the predictive power of the different dependent features to predict the closing price. After the feature selection steps, the min-max normalization method is used for the data normalization to convert the values of the dependent features to the target features in the range of 0 to 1. The min-max normalization formula is shown below:

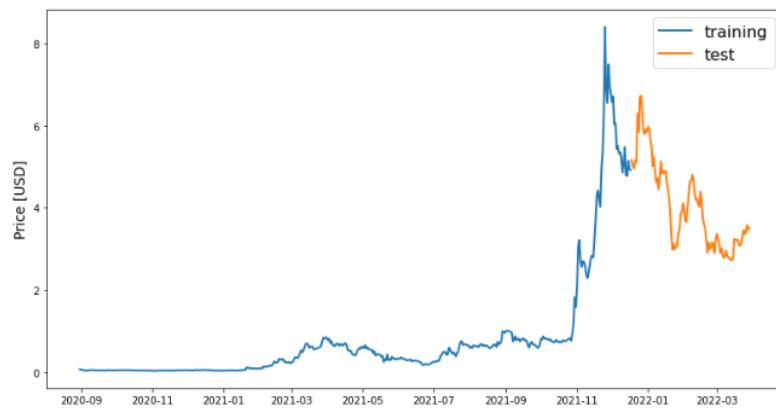
$$x' = \frac{x - \min(x)}{\max(x) - \min(x)}$$

63 Where x is an original value, x' is the normalized value.

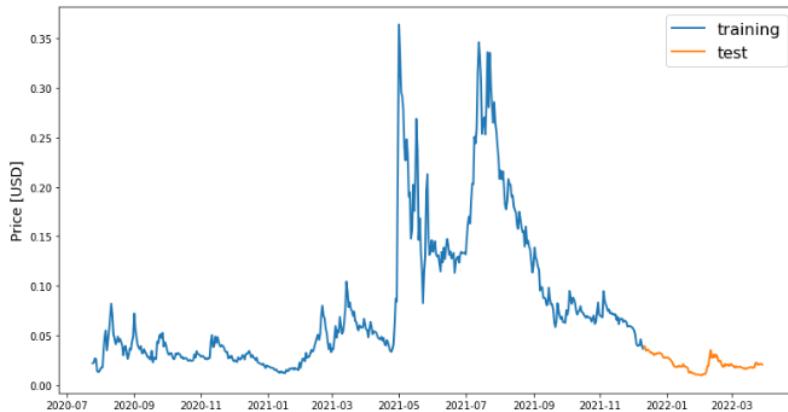
3 The dependent features used in the target features were bifurcated into

training & validation with an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes based on the length of the dataset. The predicted horizon is also the same for both three experiments, which are ten days. The look-back period for the three experiments is the same: ten days, meaning the last ten days' dependent features are used to predict the next ten days' closing prices. For example, after the data preprocessing step, the SAND datasets have the first 474 rows as training datasets, and the left 102 rows are for the validation datasets. For

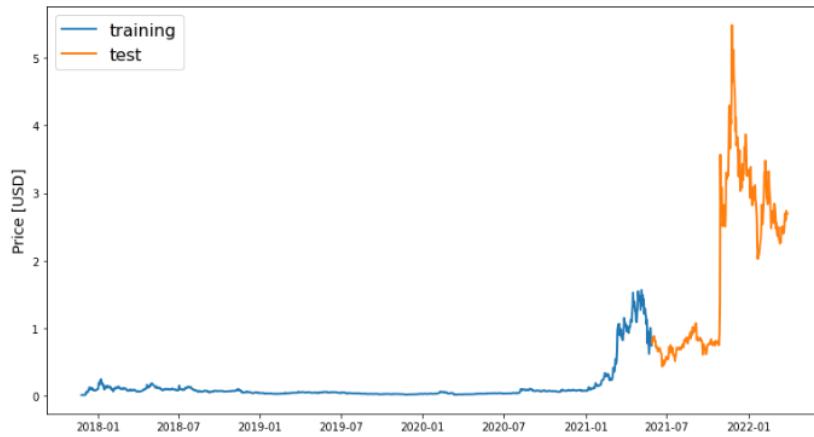
SLP datasets, the first 504 rows are training datasets, and the remaining 109 are for the validation datasets. For MANA datasets, the first 504 rows as training datasets and the left 109 rows are for the validation datasets. The last ten days after the three data sets are not fed into the models as the usage of testing data and check the prediction against it by visualizing the actual and predicted values. The visualization for cryptocurrency bifurcation based on training & validation data can be seen in Figure 19, Figure 20 and Figure 21, shown below.



**Figure 19: Dataset Bifurcation for SAND into Training and Validation**



**Figure 20: Dataset Bifurcation for SLP into Training and Validation**



**Figure 21: Dataset Bifurcation for MANA into Training and Validation**

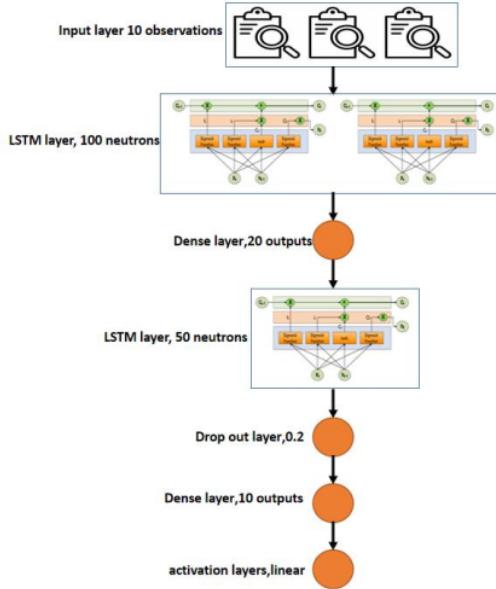
#### 171 4.3 Model Design

After the data preprocessing, the dataset with the selected dependent feature and target feature can be fed separately to the three models discussed later. The algorithms used for the metaverse cryptocurrencies prediction are LSTM, GRUs, and CNN models. The sections below discuss the architecture of LSTM, GRUs, and CNN proposed models. The parameters used for these three models are standardized, as shown in the table below.

**Table 4: Parameter Value of LSTM, GRUs and CNN Models**

Parameter	Value
epochs	50
batch size	32
Loss function	Mean square error
optimizer	Adam

### 4.3.1 LSTM Model



**Figure 22: The Architecture of LSTM Model**

The LSTM model, as shown in Figure 22, adapts the LSTM model developed by Y. Indulkar (2021). The researcher employs one layer of LSTM with 100 neurons, a dropout layer with a dropout value of 0.2, and a final dense layer with a Linear activation function to produce one output for the prediction value. Our model contains one input layer with 100 LSTM input nodes connected to a dense layer with 20 outputs and then to a dropout layer with a dropout value of 0.2 to prevent overfitting of the model, which is densely connected to the final layer with a linear activation function. The optimizer employed for the model was Adam, and the loss function was MSE (Mean Squared Error). The model was fit to the training data using 50 epochs and 32 batches, respectively. The Adam optimizer can be understood through the below equations.

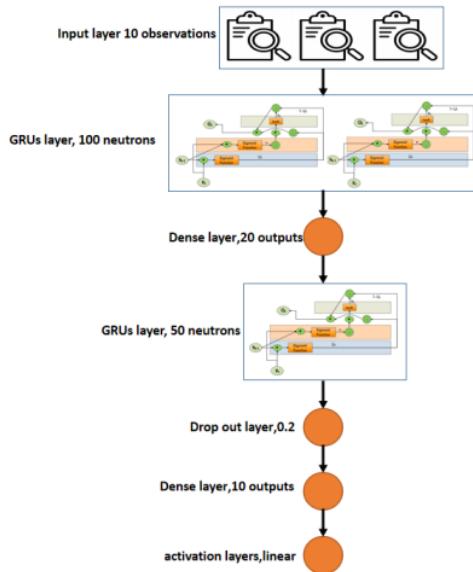
$$\theta_{t-1} = \theta_t - \frac{\eta}{\sqrt{v_t + \epsilon}} \widehat{m}_t$$

$$\widehat{m}_t = \frac{m_t}{1 - \beta_2^t}$$

$$\widehat{V}_t = \frac{v_t}{1 - \beta_2^t}$$

Where, the  $m_t$  &  $v_t$  are the values of vectors that are initialized to 0's. Further, the biases in the optimizer can be seen in respectively,  $\eta$  is the learning rate.

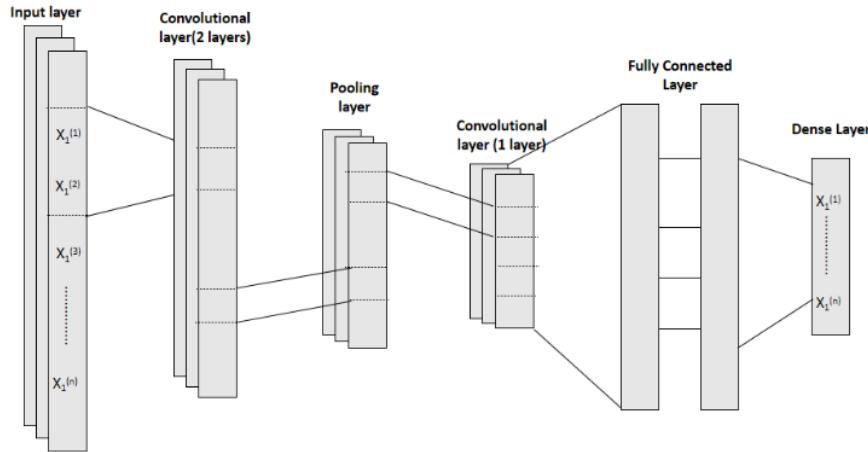
#### 4.3.2 GRUs model



**Figure 23: The Architecture of GRUs Model**

Similarly, we construct the GRUs model shown in Figure 23 by changing the LSTM layers to GRUs layers. GRUs model contains one input layer with 100 GRUs input nodes connected to a dense layer with 20 outputs and then to a dropout layer with a dropout value of 0.2 to prevent overfitting of the model, which is densely connected to the final layer with a linear activation function. The optimizer employed for the model was Adam, and the loss function was MSE (Mean Squared Error). The model was fit to the training data using 50 epochs and 32 batches, respectively.

### 4.3.3 CNN model

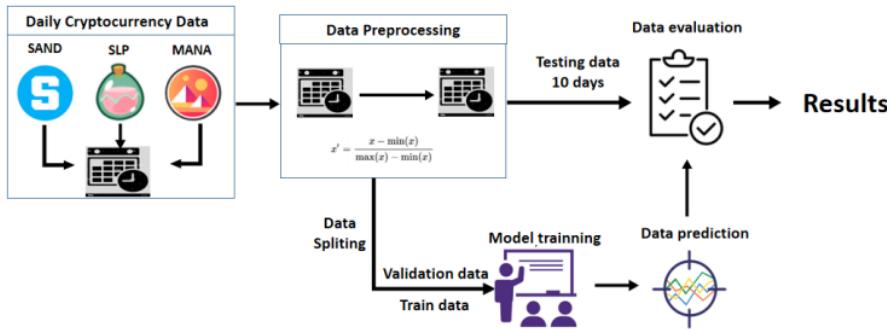


**Figure 24: The Architecture of CNN Model**

The CNN model, as shown in Figure 24, is an adaptation of the CNN model developed by Chen, S., & He, H. (2018). Since the data of our input dataset belongs to 1D time-series data, the convolutional function that has been used is "Conv1D". A large number of convolutional layers may result in complex computation and gradient vanishing or diffusion, whereas a limited number of convolutional layers may produce unreliable results. Therefore, three layers of convolutional layers are chosen to strike a balance between the speed of computing and the efficacy of our model. As shown in the architecture of the CNN model above, the input layers are connected to the two layers of convolutional layers. The convolutional layers are connected to the pooling layers to reduce the dimension of the activation map while keeping the essential information. After that, the pooling layers are connected to a convolutional layer. The size of the filter of Conv1D is 32, 64 and the first two convolutional layers and 128 for the others. The convolutional layer is flattened and connected to the fully connected layer. The fully connected layer consists of 1 dense layer with 512 neurons and a 0.2 drop-out layer. The fully connected layer is further connected with the dense layer with an output size of 10. The size of kernels in the pooling layer and both three convolutional layers is 1. The optimizer employed for the model was Adam, and the loss function was MSE (Mean Squared Error).

#### 4.4 Model Evaluation

The loss curve is observed after feeding the dependent features into the three models separately. The testing data for the last ten days and check the prediction against it by visualizing the actual and predicted values. Finally, the result is evaluated with standard performance metrics. The overall system architecture is shown below:

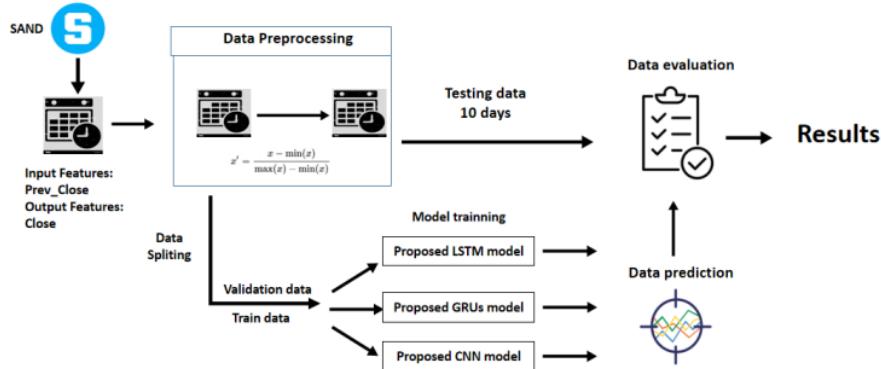


**Figure 25: System Architecture**

#### 4.5 Experiments Setup

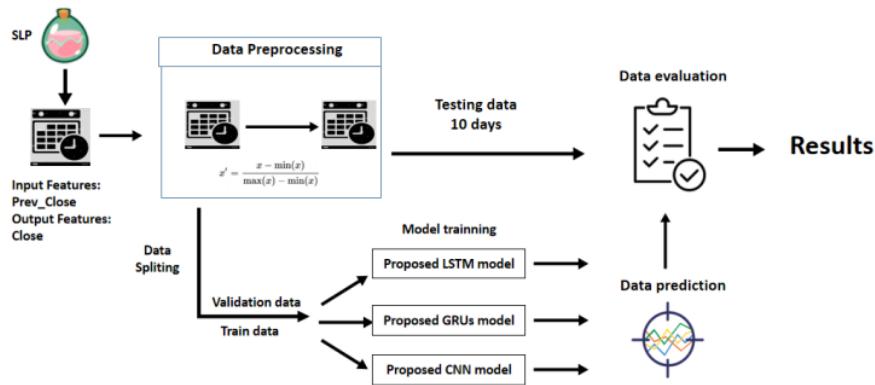
The experiments are setup up to compare the predictive power of the 11 dependent features, which are Open, High, Low, Close, Volume, Pre\_Close, H-L, O-C, SMA\_7, rsi\_7 and EMA\_7, towards the target and predictive variable. To check the predictive power of different features towards the target variables with three cryptocurrencies, SAND, SLP and MANA, the three experiments are set up with the various input variables.

#### 4.5.1 Experiments 1 Setup

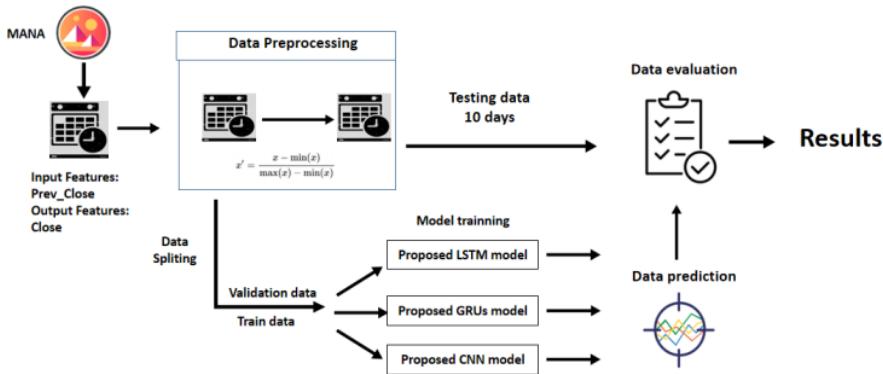


**Figure 26: Experiments 1 Setup for SAND**

Experiment 1 is set up like the diagram above for the SAND metaverse cryptocurrency. The input feature is Pre\_Close which means the Previous Closing Price, and the output feature and variable is Close, which means the closing price. The importance of experiment 1 is to check the performance and efficiency of using previous closing price as an input variable to predict the next ten days' closing price of the metaverse cryptocurrencies. After processing the data preprocessing and feature selection, the data is split as 80-20 ratio, 80 % was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compared with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The same procedure will be repeated using SLP and MANA datasets shown in Figures 27 and 28 below.

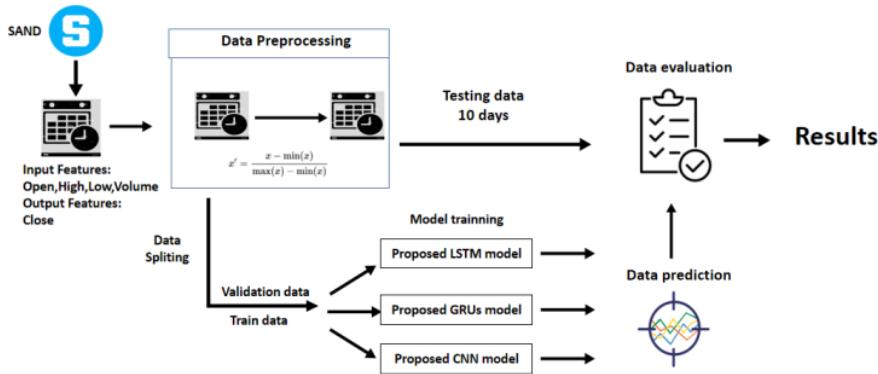


**Figure 27: Experiments 1 Setup for SLP**



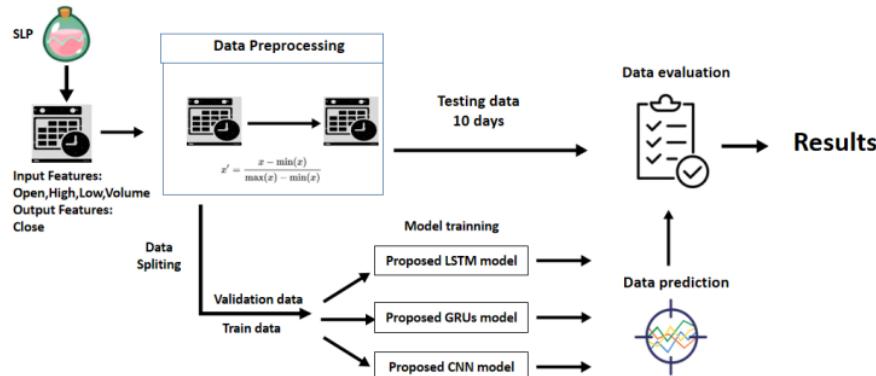
**Figure 28: Experiments 1 Setup for MANA**

#### 4.5.2 Experiments 2 Setup

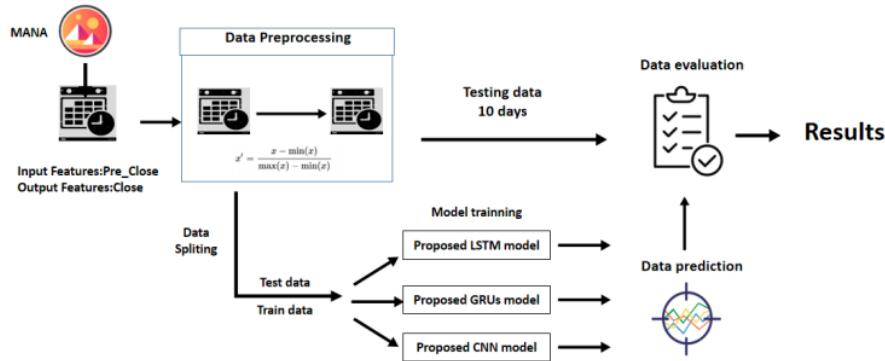


**Figure 29: Experiments 2 Setup for SAND**

Experiment 2 is set up like Figure 29 above for the SAND metaverse cryptocurrency. The dataset used is classical OHLCV datasets which are always used for the cryptocurrency trade. In this case, the input features are Open, High, Low and Volume, which means opening price, highest price, lowest price and total quantity of contracts traded of the time interval. The output feature and variable is Close, which means the closing price. Experiment 2 is to check the performance and efficiency of using Open, High, Low and Volume as an input variable to predict the next 10 days closing price of the metaverse cryptocurrencies. After processing the data preprocessing and feature selection, the data is split as 80-20 ratio, 80 % was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The same procedure will be repeated using SLP and MANA datasets shown in Figures 30 and 31 below.

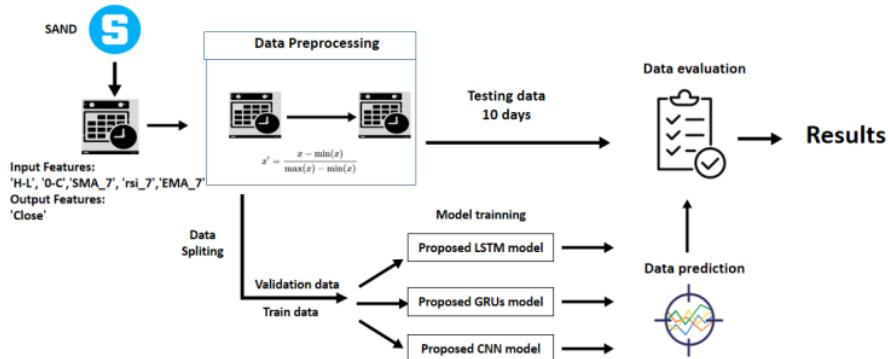


**Figure 30: Experiments 2 Setup for SLP**



**Figure 31: Experiments 2 Setup for MANA**

#### 4.5.3 Experiments 3 Setup



**Figure 32: Experiments 3 Setup for SAND**

Experiment 3 is set up like the Figure 32 above for the SAND metaverse <sup>24</sup>. The input features are differences between the highest and the lowest price at which a currency is traded on a particular trading day (H-L), <sup>123</sup> differences between the first price and the last price at which a currency is traded on a particular trading day (O-C), the Simple Moving Average of past 7 days (SMA\_7), the Exponential Moving Average of past 7 days (EMA\_7) and the Relative Strength Index of past 7days (rsi\_7). The output feature and variable is Close, which means the closing price. The importance of experiment 3 is to check the performance and efficiency of using these new generated technical indicators which are 'H-L', 'O-C', 'SMA\_7', 'EMA\_7' and 'rsi\_7' as input variables to predict the next 10 days closing price of the metaverse cryptocurrencies. After processing the data preprocessing and

<sup>3</sup> feature selection, the data is split as 80-20 ratio, 80 % was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrencies price and compare with the actual cryptocurrencies price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables.

<sup>4</sup> MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The same procedure will be repeated using SLP and MANA datasets shown in Figures 33 and 34 below.

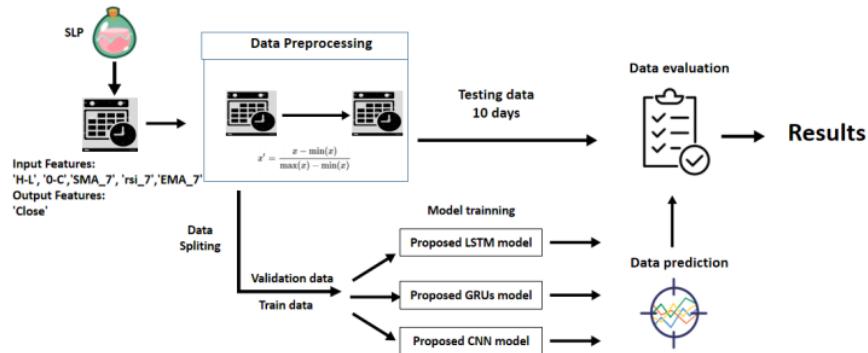


Figure 33: Experiments 3 Setup for SLP

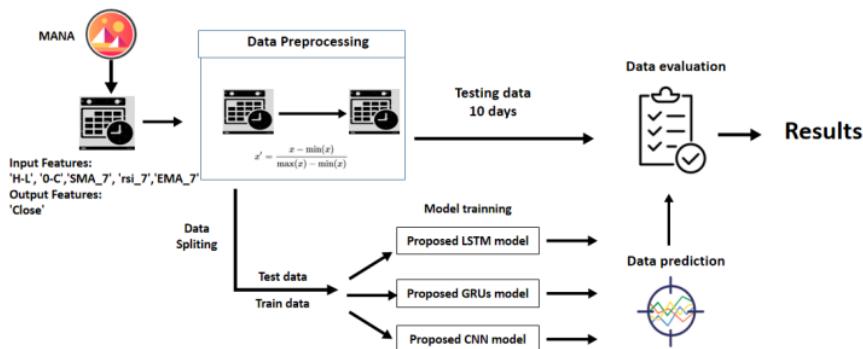
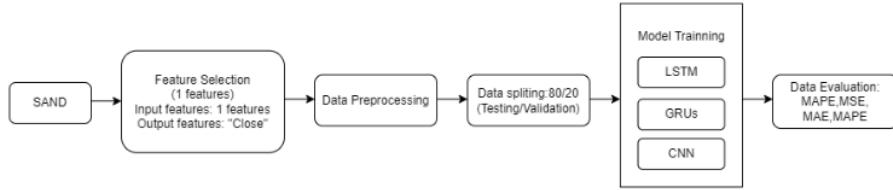


Figure 34: Experiments 3 Setup for MANA

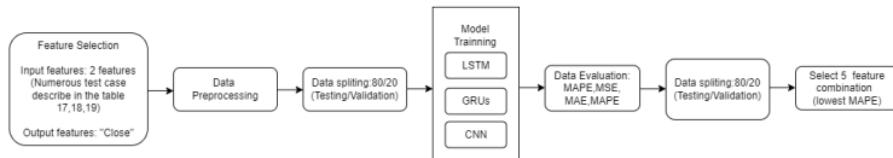
#### 4.5.4 Experiments 4 Setup



**Figure 35:Experiments 4 Setup**

Experiment 4 is set up like Figure 35 above for the SAND metaverse cryptocurrency. The input features using one feature from "Open", "High", "Low", "Volume", "Pre\_Close", "H-L", "0-C", "SMA\_7", "rsi\_7", and "EMA 7". There are 10 test cases for experiment 4. The output feature "Close", which means the closing price. The importance of experiment 4 is to check the performance and efficiency of these ten dependent variables when feeding them individually without combination to predict the next 10 days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split an 80-20 ratio, 80 % was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales.

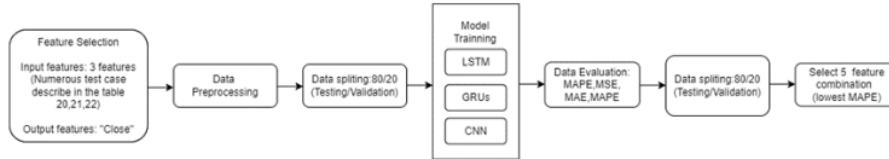
#### 4.5.5 Experiments 5 Setup



**Figure 36: Experiments 5 Setup**

Experiment 5 is set up like Figure 36 above for the SAND metaverse cryptocurrency. The input features using two dependent features from "Open", "High", "Low", "Volume", "Pre\_Close", "H-L", "O-C", "SMA\_7", "rsi\_7", and "EMA 7". There are 45 test cases for experiment 5 that are tabulated in tables 17, 18 and 19 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 5 is to check the performance and efficiency of two features by testing every possible combination of the two features using the grid search method to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 two-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 6.

#### 4.5.6 Experiments 6 Setup

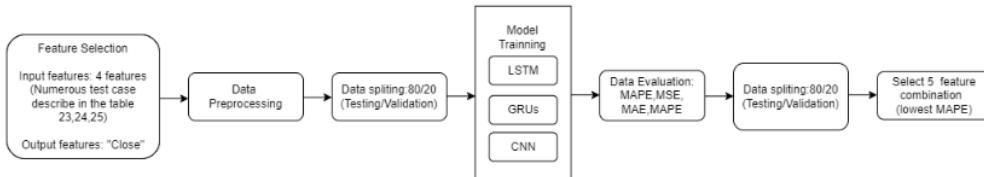


**Figure 37: Experiments 6 Setup**

Experiment 6 is set up like Figure 37 above for the SAND metaverse cryptocurrency. The input features are three feature-combinations using adding one more feature individually to the five selective two-feature combinations with the lowest MAPE value in experiment 5. There are 34, 36, and 40 test cases for experiment 5 that are tabulated in tables 20, 21 and 22 for LSTM, GRUs and CNN. The output feature

"Close", which means the closing price. The importance of experiment 6 is to check the performance and efficiency of three feature-combinations predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 three-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 7.

#### 4.5.7 Experiments 7 Setup

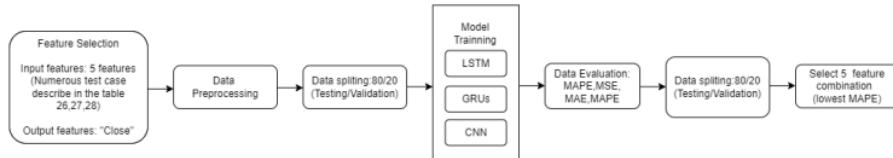


**Figure 38: Experiments 7 Setup**

Experiment 7 is set up like Figure 38 above for the SAND metaverse cryptocurrency. The input features are four feature-combinations using adding one more feature individually to the five selective three-feature combinations with the lowest MAPE value in experiment 6. In experiment 7, there are 32 test cases for LSTM, GRUs models and 33 test cases for CNN that are tabulated in tables 23, 24 and 25. The output feature "Close", which means the closing price. The importance of experiment 7 is to check the performance and efficiency of four feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are

proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 four-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 8.

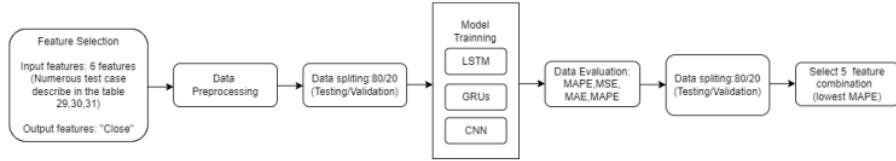
#### 4.5.8 Experiments 8 Setup



**Figure 39: Experiments 8 Setup**

Experiment 8 is set up like Figure 39 above for the SAND metaverse cryptocurrency. The input features are five feature-combinations using adding one more feature individually to the five selective four-feature combinations with the lowest MAPE value in experiment 7. In experiment 6, there are 26,29 and 25 test cases for LSTM, GRUs and CNN that are tabulated in tables 26, 27 and 28. The output feature "Close", which means the closing price. The importance of experiment 8 is to check the performance and efficiency of five feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 four-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 9.

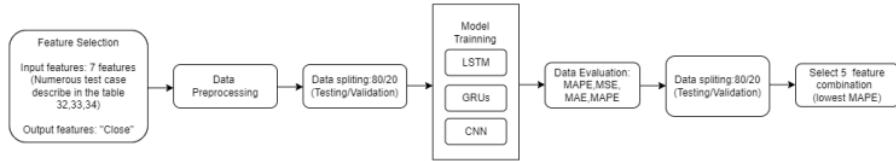
#### 4.5.9 Experiments 9 Setup



**Figure 40:Experiment 9 Setup**

Experiment 9 is set up like Figure 40 above for the SAND metaverse cryptocurrency. The input features are 6 feature-combinations using adding one more feature individually to the five selective five-feature combinations with the lowest MAPE value in experiment 8. There are 22,22, and 23 test cases for experiment 5 that are tabulated in tables 29, 30 and 31 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 9 is to check the performance and efficiency of 6 feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 six-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 10.

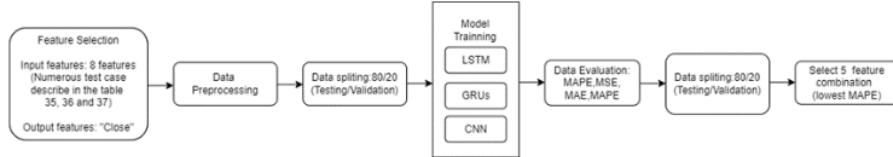
#### 4.5.10 Experiments 10 Setup



**Figure 41: Experiments 10 Setup**

Experiment 10 is set up like Figure 41 above for the SAND metaverse cryptocurrency. The input features are seven feature-combinations by adding one more feature individually to the five selective six-feature combinations with the lowest MAPE value in experiment 9. There are 13, 16 and 17 test cases for experiment 10 that are tabulated in tables 32, 33 and 34 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 10 is to check the performance and efficiency of seven feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 seven-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 11.

#### 4.5.11 Experiments 11 Setup

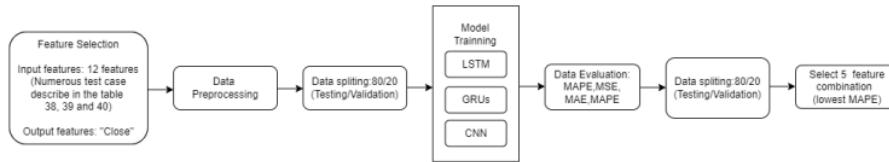


**Figure 42: Experiments 11 Setup**

Experiment 11 is set up like Figure 42 above for the SAND metaverse cryptocurrency. The input features are eight feature-combinations by adding one more feature individually to the five selective seven-feature combinations with the lowest MAPE value in experiment 10. There are 8 test cases for LSTM and GRUs and 12 test cases for CNN in experiment 10 that are tabulated in tables 35, 36 and 37. The output feature "Close", which means the closing price. The importance of experiment 10 is to check the performance and efficiency of eight feature-combinations to predict the

next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN.<sup>3</sup> After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales. The best top 5 eight-feature combinations with the lowest MAPE values will be used for the following experiment: experiment 12.

#### 4.5.12 Experiments 12 Setup

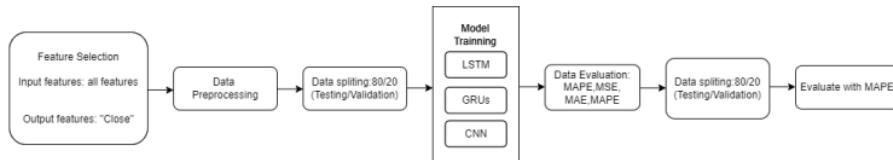


**Figure 43: Experiments 12 Setup**

Experiment 12 is set up like Figure 43 above for the SAND metaverse cryptocurrency. The input features are nine feature-combinations by adding one more feature individually to the five selective eight-feature combinations with the lowest MAPE value in experiment 11. There are 6 test cases for experiment 12 that are tabulated in tables 38,39 and 40 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 12 is to check the performance and efficiency of nine feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN.<sup>3</sup> After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and

compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales.

#### 4.5.13 Experiments 13 Setup



**Figure 44: Experiments 13 Setup**

Experiment 13 is set up like Figure 44 above for the SAND metaverse cryptocurrency. The input features use all variables available in the dataset. There are only 1 test cases for experiment 13 that are tabulated in tables 41 for LSTM, GRUs and CNN. The output feature "Close", which means the closing price. The importance of experiment 13 is to check the performance and efficiency of all feature-combinations to predict the next ten days' closing price of the metaverse cryptocurrencies by using LSTM, GRUs and CNN. After processing the data preprocessing and feature selection, the data is split into an 80-20 ratio; 80% was for the training purpose, and the remaining 20 % was for validation purposes and fed into three different models, which are proposed LSTM, GRUs and CNN models. The last ten days for the input datasets will be input to the models to predict the next ten days of the metaverse cryptocurrency price and compare it with the actual price, which is labelled as testing data. Finally, the result is evaluated with standard performance metrics, which are MSE, MAE, MAPE and RMSE and tabulated into tables. MAPE will be the primary metric as MAPE is the absolute error normalized over the data, which allows the error to be compared across data with different scales.

#### **4.6 Conclusion**

In conclusion, chapter 4, experimental design, describes and shows the flow of experiments 1 to 13 in diagram form. The experimental design is explained explicitly throughout the chapter, including data and feature engineering used in experiments 1 to 13, the model designs and architecture of the proposed LSTM, GRUs and CNN model, the model evaluation metrics and the setup of the experiment, including the parameter setup, dependent and targets variables of both three experiments.

## **IMPLEMENTATION**

### **5.1 Introduction**

This section discusses the implementation of experiments 1 to 13 by using the Google Colab as the implementation environment and Python 3 as the implementation language. Experiment 1 investigates the performance of using the "Previous Close" feature to predict the next ten days of SAND, SLP and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE and RMSE by using three models, which are LSTM, GRUs and CNN. Experiment 2 is to investigate the performance of using "Open", "High", "Low" and "Volume" features to predict the next ten days of "Close" of SAND, SLP and MANA, metaverse cryptocurrencies closing price feature in metrics of MAPE, MSE, MAE and RMSE. Experiment 3 is to investigate the performance of using "Pre\_Close", "H-L," "O-C", "SMA\_7", "rsi\_7", "EMA\_7" features to predict the next 10 days of "Close" of SAND, SLP and MANA, metaverse cryptocurrencies closing price feature in metrics of MAPE, MSE, MAPE and RMSE. Experiments 4 to 13 is to investigate the performance of using different feature combinations to predict the next 10 days of "Close" of SAND, SLP and MANA, metaverse cryptocurrencies closing price feature in metrics of MAPE, MSE, MAPE and RMSE.

### **5.2 Experiment 1 Implementation**

Experiment 1 investigates the performance of using the 'Previous Close' feature to predict the next ten days of SAND, SLP, and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE and RMSE by using three models, which

are LSTM, GRUs, and CNN. In 5.1 sections show the implementations of the proposed LSTM, GRUs and CNN by using SAND data sets. Similarly, the whole steps in the 5.1 section need to repeat using SLP and MANA datasets by altering the pd.read\_csv(sand) function to pd.read\_csv(slp) and pd.read\_csv(mana) separately to predict both closing prices.

### 5.2.1 The Proposed LSTM model

```
import numpy as np  
import pandas as pd  
import matplotlib.pyplot as plt  
import math  
from sklearn.preprocessing import MinMaxScaler  
import sklearn.metrics as metrics  
import ta
```

**Figure 45: Code Snippet for Importing Library**

At first, we need to import the library that is useful for data preprocessing, such as NumPy, Pandas, Matplotlib, Math, Ta and Sklearn. Sklearn library is used for the data normalization and evaluation metrics for performances. Ta is a technical analysis library useful for feature engineering from financial time series datasets (Open, Close, High, Low, and Volume).

```
sand = 'https://raw.githubusercontent.com/loquansiang/fyp/main/SAND%20fyp.csv'  
slp= 'https://raw.githubusercontent.com/loquansiang/fyp/main/SLP%20fyp.csv'  
mana = 'https://raw.githubusercontent.com/loquansiang/fyp/main/MANA%20fyp.csv'  
  
104  
df = pd.read_csv(sand)  
df['Date'] = pd.to_datetime(df['Date'])  
df.set_index('Date', inplace = True)
```

**Figure 46: Code Snippet for Importing Dataset**

The Sand, SLP and MANA datasets downloaded from Yahoo Finance in CSV format have been uploaded to GitHub. We import the sand, SLP and mana datasets

through the GitHub link. The column 'Date' is converted string Date time into Python Date time object and set as the index of a Data Frame.

```
38
df['Pre_Close'] = df['Close'].shift(+1)
df[('H-L')] = df['High'] - df['Low']
df[('O-C')] = df['Open'] - df['Close']
df['SMA_7'] = df.Close.rolling(7, min_periods=1).mean()
df['rsi_7']=ta.momentum.rsi(df.Close,window=7)
df['EMA_7']= df['Close'].ewm(span=7).mean()
df = df.drop(columns=['Adj Close'])
df.dropna(inplace= True)
```

**Figure 47: Code Snippet for Feature Engineering**

The new data frame is generated by adding the 6 new features: "Pre\_Close", "H-L", "O-C", "SMA\_7", "rsi\_7" and "EMA\_7". The "Adj Close" is eliminated from the original data frame.

```
35
def data_prep(dataset, target, data_start, data_end, look_back, horizon):
    dataX,dataY = [],[]
    data_start = data_start + look_back
    if data_end is None:
        data_end = len(dataset) - horizon

    for i in range(data_start, data_end):
        a = range(i-look_back, i)
        dataX.append(dataset[a])
        b = range(i+1, i+1+horizon)
        dataY.append(target[b])

    return np.array(dataX), np.array(dataY)
```

**Figure 48: Code Snippet for Data Preprocessing**

59

This `data_preprocessing` function takes five arguments: `dataset`, which is a NumPy array that we named as the input feature, the `target`, which is a NumPy array that we named as the target feature, `data_start`, which is the start index where the dataset is input, `data_end` which is the end index where the dataset is input, `look_back` which is the number of previous time steps to use as input variables to predict the following timeframes and the last horizon is the prediction time stamp. This default will create a dataset where `dataX` is the selected feature value at the given time and `dataY` is the closing price of the cryptocurrency at the next horizon.

90

```
X_scaler = MinMaxScaler()
Y_scaler = MinMaxScaler()
X_data = X_scaler.fit_transform(df[['Pre_Close']])
Y_data = Y_scaler.fit_transform(df[['Close']])
```

**Figure 49: Code Snippet for Feature Selection**

`X_scaler` and `Y_scaler` are responsible for doing the min-max normalization based on the feature selected for `X_data` and `Y_data`. In experiment 1, for the SAND, "Pre\_Close" is used as the input feature and variables, and the "Close" is set as the target feature and variable.

```
look_back = 10
horizon = 10
train_split = int(len(df) * 0.8)
x_train, y_train = data_prep(X_data, Y_data, 0, train_split, look_back, horizon)
x_vali, y_vali = data_prep(X_data, Y_data, train_split, None, look_back, horizon)
```

**Figure 50: Code Snippet for Train-validation Split**

The `look_back` and `horizon` are set as ten days, and the `train_split` is set as 80 percent as train-set and the remaining 20 percent as the validation set. `X_train` represents the train set for the "Pre\_Close", `y_train` represents the train set for the "Close", `x_vali` represents the train set for the "Pre\_Close", and `y_vali` represents the train set for the "Close".

```

2
train_data = tf.data.Dataset.from_tensor_slices((x_train, y_train))

train_data = train_data.batch(batch_size).repeat()

val_data = tf.data.Dataset.from_tensor_slices((x_vali, y_vali))

val_data = val_data.batch(batch_size).repeat()

```

**Figure 51: Code Snippet for Prepare Train and Validation Data**

In Figure 51, the TensorFlow data function is used to prepare the training and validation data, which is a faster and more efficient way to feed data for training the model.

```

import tensorflow as tf
from tensorflow.keras import layers
# Set random seed for as reproducible results as possible
tf.random.set_seed(7)

lstm_model = Sequential()
38
lstm_model.add(LSTM(100,return_sequences=True,input_shape=(x_train.shape[-2:])))
lstm_model.add(Dense(20,activation='linear'))

lstm_model.add(LSTM(50))
19
lstm_model.add(Dropout(0.2))

lstm_model.add(Dense(units=horizon,activation='linear'))
lstm_model.add(Activation('linear'))

lstm_model.compile(loss='mean_squared_error', optimizer='adam')
lstm_model.summary()
2
history = lstm_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_data=val_
data,validation_steps=50,verbose=1)
77

```

**Figure 52: Build and Compile the LSTM Model**

In Figure 52, the proposed LSTM model is built and compiled by using the parameter of epoch 50, linear activation layers, mean square error as loss function and adam optimizer. For the proposed LSTM model's architecture, we follow the architecture already stated in Figure 22. The proposed LSTM models consist of 100 LSTM cells input layers of 10 observations, followed by a dense layer of 20 output shapes, 50 LSTM cells layers, 0.2 dropout layers, 10 output shape dense layers and

a linear activation layer. After the model compiles, we fed the train and validation data into the model we built.

```
35
data_val = X_scaler.fit_transform(df[['Pre_Close']].tail(10))
2
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =lstm_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
pred_Inverse
```

**Figure 53: Code Snippet for Using LSTM Model to Predict Closing Price**

We prepare the testing data for the last ten days of Pre\_Close values into the data\_val variable. We reshape the size of the data\_val variable and fit it into the proposed LSTM model to predict the next 10 days of the "Close" values. The pred values need to inverse to the feature range of "Close" by using Y\_Scaler inverse\_transform function and stored inside the pred\_inverse variable.

```
2
def timeseries_evaluation_metrics_func(y_true, y_pred):
    def mape(y_true, predictions):
        y_true, predictions = np.array(y_true), np.array(predictions)
        return np.sum(np.abs(y_true - predictions))/np.sum(y_true)*100
    print('Evaluation metric results:-')
    print(f'MSE is : {metrics.mean_squared_error(y_true, y_pred)}')
    print(f'MAPE% is : {mape(y_true, y_pred)}')
    print(f'RMSE is : {np.sqrt(metrics.mean_squared_error(y_true, y_pred))}')
    print(f'MAPE is : {mean_absolute_percentage_error(y_true, y_pred)}')
    validate = (df[['Close']].tail(10))
    timeseries_evaluation_metrics_func(validate['Close'],pred_Inverse)
```

**Figure 54: Code Snippet for Model Evaluation**

Finally, evaluate the result with standard performance metrics. The evaluated results and analysis will be tabulated in table forms to compare with another two models, GRUs and CNN, and discussed in chapter 6 later. The actual value labelled

as `y_true` is the last ten rows of the “Close” data that have been represented by `validate[“Close”]`, which does not fit into the proposed model. The predicted value labeled as `y_pred` is the predicted value labeled as the `pred_inverse` variable.

### 5.2.2 The Proposed GRU Model

For the GRUs model, we first need to repeat the steps stated in the code snippet from Figures 35 to 41. The steps include importing the library, dataset, feature engineering, data\_preprocessing, feature selection, train-validation split, and using the TensorFlow data function to prepare train and validation data.

```
23
import tensorflow as tf
from tensorflow.keras import layers
# Set random seed for as reproducible results as possible
tf.random.set_seed(7)
gru_model = Sequential()
113
gru_model.add(GRU(100,return_sequences=True,input_shape=(x_train.shape[-2:])))
gru_model.add(Dense(20,activation='linear'))
gru_model.add(GRU(50))
19
gru_model.add(Dropout(0.2))
gru_model.add(Dense(units=horizon,activation='linear'))
gru_model.add(Activation('linear'))
gru_model.compile(loss='mean_squared_error', optimizer='adam')
gru_model.summary()
17
history = gru_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_data=val_d
ata,validation_steps=50,verbose=1)
```

**Figure 55: Build and Compile the GRUs Model**

The use of the `set.seed` function is to ensure that we get the same results for randomization. We build and compile the proposed GRUs model mentioned in Figure 45. The proposed GRUs model is built and compiled by using the parameter of epoch 50, linear activation layers, mean square error as loss function and adam optimizer. For the proposed GRUs model's architecture, we follow the architecture already

stated in Figure 23. The proposed GRUs models consist of 100 GRUs cells input layers of 10 observation, followed by a dense layer of 20 output shape, 50 GRUs cells layer, 0.2 dropout layer, 10 output shape dense layer and a linear activation layer. After that, we configured the model and started training the proposed model. We also plot out the loss curve by training and validation process to measure the prediction model's efficiency in predicting the expected outcome.

```
35 data_val = X_scaler.fit_transform(df[['Pre_Close']].tail(10))
2 val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =gru_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
validate = (df[['Close']].tail(10))
2 timeseries_evaluation_metrics_func(validate['Close'],pred_Inverse[0])
```

**Figure 56: Code Snippet for Using GRU Model to Predict Closing Price**

We prepare the testing data for the last ten days of Pre\_Close values into the data\_val variable. We reshape the size of the data\_val variable and fit it into the proposed GRUs model to predict the next 10 days of the "Close" values. The pred values need to inverse to the feature range of "Close" by using Y\_Scaler inverse\_transform function and stored inside the pred\_inverse variable. Finally, evaluate the result with standard performance metrics by fitting the "timeseries\_evaluation\_metrics\_func" functions in Figure 46 for model evaluation. The evaluated results and analysis will be tabulated in table forms to compare with another two models, LSTMs and CNN, and discussed in chapter 6 later. The actual value labelled as y\_true is the last ten rows of the "Close" data that have been represented by validate["Close"], which does not fit into the proposed model. The predicted value labelled as y\_pred is the predicted value labelled as the pred\_inverse variable.

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### 5.2.3 The Proposed CNN Model

For the CNN model, we first need to repeat the steps stated in the code snippet (Figures 35 to 41). The steps include importing the library, dataset, feature

engineering, data preprocessing, feature selection, train-validation split, and TensorFlow data function to prepare train and validation data.

```
23  
# define model  
import tensorflow as tf  
from tensorflow.keras import layers  
# Set random seed for as reproducible results as possible  
tf.random.set_seed(7)  
cnn_model = Sequential()  
24  
cnn_model.add(Conv1D(filters=32, kernel_size=1, activation='relu', input_shape=(x_train.s  
hape[-2:])))  
25  
cnn_model.add(Conv1D(filters=64, kernel_size=1))  
cnn_model.add(MaxPooling1D(pool_size=(1)))  
cnn_model.add(Conv1D(filters=128, kernel_size=1))  
cnn_model.add(Flatten())  
26  
cnn_model.add(Dense(256,))  
cnn_model.add(Dropout(0.2))  
cnn_model.add(Dense(10))  
cnn_model.compile(optimizer='adam', loss='mse')  
cnn_model.summary()  
27  
history = cnn_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_data=val_d  
ata,validation_steps=50,verbose=1)
```

**Figure 57: Build and Compile the CNN Model**

The use of the set.seed function is to ensure that we get the same results for randomization. We build and compile the proposed CNN model mentioned in Figure 47. The proposed CNN model consists of a Conv1D layer with a filter size of 32, kernel size of 1, relu activation layer and 10 observations as input shape, followed by a Conv1D layer with a filter size of 64, kernel size of 1, max pooling layer with pooling size of 1, Conv1D layer with a filter size of 128, kernel size of 1,1 flatten layer and a fully connected layer of 2 dense layers with output shape 256 and 10 and one 0.2 size dropout layer between them. After that, we configured the model and started training the proposed model. We also plot out the loss curve by training and

validation process to measure the prediction model's efficiency in predicting the expected outcome.

```
35
data_val = X_scaler.fit_transform(df[['Pre_Close']].tail(10))
2
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =cnn_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
pred_Inverse
```

**Figure 58: Code Snippet for Using GRU model to predict Closing Price**

We prepare the testing data for the last 10 days of Pre\_Close values into the data\_val variable. Then, we reshape the size of data\_val variable and fit it into the proposed CNNs model to predict the next 10 days of the 'Close' values. The pred values need to inverse to the feature range of 'Close' by using Y\_Scaler inverse\_transform function and stored inside the pred\_inverse variable. Finally, evaluate the result with standard performance metrics by fitting the 'timeseries\_evaluation\_metrics\_func' functions in Figure 48 for model evaluation. The evaluated results and analysis will be tabulated in table forms to compare with another two models, LSTMs and GRUs, discussed in chapter 6 later. The actual value labelled as y\_true is the last ten rows of the 'Close' data that have been represented by validate["Close"], which does not fit into the proposed model. The predicted value labelled as y\_pred is the predicted value labelled as the pred\_inverse variable.

### 5.3 Experiment 2 Implementation

Experiment 2 is to investigate the performance of using the "Open", "High", "Low", "Volume" feature to predict the next ten days of SAND, SLP and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE, and RMSE by using three models which are LSTM, GRUs, and CNN. In 5.3 sections show the implementations of the proposed LSTM, GRUs, and CNN by using SAND data sets. Similarly, the whole steps in the 5.3 section need to repeat using SLP and mana

datasets by altering the `pd.read_csv(sand)` function to `pd.read_csv(slp)` and `pd.read_csv(mana)` separately to predict both closing prices.

7

### 5.3.1 The Proposed LSTM Model

For the LSTM model, the experiment 2 flow is principally the same as experiment 1, the code snippet, which is importing the library, importing the dataset of SAND metaverse cryptocurrencies, feature engineering, and data preprocessing, is repeated the same as the experiment 1, as the library used, the dataset is the same. It can be observed in the code snippet Figure 49.

2

```
X_scaler = MinMaxScaler()
Y_scaler = MinMaxScaler()
X_data = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']])
Y_data = Y_scaler.fit_transform(df[['Close']])
look_back = 10
horizon = 10
train_split = int(len(df) * 0.8)
batch_size = 32
x_train, y_train = data_prep(X_data, Y_data, 0, train_split, look_back, horizon)
x_vali, y_vali = data_prep(X_data, Y_data, train_split, None, look_back, horizon)
train_data = tf.data.Dataset.from_tensor_slices((x_train, y_train))
train_data = train_data.batch(batch_size).repeat()
val_data = tf.data.Dataset.from_tensor_slices((x_vali, y_vali))
val_data = val_data.batch(batch_size).repeat()
tf.random.set_seed(7)
lstm_model = Sequential()
lstm_model.add(LSTM(100,return_sequences=True,input_shape=(x_train.shape[-2:])))
lstm_model.add(Dense(20,activation='linear'))
lstm_model.add(LSTM(50))
lstm_model.add(Dropout(0.2))
lstm_model.add(Dense(units=horizon,activation='linear'))
lstm_model.add(Activation('linear'))
lstm_model.compile(loss='mean_squared_error', optimizer='adam')
```

38

19

```

lstm_model.summary()
2
history = lstm_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_da
ta=val_data,validation_steps=50,verbose=1)
35
data_val = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']].tail(10))
2
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =lstm_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
pred_Inverse
validate = (df[['Close']].tail(10))
2
timeseries_evaluation_metrics_func(validate['Close'],pred_Inverse[0])

```

**Figure 59: Code Snippet for LSTM Implementations for Experiment 2**

The difference between experiment 2 and experiment 1 is the feature selection part. Instead of using the "Pre\_Close" as the input variable, experiment 2 uses "Open", "High", "Low", and "Volume" as the feature selection; the target variable is identical, which is "Close" indicates the Closing price that is companies as our objective by predicting the closing prices of metaverse based cryptocurrencies. Moreover, the data\_val variable, the "Open", "High," "Low", and "Volume", need to be rescaled back to the original scale of the feature.

### 5.3.2 The Proposed GRUs Model

For the GRUs model, the experiment 2 flow is principally the same as the experiment 1, the code snippet, which are importing the library, importing the dataset of SAND metaverse cryptocurrencies, feature engineering, and data\_preprocessing, is repeated the same with the experiment 1, as the library used, the dataset is the same. This can be observed in code snippet Figure 60.

```

2
X_scaler = MinMaxScaler()
Y_scaler = MinMaxScaler()
X_data = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']])
Y_data = Y_scaler.fit_transform(df[['Close']])
look_back = 10
horizon = 10

```

```

train_split = int(len(df) * 0.8)
batch_size = 32
2
x_train, y_train = data_prep(X_data, Y_data, 0, train_split, look_back, horizon)
3
x_vali, y_vali = data_prep(X_data, Y_data, train_split, None, look_back, horizon)
4
train_data = tf.data.Dataset.from_tensor_slices((x_train, y_train))
train_data = train_data.batch(batch_size).repeat()
val_data = tf.data.Dataset.from_tensor_slices((x_vali, y_vali))
val_data = val_data.batch(batch_size).repeat()
tf.random.set_seed(7)
5
gru_model = Sequential()
gru_model.add(LSTM(100,return_sequences=True,input_shape=(x_train.shape[-2:])))
gru_model.add(Dense(20,activation='linear'))
gru_model.add(LSTM(50))
6
gru_model.add(Dropout(0.2))
gru_model.add(Dense(units=horizon,activation='linear'))
gru_model.add(Activation('linear'))
gru_model.compile(loss='mean_squared_error', optimizer='adam')
gru_model.summary()
7
history = gru_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_da
ta=val_data,validation_steps=50,verbose=1)
8
data_val = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']].tail(10))
9
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =gru_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
pred_Inverse
validate = (df[['Close']].tail(10))
10
timeseries_evaluation_metrics_func(validate['Close'],pred_Inverse[0])

```

**Figure 60: Code Snippet for GRUs Model Implementations for experiment 2**

The feature selection part is the difference between experiment 2 and experiment 1 for the GRUs model. Instead of using the 'Pre\_Close' as the input variable, experiment 2 uses 'Open', 'High', 'Low', and 'Volume' as the feature selection;

the target variable is identical, which are 'Close' indicates the closing price that is companies as our objective by predicting the closing prices of metaverse based cryptocurrencies. Moreover, the `data_val` variable, the 'Open', 'High,' 'Low', and 'Volume' need to be rescaled back to the original scale of the feature.

### 5.3.3 The Proposed CNN Model

For the CNN model, the experiment 2 flow is principally the same as the experiment 1, the code snippet, which is importing the library, importing the dataset of SAND metaverse cryptocurrencies, feature engineering, and data preprocessing, is repeated the same with the experiment 1, as the library used, the dataset is the same. It can be observed in the code snippet Figure 61.

```
2
X_scaler = MinMaxScaler()
Y_scaler = MinMaxScaler()
X_data = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']])
Y_data = Y_scaler.fit_transform(df[['Close']])
look_back = 10
horizon = 10
train_split = int(len(df) * 0.8)
batch_size = 32
x_train, y_train = data_prep(X_data, Y_data, 0, train_split, look_back, horizon)
x_vali, y_vali = data_prep(X_data, Y_data, train_split, None, look_back, horizon)
train_data = tf.data.Dataset.from_tensor_slices((x_train, y_train))
train_data = train_data.batch(batch_size).repeat()
val_data = tf.data.Dataset.from_tensor_slices((x_vali, y_vali))
val_data = val_data.batch(batch_size).repeat()
tf.random.set_seed(7)
17
cnn_model = Sequential()
cnn_model.add(Conv1D(filters=32, kernel_size=1, activation='relu', input_shape=(x_train.shape[-2:])))
83
cnn_model.add(Conv1D(filters=64, kernel_size=1))
cnn_model.add(MaxPooling1D(pool_size=(1)))
cnn_model.add(Conv1D(filters=128, kernel_size=1))
```

```

cnn_model.add(Flatten())
cnn_model.add(Dense(256,))  

cnn_model.add(Dropout(0.2))
cnn_model.add(Dense(10))
cnn_model.compile(optimizer='adam', loss='mse')
cnn_model.summary()
17
history = gru_model.fit(train_data,epochs=50,steps_per_epoch=100,validation_da
ta=val_data,validation_steps=50,verbose=1)
35
data_val = X_scaler.fit_transform(df[['Open', 'High', 'Low','Volume']].tail(10))
val_rescaled = data_val.reshape(1, data_val.shape[0], data_val.shape[1])
pred =gru_model.predict(val_rescaled)
pred_Inverse = Y_scaler.inverse_transform(pred)
pred_Inverse
validate = (df[['Close']].tail(10))
2
timeseries_evaluation_metrics_func(validate['Close'],pred_Inverse[0])

```

**Figure 61: Code Snippet for CNN Model Implementations for Experiment 2**

The feature selection part is the difference between experiment 2 and experiment 1 for the CNN model. Instead of using the "Pre\_Close" as the input variable, experiment 2 uses "Open", "High", "Low", and "Volume" as the feature selection; the target variable is identical, which is "Close" indicates the closing price that is companies as our objective by predicting the closing prices of metaverse based cryptocurrencies. Moreover, the data\_val variable, the "Open", "High," "Low", and "Volume" need to be rescaled back to the original scale of the feature.

#### 5.4 Experiment 3 Implementation

Experiment 3 is to investigate the performance of using the "Pre\_Close", "H-L," "0-C", "SMA\_7", "rsi\_7", "EMA\_7" feature to predict the next 10 days of SAND, SLP, and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE, and RMSE by using three models which are LSTM, GRUs, and CNN. In 5.3 sections show the implementations of the proposed LSTM, GRUs, and CNN by using SAND data sets. Similarly, the whole steps in the 5.3 section need to repeat

using slp and mana datasets by altering the pd.read\_csv(sand) function to pd.read\_csv(slp) and pd.read\_csv(mana) separately to predict both closing prices.

#### **5.4.1 The Proposed LSTM Model**

For the experiment 3 implementation of the LSTM model, we first need to repeat the steps stated in Figure 49: Code Snippet for LSTM model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data from "Open", "High", "Low", "Volume" to "Pre\_Close", "H-L", "O-C", "SMA\_7", "rsi\_7", "EMA\_7".

#### **5.4.2 The Proposed GRUs Model**

For the experiment 3 implementation of the GRUs model, we first need to repeat the steps stated in Figure 50: Code Snippet for GRUs model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data from "Open", "High", "Low", "Volume" to "Pre\_Close", "H-L", "O-C", "SMA\_7", "rsi\_7", "EMA\_7".

#### **5.4.3 The Proposed CNN Model**

For the experiment 3 implementation of the CNN model, we first need to repeat the steps stated in Figure 51, which is Code Snippet for CNN model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data from "Open", "High", "Low", "Volume" to "Pre\_Close", "H-L", "O-C", "SMA\_7", "rsi\_7", "EMA\_7".

### **5.5 Experiment 4 to 13 Implementation**

Experiment 4 to 13 is to find the optimal features to predict the next 10 days of SAND, SLP, and MANA, metaverse cryptocurrency closing price feature in terms of MAPE, MSE, MAPE, and RMSE, by using three models, which are LSTM, GRUs, and

CNN. In 5.3 sections show the implementations of the proposed LSTM, GRUs, and CNN by using SAND data sets. Similarly, the whole steps in the 5.3 section need to repeat using slp and mana datasets by altering the pd.read\_csv(sand) function to pd.read\_csv(slp) and pd.read\_csv(mana) separately to predict both closing prices.

### **5.5.1 The Proposed LSTM Model**

For the experiment 4 to 13 implementation of the LSTM model, we first need to repeat the steps stated in Figure 49: Code Snippet for LSTM model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data based on table 14 (Experiment 4), table 17 (Experiment 5), table 20 (Experiment 6), table 23 (Experiment 7), table 26 (Experiment 8), table 29 (Experiment 9), table 32 (Experiment 10), table 35 (Experiment 11), table 38 (Experiment 12) and table 41 (Experiment 13).

### **5.5.2 The Proposed GRUs Model**

For the experiment 3 implementation of the GRUs model, we first need to repeat the steps stated in Figure 50: Code Snippet for GRUs model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data based on table 15 (Experiment 4), table 18 (Experiment 5), table 21 (Experiment 6), table 24 (Experiment 7), table 27 (Experiment 8), table 30 (Experiment 9), table 33 (Experiment 10), table 36 (Experiment 11), table 39 (Experiment 12) and table 41 (Experiment 13).

### **5.5.3 The Proposed CNN Model**

For the experiment 3 implementation of the CNN model, we first need to repeat the steps stated in Figure 51, which is Code Snippet for CNN model implementations for experiment 2. The steps included importing the library, dataset, feature engineering, data preprocessing, and model evaluation. The only alter things is the changing of the input feature in X\_data based on table 16 (Experiment 4), table 19 (Experiment 5), table 22 (Experiment 6), table 25 (Experiment 7), table 28 (Experiment 8), table

31 (Experiment 9), table 34 (Experiment 10), table 37 (Experiment 11), table 40 (Experiment 12) and table 41 (Experiment 13).

## **5.6 Conclusion**

In conclusion, chapter 5 describes the python code implementation of experiments 1 to 13 by using Google Colab as the platform for SAND, SLP and MANA metaverse cryptocurrencies 10 days future price prediction by using proposed LSTM, GRUs and CNN model. The flow of code implementation is explained explicitly throughout the chapter, including data and feature engineering used in experiments 1 to 13, model implementation of the proposed LSTM, GRUs and CNN model and the model evaluation metrics.

# CHAPTER 6

## PRELIMINARY RESULTS

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### 6.1 Introduction

This section discusses the results of experiments 1 to 13 to three metaverse cryptocurrencies, SAND, SLP and MANA, in the metrics of MSE, MAE, RMSE, and MAPE. SAND will be the primary cryptocurrencies, and the SLP and MANA will be the secondary cryptocurrencies used for the test cases. With a comparative analysis of the value of the MAPE in these experiments, the best model and the feature used can be determined for these three metaverse cryptocurrencies. The first three experiments will evaluate the predictivity of the previous closing price, the primary technical indicator (OLTC) features and advanced technical indicators which are used "H-L", "O-C", "SMA\_7", "rsi\_7", and "EMA\_7" as the input features by using the SAND cryptocurrency. These three experiments will also be evaluated using SLP and MANA for testing. Finally, the exhaustive search of feature combinations is done by the remained experiments, which are experiments 4 to 13, for the optimal feature selection that allows one to build accurate models.

### 6.2 Experiment 1 (Pre\_Close)

The experiment 1 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in the after sections implicitly. In addition, experiment 1 uses "Prev\_Close" as an input feature to predict the next ten days of closing price, labelled as "Close" target features.

### 6.2.1 LSTM

**Table 5: Results of LSTM model in Experiment 1**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	5.5132	2.3295	2.3480	82.4799
SLP	0.0043	0.0627	0.0657	352.0169
MANA	0.8890	0.9392	0.9429	42.9515

In experiment 1, by using LSTM as the predictive model, MAPE has been recorded as 82.4799 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 82.4799 means the average of the absolute percentage errors of forecasts is 82.4799%. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 352.0169% and 42.9515%.

### 6.2.2 GRUs

**Table 6: Results of GRUs model in Experiment 1**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	0.826	0.7819	0.9088	27.9069
SLP	0.002	0.0419	0.0441	236.1946
MANA	1.0524	1.0219	0.4678	46.7318

In experiment 1, by using GRUs as the predictive model, MAPE has been recorded as 27.9069 to predict the closing price of the SAND. Therefore, the MAPE of the GRUs is recorded as 27.9069 means the average of the absolute percentage errors of forecasts is 27.9069%. Another test case using other cryptocurrencies, SLP and MANA, produced mean absolute percentage errors of forecasts of 236.1946% and 46.7318%.

### 6.2.3 CNN

**Table 7: Results of CNN model in Experiment 1**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	1.2775	0.9015	1.1303	32.1328
SLP	0.0016	0.0304	0.0436	167.2377
MANA	0.3532	0.5832	0.5943	26.7349

In experiment 1, by using CNN as the predictive model, MAPE has been recorded as 32.1328 to predict the closing price of the SAND. Therefore, the MAPE of the CNN is recorded as 32.1328 means the average of the absolute percentage errors of forecasts is 32.1328 %. Another test case using other cryptocurrencies, SLP and MANA, produced mean absolute percentage errors of forecasts of 167.2377% and 26.7349%.

## 6.3 Experiment 2 (Primary technical indicator)

The experiment 2 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 2 uses "Open", "High", "Low", and "Volume" as input features to predict the next ten days of closing price, labelled as "Close" target features.

### 6.3.1 LSTM

**Table 8: Results of LSTM model in Experiment 2**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	10.3318	3.182	3.2143	112.8267
SLP	0.0029	0.054	0.054	306.9561
MANA	0.1562	0.3839	0.3953	17.5064

In experiment 2, using LSTM as the predictive model, MAPE has been recorded as 112.8267 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 112.8267 means the average of the absolute percentage errors of forecasts is 112.8267%. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 306.9561% and 17.5064%.

### 6.3.2 GRUs

**Table 9: Results of GRUs model in Experiment 2**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	0.8384	0.715	0.9156	25.2571
SLP	0.0307	0.1698	0.1754	974.9469
MANA	2.5512	1.592	1.5972	72.8597

In experiment 2, by using GRUs as the predictive model, MAPE has been recorded as 25.2571 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 25.2571 means the average of the absolute percentage errors of forecasts is 25.2571 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 974.9469% and 72.8597%.

### 6.3.3 CNN

**Table 10: Results of CNN model in Experiment 2**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	5.6591	2.0351	1.1303	71.5376
SLP	0.0174	0.125	0.1318	718.15
MANA	0.3569	0.5753	0.5975	26.3973

In experiment 2, by using CNN as the predictive model, MAPE has been recorded as 71.5376 to predict the closing price of the SAND. Therefore, the MAPE of the CNN is recorded as 71.5376 means the average of the absolute percentage errors of forecasts is 71.5376 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 718.15% and 26.3973%.

#### 6.4 Experiment 3 (Advanced technical indicators)

The experiment 3 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 3 uses "H-L", "0-C", "SMA\_7", "rsi\_7" and "EMA\_7" as input features to predict the next ten days of closing price, which are labelled as "Close" target features.

##### 6.4.1 LSTM

**Table 11: Results of LSTM model in Experiment 3**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	1.0109	3.644	3.6498	128.9782
SLP	0.0087	0.0923	0.093	522.1622
MANA	2.1287	1.4563	1.459	66.644

In experiment 3, by using LSTM as the predictive model, MAPE has been recorded as 128.9782 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 128.9782 means the average of the absolute percentage errors of forecasts is 128.9782 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 522.1622% and 66.644%.

#### 6.4.2 GRUs

**Table 12: Results of GRUs model in Experiment 3**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	1.9047	0.8952	1.0054	31.2915
SLP	0.0046	0.0662	0.0675	374.4992
MANA	4.1785	2.0418	2.0441	93.4819

In experiment 3, by using GRUs as the predictive model, MAPE has been recorded as 31.2915 to predict the closing price of the SAND. Therefore, the MAPE of the GRUs is recorded as 31.2915 means the average of the absolute percentage errors of forecasts is 31.2915 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 374.4992% and 93.4819%.

#### 6.4.3 CNN

**Table 13: Results of CNN model in Experiment 3**

Cryptocurrencies	Metrics			
	MSE	MAE	RMSE	MAPE
SAND	2.1287	1.4563	1.4590	66.6440
SLP	4.1785	2.0418	2.0441	93.4819
MANA	1.2789	1.1127	1.1308	50.8306

In experiment 3, by using CNN as the predictive model, MAPE has been recorded as 66.6440 to predict the closing price of the SAND. Therefore, the MAPE of the LSTM is recorded as 66.6440 means the average of the absolute percentage errors of forecasts is 66.6440 %. In the other test case, using other cryptocurrencies, SLP and MANA, record as means absolute percentage errors of forecasts of 93.4819% and 50.8306%.

## 6.5 Experiment 4 (1 features)

The results of experiment 4 have been tabulated using MSE, MAE, RMSE, and MAPE metrics and are implicitly discussed in this section. Experiment 4 employs one dependent feature as an input feature to predict the next ten days' closing price, designated as the "Close" target feature. Experiment 4 evaluates the predictability of 10 dependent features, including "Open", "High", "Low", "Volume", "Pre\_Close", "H-L", "0-C", "SMA\_7", "rsi\_7", and "EMA\_7", by feeding each feature individually into LSTM, GRU, and CNN models. SAND will be the primary metaverse cryptocurrency used to evaluate the best predictivity of the feature and the hyperparameter tuning process to select the model with the best combination of features. The selection feature will be evaluated once more by implementing the SLP and MANA datasets.

### 6.5.1 LSTM

**Table 14: Results of SAND Prediction by LSTM model in Experiment 4**

Feature	Metrics			
	MSE	MAE	RMSE	MAPE
Open	4.4785	2.0370	2.1162	72.2716
High	0.9602	0.8349	0.9799	29.2304
Low	5.7914	2.3973	2.4065	84.8564
<b>Volume</b>	<b>0.2286</b>	<b>0.3776</b>	<b>0.4782</b>	<b>13.3211</b>
Pre_Close	5.5697	2.3422	2.3600	82.9270
H-L	5.4599	2.3257	2.3366	82.1717
0-C	13.3403	3.6425	3.6524	128.9544
SMA_7	5.6923	2.3396	2.3858	82.9237
rsi_7	3.0757	1.7458	1.7538	61.5621
EMA_7	6.4878	2.5369	2.5471	89.7938

In experiment 4, applying <sup>1</sup> LSTM as the predictive model, "Volume" outperformed the other features in predicting the closing price of the SAND metaverse cryptocurrency, as the four metrics values recorded the lowest value compared to the other nine dependent features. Furthermore, the fact that the MAPE

of the "Volume" feature is 13.3211 indicates that the average absolute percentage error of forecasts is 13.3211%.

### 6.5.2 GRUs

**Table 15: Results of SAND Prediction by GRUs model in Experiment 4**

Feature	Metrics			
	MSE	MAE	RMSE	MAPE
Open	0.8907	0.8147	0.9438	29.0328
High	6.3392	2.5043	2.5178	88.4685
Low	2.5246	1.4510	1.5889	51.6319
<b>Volume</b>	<b>0.1503</b>	<b>0.2846</b>	<b>0.3877</b>	<b>10.0686</b>
Pre_Close	0.8259	0.7819	0.9088	27.9049
H-L	1.8273	1.3126	1.3518	46.2911
O-C	15.6609	3.9390	3.9574	139.3973
SMA_7	13.7488	3.6976	3.7079	130.5644
rsi_7	3.7869	1.9374	1.9460	68.3178
EMA_7	19.0914	4.3580	4.3694	153.843

In experiment 4 utilising GRUs as the predictive model, "Volume" outperformed the other features in predicting the closing price of the SAND metaverse cryptocurrency since the four metrics values recorded the lowest value compared to the other nine dependent features. The MAPE of "Volume" features is 10.0686 shows that the average absolute percentage error of forecasts is 10.0686 %.

### 6.5.3 CNN

**Table 16: Results of SAND Prediction by CNN model in Experiment 4**

Feature	Metrics			
	MSE	MAE	RMSE	MAPE
Open	0.9802	0.7620	0.9900	27.0086
High	2.4348	1.3270	1.5604	46.4680
Low	2.0750	1.1681	1.4405	41.6225
<b>Volume</b>	<b>0.2294</b>	<b>0.4138</b>	<b>0.4790</b>	<b>14.5994</b>

Pre_Close	1.3917	0.9503	1.1797	33.6532
H-L	1.2134	0.9027	1.1015	32.0230
O-C	66.6429	8.0729	8.1635	285.8198
SMA_7	2.9302	1.6021	1.7118	56.3646
rsi_7	2.6898	1.6337	1.6400	57.6370
EMA_7	1.2483	1.0543	1.1173	37.0530

In experiment 4, using the CNN as the predictive model, 'Volume' outperformed the other features in predicting the closing price of the SAND metaverse cryptocurrency, as the four metrics values recorded the lowest value when compared to the other nine dependent features. The MAPE of "Volume" features is 14.5994, indicating that the average absolute percentage error of forecasts is 14.5994 %.

## 6.6 Experiment 5 (2 features)

The results of experiment 5 have been tabulated using MSE, MAE, RMSE, and MAPE metrics and are implicitly discussed in this section. Experiment 5 uses two dependent features as input features to predict the closing price for the next ten trading days, which are labelled as "Close" target features. Experiment 5 evaluates the predictability of two features by testing every possible combination of the two features using the grid search method. The nCr formula is used to determine the count of the many ways in which r things may be picked from n different items when the order is not considered.

$$^{99}nCr = \frac{n!}{r!(n-r)!}$$

Where, n is the count of the many ways, r is the number of things to be chosen out of n items. According to the combination formula, there are 45 test cases for each of the LSTM, GRU, and CNN models. SAND will be the primary cryptocurrency used to assess the predictability of two-feature combinations. For the subsequent experiments, the top five two-feature combinations with the lowest MSE, MAE, RMSE, and MAPE values will be chosen for feature addition.

### 6.6.1 LSTM

**Table 17: Results of SAND Prediction by LSTM model in Experiment 5**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High	13.5691	3.6647	3.6836	129.7726
Open, Low	4.2577	1.9131	2.0634	67.9975
Open, Volume	9.0627	3.0075	106.3054	106.3054
<b>Open, Pre_Close</b>	<b>3.2855</b>	<b>1.6371</b>	<b>1.8126</b>	<b>58.1844</b>
Open, H-L	7.6588	2.7641	2.7675	97.7832
Open, 0-C	8.1037	2.8453	2.8467	100.6323
Open, SMA_7	5.4013	2.1585	2.3241	76.6842
Open, rsi_7	10.5417	3.1476	3.2468	111.6636
Open, EMA_7	6.6198	2.5233	2.5729	89.4645
<b>High, Low</b>	<b>2.9994</b>	<b>1.3343</b>	<b>1.7319</b>	<b>47.5484</b>
High, Volume	9.8285	3.1212	3.135	110.5297
<b>High, Pre_Close</b>	<b>2.1969</b>	<b>1.1754</b>	<b>1.4822</b>	<b>41.5457</b>
High, H-L	4.4725	1.9375	2.1148	68.8877
<b>High, 0-C</b>	<b>2.4611</b>	<b>1.3849</b>	<b>1.5688</b>	<b>49.2561</b>
<b>High, SMA_7</b>	<b>4.4059</b>	<b>1.6931</b>	<b>2.099</b>	<b>60.3516</b>
High_rsi_7	11.6465	3.0888	3.4127	109.9024
High_EMA_7	4.6113	1.7281	2.1474	61.6944
Low, Volume	7.5568	2.7478	2.749	97.1794
Low, Pre_Close	7.6058	2.7404	2.7579	97.0296
Low, H-L	6.0829	2.463	2.4664	87.1281
Low, 0-C	7.1281	2.6689	2.6699	94.3576
Low, SMA_7	5.8322	2.2775	2.415	80.8931
Low, rsi_7	8.5118	2.8757	2.9175	101.931
Low, EMA_7	6.7399	2.568	2.5961	90.9815
Volume, Pre_Close	8.546	2.917	2.9234	103.1058
Volume, H-L	3.556	1.8808	1.8857	66.4701
Volume, 0-C	3.3457	1.8091	1.8291	63.8957
Volume, SMA_7	11.6509	3.385	3.4133	119.535
Volume, rsi_7	2.258	2.258	2.2624	79.7844
Volume, EMA_7	13.8183	3.6799	3.7173	129.9948
Pre_Close, H-L	7.0334	2.6483	2.6521	93.67
Pre_Close, 0-C	7.2584	2.6931	2.6941	95.2185
Pre_Close, SMA_7	5.7864	2.3389	2.4055	82.9639
Pre_Close, rsi_7	7.6984	2.7392	2.7746	97.0752
Pre_Close, EMA_7	7.0422	2.6168	2.6537	92.7373
H-L, 0-C	4.1951	2.0398	2.0482	72.0721
H-L, SMA_7	10.456	3.2152	3.2336	113.563
H-L, rsi_7	4.7836	2.1843	2.1871	77.2525
H-L, EMA_7	10.8717	3.2796	3.2972	115.8618
0-C, SMA_7	8.8638	2.976	2.9772	105.2492
0-C, rsi_7	16.0182	3.9663	4.0023	140.2246
0-C, EMA_7	10.0599	3.1699	3.1717	112.0945
SMA_7, rsi_7	12.9003	3.4716	3.5917	123.1818
SMA_7, EMA_7	6.7859	2.5241	2.605	89.5556
rsi_7, EMA_7	9.024	2.8156	3.004	100.0331

The top five two-feature combinations in experiment 5 with LSTM as the predictive model are "Open, Pre\_Close", "High, Low", "High, Pre\_Close", "High, 0-C," and "High, SMA\_7". These combinations have the top five lowest MAPE values, recorded as 58.1844, 47.5484, 41.5457, 49.2561, and 60.3516. Furthermore, out of all these features, the "High,0-C" has the highest predictive power, with an average absolute percentage error of forecasts of just 41.5457%.

### 6.6.2 GRUs

**Table 18: Results of SAND Prediction by GRUs model in Experiment 5**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High	2.3878	1.4608	1.5453	51.3783
Open, Low	2.0903	1.3342	1.4458	47.4902
<b>Open, Volume</b>	<b>0.3337</b>	<b>0.4841</b>	<b>0.5777</b>	<b>17.0689</b>
Open, Pre_Close	1.5357	1.0732	1.2392	38.2407
<b>Open, H-L</b>	<b>0.1965</b>	<b>0.371</b>	<b>0.4433</b>	<b>13</b>
Open, 0-C	1.8173	1.1385	1.3481	40.5674
Open, SMA_7	0.7923	0.7582	0.8901	26.5568
Open, rsi_7	5.7828	2.4003	2.4047	84.9034
Open, EMA_7	1.6942	1.2039	1.3016	42.2926
High, Low	1.7325	1.2554	1.3162	44.1464
High, Volume	5.8786	2.3855	2.4246	84.146
High, Pre_Close	1.6649	1.2111	1.2903	42.5658
High, H-L	0.7457	0.7844	0.8635	27.5746
High, 0-C	2.6569	2.6569	2.672	93.6865
High, SMA_7	5.7046	2.348	2.3884	82.7938
High_rsi_7	2.1452	1.4229	1.4646	50.0515
High_EMA_7	6.3842	2.5026	2.5267	88.3081
Low, Volume	1.3232	1.0195	1.1503	36.274
Low, Pre_Close	1.6821	1.2175	1.2969	43.2743
Low, H-L	2.4874	1.5344	1.5771	54.4026
Low, 0-C	4.2301	1.9965	2.0567	70.7926
Low, SMA_7	1.2521	0.8833	1.119	31.3635
Low, rsi_7	9.0847	2.9164	3.0141	103.5365
Low, EMA_7	0.8162	0.7838	0.9035	27.4539
Volume, Pre_Close	2.4282	1.3871	1.5583	49.3623
Volume, H-L	1.8618	1.321	1.3645	46.5786
<b>Volume, 0-C</b>	<b>0.2242</b>	<b>0.4198</b>	<b>0.4735</b>	<b>14.892</b>
Volume, SMA_7	5.2341	2.2462	2.2878	79.1775
<b>Volume, rsi_7</b>	<b>0.2771</b>	<b>0.4937</b>	<b>0.5264</b>	<b>17.4799</b>
Volume, EMA_7	7.9017	2.7882	2.811	98.401
Pre_Close, H-L	1.8945	1.2955	1.3764	46.0155
Pre_Close, 0-C	1.8427	1.2142	1.3575	43.2134
Pre_Close, SMA_7	0.5475	0.6584	0.7399	23.066
Pre_Close, rsi_7	7.6502	2.62	2.7659	93.132
Pre_Close, EMA_7	1.9155	1.2725	1.384	44.6739

H-L, 0-C	3.4836	1.8193	1.8664	64.1409
H-L, SMA_7	3.4322	1.7372	1.8526	61.0872
H-L, rsi_7	10.2029	3.1473	3.1942	111.1409
H-L, EMA_7	14.8362	3.8439	3.8518	135.7933
0-C, SMA_7	2.0373	1.2012	1.4273	42.2601
0-C, rsi_7	6.7235	2.5538	2.593	90.5578
0-C, EMA_7	2.7329	1.4888	1.6531	52.3914
<b>SMA_7, rsi_7</b>	<b>0.5069</b>	<b>0.5851</b>	<b>0.7119</b>	<b>20.4004</b>
SMA_7, EMA_7	10.363	3.1861	3.2192	112.5259
rsi_7, EMA_7	2.8614	1.6839	1.6916	59.3683

The top five two-feature combinations in experiment 5 with GRUs as the predictive model are "Open, Volume", "Open, H-L", "Volume, 0-C", "Volume, rsi\_7", and "SMA\_7, rsi\_7" with respective MAPE values of 17.0689, 13, 14.892, 17.4799, and 20.4004. The feature with the highest predictive power among these is the "High,0-C," with an average absolute percentage error of forecasts of 13%.

### 6.6.3 CNN

**Table 19: Results of SAND Prediction by CNN model in Experiment 5**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High	2.5573	1.3996	1.5991	49.0803
Open, Low	31.5784	5.3241	5.6195	188.3417
Open, Volume	0.732	0.5835	0.8555	20.7014
Open, Pre_Close	2.1037	1.0813	1.4504	38.4246
Open, H-L	1.8302	1.2812	1.3529	45.3086
Open, 0-C	1.3529	1.5871	1.6581	56.4151
Open, SMA_7	0.9488	0.8063	0.9741	28.113
Open, rsi_7	6.8883	2.5983	2.6246	92.0878
<b>Open, EMA_7</b>	<b>0.1777</b>	<b>0.3682</b>	<b>0.4215</b>	<b>13.1515</b>
High, Low	1.9329	1.2622	1.3903	44.5873
High, Volume	1.5567	1.0313	1.2477	36.784
High, Pre_Close	1.7752	1.1508	1.3324	40.3254
High, H-L	2.4404	1.3033	1.5622	46.1845
<b>High, 0-C</b>	<b>0.314</b>	<b>0.4661</b>	<b>0.5603</b>	<b>16.5978</b>
<b>High, SMA_7</b>	<b>0.1869</b>	<b>0.3794</b>	<b>0.4323</b>	<b>13.3742</b>
High_rsi_7	0.3236	0.4799	0.5689	16.9045
High_EMA_7	1.2877	0.9774	1.1348	34.3029
Low, Volume	2.0208	1.1216	1.4215	39.598
Low, Pre_Close	1.189	0.9142	1.0904	31.9694
Low, H-L	4.4798	1.9659	2.1165	69.8367
<b>Low, 0-C</b>	<b>0.1148</b>	<b>0.3031</b>	<b>0.3388</b>	<b>10.8099</b>
Low, SMA_7	1.5535	1.2049	1.2464	42.6524
Low, rsi_7	10.1181	3.1114	3.1809	110.3347
Low, EMA_7	8.6399	2.8681	2.9394	101.1444
Volume, Pre_Close	2.8687	1.2352	1.6937	43.3643

Volume, H-L	4.8241	1.9486	2.1964	68.9916
Volume, 0-C	93.6062	9.3873	9.675	333.0903
Volume, SMA_7	0.8142	0.8483	0.9023	29.9148
Volume, rsi_7	3.1464	1.6349	1.7738	57.9491
Volume, EMA_7	1.0553	0.9652	1.0273	33.9453
Pre_Close, H-L	0.915	0.7134	0.9566	25.5513
Pre_Close, 0-C	1.3077	1.0868	1.1436	38.5519
Pre_Close, SMA_7	0.8584	0.7619	0.9265	26.9773
Pre_Close, rsi_7	2.8146	1.6607	1.6777	58.7721
Pre_Close, EMA_7	2.1787	1.2682	1.4761	44.6887
H-L, 0-C	13.1276	3.4666	3.6232	122.5434
H-L, SMA_7	7.152	2.4109	2.6743	85.9227
H-L, rsi_7	9.4035	2.621	3.0665	92.3516
H-L, EMA_7	0.9843	0.6977	0.9921	24.4564
0-C, SMA_7	0.9244	0.8263	0.9614	29.0398
0-C, rsi_7	71.4199	8.3576	8.451	295.8712
0-C, EMA_7	1.0647	0.913	1.0318	32.0697
SMA_7, rsi_7	1.0647	0.913	1.0318	26.3935
SMA_7, EMA_7	2.2193	1.2896	1.4897	45.1271
<b>rsi_7, EMA_7</b>	<b>0.0617</b>	<b>0.1974</b>	<b>0.2483</b>	<b>6.9224</b>

The top five two-feature combinations in experiment 5 using CNN as the predictive model are "Open, EMA\_7", "High, 0-C", "High, SMA\_7", "Low, 0-C", and "rsi\_7, EMA\_7"; these values are 13.1515, 16.5978, 13.3742, 10.8099, and 6.9224. The lowest average of the absolute percentage errors of forecasts is 6.9224%, making the "rsi\_7, EMA\_7" feature among these have the highest predictive power.

## 6.7 Experiment 6 (3 features)

The experiment 6 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 6 uses three dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 6 evaluates the predictability of three-feature combinations by adding one more feature individually to the five selective two-feature combinations with the lowest MAPE value in experiment 5. In experiment 6, there are 34, 36 and 40 test cases for each model: LSTM, GRUs and CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the three-feature combinations. Five selective three-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.7.1 LSTM

**Table 20: Results of SAND Prediction by LSTM model in Experiment 6**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Pre_Close	3.6683	1.6987	1.9153	59.7629
<b>High, Low, Pre_Close</b>	<b>2.7188</b>	<b>1.3155</b>	<b>1.6489</b>	<b>46.5641</b>
High, Volume, Pre_Close	8.8171	2.9247	2.9694	103.6552
High, Pre_Close, H-L	12.1915	3.4865	3.4916	123.3639
High, Pre_Close,0-C	5.8933	2.3459	2.4276	83.2442
High, Pre_Close, SMA_7	3.7884	1.8794	1.9464	66.6922
High, Pre_Close, rsi_7	6.4378	2.0463	2.5373	73.0555
<b>High, Pre_Close, EMA_7</b>	<b>3.9049</b>	<b>1.6595</b>	<b>1.9761</b>	<b>58.6527</b>
Open, High, Low	4.1699	1.7731	2.042	62.385
High, Low, Volume	9.0696	3.0000	3.0116	106.2827
High, Low, H-L	11.9703	3.4563	3.4598	122.2401
High, Low, 0-C	4.2885	1.6862	2.0709	60.1805
<b>High, Low, SMA_7</b>	<b>4.4056</b>	<b>1.6592</b>	<b>2.099</b>	<b>58.7611</b>
High, Low, rsi_7	6.8537	2.0927	2.618	74.6793
High, Low, EMA_7	4.8768	1.7575	2.2084	62.7491
Open, High, 0-C	7.7611	2.7566	2.7859	97.7088
High, Volume, 0-C	7.319	2.6379	2.7054	93.6393
High, H-L, 0-C	6.3597	2.4721	2.5219	87.7064
High, 0-C, SMA_7	6.4174	2.4769	2.5332	87.8133
High, 0-C, rsi_7	8.0814	2.7592	2.8428	97.904
High, 0-C, EMA_7	6.7101	2.5277	2.5904	89.6225
Open, High, Pre_Close	3.6683	1.6987	1.9153	59.7629
<b>Open, Low, Pre_Close</b>	<b>2.8605</b>	<b>1.4277</b>	<b>1.6913</b>	<b>50.8485</b>
Open, Volume, Pre_Close	8.7817	2.9478	2.9634	104.3728
Open, Pre_Close, H-L	9.9307	3.1415	3.1513	111.0021
Open, Pre_Close, 0-C	6.6367	2.4669	2.5762	87.5728
Open, Pre_Close, SMA_7	4.7033	1.8301	2.1687	65.2226
Open, Pre_Close, rsi_7	9.3368	2.7406	3.0556	97.5376
Open, Pre_Close, EMA_7	6.0449	2.3252	2.4586	82.5753
<b>Open, High, SMA_7</b>	<b>2.0977</b>	<b>1.1534</b>	<b>1.4483</b>	<b>40.7961</b>
High, Volume, SMA_7	9.7442	3.0986	3.1216	109.7474
High, H-L, SMA_7	10.7395	3.2746	3.2771	115.7991
High, SMA_7, rsi_7	8.6137	2.3949	2.9349	85.4363
High, SMA_7, EMA_7	8.0874	2.4273	2.8438	85.7211

In experiment 6 employing LSTM as the predictive model, "High, Low, Pre\_Close", "High, Pre\_Close, EMA\_7", "High, Low, SMA\_7", "Open, Low, Pre\_Close" and "Open, High, SMA\_7" are the top five three-feature combinations with the lowest MAPE values, which are 46.5641, 58.6527, 58.7611, 50.8485, and 40.7961, respectively. And among these features, "Open, High, SMA 7" has the strongest predictive power, as the average absolute percentage error of forecasts is the smallest at 40.7961%.

### 6.7.2 GRUs

**Table 21: Results of SAND Prediction by GRUs model in Experiment 6**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume	1.1001	0.9346	1.0489	32.7977
Open, Low, Volume	1.4139	1.0872	1.1891	38.6639
Open, Volume, Pre_Close	3.1935	1.6599	1.7870	59.0217
<b>Open, Volume, H-L</b>	<b>0.3885</b>	<b>0.405</b>	<b>0.6233</b>	<b>14.3824</b>
Open, Volume, 0-C	3.3439	1.6514	1.8286	58.8217
Open, Volume, SMA_7	3.6068	1.6137	1.8992	57.511
Open, Volume, rsi_7	4.3877	1.7641	2.0947	62.9898
Open, Volume, EMA_7	2.2565	1.2546	1.5022	44.7437
Open, High, H-L	2.0272	1.3732	1.4238	48.4008
Open, Low, H-L <sup>115</sup>	0.664	0.6374	0.8149	22.7762
<b>Open, Pre_Close, H-L</b>	<b>0.8631</b>	<b>0.8076</b>	<b>0.9291</b>	<b>28.7439</b>
Open, H-L, 0-C	2.1996	1.4208	1.4831	50.4283
Open, H-L, SMA_7	1.4296	1.0863	1.1957	38.2313
<b>Open, H-L, rsi_7</b>	<b>0.4583</b>	<b>0.5694</b>	<b>0.677</b>	<b>19.9205</b>
Open, H-L, EMA_7	1.8909	1.2867	1.3751	45.3436
High, Volume, 0-C	1.9395	1.3052	1.3927	46.4049
Low, Volume, 0-C	3.602	1.8401	1.8979	65.2800
Volume, Pre_Close, 0-C	2.7141	1.5508	1.6474	55.0799
Volume, 0-C, SMA_7	0.9886	0.7846	0.9943	27.7106
Volume, 0-C, rsi_7	2.521	1.5708	1.5878	55.4928
<b>Volume, 0-C, EMA_7</b>	<b>0.7932</b>	<b>0.8141</b>	<b>0.8906</b>	<b>28.5995</b>
High, Volume, rsi_7	2.6864	1.6187	1.6390	57.058
Low, Volume, rsi_7	1.0384	0.841	1.0190	30.0512
<b>Volume, Pre_Close, rsi_7</b>	<b>0.732</b>	<b>0.7338</b>	<b>0.8555</b>	<b>26.1879</b>
Volume, SMA_7, rsi_7	1.1103	0.8912	1.0537	31.2355
Volume, rsi_7, EMA_7	1.6491	1.2385	1.2842	43.5818
High, SMA_7, rsi_7	3.8261	1.633	1.956	57.1656
Low, SMA_7, rsi_7	4.1339	1.6869	2.0332	60.0052
Pre_Close, SMA_7, rsi_7	3.2737	1.5686	1.8093	55.2734
SMA_7, rsi_7, EMA_7	2.0675	1.3313	1.4379	46.6874
Open, Volume, 0-C	3.3488	1.7199	1.83	61.1128
Volume, H-L, 0-C	2.0945	1.4052	1.4472	49.557
Open, Volume, rsi_7	1.539	1.0128	1.2406	36.0968
Volume, H-L, rsi_7	3.0244	1.7197	1.7391	60.7194
Open, SMA_7, rsi_7	3.1027	1.5097	1.7615	53.2118
H-L, SMA_7, rsi_7	1.4687	1.0096	1.2119	35.2955
0-C, SMA_7, rsi_7	5.294	2.2055	2.3009	78.5126

In experiment 6 utilising GRUs as the predictive model, "Open, Volume, H-L", "Open, Pre\_Close, H-L", "Open, H-L, rsi\_7", "Volume, 0-C, EMA\_7", and "Volume, Pre\_Close, rsi\_7" are the top five three-feature combinations with the lowest MAPE values, which

are 14.3824, 28.7439, 19.9205, 28.5995. And among these features, "Open, H-L, and rsi\_7" have the greatest predictive power, as the average absolute percentage error of forecasts is 19.9205%.

### 6.7.3 CNN

**Table 22: Results of SAND Prediction by CNN model in Experiment 6**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, rsi7, EMA7	0.6077	0.6242	0.7795	21.8666
<b>High, rsi_7, EMA_7</b>	<b>0.1333</b>	<b>0.3336</b>	<b>0.3651</b>	<b>11.8246</b>
Low, rsi_7, EMA_7	1.2019	0.9347	1.0963	33.0119
Volume, rsi_7, EMA_7	3.5454	1.2631	1.8829	44.8367
Pre, Close, rsi_7, EMA_7	0.652	0.7122	0.8075	25.0658
H-L, rsi_7, EMA_7	0.6464	0.6129	0.804	21.5728
0-C, rsi_7, EMA_7	0.5307	0.6365	0.7285	22.4522
<b>SMA_7, rsi_7, EMA_7</b>	<b>0.397</b>	<b>0.5332</b>	<b>0.6301</b>	<b>19.0058</b>
Open, Low, 0-C	0.8815	0.835	0.9389	29.4514
High, Low, 0-C	2.4295	1.3234	1.5587	46.9481
Low, Volume, 0-C	0.9758	0.8276	0.9878	29.507
Low, Pre, Close, 0-C	1.2222	0.834	1.1056	29.6586
Low, H-L, 0-C	3.3821	1.4324	1.839	50.8115
Low, 0-C, SMA_7	2.5383	1.5413	1.5932	54.586
Low, 0-C, rsi_7	5.7383	2.2097	2.3955	78.5479
Low, 0-C, EMA_7	0.5525	0.5667	0.7433	19.8413
Open, High, EMA_7	1.0161	0.858	1.008	30.0663
Open, Low, EMA_7	9.7047	2.9833	3.1152	105.3294
Open, Volume, EMA_7	0.5865	0.703	0.7658	24.9025
Open, Pre, Close, EMA_7	1.1259	1.1259	1.0611	31.9841
Open, H-L, EMA_7	1.5746	1.0215	1.2548	36.501
Open, 0-C, EMA_7	3.7429	1.8581	1.9347	65.9506
<b>Open, SMA_7, EMA_7</b>	<b>0.443</b>	<b>0.51</b>	<b>0.6656</b>	<b>17.8809</b>
Open, rsi_7, EMA_7	2.1048	1.3308	1.4508	46.8902
Open, High, SMA_7	1.9173	1.3435	1.3847	47.6489
<b>High, Low, SMA_7</b>	<b>0.4116</b>	<b>0.541</b>	<b>0.6415</b>	<b>19.241</b>
High, Volume, SMA_7	1.3964	0.8987	1.1817	32.1054
High, Pre, Close, SMA_7	1.7762	1.238	1.3327	43.7537
High, H-L, SMA_7	2.4195	1.4988	1.5555	53.176
High, 0-C, SMA_7	4.7892	2.1033	2.1884	74.4599
High, SMA_7, rsi_7	1.6358	1.1959	1.279	42.0827
<b>High, SMA_7, EMA_7</b>	<b>0.4942</b>	<b>0.5391</b>	<b>0.703</b>	<b>19.189</b>
Open, High, 0-C	3.2579	1.6257	1.805	57.4481
High, Low, 0-C	2.8196	1.5275	1.6792	54.1375
High, Volume, 0-C	1.2652	0.8335	1.1248	29.7262
High, Pre, Close, 0-C	0.8101	0.7805	0.9001	27.3142
High, H-L, 0-C	13.6154	3.4139	3.6899	120.7008
High, 0-C, SMA_7	5.0254	2.0855	2.2417	73.6498
High, 0-C, rsi_7	2.1319	1.434	1.4601	50.7138
High, 0-C, EMA_7	3.5155	1.7405	1.875	61.8524

In experiment 6 utilising CNN as the predictive model, "High, rsi 7, EMA\_7", "SMA\_7, rsi\_7, EMA\_7", "Open, SMA\_7, EMA\_7", "Volume, 0-C, EMA 7", and "Volume, Pre\_Close, rsi\_7" are the top five three-feature combinations with the lowest MAPE values, which are 11.8246, 19.0058 And among these characteristics, "High, rsi 7, and EMA 7" have the greatest predictive power, as the average absolute percentage error of forecasts is 11.8246 % lowest.

## 6.8 Experiment 7 (4 features)

The experiment 7 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 7 uses four dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 7 evaluates the predictability of four-feature combinations by adding one more feature individually to the three selective four-feature combinations with the lowest MAPE value in experiment 6. In experiment 7, there are 32 test cases for LSTM, GRUs models and 33 test cases for CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the four-feature combinations. Five selective four-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.8.1 LSTM

**Table 23: Results of SAND Prediction by LSTM model in Experiment 7**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Pre_Close, EMA_7</b>	<b>5.7387</b>	<b>1.919</b>	<b>2.3956</b>	<b>67.9587</b>
<b>High, Low, Pre_Close, EMA_7</b>	<b>4.4529</b>	<b>1.7931</b>	<b>2.1102</b>	<b>63.3758</b>
High, Volume, Pre_Close, EMA_7	9.506	2.989	3.0832	106.1332
High, Pre_Close, H-L, EMA_7	18.5466	4.2978	4.3066	152.1118
High, Pre_Close, 0-C, EMA_7	8.0956	2.7368	2.8453	97.158
High, Pre_Close, SMA_7, EMA_7	8.2779	2.4759	2.8771	87.2566
High, Pre_Close, rsi_7, EMA_7	9.7213	2.345	3.1179	83.7297
Open, High, Low, Pre_Close	5.7406	2.2133	2.3959	78.5632
High, Volume, Low, Pre_Close	9.1005	2.9237	3.0167	103.7745
<b>High, Low, Pre_Close, H-L</b>	<b>3.0101</b>	<b>1.503</b>	<b>1.735</b>	<b>53.5293</b>
High, Low, Pre_Close, 0-C	4.8235	2.0564	2.1962	73.0447
High, Low, Pre_Close, SMA_7	7.4343	2.3171	2.7266	81.7557
High, Low, Pre_Close, rsi_7	8.1696	2.6257	2.8583	93.3326

Open, High, Low, SMA_7	7.4975	2.3382	2.7382	82.5067
Open, High, Volume, SMA_7	10.6857	3.2521	3.2689	115.105
Open, High, Pre_Close, SMA_7	8.0516	2.3837	2.8375	84.1905
Open, High, H-L, SMA_7	7.1703	2.6566	2.6777	94.1773
Open, High, 0-C, SMA_7	7.5427	2.5435	2.7464	90.3982
Open, High, SMA_7, rsi_7	13.1852	3.3588	3.6311	119.39
Open, High, SMA_7, EMA_7	10.5654	2.494	3.2505	88.5548
Open, Low, Volume, Pre_Close	15.1675	3.886	3.8945	137.5462
Open, Low, Pre_Close, H-L	7.3777	2.7056	2.7162	95.7635
Open, Low, Pre_Close, 0-C	5.1226	2.1398	2.2633	75.9486
<b>Open, Low, Pre_Close, SMA_7</b>	<b>1.6792</b>	<b>1.0794</b>	<b>1.2959</b>	<b>38.4433</b>
Open, Low, Pre_Close, rsi_7	7.8715	2.6854	2.8056	95.332
<b>Open, Low, Pre_Close, EMA_7</b>	<b>4.341</b>	<b>1.6503</b>	<b>2.0835</b>	<b>58.6924</b>
High, Low, Volume, SMA_7	11.3544	3.3654	3.3696	119.1061
High, Low, Pre_Close, SMA_7	8.0146	2.4348	2.831	85.8585
High, Low, SMA_7, H-L	12.5258	3.5308	3.5392	124.9374
High, Low, SMA_7, 0-C	6.7702	2.545	2.602	90.2304
High, Low, SMA_7, rsi_7	8.9701	2.7254	2.995	96.8566
High, Low, SMA_7, EMA_7	11.0182	2.8352	3.3194	100.1808

In experiment 7 using LSTM as the predictive model, "Open, High, Pre\_Close, EMA\_7", "High, Low, Pre\_Close, EMA\_7", "High, Low, Pre\_Close, H-L", "Open, Low, Pre\_Close, SMA\_7" and "Open, High, Pre\_Close, EMA\_7" are the top 5 four-feature combinations that have the top 5 lowest MAPE values which are recorded as 67.9587, 63.3758, 53.5293, 38.4433 and 58.6924. Furthermore, among these features, the "Open, Low, Pre\_Close, SMA\_7" have the highest predictive power; the lowest average of the absolute percentage errors of forecasts is recorded as 38.4433%.

### 6.8.2 GRUs

**Table 24: Results of SAND Prediction by GRUs model in Experiment 7**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, H-L	0.751	0.6848	0.8666	24.0901
Open, Low, Volume, H-L	3.6063	1.8207	1.899	64.655
Open, Volume, Pre_Close, H-L	2.3807	1.4155	1.543	50.3482
Open, Volume, H-L, 0-C	3.044	1.6478	1.7447	58.4978
Open, Volume, H-L, SMA_7	2.3009	1.2837	1.5169	45.7762
<b>Open, Volume, H-L, rsi_7</b>	<b>0.2995</b>	<b>0.4337</b>	<b>0.5473</b>	<b>15.2728</b>
Open, Volume, H-L, EMA_7	3.4266	1.6865	1.8511	59.8625
Open, High, H-L, rsi_7	2.3204	1.4066	1.5233	49.5256
<b>Open, Low, H-L, rsi_7</b>	<b>0.369</b>	<b>0.5514</b>	<b>0.6075</b>	<b>19.3907</b>
Open, Pre_Close, H-L, rsi_7	0.4373	0.6113	0.6613	21.4820
Open, H-L, 0-C, rsi_7	0.5428	0.5471	0.7368	19.5736
Open, H-L, SMA_7, rsi_7	0.7036	0.6885	0.8388	24.1286
Open, H-L, rsi_7, EMA_7	2.5081	1.5032	1.5837	52.9144
Open, High, Pre_Close, H-L	0.7184	0.7713	0.8476	27.102

Open, Low, Pre_Close, H-L	1.378	1.0828	1.1739	38.4893
Open, Pre_Close, H-L, 0-C	1.4239	1.0674	1.1933	37.8871
<b>Open, Pre_Close, H-L, SMA_7</b>	<b>0.4126</b>	<b>0.5177</b>	<b>0.6423</b>	<b>18.2036</b>
Open, Pre_Close, H-L, EMA_7	0.5478	0.6402	0.7402	22.4904
Open, Volume, 0-C, EMA_7	0.5316	0.5774	0.7291	20.3452
High, Volume, 0-C, EMA_7	5.0996	2.2117	2.2582	77.943
Low, Volume, 0-C, EMA_7	0.5416	0.6517	0.736	22.9144
<b>Volume, Pre_Close, 0-C, EMA_7</b>	<b>0.3249</b>	<b>0.4688</b>	<b>0.57</b>	<b>16.5677</b>
Volume, H-L, 0-C, EMA_7	2.4147	1.5192	1.5539	53.619
Volume, 0-C, SMA_7, EMA_7	1.7881	1.0713	1.3372	37.8293
Volume, 0-C, rsi_7, EMA_7	0.6067	0.6913	0.7789	24.2407
Open, Volume, Pre_Close, rsi_7	6.1881	2.3228	2.4876	82.6536
<b>High, Volume, Pre_Close, rsi_7</b>	<b>0.4561</b>	<b>0.5792</b>	<b>0.6753</b>	<b>20.2362</b>
Low, Volume, Pre_Close, rsi_7	5.4837	2.2016	2.3417	78.3238
Volume, Pre_Close, H-L, rsi_7	3.0484	1.5987	1.746	56.9608
Volume, Pre_Close, 0-C, rsi_7	7.3822	2.6095	2.717	92.7441
Volume, Pre_Close, SMA_7, rsi_7	1.7603	1.158	1.3268	41.2139
Volume, Pre_Close, rsi_7, EMA_7	1.7212	1.2378	1.3119	43.4803

In experiment 7 using GRUs as the predictive model, "Open, Volume, H-L, rsi\_7", "Open, Low, H-L, rsi\_7", "Open, Pre\_Close, H-L, SMA\_7", "Volume, Pre\_Close, 0-C, EMA\_7" and "High, Volume, Pre\_Close, rsi\_7" are the top 5 four-feature combinations that have the top 5 lowest MAPE values which are recorded as 15.2728, 19.3907, 18.2036, 16.5677 and 20.2362. And among these features, the "Volume, Pre\_Close, 0-C, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 16.5677%.

### 6.8.3 CNNs

**Table 25: Results of SAND Prediction by CNN model in Experiment 7**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, rsi_7, EMA_7	0.6244	0.7118	0.7902	25.1923
High, Low, rsi_7, EMA_7	2.5918	1.5077	1.6099	53.5097
<b>High, Volume, rsi_7, EMA_7</b>	<b>0.5345</b>	<b>0.6305</b>	<b>0.7311</b>	<b>22.1473</b>
<b>High, Pre_Close, rsi_7, EMA_7</b>	<b>0.534</b>	<b>0.6335</b>	<b>0.7307</b>	<b>22.3761</b>
High, H-L, rsi_7, EMA_7	1.9652	1.1642	1.4019	41.0592
High, 0-C, rsi_7, EMA_7	1.1723	0.9374	1.0827	33.3085
High, SMA_7, rsi_7, EMA_7	0.6714	0.7348	0.8194	25.9705
<b>Open, High, SMA_7, EMA_7</b>	<b>0.2654</b>	<b>0.4295</b>	<b>0.5151</b>	<b>15.1814</b>
Open, Low, SMA_7, EMA_7	4.2388	1.9078	2.0588	67.0221
<b>Open, Volume, SMA_7, EMA_7</b>	<b>0.228</b>	<b>0.4088</b>	<b>0.4774</b>	<b>14.4494</b>
Open, Pre_Close, SMA_7, EMA_7	3.0381	1.6642	1.743	58.8716
Open, H-L, SMA_7, EMA_7	1.1577	0.92	1.076	32.5037
Open, 0-C, SMA_7, EMA_7	0.8097	0.828	0.8998	29.3236
Open, SMA_7, rsi_7, EMA_7	0.5118	0.6653	0.7154	23.385
<b>High, SMA_7, rsi_7, EMA_7</b>	<b>0.5143</b>	<b>0.618</b>	<b>0.7172</b>	<b>21.8731</b>

Low, SMA_7, rsi_7, EMA_7	1.1281	0.9046	1.0621	31.8932
Volume, SMA_7, rsi_7, EMA_7	4.2764	1.6185	2.068	57.1896
Pre, Close, SMA_7, rsi_7, EMA_7	0.8404	0.8758	0.9167	31.0742
H-L, SMA_7, rsi_7, EMA_7	0.9055	0.8445	0.9516	29.8411
0-C, SMA_7, rsi_7, EMA_7	4.2839	1.9946	2.0698	70.6228
High, Low, SMA_7, EMA_7	2.2316	1.3512	1.4939	47.9842
High, Volume, SMA_7, EMA_7	0.9773	0.9001	0.9886	31.7931
High, Pre, Close, SMA_7, EMA_7	1.0459	0.8584	1.0227	30.3676
High, H-L, SMA_7, EMA_7	0.7624	0.6426	0.8731	22.9707
High, 0-C, SMA_7, EMA_7	2.1608	1.2675	1.47	45.1025
Open, High, Low, SMA_7	1.5329	0.8247	1.2381	29.299
High, Low, Volume, SMA_7	4.2572	2.0079	2.0633	71.0368
High, Low, Pre, Close, SMA_7	10.68	3.0264	3.268	107.7288
High, Low, H-L, SMA_7	0.6656	0.7294	0.8159	25.539
High, Low, 0-C, SMA_7	0.5629	0.6319	0.7503	22.3969
High, Low, SMA_7, rsi_7	0.6381	0.7084	0.7988	25.2325
Open, High, rsi_7, EMA_7	0.6244	0.7118	0.7902	25.1923
High, Low, rsi_7, EMA_7	2.5918	1.5077	1.6099	53.5097

In experiment 7 using CNN as the predictive model, "High, Volume, rsi\_7, EMA\_7", "High, Pre, Close, rsi\_7, EMA\_7", "Open, High, SMA\_7, EMA\_7", "Open, Volume, SMA\_7, EMA\_7" and "High, SMA\_7, rsi\_7, EMA\_7" are the top 5 four-feature combinations that have the top 5 lowest MAPE value which is recorded as 22.1473, 22.3761, 15.1814, 14.4494 and 21.8731. Furthermore, among these features, the "Open, Volume, SMA\_7, EMA\_7" have the highest predictive power; the lowest average of the absolute percentage errors of forecasts is recorded as 14.4494%.

## 6.9 Experiment 8 (5 features)

The experiment 8 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 8 uses five dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 8 evaluates the predictability of five-feature combinations by adding one more feature individually to the five selective four-feature combinations with the lowest MAPE value in experiment 7. For experiment 8, there are 26,29 and 25 test cases for each model: LSTM, GRUs and CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the five-feature combinations. Five selective five-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.9.1 LSTM

**Table 26: Results of SAND Prediction by LSTM model in Experiment 8**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Pre_Close, SMA_7</b>	<b>7.0036</b>	<b>2.0874</b>	<b>2.6464</b>	<b>74.1248</b>
Open, Low, Volume, Pre_Close, SMA_7	12.5605	3.537	3.5441	125.1462
Open, Low, Pre_Close, H-L, SMA_7	12.9864	3.5864	3.6037	126.8137
Open, Low, Pre_Close, 0-C, SMA_7	7.2707	2.6731	2.6964	94.6871
Open, Low, Pre_Close, rsi_7, SMA_7	9.2624	2.799	3.0434	99.4734
<b>Open, Low, Pre_Close, SMA_7, EMA_7</b>	<b>6.0727</b>	<b>2.0618</b>	<b>2.4643</b>	<b>73.4913</b>
Open, High, Low, Pre_Close, H-L	8.3982	2.8533	2.898	101.1886
High, Low, Volume, Pre_Close, H-L	11.9043	3.4448	3.4503	121.9513
High, Low, Pre_Close, H-L, 0-C	8.9703	2.9908	2.995	105.8446
High, Low, Pre_Close, H-L, SMA_7	11.49	3.3756	3.3897	119.5775
High, Low, Pre_Close, H-L, rsi_7	7.9108	2.7701	2.8126	98.1838
<b>Open, High, Low, Pre_Close, EMA_7</b>	<b>4.665</b>	<b>1.8294</b>	<b>2.1599</b>	<b>64.5149</b>
Open, Low, Volume, Pre_Close, EMA_7	12.6935	3.5555	3.5628	125.8617
Open, Low, Pre_Close, H-L, EMA_7	12.2144	3.4846	3.4949	123.4025
Open, Low, Pre_Close, 0-C, EMA_7	6.5905	2.532	2.5672	89.7341
Open, Low, Pre_Close, rsi_7, EMA_7	10.9666	3.0467	3.3116	108.3118
<b>High, Low, Volume, Pre_Close, EMA_7</b>	<b>5.0246</b>	<b>1.8852</b>	<b>2.2416</b>	<b>67.2055</b>
High, Low, Pre_Close, H-L, EMA_7	10.5667	3.1096	3.2507	110.4861
High, Low, Pre_Close, 0-C, EMA_7	5.96	2.3923	2.4413	84.8219
High, Low, Pre_Close, SMA_7, EMA_7	7.9822	2.3773	2.8253	83.9269
High, Low, Pre_Close, rsi_7, EMA_7	11.3754	3.0757	3.3727	109.3639
Open, High, Volume, Pre_Close, EMA_7	9.5839	3.061	3.0958	108.527
Open, High, Pre_Close, H-L, EMA_7	6.4137	2.3204	2.5325	82.6054
Open, High, Pre_Close, 0-C, EMA_7	6.9566	2.5041	2.6375	88.945
<b>Open, High, Pre_Close, SMA_7, EMA_7</b>	<b>6.9381</b>	<b>2.1223</b>	<b>2.634</b>	<b>75.1058</b>
Open, High, Pre_Close, rsi_7, EMA_7	10.4091	2.8269	3.2263	100.6494

In experiment 8 using LSTM as the predictive model, Open, High, Low, Pre\_Close, EMA\_7", "Open, Low, Pre\_Close, SMA\_7, EMA\_7", "Open, High, Low, Pre\_Close, EMA\_7", "High, Low, Volume, Pre\_Close, EMA\_7" and "Open, High, Pre\_Close, SMA\_7, EMA\_7" are the top 5 five-feature combinations that have the top 5 lowest MAPE values which are recorded as 74.1248, 73.4913, 64.5149, 67.2055 and 75.1058. Furthermore, among these features, the "Open, High, Low, Pre\_Close, EMA\_7" have the highest predictive power; the lowest average of the absolute percentage errors of forecasts is recorded as 64.5149 %.

### 6.9.2 GRUs

**Table 27: Results of SAND Prediction by GRUs model in Experiment 8**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, H-L, rsi_7	0.4016	0.5498	0.6337	19.2649
Open, Low, Volume, H-L, rsi_7	1.1952	0.9809	1.0932	34.9615
<b>Open, Volume, Pre_Close, H-L, rsi_7</b>	<b>0.3031</b>	<b>0.429</b>	<b>0.5505</b>	<b>15.1609</b>
<b>Open, Volume, H-L, 0-C, rsi_7</b>	<b>0.3269</b>	<b>0.434</b>	<b>0.5717</b>	<b>15.47</b>
Open, Volume, H-L, SMA_7, rsi_7	0.7013	0.7107	0.8375	24.9285
Open, Volume, H-L, rsi_7, EMA_7	0.7831	0.7999	0.8849	28.0714
Open, High, H-L, 0-C, rsi_7	2.2713	1.4698	1.5071	51.8255
Open, Low, H-L, 0-C, rsi_7	0.9399	0.7815	0.9695	27.9356
<b>Open, Pre_Close, H-L, 0-C, rsi_7</b>	<b>0.5456</b>	<b>0.5252</b>	<b>0.7387</b>	<b>18.6988</b>
Open, H-L, 0-C, SMA_7, rsi_7	1.1057	1.0231	1.0515	36.1321
Open, H-L, 0-C, rsi_7, EMA_7	3.2074	1.7552	1.7909	61.9431
<b>Open, High, Pre_Close, H-L, SMA_7</b>	<b>0.4338</b>	<b>0.5304</b>	<b>0.6586</b>	<b>18.6181</b>
Open, Low, Pre_Close, H-L, SMA_7	2.1918	1.3459	1.4805	47.9303
Open, Volume, Pre_Close, H-L, SMA_7	0.5825	0.6435	0.7632	22.6314
Open, Pre_Close, H-L, 0-C, SMA_7	0.4963	0.5664	0.7045	19.8949
Open, Pre_Close, H-L, SMA_7, rsi_7	0.6193	0.6806	0.7869	23.879
Open, Pre_Close, H-L, SMA_7, EMA_7	1.504	1.0987	1.2264	38.6139
Open, Volume, Pre_Close, 0-C, EMA_7	0.4879	0.562	0.6985	20.0056
High, Volume, Pre_Close, 0-C, EMA_7	1.1122	0.9635	1.0546	33.8711
Low, Volume, Pre_Close, 0-C, EMA_7	0.9097	0.9097	0.9538	27.2372
Volume, Pre_Close, H-L, 0-C, EMA_7	3.0112	1.66	1.7353	58.9522
Volume, Pre_Close, 0-C, SMA_7, EMA_7	1.1059	0.8895	1.0516	31.1371
Volume, Pre_Close, 0-C, rsi_7, EMA_7	1.5976	1.0398	1.264	36.9716
Open, High, Volume, Pre_Close, rsi_7	1.2302	1.0197	1.1091	35.7694
High, Low, Volume, Pre_Close, rsi_7	0.5511	0.6085	0.7423	21.2353
High, Volume, Pre_Close, H-L, rsi_7	0.5548	0.6521	0.7449	22.8067
<b>High, Volume, Pre_Close, 0-C, rsi_7</b>	<b>0.257</b>	<b>0.4131</b>	<b>0.507</b>	<b>14.4718</b>
High, Volume, Pre_Close, SMA_7, rsi_7	1.042	0.8445	1.0208	29.5086
High, Volume, Pre_Close, rsi_7, EMA_7	0.6925	0.7226	0.8322	25.2748

In experiment 8 using GRUs as the predictive model, “Open, Volume, Pre\_Close, H-L, rsi\_7”, “Open, Volume, H-L, 0-C, rsi\_7”, “Open, Pre\_Close, H-L, 0-C, rsi\_7”, “Open, High, Pre\_Close, H-L, SMA\_7” and “High, Volume, Pre\_Close, 0-C, rsi\_7” are the top 5 five-feature combinations that have the top 5 lowest MAPE values which are recorded as 15.1609, 15.47, 18.6988, 18.6181 and 14.4718. Moreover, among these features, the High, “Volume, Pre\_Close, 0-C, rsi\_7” have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 14.4718 %.

### 6.9.3 CNN

**Table 28: Results of SAND Prediction by CNN model in Experiment 8**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, SMA_7, EMA_7	1.0797	0.8304	1.0391	29.331
Open, Low, Volume, SMA_7, EMA_7	1.3926	0.879	1.1801	31.1881
Open, Volume, Pre_Close, SMA_7, EMA_7	0.6814	0.6544	0.8255	23.1661
Open, Volume, H-L, SMA_7, EMA_7	3.108	1.5059	1.7629	53.0992
Open, Volume, 0-C, SMA_7, EMA_7	0.5853	0.5723	0.765	20.3284
<b>Open, Volume, SMA_7, rsi_7, EMA_7</b>	<b>0.545</b>	<b>0.5462</b>	<b>0.7383</b>	<b>19.401</b>
Open, High, Low, SMA_7, EMA_7	1.3818	0.9913	1.1755	35.3046
Open, High, Pre_Close, SMA_7, EMA_7	0.9742	0.7113	0.987	24.944
Open, High, H-L, SMA_7, EMA_7	1.7725	1.1606	1.3314	40.8941
<b>Open, High, 0-C, SMA_7, EMA_7</b>	<b>0.3744</b>	<b>0.4419</b>	<b>0.6119</b>	<b>15.625</b>
<b>Open, High, SMA_7, rsi_7, EMA_7</b>	<b>0.2952</b>	<b>0.4614</b>	<b>0.5433</b>	<b>16.4575</b>
High, Low, SMA_7, rsi_7, EMA_7	0.6482	0.65	0.8051	23.2619
High, Volume, SMA_7, rsi_7, EMA_7	0.3974	0.5827	0.6304	20.5563
<b>High, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>0.1788</b>	<b>0.3912</b>	<b>0.4228</b>	<b>13.8874</b>
High, H-L, SMA_7, rsi_7, EMA_7	0.7749	0.8095	0.8803	28.7319
High, 0-C, SMA_7, rsi_7, EMA_7	1.5815	0.915	1.2576	33.0663
Open, High, Volume, rsi_7, EMA_7	1.5815	0.915	1.2576	32.4591
High, Low, Volume, rsi_7, EMA_7	1.8079	0.8891	1.3446	31.5683
High, Volume, Pre_Close, rsi_7, EMA_7	0.9205	0.8038	0.9594	28.1661
High, Volume, H-L, rsi_7, EMA_7	2.4723	1.396	1.5724	49.209
High, Volume, 0-C, rsi_7, EMA_7	1.0541	0.8047	1.0267	28.5408
Open, High, Pre_Close, rsi_7, EMA_7	1.0891	0.9326	1.0436	33.165
High, Low, Pre_Close, rsi_7, EMA_7	1.072	0.9319	1.0354	33.0044
High, Pre_Close, H-L, rsi_7, EMA_7	0.8922	0.7721	0.9446	27.3642
<b>High, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>0.155</b>	<b>0.3304</b>	<b>0.3937</b>	<b>11.6837</b>

In experiment 8 using GRUs as the predictive model, "Open, Volume, SMA\_7, rsi\_7, EMA\_7", "Open, High, 0-C, SMA\_7, EMA\_7", "Open, High, SMA\_7, rsi\_7, EMA\_7", "High, Pre\_Close, SMA\_7, rsi\_7, EMA\_7" and "High, Pre\_Close, 0-C, rsi\_7, EMA\_7" are the top 5 five-feature combinations that have the top 5 lowest MAPE values which are recorded as 19.401, 19.401, 16.4575, 13.8874 and 11.6837. Moreover, among these features, the "High, Pre\_Close, 0-C, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 11.6837 %.

## 6.10 Experiment 9 (6 features)

The experiment 9 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 9 uses six dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 9 evaluates the predictability of six-feature combinations by adding one more feature individually to the five selective five-feature combinations with the lowest MAPE value in experiment 8. In experiment 9, there are 22 test cases for LSTM, CNN models and 23 test cases for GRUs. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the six-feature combinations. Five selective six-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.10.1 LSTM

**Table 29: Results of SAND Prediction by LSTM model in Experiment 9**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Low, Volume, Pre_Close, EMA_7	7.6962	2.6873	2.7742	95.3672
Open, High, Low, Pre_Close, H-L, EMA_7	9.6051	3.0316	3.0992	107.5416
Open, High, Low, Pre_Close, 0-C, EMA_7	6.6072	2.4604	2.5705	87.3453
<b>Open, High, Low, Pre_Close, SMA_7, EMA_7</b>	<b>6.7147</b>	<b>2.0682</b>	<b>2.5913</b>	<b>73.3435</b>
<b>Open, High, Low, Pre_Close, rsi_7, EMA_7</b>	<b>8.5317</b>	<b>2.3082</b>	<b>2.9209</b>	<b>82.3686</b>
Open, High, Low, Volume, Pre_Close, EMA_7	7.6962	2.6873	2.7742	95.3672
High, Low, Volume, Pre_Close, H-L, EMA_7	13.1109	3.5996	3.6209	127.5203
High, Low, Volume, Pre_Close, 0-C, EMA_7	10.1658	3.1365	3.1884	111.1888
<b>High, Low, Volume, Pre_Close, SMA_7, EMA_7</b>	<b>6.1734</b>	<b>2.1835</b>	<b>2.4846</b>	<b>77.8195</b>
High, Low, Volume, Pre_Close, rsi_7, EMA_7	11.3387	3.3052	3.3673	117.2082
Open, Low, Volume, Pre_Close, SMA_7, EMA_7	10.0326	3.0684	3.1674	108.9129
<b>Open, Low, Pre_Close, H-L, SMA_7, EMA_7</b>	<b>4.3287</b>	<b>1.9669</b>	<b>2.0806</b>	<b>69.8861</b>
Open, Low, Pre_Close, 0-C, SMA_7, EMA_7	7.9977	2.8035	2.828	99.2679
Open, Low, Pre_Close, SMA_7, rsi_7, EMA_7	12.0452	2.9298	3.4706	104.4487
Open, High, Low, Volume, Pre_Close, SMA_7	6.9819	2.4089	2.6423	85.7404
Open, High, Low, Pre_Close, H-L, SMA_7	11.5999	3.3691	3.4059	119.3999
Open, High, Low, Pre_Close, 0-C, SMA_7	6.5767	2.4672	2.5645	87.5356
Open, High, Low, Pre_Close, SMA_7, rsi_7	13.5172	3.445	3.6766	122.372
<b>Open, High, Volume, Pre_Close, SMA_7, EMA_7</b>	<b>6.3755</b>	<b>2.2858</b>	<b>2.525</b>	<b>81.4098</b>
Open, High, Pre_Close, H-L, SMA_7, EMA_7	7.7725	2.7133	2.7879	96.3052
Open, High, Pre_Close, 0-C, SMA_7, EMA_7	8.0444	2.7684	2.8363	98.0969
Open, High, Pre_Close, SMA_7, rsi_7, EMA_7	9.7373	2.4708	3.1205	87.9172

In experiment 9 using LSTM as the predictive model, "Open, High, Low, Pre\_Close, SMA\_7, EMA\_7", "Open, High, Low, Pre\_Close, rsi\_7, EMA\_7", "High, Low, Volume,

Pre\_Close, SMA\_7, EMA\_7", "Open, Low, Pre\_Close, H-L, SMA\_7, EMA\_7" and "Open, High, Volume, Pre\_Close, SMA\_7, EMA\_7" are the top 5 six-feature combinations that have the top 5 lowest MAPE values which are recorded as 73.3435, 82.3686, 77.8195, 69.8861 and 81.4098. Moreover, among these features, the "Open, Low, Pre\_Close, H-L, SMA\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 69.8861%.

### 6.10.2 GRUs

**Table 30: Results of SAND Prediction by GRUs model in Experiment 9**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, Pre_Close, H-L, rsi_7	1.0868	0.8187	1.0425	29.1846
Open, Low, Volume, Pre_Close, H-L, rsi_7	0.6968	0.7249	0.8347	25.3739
<b>Open, Volume, Pre_Close, H-L, 0-C, rsi_7</b>	<b>0.1689</b>	<b>0.3028</b>	<b>0.411</b>	<b>10.7296</b>
Open, Volume, Pre_Close, H-L, SMA_7, rsi_7	0.8174	0.8236	0.9041	28.8942
<b>Open, Volume, Pre_Close, H-L, rsi_7, EMA_7</b>	<b>0.3316</b>	<b>0.4527</b>	<b>0.5758</b>	<b>15.7601</b>
Open, High, Volume, H-L, 0-C, rsi_7	2.1753	1.4664	1.4749	51.7232
<b>Open, Low, Volume, H-L, 0-C, rsi_7</b>	<b>0.0795</b>	<b>0.2443</b>	<b>0.282</b>	<b>8.5567</b>
Open, Volume, H-L, 0-C, SMA_7, rsi_7	0.6155	0.7032	0.7846	24.7687
Open, Volume, H-L, 0-C, rsi_7, EMA_7	0.9627	0.8908	0.9812	31.306
Open, High, Pre_Close, H-L, 0-C, rsi_7	1.0351	0.9795	1.0174	34.4955
Open, Low, Pre_Close, H-L, 0-C, rsi_7	2.3908	1.3558	1.5462	48.3723
Open, Pre_Close, H-L, 0-C, SMA_7, rsi_7	0.9677	0.8201	0.9837	29.09
Open, Pre_Close, H-L, 0-C, rsi_7, EMA_7	0.4852	0.5792	0.6966	20.3079
Open, High, Low, Pre_Close, H-L, SMA_7	0.4656	0.5653	0.6823	19.8719
Open, High, Volume, Pre_Close, H-L, SMA_7	1.2214	0.882	1.1051	31.48
Open, High, Pre_Close, H-L, 0-C, SMA_7	0.4931	0.5379	0.7022	18.9661
Open, High, Pre_Close, H-L, SMA_7, rsi_7	1.7411	1.1546	1.3195	40.4799
Open, High, Pre_Close, H-L, SMA_7, EMA_7	1.3071	1.035	1.1433	36.408
<b>Open, High, Volume, Pre_Close, 0-C, rsi_7</b>	<b>0.2718</b>	<b>0.4187</b>	<b>0.5214</b>	<b>14.5845</b>
<b>Low, High, Volume, Pre_Close, 0-C, rsi_7</b>	<b>0.1667</b>	<b>0.3272</b>	<b>0.4083</b>	<b>11.3706</b>
High, Volume, Pre_Close, H-L, 0-C, rsi_7	0.5339	0.6959	0.7307	24.4585
High, Volume, Pre_Close, 0-C, SMA_7, rsi_7	0.3352	0.4831	0.579	16.9656
High, Volume, Pre_Close, 0-C, rsi_7, EMA_7	1.0943	1.0255	1.0461	36.1017

In experiment 9 using GRUs as the predictive model, "Open, Volume, Pre\_Close, H-L, 0-C, rsi\_7", "Open, Volume, Pre\_Close, H-L, rsi\_7, EMA\_7", "Open, Low, Volume, H-L, 0-C, rsi\_7", "Open, High, Volume, Pre\_Close, 0-C, rsi\_7" and "Low, High, Volume, Pre\_Close, 0-C, rsi\_7" are the top 5 six-feature combinations that have the top 5 lowest MAPE values which are recorded as 10.7296, 15.7601, 8.5567, 14.5845 and 11.3706. Moreover, among these features, the "Open, Low, Volume, H-L, 0-C, rsi\_7"

have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 8.5567%.

### 6.10.3 CNN

**Table 31: Results of SAND Prediction by CNN model in Experiment 9**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>0.297</b>	<b>0.4074</b>	<b>0.5449</b>	<b>14.4314</b>
<b>High, Low, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>0.2408</b>	<b>0.3888</b>	<b>0.4907</b>	<b>13.6724</b>
High, Volume, Pre_Close, 0-C, rsi_7, EMA_7	1.5499	1.0579	1.245	37.0702
High, Pre_Close, H-L, 0-C, rsi_7, EMA_7	3.1552	1.6216	1.7763	57.4519
High, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	1.3875	1.1103	1.1779	39.175
Open, High, Pre_Close, SMA_7, rsi_7, EMA_7	1.9406	1.2551	1.393	44.4612
High, Low, Pre_Close, SMA_7, rsi_7, EMA_7	4.2569	1.8309	2.0632	65.1884
<b>High, Volume, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>0.6728</b>	<b>0.7038</b>	<b>0.8203</b>	<b>25.1104</b>
High, Pre_Close, H-L, SMA_7, rsi_7, EMA_7	2.8901	1.426	1.7	50.8086
Open, High, Volume, SMA_7, rsi_7, EMA_7	2.2529	1.387	1.501	49.3251
Open, Low, Volume, SMA_7, rsi_7, EMA_7	3.8165	1.8569	1.9536	65.5989
Open, Volume, Pre_Close, SMA_7, rsi_7, EMA_7	0.708	0.7584	0.8415	26.6975
Open, Volume, H-L, SMA_7, rsi_7, EMA_7	2.3553	1.2795	1.5347	45.453
Open, Volume, 0-C, SMA_7, rsi_7, EMA_7	0.8613	0.8017	0.9281	28.4376
Open, High, Low, 0-C, SMA_7, EMA_7	0.838	0.7802	0.9154	27.5059
Open, High, Volume, 0-C, SMA_7, EMA_7	4.8182	2.0018	2.195	71.195
<b>Open, High, Pre_Close, 0-C, SMA_7, EMA_7</b>	<b>0.2289</b>	<b>0.3733</b>	<b>0.4785</b>	<b>13.1264</b>
Open, High, H-L, 0-C, SMA_7, EMA_7	5.6317	2.2157	2.3731	79.0039
Open, High, 0-C, SMA_7, rsi_7, EMA_7	0.8791	0.8624	0.9376	30.3429
Open, High, Low, SMA_7, rsi_7, EMA_7	0.6806	0.7152	0.825	25.3118
Open, High, H-L, SMA_7, rsi_7, EMA_7	1.1222	0.9178	1.0593	32.0926
<b>Open, High, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.3779</b>	<b>0.5256</b>	<b>0.6147</b>	<b>18.6078</b>

In experiment 9 using CNN as the predictive model, "Open, High, Pre\_Close, 0-C, rsi\_7, EMA\_7", "High, Low, Pre\_Close, 0-C, rsi\_7, EMA\_7", "High, Volume, Pre\_Close, SMA\_7, rsi\_7, EMA\_7", "Open, High, Pre\_Close, 0-C, SMA\_7, EMA\_7" and "Open, High, 0-C, SMA\_7, rsi\_7, EMA\_7" are the top 5 six-feature combinations that have the top 5 lowest MAPE values which are recorded as 14.4314, 13.6724, 25.1104, 13.1264 and 18.6078. Moreover, among these features, the "Open, High, Pre\_Close, 0-C, SMA\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 13.1264%.

## 6.11 Experiment 10 (7 features)

The experiment 10 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 10 uses seven dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 10 evaluates the predictability of seven-feature combinations by adding one more feature individually to the five selective six-feature combinations with the lowest MAPE value in experiment 9. In experiment 10, there are 13, 16 and 17 test cases for each model: LSTM, GRUs and CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the seven-feature combinations. Five selective seven-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.11.1 LSTM

**Table 32: Results of SAND Prediction by LSTM model in Experiment 10**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Pre_Close, H-L, SMA_7, EMA_7</b>	<b>8.175</b>	<b>2.8296</b>	<b>2.8592</b>	<b>100.3319</b>
Open, Low, Volume, Pre_Close, H-L, SMA_7, EMA_7	15.0344	3.8648	3.8774	136.8407
Open, Low, Pre_Close, H-L, SMA_7, rsi_7, EMA_7	11.0693	3.3036	3.3271	116.973
<b>Open, High, Low, Volume, Pre_Close, SMA_7, EMA_7</b>	<b>7.4893</b>	<b>2.6157</b>	<b>2.7367</b>	<b>92.895</b>
Open, High, Low, Pre_Close, H-L, SMA_7, EMA_7	8.175	2.8296	2.8592	100.3319
<b>Open, High, Low, Pre_Close, 0-C, SMA_7, EMA_7</b>	<b>6.8452</b>	<b>2.517</b>	<b>2.6163</b>	<b>89.3215</b>
<b>Open, High, Low, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>9.0236</b>	<b>2.2622</b>	<b>3.0039</b>	<b>80.7499</b>
High, Low, Volume, Pre_Close, H-L, SMA_7, EMA_7	14.8882	3.8389	3.8585	135.9472
High, Low, Volume, Pre_Close, 0-C, SMA_7, EMA_7	12.5433	3.5251	3.5417	124.8578
<b>High, Low, Volume, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>11.6344</b>	<b>3.1697</b>	<b>3.1697</b>	<b>112.6829</b>
Open, High, Volume, Pre_Close, H-L, SMA_7, EMA_7	12.4992	3.4959	3.5354	123.9582
Open, High, Volume, Pre_Close, 0-C, SMA_7, EMA_7	12.0863	3.41	3.4765	120.9489
Open, High, Volume, Pre_Close, SMA_7, rsi_7, EMA_7	11.165	3.3105	3.3414	117.3367

In experiment 10 using LSTM as the predictive model, "Open, High, Low, Pre\_Close, H-L, SMA\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, SMA\_7 EMA\_7", "Open, High, Low, Pre\_Close, 0-C, SMA\_7, EMA\_7", "Open, High, Low, Pre\_Close, SMA\_7, rsi\_7, EMA\_7" and "High, Low, Volume, Pre\_Close, SMA\_7, rsi\_7, EMA\_7" are the top 5 four-feature combinations that have the top 5 lowest MAPE values which are recorded as 100.3319, 92.895, 89.3215, 80.7499 and 112.6829. Moreover, among

these features, the "Open, High, Low, Pre\_Close, SMA\_7, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 80.7499%.

### 6.11.2 GRUS

**Table 33: Results of SAND Prediction by GRUs model in Experiment 10**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Volume, Pre_Close, 0-C, H-L, rsi_7</b>	<b>0.4385</b>	<b>0.5001</b>	<b>0.6622</b>	<b>17.8521</b>
Open, Low, Volume, Pre_Close, 0-C, H-L, rsi_7	1.4174	1.1389	1.1905	40.4278
Open, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7	1.4168	1.0466	1.1903	37.3368
<b>Open, Volume, Pre_Close, 0-C, H-L, rsi_7, EMA_7</b>	<b>0.2745</b>	<b>0.3735</b>	<b>0.5239</b>	<b>13.2921</b>
Open, High, Volume, Pre_Close, H-L, rsi_7, EMA_7	0.6121	0.6335	0.7824	22.1996
Open, Low, Volume, Pre_Close, H-L, rsi_7, EMA_7	0.7197	0.7018	0.8484	24.989
Open, Volume, Pre_Close, H-L, SMA_7, rsi_7, EMA_7	1.1688	1.0154	1.0811	35.6892
<b>Open, High, Low, Volume, H-L, 0-C, rsi_7</b>	<b>0.1791</b>	<b>0.3815</b>	<b>0.4232</b>	<b>13.4033</b>
Open, Low, Volume, H-L, 0-C, SMA_7, rsi_7	2.4111	1.5147	1.5528	53.7941
Open, Low, Volume, H-L, 0-C, rsi_7, EMA_7	0.4277	0.6086	0.654	21.3757
Open, High, Low, Volume, Pre_Close, 0-C, rsi_7	4.034	1.8864	2.0085	67.1861
Open, High, Volume, Pre_Close, 0-C, SMA_7, rsi_7	0.5608	0.6174	0.7489	21.8236
<b>Open, High, Volume, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>0.4766</b>	<b>0.5682</b>	<b>0.6903</b>	<b>20.2701</b>
<b>High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7</b>	<b>0.4</b>	<b>0.5299</b>	<b>0.6325</b>	<b>18.8906</b>
High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7	0.5787	0.6476	0.7607	23.1336
High, Low, Volume, Pre_Close, 0-C, rsi_7, EMA_7	0.5061	0.6025	0.7114	21.5212

In experiment 10 using GRUs as the predictive model, "Open, High, Volume, Pre\_Close, 0-C, H-L, rsi\_7", "Open, Volume, Pre\_Close, 0-C, H-L, rsi\_7, EMA\_7", "Open, High, Low, Volume, H-L, 0-C, rsi\_7", "Open, High, Volume, Pre\_Close, 0-C, rsi\_7, EMA\_7" and "High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7" are the top 5 seven-feature combinations that have the top 5 lowest MAPE value which is recorded as 17.8521, 13.2921, 13.4033, 20.2701 and 18.8906. Moreover, among these features, the "Open, Volume, Pre\_Close, 0-C, H-L, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 13.2921%.

### 6.11.3 CNN

**Table 34: Results of SAND Prediction by CNN model in Experiment 10**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Low, Pre, Close, 0-C, SMA_7, EMA_7	6.9084	2.1841	2.6284	77.5467
Open, High, Volume, Pre, Close, 0-C, SMA_7, EMA_7	4.6306	1.8709	2.1519	65.9172
Open, High, Pre, Close, H-L, 0-C, SMA_7, EMA_7	2.9774	1.2821	1.7255	45.0312
Open, High, Pre, Close, 0-C, SMA_7, rsi_7, EMA_7	1.731	1.2042	1.3157	42.8696
Open, High, Low, Pre, Close, 0-C, rsi_7, EMA_7	3.3705	1.7676	1.8359	62.3772
High, Low, Volume, Pre, Close, 0-C, rsi_7, EMA_7	5.9578	2.2526	2.4409	79.575
High, Low, Pre, Close, H-L, 0-C, rsi_7, EMA_7	3.6212	1.6806	1.9029	59.4199
<b>High, Low, Pre, Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.7492</b>	<b>0.7804</b>	<b>0.8656</b>	<b>27.771</b>
<b>Open, High, Volume, Pre, Close, 0-C, rsi_7, EMA_7</b>	<b>0.8051</b>	<b>0.7971</b>	<b>0.8973</b>	<b>28.2024</b>
<b>Open, High, Pre, Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>0.4575</b>	<b>0.5231</b>	<b>0.6764</b>	<b>18.7678</b>
Open, High, Low, 0-C, SMA_7, rsi_7, EMA_7	1.4756	1.0329	1.2147	36.5403
<b>Open, High, Volume, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.6914</b>	<b>0.7519</b>	<b>0.8315</b>	<b>26.5309</b>
Open, High, H-L, 0-C, SMA_7, rsi_7, EMA_7	1.1136	1.1136	1.0553	32.3574
Open, High, Volume, Pre, Close, SMA_7, rsi_7, EMA_7	0.879	0.7985	0.9376	28.206
High, Low, Volume, Pre, Close, SMA_7, rsi_7, EMA_7	2.6376	1.2369	1.6241	44.1382
High, Volume, Pre, Close, H-L, SMA_7, rsi_7, EMA_7	4.6692	1.8736	2.1608	65.5486
<b>High, Volume, Pre, Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.7551</b>	<b>0.7083</b>	<b>0.869</b>	<b>24.9789</b>

In experiment 10 using LSTM as the predictive model, "High, Low, Pre, Close, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Volume, Pre, Close, 0-C, rsi\_7, EMA\_7", "Open, High, Pre, Close, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Volume, 0-C, SMA\_7, rsi\_7, EMA\_7" and "High, Volume, Pre, Close, 0-C, SMA\_7, rsi\_7, EMA\_7" are the top 5 seven-feature combinations that have the top 5 lowest MAPE values which are recorded as 27.771, 28.2024, 18.7678, 26.5309 and 24.9789. Moreover, among these features, the "Open, High, Pre, Close, H-L, 0-C, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 18.7678 %.

### 6.12 Experiment 11 (8 features)

The experiment 11 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 11 uses eight dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 11 evaluates the predictability of eight-feature

combinations by adding one more feature individually to the five selective seven-feature combinations with the lowest MAPE value in experiment 10. In experiment 11, there are 8 test cases for LSTM and 12 test cases for GRUs and CNN.SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the eight-feature combinations. Five selective eight-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

### 6.12.1 LSTM

**Table 35: Results of SAND Prediction by LSTM model in Experiment 11**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Volume, Pre_Close, SMA_7, rsi_7, EMA_7</b>	<b>7.4583</b>	<b>2.2624</b>	<b>2.731</b>	<b>80.664</b>
<b>Open, High, Low, Pre_Close, H-L, SMA_7, rsi_7, EMA_7</b>	<b>10.4619</b>	<b>3.159</b>	<b>3.2345</b>	<b>112.0878</b>
<b>Open, High, Low, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>8.9536</b>	<b>2.865</b>	<b>2.9923</b>	<b>101.6109</b>
<b>Open, High, Low, Volume, Pre_Close, 0-C, SMA_7, EMA_7</b>	<b>11.2863</b>	<b>3.3066</b>	<b>3.3595</b>	<b>117.2192</b>
<b>Open, High, Low, Pre_Close, H-L, 0-C, SMA_7, EMA_7</b>	<b>8.3113</b>	<b>2.864</b>	<b>2.8829</b>	<b>101.4039</b>
Open, High, Low, Volume, Pre_Close, H-L, SMA_7, EMA_7	12.6552	3.5288	3.5574	125.041
High, Low, Volume, Pre_Close, H-L, SMA_7, rsi_7, EMA_7	11.4594	3.373	3.3852	119.4046
High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	13.5153	3.5652	3.6763	126.4328

In experiment 11 using LSTM as the predictive model, "Open, High, Low, Volume, Pre\_Close, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Pre\_Close, H-L, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, 0-C, SMA\_7, EMA\_7" and "Open, High, Low, Pre\_Close, H-L, 0-C, SMA\_7, EMA\_7" are the top 5 eight-feature combinations that have the top 5 lowest MAPE values which are recorded as 80.664, 112.0878, 101.6109, 117.2192 and 101.4039. Moreover, among these features, the "Open, High, Low, Volume, Pre\_Close, SMA\_7, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 80.664 %.

### 6.12.1 GRUs

**Table 36:Results of SAND Prediction by GRUs model in Experiment 11**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7	1.37	0.9485	1.1705	33.7788

Open, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7	4.9281	2.1146	2.2199	75.1659
Open, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	1.9591	1.3778	1.3997	48.6546
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7</b>	<b>0.2007</b>	<b>0.3955</b>	<b>0.448</b>	<b>13.8631</b>
<b>Open, High, Low, Volume, H-L, 0-C, SMA_7, rsi_7</b>	<b>0.6876</b>	<b>0.7345</b>	<b>0.8292</b>	<b>26.1901</b>
<b>Open, High, Low, Volume, H-L, 0-C, rsi_7, EMA_7</b>	<b>0.4989</b>	<b>0.6196</b>	<b>0.7063</b>	<b>21.7326</b>
<b>Open, High, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7</b>	<b>0.6609</b>	<b>0.6527</b>	<b>0.813</b>	<b>23.2986</b>
Open, High, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7	1.37	0.9485	1.1705	33.7788
High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7	1.1109	0.9375	1.054	33.482
<b>High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>0.8804</b>	<b>0.7568</b>	<b>0.9383</b>	<b>26.9836</b>
Open, High, Low, Volume, Pre_Close, 0-C, rsi_7, EMA_7	0.8663	0.7685	0.9307	27.0105
Open, High, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	1.0149	0.84	1.0074	29.5943

In experiment 11 using GRUs as the predictive model, "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7", "Open, High, Low, Volume, H-L, 0-C, SMA\_7, rsi\_7", "Open, High, Low, Volume, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7" and "High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7" are the top 5 eight-feature combinations that have the top 5 lowest MAPE values which are recorded as 13.8631, 26.1901, 21.7326, 23.2986 and 26.9836. Moreover, among these features, the "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 13.8631%.

### 6.12.1 CNN

**Table 37: Results of SAND Prediction by CNN model in Experiment 11**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
Open, High, Low, Pre_Close, H-L, 0-C, rsi_7, EMA_7	2.4978	1.2807	1.5804	45.3912
<b>Open, High, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>1.2034</b>	<b>0.9934</b>	<b>1.097</b>	<b>35.0034</b>
Open, High, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	10.1551	2.7928	3.1867	99.0854
Open, High, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	4.7527	1.8139	2.1801	64.0612
<b>High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.7632</b>	<b>0.82</b>	<b>0.8736</b>	<b>28.7848</b>
High, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	3.6695	1.4371	1.9156	51.4164
Open, High, Low, Volume, 0-C, SMA_7, rsi_7, EMA_7	5.0476	1.9534	2.2467	69.7517
<b>Open, High, Volume, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>1.8041</b>	<b>1.0596</b>	<b>1.3432</b>	<b>37.4777</b>
Open, High, Low, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7	1.8873	1.1447	1.3738	40.0793
<b>High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.7607</b>	<b>0.7362</b>	<b>0.8722</b>	<b>25.8021</b>
High, Low, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	2.8581	1.4164	1.6906	50.3032
<b>Open, High, Low, Volume, Pre_Close, 0-C, rsi_7, EMA_7</b>	<b>1.5578</b>	<b>1.0266</b>	<b>1.2481</b>	<b>36.2353</b>

In experiment 11 using CNN as the predictive model, "Open, High, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7," "High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Volume, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7", "High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7", and "Open, High, Low, Volume, Pre\_Close, 0-C, rsi\_7, EMA\_7" are the top 5 eight-feature combinations that have the top 5 lowest MAPE values which are recorded as 35.0034, 28.7848, 37.4777, 25.8021 and 36.2353. And among these features, the "High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 25.8021%.

### 6.13 Experiment 12 (9 features)

The experiment 12 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in this section implicitly. Experiment 12 uses nine dependent features as input to predict the next ten days of closing price, labelled as "Close" target features. Experiment 12 evaluates the predictability of nine-feature combinations by adding one more feature individually to the five selective eight-feature combinations with the lowest MAPE value in experiment 11. In experiment 12, there are 6 test cases for LSTM, GRUs and CNN. SAND will be the primary metaverse cryptocurrencies used to evaluate the predictivity of the nine-feature combinations. Five selective nine-feature combinations with the lowest MSE, MAE, MSE and MAPE values will be selected for the following experiments.

#### 6.13.1 LSTM

**Table 38: Results of SAND Prediction by LSTM model in Experiment 12**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Volume, Pre_Close, H-L, SMA_7, rsi_7, EMA_7</b>	<b>11.6341</b>	<b>3.375</b>	<b>3.4109</b>	<b>119.6881</b>
<b>Open, High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>13.9866</b>	<b>3.6057</b>	<b>3.7399</b>	<b>128.0813</b>
<b>Open, High, Low, Pre_Close, 0-C, H-L, SMA_7, rsi_7, EMA_7</b>	<b>12.4813</b>	<b>3.5164</b>	<b>3.5329</b>	<b>124.6004</b>
Open, High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, EMA_7	15.2133	3.8874	3.9004	137.5815
<b>High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>14.9281</b>	<b>3.849</b>	<b>3.8637</b>	<b>136.2467</b>

In experiment 12 using LSTM as the predictive model, "Open, High, Low, Volume, Pre\_Close, H-L, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Pre\_Close, 0-C, H-L, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, EMA\_7", and "High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7" are the top 5 nine-feature combinations that have the top 5 lowest MAPE values which are recorded as 119.6881, 128.0813, 124.6004, 137.5815 and 136.2467. Moreover, among these features, the "Open, High, Low, Volume, Pre\_Close, H-L, SMA\_7, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 119.6881 %.

### 6.13.2 GRUs

**Table 39: Results of SAND Prediction by GRUs model in Experiment 12**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7</b>	<b>0.1588</b>	<b>0.3511</b>	<b>0.3986</b>	<b>12.3334</b>
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>0.3048</b>	<b>0.4982</b>	<b>0.552</b>	<b>17.4664</b>
Open, High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7	4.3463	1.9283	2.0848	68.6456
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>2.4538</b>	<b>1.5039</b>	<b>1.5665</b>	<b>53.4654</b>
<b>High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>2.8515</b>	<b>1.4203</b>	<b>1.6886</b>	<b>50.7487</b>
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7</b>	<b>1.6928</b>	<b>1.2439</b>	<b>1.3011</b>	<b>44.2754</b>

In experiment 12 using GRUs as the predictive model, "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7", "High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7" are the top 5 nine-feature combinations that have the top 5 lowest MAPE values which are recorded as 12.3334, 17.4664, 53.4654, 50.7487 and 44.2754. Moreover, among these features, the "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 12.3334%.

### 6.13.3 CNN

**Table 40: Results of SAND Prediction by CNN model in Experiment 12**

Feature	Metrics			
	MSE	MAE	MSE	MAPE
<b>Open, High, Low, Volume, Pre_Close, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>1.2366</b>	<b>0.957</b>	<b>1.112</b>	<b>33.9509</b>
Open, High, Low, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7	3.6685	1.5714	1.9153	55.7538
<b>High, Low, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>0.3605</b>	<b>0.5177</b>	<b>0.6004</b>	<b>18.2743</b>
<b>Open, High, Low, Volume, Pre_Close, H-L, 0-C, rsi_7, EMA_7</b>	<b>1.5594</b>	<b>1.0766</b>	<b>1.2487</b>	<b>37.9821</b>
<b>Open, High, Volume, Pre_Close, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>2.9993</b>	<b>1.4682</b>	<b>1.7319</b>	<b>52.0553</b>
<b>Open, High, Low, Volume, H-L, 0-C, SMA_7, rsi_7, EMA_7</b>	<b>2.2819</b>	<b>1.1365</b>	<b>1.5106</b>	<b>40.1479</b>

In experiment 12 using CNN as the predictive model, "Open, High, Low, Volume, Pre\_Close, 0-C, SMA\_7, rsi\_7, EMA\_7", "High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, Pre\_Close, H-L, 0-C, rsi\_7, EMA\_7", "Open, High, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7", "Open, High, Low, Volume, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7" are the top 5 nine-feature combinations that have the top 5 lowest MAPE values which are recorded as 33.9509, 18.2743, 37.9821, 52.0553 and 40.1479. Moreover, among these features, the "High, Low, Volume, Pre\_Close, H-L, 0-C, SMA\_7, rsi\_7, EMA\_7" have the highest predictive power as the lowest average of the absolute percentage errors of forecasts is recorded as 18.2743 %.

### 6.14 Experiment 13 (All features)

The experiment 13 results have been tabulated in table form in metrics of MSE, MAE, RMSE, and MAPE and discussed in the after sections implicitly. Experiment 13 uses all features in the curated dataset, which are Open, High, Low, Volume, Pre, Close, H-L, 0-C, SMA\_7, rsi\_7, and EMA\_7 as input features to predict the next ten days of closing price, labelled as 'Close' target features.

**Table 41: Results of SAND Prediction by both 3 models in Experiment 13**

Model	Metrics			
	MSE	MAE	RMSE	MAPE
LSTM	12.9718	3.5766	3.6016	126.7566
GRUs	0.1328	0.3083	0.3645	10.8018

CNN	0.4098	0.388	0.6402	13.8996
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In experiment 13, as LSTM as predictive model, MAPE has been recorded as 126.7566 to predict the closing price of the SAND. The other models, CNN and LSTM, are recorded as means absolute percentage errors of forecasts of 10.8018% and 13.8996%.

## 6.15 Case Study and Best Results for the Feature Selection

### 6.15.1 LSTM

**Table 42: Overall Result for experiments 1 to 13 for LSTM model**

Experiments	Experiments Objective	Features	MAPE
1	Test predictivity of the Pre_Close	Pre_Close	82.4799
2	Test predictivity of the Primary technical indicator	Open, High, Low, Volume	112.8267
3	Test Predictivity of the advanced technical indicator	Pre_Close, H-L, O-C, SMA_7, rsi_7	128.9782
4-13	Find the Best Optimal Features	Volume	14.5994

From experiments 1 to 13, by using LSTM as predictive model to predict the SAND, MAPE has been recorded as 82.4799, 112.8267 and 128.9782 to predict the closing price of the SAND by using the previous closing price, primary technical indicator and advanced technical indicators. The best optimal features also been selected for LSTM models by using "Volume" as the feature and the MAPE values have been recorded as 14.5994.

### 6.15.2 GRUs

**Table 43: Overall Result for experiments 1 to 13 for GRUs model**

Experiments	Experiments Objective	Features	MAPE
1	Test predictivity of the Pre_Close	Pre_Close	27.9069
2	Test predictivity of the Primary technical indicator	Open, High, Low, Volume	25.2571
3	Test predictivity of the advanced technical indicator	Pre_Close, H-L, O-C, SMA_7, rsi_7	31.2915

4-13	Find the Best Optimal Features	Open, Low, Volume, H-L, 0-C, rsi_7	8.5567
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From experiments 1 to 13, by using GRUs as predictive model to predict the SAND, MAPE has been recorded as 27.9069, 25.2571 and 31.2915 to predict the closing price of the SAND by using the previous closing price, primary technical indicator and advanced technical indicators. The best optimal features also been selected for GRUs models by using "Open, Low, Volume, H-L, 0-C, rsi\_7" features combination as the feature and the MAPE values have been recorded as 8.5567.

### 6.15.3 CNN

**Table 44: Overall Result for experiments 1 to 13 for CNN model**

Experiments	Experiments Objective	Features	MAPE
1	Test predictivity of the Pre_Close	Pre_Close	32.1328
2	Test predictivity of the Primary technical indicator	Open, High, Low, Volume	71.5376
3	Test predictivity of the advanced technical indicator	Pre_Close, H-L, 0-C, SMA_7, rsi_7	64.1215
4-13	Find the Best Optimal Features	rsi_7, EMA_7	6.9224

From experiments 1 to 13, by using CNN as predictive model to predict the SAND, MAPE has been recorded as 32.1328, 71.5376 and 64.1215 to predict the closing price of the SAND by using the previous closing price, primary technical indicator and advanced technical indicators. The best optimal features also been selected for CNN models by using "rsi\_7, EMA\_7" as the features and the MAPE values have been recorded as 6.9224.

### 6.16 Conclusion

With all the 13 experiments is done in the section above, for the experiments 1 which are using the previous closing price as the input features to predict the SAND datasets last 10 days price, GRUs outperformed to the others method by recorded as MAPE value of 27.9069. In the experiment 2 which objective to test predictivity of the primary technical indicator by using the "Open", "High", "Low", "Volume" features, GRUs also outperformed to others models by recorded as MAPE value of 25.2571. In

the experiment 3 which objective to test predictivity of the advanced technical indicator by using the "Pre\_Close", "H-L", "0-C", "SMA\_7", "rsi\_7" features, GRUs also outperformed to others models by recorded as MAPE value of 31.2915. The exhaustive search for the experiments 4 to 13 also been done to the both three models. For the LSTM model, best optimal feature is using "Volume" as feature as input features to predict the SAND datasets last 10 days price as the MAPE value is recorded as 14.5994. The best optimal features also been selected for Grus models by using "Open, Low, Volume, H-L, 0-C, rsi\_7" features combination as the feature and the MAPE values have been recorded as 8.5567. The best optimal features also been selected for CNN model by using "rsi\_7, EMA\_7" as the features and the MAPE values have been recorded as 6.9224.

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**CHAPTER 7**

## **CONCLUSION**

In this paper, we have introduced LSTM, GRUs and CNN models to make the metaverse cryptocurrency prediction. We have also curated and pre-processed the existing dataset to enrich and increase the dependent feature of the original datasets.

The different dependent features are used as the input to make the ten-day prediction closing price of SAND, SLP and MANA metaverse cryptocurrencies based on the last ten days' data. We have compared the predictivity of the previous closing price, primary technical indicator and advanced technical indicator and the GRUs outperformed than others models as the MAPE value of 27.9069, 25.2571 and 31.2915. We also find the best optimal features for both 3 models: 14.5994 by "Volume" for LSTM model, 8.5567 by "Open, Low, Volume, H-L, O-C, rsi\_7" for GRUs model, and 6.9224 by "rsi\_7, EMA\_7" for CNN model for SAND. The table of objectives versus progress of this report FYP2 is shown below:

**Table 14: Objectives Versus Progress FYP 2**

Objective	Progression
To curate and modify the existing metaverse-based cryptocurrencies' prices datasets and examine the performance and efficiency of using different features of datasets to forecast metaverse-based cryptocurrencies' prices.	65%
To design and implement the Convolutional neural networks (CNNs), Long short-term memory (LSTM), and Gated recurrent units (GRUs) machine learning algorithms in the predictive models to forecast metaverse-based	65%

cryptocurrencies closing prices. <span style="background-color: #e0e0e0; border-radius: 50%; padding: 2px 5px; font-size: small;">31</span>	
To evaluate the performance and efficiency of the machine learning models by using Mean Absolute Error (MAE), Mean Squared Error (MSE), Root Mean Square Error (RMSE) and Mean Absolute Percentage Error (MAPE).	65%

We have examined the predictivity of the previous closing price, primary technical indicator and advanced technical indicator. In addition, we also use the grid search method by testing the numerous feature combinations from 1 feature to 10 features to find the best optimal feature for both LSTM, GRUs and CNN models. In the following experiment, selecting the optimal epoch, test-train split, and batch size will be done to reduce the MAPE values by observing the train-validation loss curve. Furthermore, the architecture of the LSTM, GRUs and CNN models will be finetune to decrease the train and validation loss when fitting to the models.

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## **APPENDICES**

### **Appendices A: Proposal Revision/Progress Revision**

#### **REVIEWER 1/EXAMINER 1**

<b>Comments</b>	<b>Reply to Comments</b>
1. It is an interesting research Idea, and I believe it can be finished within time.	--Thank you for the comments.

#### **REVIEWER 2/EXAMINER 2**

<b>Comments</b>	<b>Reply to Comments</b>
1. It is an interesting research Idea, and I believe it can be finished within time.	--Thank you for the comments.

#### **REVIEWER 3/EXAMINER 3**

<b>Comments</b>	<b>Reply to Comments</b>
1. Excellent proposal. The project seems very interesting. Overall the proposal is Ok. However, the literature can be further supported by more recent authentic work in the field. The methodology can also be improved. Some novel deep learning algorithms and latest APIs (i.e., ensemble and hybrid learning models) can help achieve great results.	-The more literature review works was included. -For methodology, the LSTM, CNN and GRUs was used. The hibrid-model such as CNN-LSTM was not used as the method and maybe can used as the future work since it is out of original project scope.

**REVIEWER 4/EXAMINER 4**

<b>Comments</b>	<b>Reply to Comments</b>
<p>1. The first project objective can combine with the second project object. Needed to find another new objective.</p> <p>2. The project scope needed to redefine.</p> <p>3. The problem statements need to improve to show the metaverse cryptocurrencies is no same as the cryptocurrencies.</p>	<p>-The first objective was found and stated in the report.</p> <p>-The project scope was redefined in the report.</p> <p>-The citation was included inside the report about the different of volatility of the metaverse cryptocurrencies and traditional cryptocurrencies.</p>

## Appendices B: Meeting Log Screenshot

	Date		Status
1 <a href="#">OPEN</a>	07-Jun-2022 03:42PM	<b>Discussed:</b> discuss the slide presentation and report write up about the full experiment <b>Next Action:</b> Finalize the report write up and slide presentation <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED  <b>Student:</b> ACCEPTED
2 <a href="#">OPEN</a>	02-Jun-2022 10:58AM	<b>Discussed:</b> Present the results for the third full experiment and discuss the method third full experiment <b>Next Action:</b> Planning and prepare the slide presentation and report write up about the full experiment <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED  <b>Student:</b> ACCEPTED
3 <a href="#">OPEN</a>	27-May-2022 03:54PM	<b>Discussed:</b> Discussed: Present the results for the second full experiment and discuss the method third full experiment  <b>Next Action:</b> Planning and prepare the third full experiment <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED  <b>Student:</b> ACCEPTED
4 <a href="#">OPEN</a>	20-May-2022 02:21AM	<b>Discussed:</b> Present the results for the first full experiment and discuss the method of second full experiment <b>Next Action:</b> Planning and prepare the second full experiment <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED  <b>Student:</b> ACCEPTED
5 <a href="#">OPEN</a>	17-May-2022 01:53AM	<b>Discussed:</b> Discuss the following topic 1. Corrections after interim 2. Preparation for first full experiment 3. Planning for remainder of experiments	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED  <b>Student:</b> ACCEPTED
6 <a href="#">OPEN</a>	21-Apr-2022 08:37PM	<b>Discussed:</b> Discuss and present about the presentation slide that are used in Week 7 project 1 presentation <b>Next Action:</b> Do the improvement and adjustment based on the suggestion of supervisor <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED  <b>Student:</b> ACCEPTED
7 <a href="#">OPEN</a>	14-Apr-2022 07:31PM	<b>Discussed:</b> Discuss and present about the progression at the part of writing literature review and system implementation . <b>Next Action:</b> Do the adjustment about the interim report based on the supervisor comment <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED  <b>Student:</b> ACCEPTED
8 <a href="#">OPEN</a>	07-Apr-2022 06:49PM	<b>Discussed:</b> Discuss and present about the progression at the part of writing literature review and system implementation . <b>Next Action:</b> Complete the literature review and progress to the methodology. <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED  <b>Student:</b> ACCEPTED
9 <a href="#">OPEN</a>	31-Mar-2022 11:34AM	<b>Discussed:</b> Discuss and present progression on the FYP1 literature review, systems implementation, and any relevant corrections required for new comments just received <b>Next Action:</b> Progress the literature review and do the adjustment based on the advise of supervisor <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED  <b>Student:</b> ACCEPTED

	Date		Status
1 <a href="#">OPEN</a>	21-Nov-2022 03:47PM	<b>Discussed:</b> Discuss about the following experiment and the progression of the report writing.	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED
		<b>Next Action:</b> Complete the experiments and the report writing <b>Lecturer Comment:</b>	<b>Student:</b> ACCEPTED
2 <a href="#">OPEN</a>	02-Nov-2022 09:17PM	<b>Discussed:</b> Discuss about the following experiment and the progression of the mini review. Ask for the suggestion from the supervisor about the problem of the overfitting of the model and the ways to modify it <b>Next Action:</b> Design the following experiment to select to best optimum feature selection and using the different training/validation test set split for the model training. <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED
3 <a href="#">OPEN</a>	30-Oct-2022 10:31AM	<b>Discussed:</b> Discuss about the following experiment and the progression of the mini review <b>Next Action:</b> Design the following experiment to select to best optimum feature selection for the model training. <b>Lecturer Comment:</b>	<b>Supervisor:</b> JASON TEO TZE WI ACCEPTED
			<b>Student:</b> ACCEPTED

## **Appendices C: Turnitin Report**

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