

```
In [111... import pandas as pd          # dataframe library
import matplotlib.pyplot as plt # plot data
import numpy as np             # N-dim object support
import seaborn as sns
import calendar

# do plotting inline
%matplotlib inline
```

```
In [112... df = pd.read_csv('BTCUSD.csv', names=['Date', 'Time', 'Open', 'High', 'Low', 'Close', 'Volume', 'TickVolume', 'Spread'])
```

```
In [113... df.head(3)
```

```
Out[113...      Date    Time    Open    High    Low    Close    Volume    TickVolume    Spread
0  2017.08.17  04:00:00  4261.48  4261.48  4261.48  4261.48      100          100         1
1  2017.08.17  04:01:00  4261.48  4261.48  4261.48  4261.48         1           1         1
2  2017.08.17  04:02:00  4280.56  4280.56  4280.56  4280.56        38          38         1
```

```
In [114... df['DateTime'] = pd.to_datetime(df['Date'] + ' ' + df['Time'])
df = df[['Date', 'Time', 'DateTime', 'Open', 'High', 'Low', 'Close', 'Volume', 'TickVolume', 'Spread']]
df['Open'] = df['Open'].astype(float)
df['High'] = df['High'].astype(float)
df['Low'] = df['Low'].astype(float)
df['Close'] = df['Close'].astype(float)
df['Volume'] = df['Volume'].astype(int)
df['TickVolume'] = df['TickVolume'].astype(int)
df['Spread'] = df['Spread'].astype(int)
```

```
In [115... #Remove 2017 because it has only 2 months.
df = df[(df['DateTime'] > pd.Timestamp(2018, 1, 1))]
df.head(3)
```

```
Out[115...      Date    Time    DateTime    Open    High    Low    Close    Volume    TickVolume
196741  2018.01.01  00:01:00  2018-01-01 13707.91  13707.91  13666.11  13694.92      41          41
196742  2018.01.01  00:02:00  2018-01-01 13682.00  13694.94  13680.00  13680.00      34          34
196743  2018.01.01  00:03:00  2018-01-01 13679.98  13679.98  13601.00  13645.99      86          86
```

```
In [116... df.tail(3)
```

```
Out[116...      Date    Time    DateTime    Open    High    Low    Close    Volume    TickVolume
2137234  2021.09.13  16:07:00  2021-09-13 44374.41  44374.41  44323.01  44351.37      831          831
2137235  2021.09.13  16:08:00  2021-09-13 44351.37  44400.05  44343.88  44360.69     1072         1072
```

28/09/2021, 19:02

Bitcoin best trading time

	Date	Time	DateTime	Open	High	Low	Close	Volume	TickVolume
2137236	2021.09.13	16:09:00	2021-09-13 16:09:00	44360.69	44374.92	44347.26	44347.27	583	58

Hour

```
In [117... d = {'Open': 'first', 'High': 'max', 'Low': 'min', 'Close': 'last', 'Volume': 'sum'}
df_hour = df.resample('1H', on='DateTime').agg(d)
df_hour.head(3)
```

Out[117...

	Open	High	Low	Close	Volume
DateTime					
2018-01-01 00:00:00	13707.91	13707.91	13400.01	13529.01	2842
2018-01-01 01:00:00	13528.99	13595.89	13155.38	13203.06	2873
2018-01-01 02:00:00	13203.00	13418.43	13200.00	13330.18	2859

```
In [118... # calculate move percent
df_hour['Hour'] = df_hour.index.hour
df_hour['MovePercent'] = ((df_hour['High'] - df_hour['Low'])/df_hour['Open']) * 100.
df_hour.head(3)
```

Out[118...

	Open	High	Low	Close	Volume	Hour	MovePercent
DateTime							
2018-01-01 00:00:00	13707.91	13707.91	13400.01	13529.01	2842	0	2.246148
2018-01-01 01:00:00	13528.99	13595.89	13155.38	13203.06	2873	1	3.256045
2018-01-01 02:00:00	13203.00	13418.43	13200.00	13330.18	2859	2	1.654397

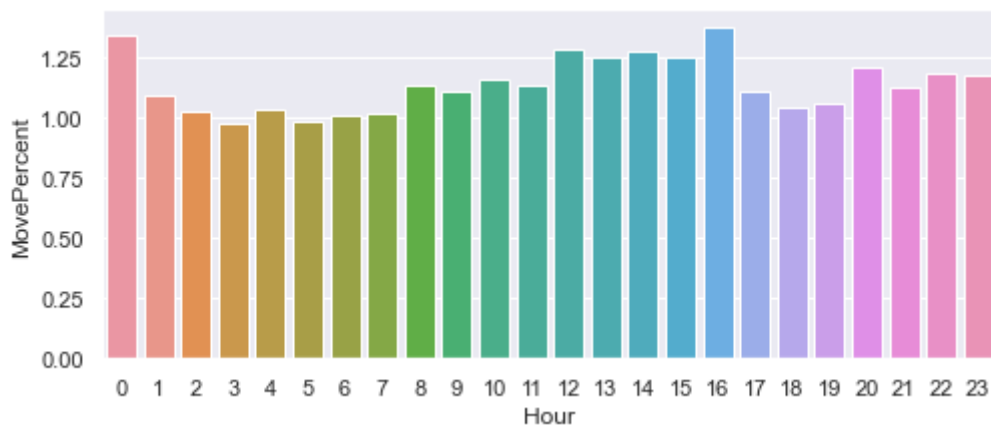
```
In [119... df_group=df_hour.groupby('Hour').mean()
df_group.head(3)
```

Out[119...

	Open	High	Low	Close	Volume	MovePercent
Hour						
0	15447.948660	15566.287787	15322.619289	15450.331184	36528.203402	1.347805
1	15462.678377	15558.277910	15365.626175	15469.014285	30899.457840	1.097858
2	15439.642388	15517.082904	15341.345329	15425.377118	27880.481509	1.023742

```
In [120... sns.set(rc={'figure.figsize':(8,3.2)})
sns.barplot(x=df_group.index, y=df_group['MovePercent'])
```

Out[120... <AxesSubplot:xlabel='Hour', ylabel='MovePercent'>



Day

```
In [121... d = {'Open':'first', 'High':'max', 'Low':'min', 'Close':'last', 'Volume':'sum'}
df_day = df.resample('1D', on='DateTime').agg(d)
df_day.head(3)
```

```
Out[121...      Open      High      Low      Close  Volume
DateTime
2018-01-01 13707.91 13818.55 12750.00 13380.00   68416
2018-01-02 13382.16 15473.49 12890.02 14675.11   70665
2018-01-03 14690.00 15307.56 14150.00 14919.51   69807
```

```
In [122... # calculate move percent
df_day['DayNumber'] = df_day.index.dayofweek
df_day['MovePercent'] = ((df_day['High'] - df_day['Low'])/df_day['Open']) * 100.0
df_day.head(3)
```

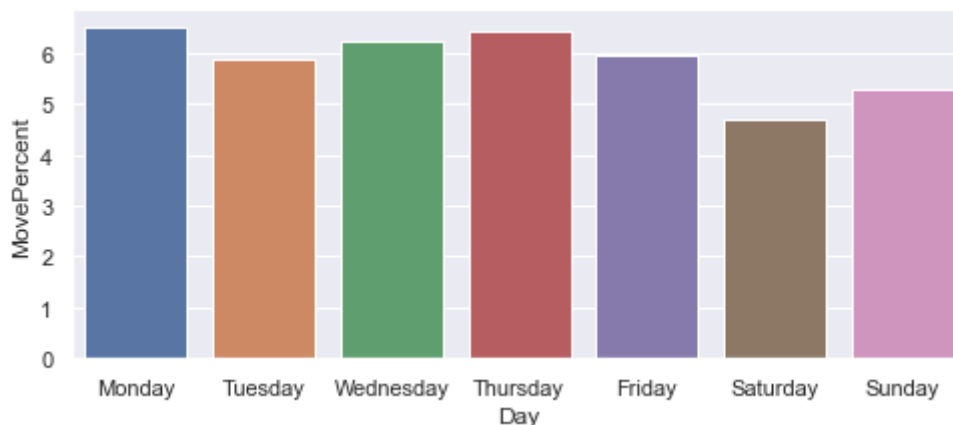
```
Out[122...      Open      High      Low      Close  Volume  DayNumber  MovePercent
DateTime
2018-01-01 13707.91 13818.55 12750.00 13380.00   68416         0      7.795134
2018-01-02 13382.16 15473.49 12890.02 14675.11   70665         1     19.305329
2018-01-03 14690.00 15307.56 14150.00 14919.51   69807         2      7.879918
```

```
In [123... df_group2=df_day.groupby('DayNumber').mean().sort_values(by=['DayNumber'], ascending
df_group2['Day'] = ''
for index in range(0, df_group2.shape[0]):
    df_group2.at[index, 'Day'] = calendar.day_name[df_group2.index[index]]
df_group2.head(3)
```

```
Out[123...      Open      High      Low      Close      Volume  MovePercent
DayNumber
0  15509.496649 16053.895773 14898.895155 15542.436598 868614.247423    6.520773
1  15393.074819 15812.132642 14802.527358 15351.949119 822456.347150    5.879452
2  15352.110570 15902.245337 14789.446736 15415.803109 871835.393782    6.237662
```

```
In [124... sns.set(rc={'figure.figsize':(8,3.2)})
sns.barplot(x=df_group2['Day'], y=df_group2['MovePercent'])
```

```
Out[124... <AxesSubplot:xlabel='Day', ylabel='MovePercent'>
```



Month

```
In [125... d = {'Open':'first', 'High':'max', 'Low':'min', 'Close':'last', 'Volume':'sum'}
df_month = df.resample('1MS', on='DateTime').agg(d)
df_month.head(3)
```

```
Out[125...      Open      High      Low      Close      Volume
DateTime
2018-01-01  13707.91  17176.24  9035.00  10285.10  2158823
2018-02-01  10285.10  11786.01  6000.01  10326.76  1852686
2018-03-01  10325.64  11710.00  6600.10   6923.91  2132309
```

```
In [126... # calculate move percent
df_month['MonthNumber'] = df_month.index.month
df_month['MovePercent'] = ((df_month['High'] - df_month['Low'])/df_month['Open']) *
df_month.head(3)
```

```
Out[126...      Open      High      Low      Close      Volume      MonthNumber      MovePercent
DateTime
2018-01-01  13707.91  17176.24  9035.00  10285.10  2158823             1      59.390819
2018-02-01  10285.10  11786.01  6000.01  10326.76  1852686             2      56.256138
2018-03-01  10325.64  11710.00  6600.10   6923.91  2132309             3      49.487489
```

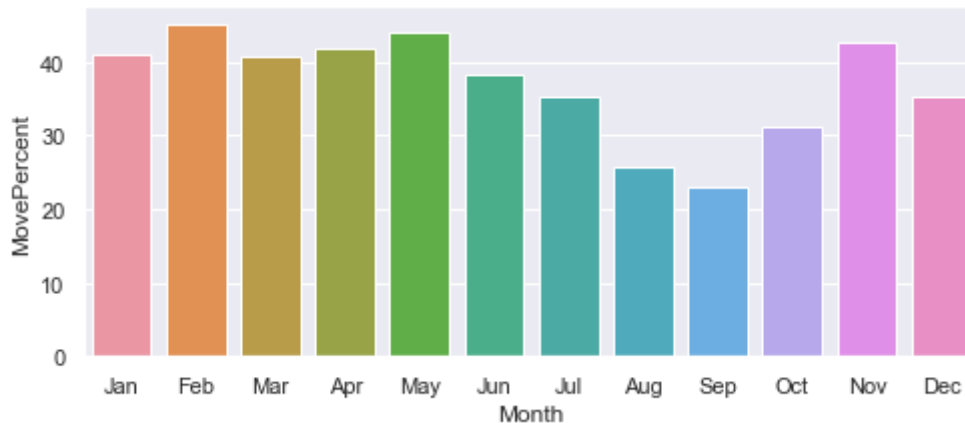
```
In [127... df_group3=df_month.groupby('MonthNumber').mean().sort_values(by=['MonthNumber'], asc
df_group3['Month'] = ''
for index in range(0,df_group3.shape[0]):
    df_group3.at[df_group3.index[index], 'Month'] = calendar.month_name[df_group3.ind
df_group3.head(3)
```

```
Out[127...      Open      High      Low      Close      Volume      MovePercent      Month
MonthNumber
1  13382.0025  18193.5100  11846.4900  14041.2675  31335902.75    41.060777    Jan
2  14040.9700  21209.2025  12528.5675  16949.9300  30482564.00    45.247317    Feb
```

	Open	High	Low	Close	Volume	MovePercent	Month
MonthNumber							
3	16949.4050	21720.5000	14750.8625	19044.7125	30212995.50	40.660845	Mar

```
In [128... sns.set(rc={'figure.figsize':(8,3.2)})
sns.barplot(x=df_group3['Month'], y=df_group3['MovePercent'])
```

```
Out[128... <AxesSubplot:xlabel='Month', ylabel='MovePercent'>
```



Months with diffrent bar for every year

```
In [129... df_month['Year'] = df_month.index.year
df_month.head(3)
```

```
Out[129...
```

	Open	High	Low	Close	Volume	MonthNumber	MovePercent	Year
DateTime								
2018-01-01	13707.91	17176.24	9035.00	10285.10	2158823	1	59.390819	2018
2018-02-01	10285.10	11786.01	6000.01	10326.76	1852686	2	56.256138	2018
2018-03-01	10325.64	11710.00	6600.10	6923.91	2132309	3	49.487489	2018

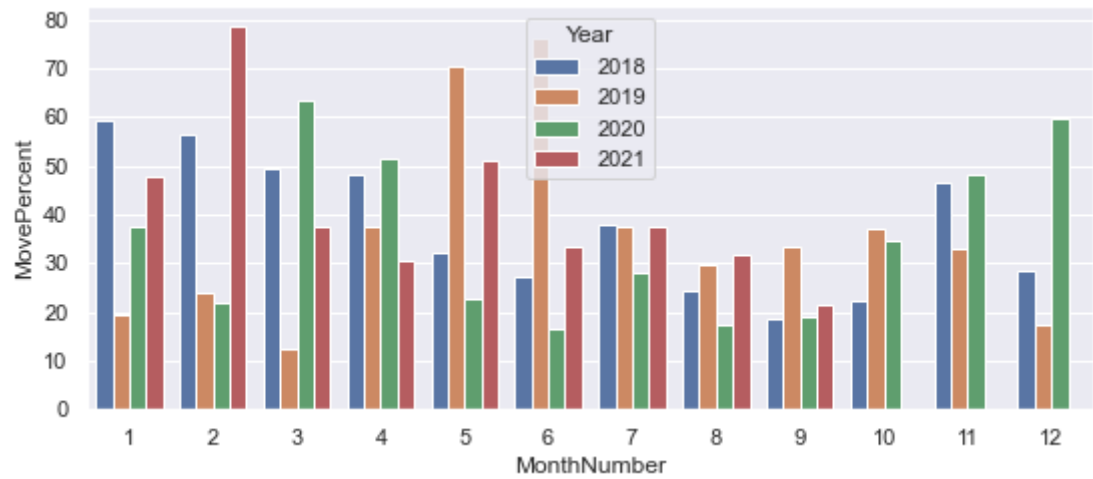
```
In [130... df_group4=df_month.groupby(['Year', 'MonthNumber']).mean().sort_values(by=['Year', 'Mo
df_group4 = df_group4.reset_index()
df_group4.head(3)
```

```
Out[130...
```

	Year	MonthNumber	Open	High	Low	Close	Volume	MovePercent
0	2018	1	13707.91	17176.24	9035.00	10285.10	2158823	59.390819
1	2018	2	10285.10	11786.01	6000.01	10326.76	1852686	56.256138
2	2018	3	10325.64	11710.00	6600.10	6923.91	2132309	49.487489

```
In [131... sns.set(rc={'figure.figsize':(9.0,3.7)})
sns.barplot(x=df_group4['MonthNumber'], y=df_group4['MovePercent'], hue=df_group4['Ye
```

```
Out[131... <AxesSubplot:xlabel='MonthNumber', ylabel='MovePercent'>
```



```
In [ ]:
In [ ]:
In [ ]:
```