

Requirement already satisfied: six >= 1.5 in c:\programdata\anaconda3\lib\site-packages (from python-dateutil>=2.

**Pandas Object** 

Data

Other

Software

Component

From Nov 26, 2020

15:00

18:00

Price Closes Lower Than It Opened

21:00

Max

To Nov 27, 2020

CoinGecko

27. Nov

Open

Close

Min

# **Objectives**

Library in the context of an API, we will also review a basic REST API

Create and Use APIs in Python

After completing this lab you will be able to:

Estimated time needed: 15 minutes

## Introduction

An API lets two pieces of software talk to each other. Just like a function, you don't have to know how the API works only its inputs and outputs. An essential type of API is a REST API that allows you to access resources via the internet. In this lab, we will review the Pandas

**Table of Contents** 

Pandas is an API

# Quiz on Tuples

**REST APIs Basics** 

# !pip install plotly

### !pip install pycoingecko !pip install mplfinance

Collecting pycoingecko Downloading pycoingecko-2.0.0-py3-none-any.whl (7.7 kB) ngecko) (2.10)

Requirement already satisfied: requests in c:\programdata\anaconda3\lib\site-packages (from pycoingecko) (2.24. Requirement already satisfied: idna<3,>=2.5 in c:\programdata\anaconda3\lib\site-packages (from requests->pycoi Requirement already satisfied: certifi>=2017.4.17 in c:\programdata\anaconda3\lib\site-packages (from requests->pycoingecko) (2020.6.20) Requirement already satisfied: chardet<4,>=3.0.2 in c:\programdata\anaconda3\lib\site-packages (from requests->

pycoingecko) (3.0.4) Requirement already satisfied: urllib3!=1.25.0,!=1.25.1,<1.26,>=1.21.1 in c: $\programdata\anaconda3\lib\site-pac$ kages (from requests->pycoingecko) (1.25.11) Installing collected packages: pycoingecko Successfully installed pycoingecko-2.0.0

Collecting plotly Downloading plotly-4.14.3-py2.py3-none-any.whl (13.2 MB) Collecting retrying>=1.3.3 Downloading retrying-1.3.3.tar.gz (10 kB)

Requirement already satisfied: six in c:\programdata\anaconda3\lib\site-packages (from plotly) (1.15.0) Building wheels for collected packages: retrying Building wheel for retrying (setup.py): started Building wheel for retrying (setup.py): finished with status 'done' Created wheel for retrying: filename=retrying-1.3.3-py3-none-any.whl size=11434 sha256=95b4a7573e1f18d113cf61 a3efa6bfe56e01c7f9bec55633824785d8738aa4bc Stored in directory: c:\users\user\appdata\local\pip\cache\wheels\c4\a7\48\0a434133f6d56e878ca511c0e6c3832690 7c0792f67b476e56 Successfully built retrying

Installing collected packages: retrying, plotly Successfully installed plotly-4.14.3 retrying-1.3.3 Collecting mplfinance Downloading mplfinance-0.12.7a17-py3-none-any.whl (62 kB) Requirement already satisfied: pandas in c:\programdata\anaconda3\lib\site-packages (from mplfinance) (1.1.3) Requirement already satisfied: matplotlib in c:\programdata\anaconda3\lib\site-packages (from mplfinance) (3.3. Requirement already satisfied: numpy>=1.15.4 in c:\programdata\anaconda3\lib\site-packages (from pandas->mplfin ance) (1.19.2)Requirement already satisfied: python-dateutil>=2.7.3 in c:\programdata\anaconda3\lib\site-packages (from panda

s->mplfinance) (2.8.1) Requirement already satisfied: pytz>=2017.2 in c:\programdata\anaconda3\lib\site-packages (from pandas->mplfina nce) (2020.1) Requirement already satisfied: pillow>=6.2.0 in c:\programdata\anaconda3\lib\site-packages (from matplotlib->mp lfinance) (8.0.1) Requirement already satisfied: kiwisolver>=1.0.1 in c:\programdata\anaconda3\lib\site-packages (from matplotlib ->mplfinance) (1.3.0) Requirement already satisfied: certifi>=2020.06.20 in c:\programdata\anaconda3\lib\site-packages (from matplotl ib->mplfinance) (2020.6.20) Requirement already satisfied: cycler>=0.10 in c:\programdata\anaconda3\lib\site-packages (from matplotlib->mpl finance) (0.10.0) Requirement already satisfied: pyparsing!=2.0.4,!=2.1.2,!=2.1.6,>=2.0.3 in c:\programdata\anaconda3\lib\site-pa ckages (from matplotlib->mplfinance) (2.4.7)

7.3->pandas->mplfinance) (1.15.0)

Installing collected packages: mplfinance Successfully installed mplfinance-0.12.7a17

from mplfinance.original flavor import candlestick2 ohlc

Pandas is actually set of software components, much of which is not even written in Python. import pandas as pd import numpy as np import plotly.graph\_objects as go from plotly.offline import plot import matplotlib.pyplot as plt import datetime from pycoingecko import CoinGeckoAPI

Pandas is an API

You create a dictionary, this is just data. dict ={ 'a': [11,21,31], 'b': [12,22,32]} When you create a Pandas object with the Dataframe constructor in API lingo, this is an "instance". The data in the dictionary is passed along to the pandas API. You then use the dataframe to communicate with the API.

In [4]: df=pd.DataFrame(dict ) type(df) Out[4]: pandas.core.frame.DataFrame

When you call the method head the dataframe communicates with the API displaying the first few rows of the dataframe.

df.head() a b **0** 11 12 **1** 21 22 **2** 31 32 When you call the method mean, the API will calculate the mean and return the value. df.mean() 21.0 а 22.0 dtype: float64

In [6]: **REST APIs** 

Rest API's function by sending a request, the request is communicated via HTTP message. The HTTP message usually contains a JSON file. This contains instructions for what operation we would like the service or resource to perform. In a similar manner, API returns a response, via an HTTP message, this response is usually contained within a JSON. In cryptocurrency a popular method to display the movements of the price of a currency. Bitcoin Chart

\$18,250.00 \$18,000.00 \$17,750.00

\$17,500. \$17,250.00

\$17,000.00

\$16,750.00 \$16,500.00 \$16,250.00 Here is a description of the candle sticks.

03:00

06:00

09:00

12:00

Close

Open

In this lab, we will be using the CoinGecko API to create one of these candlestick graphs for Bitcoin. We will use the API to get the price data for 30 days with 24 observation per day, 1 per hour. We will find the max, min, open, and close price per day meaning we will have 30 candlesticks and use that to generate the candlestick graph. Although we are using the CoinGecko API we will use a Python client/wrapper

Lets start off by getting the data we need. Using the get\_coin\_market\_chart\_by\_id(id, vs\_currency, days). id is the name of

for the API called PyCoinGecko. PyCoinGecko will make performing the requests easy and it will deal with the enpoint targeting.

the coin you want, vs\_currency is the currency you want the price in, and days is how many days back from today you want.

bitcoin\_data = cg.get\_coin\_market\_chart\_by\_id(id='bitcoin', vs\_currency='usd', days=30)

**Date** 

Using this modified dataset we can now group by the Date and find the min, max, open, and close for the candlesticks.

candlestick\_data = data.groupby(data.Date.dt.date, as\_index=False).agg({"Price": ['min', 'max', 'first', 'last'

Min

Price Closes Higher Than It Opened

In [14]:

**Authors: Change Log** 

type(bitcoin\_data ) Out[8]: dict The response we get is in the form of a JSON which includes the price, market caps, and total volumes along with timestamps for each observation. We are focused on the prices so we will select that data. bitcoin\_price\_data = bitcoin\_data['prices'] bitcoin\_price\_data[0:5] Out[9]: [[1617901315072, 57678.64518365409], [1617904931469, 57707.785635819404], [1617908759730, 57957.14832967089], [1617912168837, 57739.52846765616], [1617916006984, 57645.28777969739]] Finally lets turn this data into a Pandas DataFrame. data = pd.DataFrame(bitcoin\_price\_data, columns=['TimeStamp', 'Price']) data **TimeStamp Price 0** 1617901315072 57678.645184 **1** 1617904931469 57707.785636 **2** 1617908759730 57957.148330 **3** 1617912168837 57739.528468 **4** 1617916006984 57645.287780

cg = CoinGeckoAPI()

**718** 1620482463942 59228.121916 **719** 1620486014013 59111.943634 **720** 1620489741773 57945.792913 **721** 1620492968000 58324.604926 722 rows × 2 columns Now that we have the DataFrame we will convert the timestamp to datetime and save it as a column called Date. We will map our unix\_to\_datetime to each timestamp and convert it to a readable datetime. data['Date'] = pd.to\_datetime(data['TimeStamp'], unit='ms') data **TimeStamp** Price **0** 1617901315072 57678.645184 2021-04-08 17:01:55.072

722 rows × 3 columns

fig.show()

64k

62k

60k

58k

56k

54k

52k

50k

48k

18:00

Apr 8, 2021

**717** 1620481122011 59271.441750

**1** 1617904931469 57707.785636 2021-04-08 18:02:11.469

**2** 1617908759730 57957.148330 2021-04-08 19:05:59.730

**3** 1617912168837 57739.528468 2021-04-08 20:02:48.837

**4** 1617916006984 57645.287780 2021-04-08 21:06:46.984

**717** 1620481122011 59271.441750 2021-05-08 13:38:42.011

**718** 1620482463942 59228.121916 2021-05-08 14:01:03.942

**719** 1620486014013 59111.943634 2021-05-08 15:00:14.013

**720** 1620489741773 57945.792913 2021-05-08 16:02:21.773 **721** 1620492968000 58324.604926 2021-05-08 16:56:08.000

])

Finally we are now ready to use plotly to create our Candlestick Chart.

fig.update\_layout(xaxis\_rangeslider\_visible = False)

00:00

Apr 9, 2021

2020-11-23

2020-09-09

2020-08-26

fig = go.Figure(data = [go.Candlestick(x = data['Date'],

open = candlestick\_data['Price']['first'], high = candlestick\_data['Price']['max'], low = candlestick\_data['Price']['min'], close = candlestick\_data['Price']['last'])

Date (YYYY-MM-DD) Version 3.0 2.1 2.0

06:00

**Changed By** Azim Hirjani Malika Singla Lavanya

New API Spell Check

Moved lab to course repo in GitLab © IBM Corporation 2020. All rights reserved.

**Change Description** 

12:00

18:00