

Bitcoin Candlestick Predictions using Machine Learning in R

Training a machine learning algorithm to predict the next candlestick of the bitcoin price

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2025-04-14

Abstract

This report explores how to get the best accuracy on predicting the next candlestick of the bitcoin chart using the previous ones. It compares different algorithms: Generalized Linear Model, Decision Tree, Random Forest, KNN and Gradient boosting and different number of lagged features. This project is part of the ‘Data Science: Capstone’ module of HarvardX PH125.9x from the edx platform.

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1 Overview