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1 Real World Scenerio to study cryptocurrency and importing the required Dataset from <https://www.cryptodatadownload.com>

```
[1]: import pandas as pd
import functools as ft
import seaborn as sns
import numpy as np
import re

from sklearn.model_selection import train_test_split
from sklearn.linear_model import LinearRegression, LogisticRegression
from sklearn.metrics import mean_squared_error, mean_absolute_error, \
    explained_variance_score, r2_score
```

2 Import a CSV file into a Pandas DataFrame

```
[2]: #Importing data
dataFrame_ada = pd.read_csv('./Dataset/Binance_ADAUSDT_1h.csv')
dataFrame_bnb = pd.read_csv('./Dataset/Binance_BNBUSDT_1h.csv')
dataFrame_btc = pd.read_csv('./Dataset/Binance_BTCUSDT_1h.csv')
dataFrame_eth = pd.read_csv('./Dataset/Binance_ETHUSDT_1h.csv')
dataFrame_xrp = pd.read_csv('./Dataset/Binance_XRPUSDT_1h.csv')
```

3 Fetch/Importing Data from API

4 Empty List - Using Dictionary or Lists

5 Regex to find all the States starting with M

6 Make use of iterators for listing all the States in Data

```
[3]: # Fetch/Importing Data from API

import requests
import json
```

```

import re

#Empty List - Using Dictionary or Lists
thislist = []

response = requests.get("https://api.covid19india.org/state_district_wise.json")

print('API Status Response: ', response)
#print("-----")
#print('API Data Response: ', response.json())
response_data = json.loads(response.text)

txt = "The rain in Spain"
x = re.search("^The.*Spain$", txt)

#Make use of iterators for listing all the States in Data
print("-----List of States in_
↳Data-----")
for i in response_data:
    print(i)

    #Regex to find all the States starting with M
    x = re.findall("^M", i)
    if x:
        thislist.append(i)

↳
↳#print("-----")

```

```

API Status Response: <Response [200]>
-----List of States in
Data-----
State Unassigned
Andaman and Nicobar Islands
Andhra Pradesh
Arunachal Pradesh
Assam
Bihar
Chandigarh
Chhattisgarh
Delhi
Dadra and Nagar Haveli and Daman and Diu
Goa
Gujarat
Himachal Pradesh
Haryana
Jharkhand

```

Jammu and Kashmir
 Karnataka
 Kerala
 Ladakh
 Lakshadweep
 Maharashtra
 Meghalaya
 Manipur
 Madhya Pradesh
 Mizoram
 Nagaland
 Odisha
 Punjab
 Puducherry
 Rajasthan
 Sikkim
 Telangana
 Tamil Nadu
 Tripura
 Uttar Pradesh
 Uttarakhand
 West Bengal

```
[4]: #Print list filtered using regex to find the state name starting with M
print(thislist)
```

```
['Maharashtra', 'Meghalaya', 'Manipur', 'Madhya Pradesh', 'Mizoram']
```

```
[5]: ada_head = dataframe_ada.head()
print("Cardano Data :: {}".format(ada_head))
print("-----")
bnb_head = dataframe_bnb.head()
print("BNB Data :: {}".format(bnb_head))
print("-----")
btc_head = dataframe_btc.head()
print("Bitcoin Data :: {}".format(btc_head))
print("-----")
eth_head = dataframe_eth.head()
print("Ethereum Data :: {}".format(eth_head))
print("-----")
xrp_head = dataframe_xrp.head()
print("Ripple Data :: {}".format(xrp_head))
```

Cardano Data ::

<https://www.CryptoDataDownload.com>

unix	date	symbol	open	high	low	trade count
close	Volume ADA	Volume USDT				
1660176000000	2022-08-11 00:00:00	ADA/USDT	0.53740000	0.54470000	0.53700000	
0.54470000	6894009.50000000	3728764.58708000				8040

```

1660172400000 2022-08-10 23:00:00 ADA/USDT 0.53520000 0.53750000 0.53490000
0.53740000 2351540.80000000 1261238.77354000 2176
1660168800000 2022-08-10 22:00:00 ADA/USDT 0.53610000 0.53730000 0.53430000
0.53520000 3508178.60000000 1879794.96216000 3675
1660165200000 2022-08-10 21:00:00 ADA/USDT 0.53470000 0.53660000 0.53150000
0.53610000 6149815.00000000 3285007.45185000 5959
-----

```

BNB Data ::

<https://www.CryptoDataDownload.com>

unix	date	symbol	open	high	low	tradecount
close	Volume BNB	Volume USDT				
1660176000000	2022-08-11 00:00:00	BNB/USDT	328.80000000	330.00000000	328.50000000	329.90000000 7048.58000000 2320515.08690000 3750
1660172400000	2022-08-10 23:00:00	BNB/USDT	327.20000000	328.90000000	327.00000000	328.80000000 11312.88100000 3708339.38320000 6223
1660168800000	2022-08-10 22:00:00	BNB/USDT	329.30000000	329.70000000	326.80000000	327.30000000 13160.50600000 4317169.56490000 7762
1660165200000	2022-08-10 21:00:00	BNB/USDT	327.70000000	330.50000000	326.10000000	329.20000000 20409.95500000 6699728.36470000 12387

Bitcoin Data ::

<https://www.CryptoDataDownload.com>

unix	date	symbol	open	high	low	tradecount
close	Volume BTC	Volume USDT				
1660521600000	2022-08-15 00:00:00	BTC/USDT	24305.25000000	24316.56000000	24164.10000000	24261.60000000 3638.40299000 88222299.34225000 124977
1660518000000	2022-08-14 23:00:00	BTC/USDT	24257.90000000	24353.10000000	24234.07000000	24305.24000000 4931.96334000 119823412.83479350 166290
1660514400000	2022-08-14 22:00:00	BTC/USDT	24344.88000000	24364.40000000	24172.40000000	24258.68000000 6704.19848000 162788277.62054590 221345
1660510800000	2022-08-14 21:00:00	BTC/USDT	24313.51000000	24435.00000000	24273.94000000	24343.67000000 4309.37601000 104928470.60300340 156977

Ethereum Data ::

<https://www.CryptoDataDownload.com>

unix	date	symbol	open	high	low	tradecount
close	Volume ETH	Volume USDT				
1660176000000	2022-08-11 00:00:00	ETH/USDT	1853.58000000	1865.00000000		

```

1850.32000000 1859.76000000 12898.12260000 23948851.55936400
14377
1660172400000 2022-08-10 23:00:00 ETH/USDT 1850.00000000 1855.47000000
1846.56000000 1853.57000000 13972.14190000 25860915.10931200
20804
1660168800000 2022-08-10 22:00:00 ETH/USDT 1860.69000000 1869.27000000
1845.70000000 1849.99000000 29681.34170000 55101016.17500600
40892
1660165200000 2022-08-10 21:00:00 ETH/USDT 1842.50000000 1885.00000000
1828.88000000 1860.68000000 63307.62550000 117645449.39901800
98796

```

Ripple Data ::

<https://www.CryptoDataDownload.com>

unix	date	symbol	open	high	low	
close	Volume XRP	Volume USDT				trade count
1660176000000	2022-08-11 00:00:00	XRP/USDT	0.38140000	0.38600000	0.38120000	
0.38460000	7277015.00000000	2787123.22760000				5295
1660172400000	2022-08-10 23:00:00	XRP/USDT	0.38010000	0.38150000	0.37940000	
0.38140000	5532299.00000000	2104535.66780000				3851
1660168800000	2022-08-10 22:00:00	XRP/USDT	0.37970000	0.38130000	0.37920000	
0.38020000	7117137.00000000	2706793.66710000				4765
1660165200000	2022-08-10 21:00:00	XRP/USDT	0.37880000	0.38070000	0.37730000	
0.37970000	9665012.00000000	3661335.30550000				6288

7 Define a custom function to create reusable code

[6]: *#Define a custom function to create reusable code*

```

def remove_columns(df):

    df.reset_index(inplace=True)

    df.drop(columns=['level_0', 'level_7', 'level_8', 'https://www.
↳CryptoDataDownload.com'], axis=1, inplace=True)

    dict = {'level_1': 'date',
            'level_2': 'symbol',
            'level_3': 'open',
            'level_4': 'high',
            'level_5': 'low',
            'level_6': 'close'}
    df.rename(columns = dict, inplace = True)

    df.drop(df.index[0], inplace = True)

```

8 Checking/Removing missing values or drop duplicates

```
[7]: #Checking/Removing missing values or drop duplicates
def data_check(df):

    print('If Dataframe has any null values :: {}'.format(df.isnull().values.
↪any()))
    print('Number of duplicate values in Dataframe :: {}'.format(df.
↪duplicated().sum()))
    if(df.duplicated().sum() > 0):
        df.drop_duplicates(inplace=True)
        print('Number of duplicate values after removing in Dataframe :: {}'.
↪format(df.duplicated().sum()))
```

```
[8]: remove_columns(dataFrame_ada)
remove_columns(dataFrame_bnb)
remove_columns(dataFrame_btc)
remove_columns(dataFrame_eth)
remove_columns(dataFrame_xrp)
```

```
[9]: print('-----ADA Data Check-----')
data_check(dataFrame_ada)
print('-----BNB Data Check-----')
data_check(dataFrame_bnb)
print('-----BTC Data Check-----')
data_check(dataFrame_btc)
print('-----ETH Data Check-----')
data_check(dataFrame_eth)
print('-----XRP Data Check-----')
data_check(dataFrame_xrp)
```

```
-----ADA Data Check-----
If Dataframe has any null values :: False
Number of duplicate values in Dataframe :: 0
-----BNB Data Check-----
If Dataframe has any null values :: False
Number of duplicate values in Dataframe :: 0
-----BTC Data Check-----
If Dataframe has any null values :: False
Number of duplicate values in Dataframe :: 1
Number of duplicate values after removing in Dataframe :: 0
-----ETH Data Check-----
If Dataframe has any null values :: False
Number of duplicate values in Dataframe :: 0
-----XRP Data Check-----
If Dataframe has any null values :: False
Number of duplicate values in Dataframe :: 0
```

```
[10]: print("***** HEAD Data *****")
print("ADA Data :: {}".format(dataFrame_ada.head()))
print("-----")
print("BNB Data :: {}".format(dataFrame_bnb.head()))
print("-----")
print("BTC Data :: {}".format(dataFrame_btc.head()))
print("-----")
print("ETH Data :: {}".format(dataFrame_eth.head()))
print("-----")
print("XRP Data :: {}".format(dataFrame_xrp.head()))
```

***** HEAD Data *****

ADA Data ::

		date	symbol	open	high	low
--	--	------	--------	------	------	-----

\

1	2022-08-11	00:00:00	ADA/USDT	0.53740000	0.54470000	0.53700000
2	2022-08-10	23:00:00	ADA/USDT	0.53520000	0.53750000	0.53490000
3	2022-08-10	22:00:00	ADA/USDT	0.53610000	0.53730000	0.53430000
4	2022-08-10	21:00:00	ADA/USDT	0.53470000	0.53660000	0.53150000
5	2022-08-10	20:00:00	ADA/USDT	0.52920000	0.53530000	0.52920000

close

1	0.54470000
2	0.53740000
3	0.53520000
4	0.53610000
5	0.53490000

BNB Data ::

		date	symbol	open	high
--	--	------	--------	------	------

low \

1	2022-08-11	00:00:00	BNB/USDT	328.80000000	330.00000000	328.50000000
2	2022-08-10	23:00:00	BNB/USDT	327.20000000	328.90000000	327.00000000
3	2022-08-10	22:00:00	BNB/USDT	329.30000000	329.70000000	326.80000000
4	2022-08-10	21:00:00	BNB/USDT	327.70000000	330.50000000	326.10000000
5	2022-08-10	20:00:00	BNB/USDT	327.00000000	328.10000000	326.00000000

close

1	329.90000000
2	328.80000000
3	327.30000000
4	329.20000000
5	327.70000000

BTC Data ::

		date	symbol	open	high
--	--	------	--------	------	------

1	2022-08-15	00:00:00	BTC/USDT	24305.25000000	24316.56000000
2	2022-08-14	23:00:00	BTC/USDT	24257.90000000	24353.10000000
3	2022-08-14	22:00:00	BTC/USDT	24344.88000000	24364.40000000
4	2022-08-14	21:00:00	BTC/USDT	24313.51000000	24435.00000000
5	2022-08-14	20:00:00	BTC/USDT	24284.07000000	24352.22000000

	low	close
1	24164.10000000	24261.60000000
2	24234.07000000	24305.24000000
3	24172.40000000	24258.68000000
4	24273.94000000	24343.67000000
5	24251.22000000	24312.41000000

ETH Data ::		date	symbol	open	high
low \					
1	2022-08-11 00:00:00	ETH/USDT	1853.58000000	1865.00000000	1850.32000000
2	2022-08-10 23:00:00	ETH/USDT	1850.00000000	1855.47000000	1846.56000000
3	2022-08-10 22:00:00	ETH/USDT	1860.69000000	1869.27000000	1845.70000000
4	2022-08-10 21:00:00	ETH/USDT	1842.50000000	1885.00000000	1828.88000000
5	2022-08-10 20:00:00	ETH/USDT	1818.24000000	1844.20000000	1817.72000000

	close
1	1859.76000000
2	1853.57000000
3	1849.99000000
4	1860.68000000
5	1842.50000000

XRP Data ::		date	symbol	open	high	low
\						
1	2022-08-11 00:00:00	XRP/USDT	0.38140000	0.38600000	0.38120000	
2	2022-08-10 23:00:00	XRP/USDT	0.38010000	0.38150000	0.37940000	
3	2022-08-10 22:00:00	XRP/USDT	0.37970000	0.38130000	0.37920000	
4	2022-08-10 21:00:00	XRP/USDT	0.37880000	0.38070000	0.37730000	
5	2022-08-10 20:00:00	XRP/USDT	0.37570000	0.37910000	0.37570000	

	close
1	0.38460000
2	0.38140000
3	0.38020000
4	0.37970000
5	0.37870000

```
[11]: print("***** INFO Data *****")
print("ADA Data ::")
dataFrame_ada.info()
print("-----")
print("BNB Data ::")
dataFrame_bnb.info()
print("-----")
print("BTC Data ::")
dataFrame_btc.info()
```



```
print("-----")
print("ETH Data ::")
dataFrame_eth.info()
print("-----")
print("XRP Data ::")
dataFrame_xrp.info()
```

***** INFO Data *****

ADA Data ::

<class 'pandas.core.frame.DataFrame'>

RangeIndex: 17720 entries, 1 to 17720

Data columns (total 6 columns):

#	Column	Non-Null Count	Dtype
0	date	17720 non-null	object
1	symbol	17720 non-null	object
2	open	17720 non-null	object
3	high	17720 non-null	object
4	low	17720 non-null	object
5	close	17720 non-null	object

dtypes: object(6)

memory usage: 830.8+ KB

BNB Data ::

<class 'pandas.core.frame.DataFrame'>

RangeIndex: 17720 entries, 1 to 17720

Data columns (total 6 columns):

#	Column	Non-Null Count	Dtype
0	date	17720 non-null	object
1	symbol	17720 non-null	object
2	open	17720 non-null	object
3	high	17720 non-null	object
4	low	17720 non-null	object
5	close	17720 non-null	object

dtypes: object(6)

memory usage: 830.8+ KB

BTC Data ::

<class 'pandas.core.frame.DataFrame'>

Int64Index: 43752 entries, 1 to 43752

Data columns (total 6 columns):

#	Column	Non-Null Count	Dtype
0	date	43752 non-null	object
1	symbol	43752 non-null	object
2	open	43752 non-null	object
3	high	43752 non-null	object

```

4    low      43752 non-null object
5    close    43752 non-null object
dtypes: object(6)
memory usage: 2.3+ MB

```

```

ETH Data ::
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 43656 entries, 1 to 43656
Data columns (total 6 columns):
#   Column      Non-Null Count  Dtype
---  ---
0    date      43656 non-null  object
1    symbol     43656 non-null  object
2    open       43656 non-null  object
3    high       43656 non-null  object
4    low        43656 non-null  object
5    close      43656 non-null  object
dtypes: object(6)
memory usage: 2.0+ MB

```

```

XRP Data ::
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 17720 entries, 1 to 17720
Data columns (total 6 columns):
#   Column      Non-Null Count  Dtype
---  ---
0    date      17720 non-null  object
1    symbol     17720 non-null  object
2    open       17720 non-null  object
3    high       17720 non-null  object
4    low        17720 non-null  object
5    close      17720 non-null  object
dtypes: object(6)
memory usage: 830.8+ KB

```

```

[12]: print("***** Tail Data *****")
      print("-----")
      print("ADA Data :: {}".format(dataFrame_ada.tail()))

      print("-----")
      print("BNB Data :: {}".format(dataFrame_bnb.tail()))

      print("-----")
      print("BTC Data :: {}".format(dataFrame_btc.tail()))

      print("-----")
      print("ETH Data :: {}".format(dataFrame_eth.tail()))

```

```
print("-----")
print("XRP Data :: {}".format(dataFrame_xrp.tail()))
```

***** Tail Data *****

```
-----
ADA Data ::
date      symbol      open      high
low \
17716 2020-08-02 03:00:00 ADA/USDT 0.14435000 0.14826000 0.14418000
17717 2020-08-02 02:00:00 ADA/USDT 0.14372000 0.14490000 0.14334000
17718 2020-08-02 01:00:00 ADA/USDT 0.14495000 0.14503000 0.14312000
17719 2020-08-02 00:00:00 ADA/USDT 0.14415000 0.14527000 0.14313000
17720 2020-08-01 23:00:00 ADA/USDT 0.14482000 0.14678000 0.14404000
```

```
close
17716 0.14759000
17717 0.14432000
17718 0.14372000
17719 0.14495000
17720 0.14410000
-----
```

```
BNB Data ::
date      symbol      open      high
low \
17716 2020-08-02 03:00:00 BNB/USDT 21.84860000 22.18320000 21.68510000
17717 2020-08-02 02:00:00 BNB/USDT 21.95000000 21.98730000 21.70000000
17718 2020-08-02 01:00:00 BNB/USDT 21.56480000 22.00000000 21.54450000
17719 2020-08-02 00:00:00 BNB/USDT 21.62040000 21.72160000 21.43100000
17720 2020-08-01 23:00:00 BNB/USDT 21.59000000 21.64990000 21.40000000
```

```
close
17716 22.09640000
17717 21.84930000
17718 21.94800000
17719 21.56040000
17720 21.61680000
-----
```

```
BTC Data ::
date      symbol      open      high      low
close
43748 2017-08-17 08-AM BTC/USDT 4349.99 4377.85 4333.32 4360.69
43749 2017-08-17 07-AM BTC/USDT 4324.35 4349.99 4287.41 4349.99
43750 2017-08-17 06-AM BTC/USDT 4315.32 4345.45 4309.37 4324.35
43751 2017-08-17 05-AM BTC/USDT 4308.83 4328.69 4291.37 4315.32
43752 2017-08-17 04-AM BTC/USDT 16199.91 16199.91 4261.32 4308.83
-----
```

```
ETH Data ::
date      symbol      open      high      low      close
43652 2017-08-17 08-AM ETH/USDT 307.96 309.97 307 308.62
43653 2017-08-17 07-AM ETH/USDT 302.68 307.96 302.6 307.96
43654 2017-08-17 06-AM ETH/USDT 303.1 304.44 301.9 302.68
```

```

43655  2017-08-17 05-AM  ETH/USDT  301.61  303.28    300   303.1
43656  2017-08-17 04-AM  ETH/USDT  652.74  652.74    298   300.79

```

```

-----
XRP Data ::
low \
17716  2020-08-02 03:00:00  XRP/USDT  0.31217000  0.32562000  0.30800000
17717  2020-08-02 02:00:00  XRP/USDT  0.29464000  0.31500000  0.29374000
17718  2020-08-02 01:00:00  XRP/USDT  0.29084000  0.29509000  0.29018000
17719  2020-08-02 00:00:00  XRP/USDT  0.29089000  0.29423000  0.28927000
17720  2020-08-01 23:00:00  XRP/USDT  0.29387000  0.29388000  0.28839000

      close
17716  0.32452000
17717  0.31217000
17718  0.29465000
17719  0.29085000
17720  0.29089000

```

9 NumPy - slicing

[13]: *#NumPy - slicing*

```

def get_OHLC(df):
    df['date'] = pd.to_datetime(df['date'], errors='coerce')
    df[['open', 'high', 'low', 'close']] = df[['open', 'high', 'low', 'close']].
    ↪ astype(float)
    name = [x for x in globals() if globals()[x] is df][0]
    df['OHLC'+name[9:]] = (df[['open', 'high', 'low', 'close']]).mean(axis=1)
    df.drop(columns=['symbol', 'open', 'high', 'low', 'close'],
    ↪ axis=1, inplace=True)

```

[14]:

```

get_OHLC(dataFrame_ada)
get_OHLC(dataFrame_bnb)
get_OHLC(dataFrame_btc)
get_OHLC(dataFrame_eth)
get_OHLC(dataFrame_xrp)

```

[15]:

```

print("***** HEAD Data *****")
print("ADA Data :: {}".format(dataFrame_ada.head()))
print("-----")
print("BNB Data :: {}".format(dataFrame_bnb.head()))
print("-----")
print("BTC Data :: {}".format(dataFrame_btc.head()))
print("-----")
print("ETH Data :: {}".format(dataFrame_eth.head()))
print("-----")
print("XRP Data :: {}".format(dataFrame_xrp.head()))

```

```
ADA Data ::                                date    OHLc_ada
1 2022-08-11 00:00:00  0.540950
2 2022-08-10 23:00:00  0.536250
3 2022-08-10 22:00:00  0.535725
4 2022-08-10 21:00:00  0.534725
5 2022-08-10 20:00:00  0.532150
```

BNB Data ::	date	OHLC_bnb
1 2022-08-11 00:00:00	329.300	
2 2022-08-10 23:00:00	327.975	
3 2022-08-10 22:00:00	328.275	
4 2022-08-10 21:00:00	328.375	
5 2022-08-10 20:00:00	327.200	

BTC Data ::			date	OHLC_btc
1	2022-08-15	00:00:00	24261.8775	
2	2022-08-14	23:00:00	24287.5775	
3	2022-08-14	22:00:00	24285.0900	
4	2022-08-14	21:00:00	24341.5300	
5	2022-08-14	20:00:00	24299.9800	

ETH Data ::			date	OHLC_eth
1	2022-08-11	00:00:00	1857.1650	
2	2022-08-10	23:00:00	1851.4000	
3	2022-08-10	22:00:00	1856.4125	
4	2022-08-10	21:00:00	1854.2650	
5	2022-08-10	20:00:00	1830.6650	

XRP Data ::			date	OHLC_xrp
1	2022-08-11	00:00:00	0.383300	
2	2022-08-10	23:00:00	0.380600	
3	2022-08-10	22:00:00	0.380100	
4	2022-08-10	21:00:00	0.379125	
5	2022-08-10	20:00:00	0.377300	

```
[16]: print("***** INFO Data *****")
print("ADA Data ::")
dataFrame_ada.info()
print("-----")
print("BNB Data ::")
dataFrame_bnb.info()
print("-----")
print("BTC Data ::")
dataFrame_btc.info()
print("-----")
print("ETH Data ::")
```

```
dataFrame_eth.info()
print("-----")
print("XRP Data ::")
dataFrame_xrp.info()
```

***** INFO Data *****

ADA Data ::

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 17720 entries, 1 to 17720
Data columns (total 2 columns):
#   Column      Non-Null Count  Dtype
---  ---
0   date        17720 non-null  datetime64[ns]
1   OHLC_ada    17720 non-null  float64
dtypes: datetime64[ns](1), float64(1)
memory usage: 277.0 KB
```

BNB Data ::

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 17720 entries, 1 to 17720
Data columns (total 2 columns):
#   Column      Non-Null Count  Dtype
---  ---
0   date        17720 non-null  datetime64[ns]
1   OHLC_bnb    17720 non-null  float64
dtypes: datetime64[ns](1), float64(1)
memory usage: 277.0 KB
```

BTC Data ::

```
<class 'pandas.core.frame.DataFrame'>
Int64Index: 43752 entries, 1 to 43752
Data columns (total 2 columns):
#   Column      Non-Null Count  Dtype
---  ---
0   date        17816 non-null  datetime64[ns]
1   OHLC_btc    43752 non-null  float64
dtypes: datetime64[ns](1), float64(1)
memory usage: 1.0 MB
```

ETH Data ::

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 43656 entries, 1 to 43656
Data columns (total 2 columns):
#   Column      Non-Null Count  Dtype
---  ---
0   date        17720 non-null  datetime64[ns]
1   OHLC_eth    43656 non-null  float64
dtypes: datetime64[ns](1), float64(1)
```

memory usage: 682.3 KB

XRP Data ::

<class 'pandas.core.frame.DataFrame'>

RangeIndex: 17720 entries, 1 to 17720

Data columns (total 2 columns):

#	Column	Non-Null Count	Dtype
0	date	17720 non-null	datetime64[ns]
1	OHLC_xrp	17720 non-null	float64

dtypes: datetime64[ns](1), float64(1)

memory usage: 277.0 KB

```
[17]: dataframe_btc = dataframe_btc.dropna(how='any',axis=0)
      dataframe_eth = dataframe_eth.dropna(how='any',axis=0)
```

```
[18]: print("BTC Data ::")
      dataframe_btc.info()
      print("-----")
      print("ETH Data ::")
      dataframe_eth.info()
```

BTC Data ::

<class 'pandas.core.frame.DataFrame'>

Int64Index: 17816 entries, 1 to 17816

Data columns (total 2 columns):

#	Column	Non-Null Count	Dtype
0	date	17816 non-null	datetime64[ns]
1	OHLC_btc	17816 non-null	float64

dtypes: datetime64[ns](1), float64(1)

memory usage: 417.6 KB

ETH Data ::

<class 'pandas.core.frame.DataFrame'>

Int64Index: 17720 entries, 1 to 17720

Data columns (total 2 columns):

#	Column	Non-Null Count	Dtype
0	date	17720 non-null	datetime64[ns]
1	OHLC_eth	17720 non-null	float64

dtypes: datetime64[ns](1), float64(1)

memory usage: 415.3 KB

10 Merge DataFrames

```
[19]: #Merge DataFrames
```

```
dataFrames_combine = [dataFrame_ada, dataFrame_bnb, dataFrame_btc,
↳dataFrame_eth, dataFrame_xrp]
df = ft.reduce(lambda left, right: pd.merge(left, right, on='date'),
↳dataFrames_combine)
```

```
[20]: df.head()
```

```
[20]:
```

		date	OHLC_ada	OHLC_bnb	OHLC_btc	OHLC_eth	OHLC_xrp
0	2022-08-11	00:00:00	0.540950	329.300	24002.8725	1857.1650	0.383300
1	2022-08-10	23:00:00	0.536250	327.975	23896.1400	1851.4000	0.380600
2	2022-08-10	22:00:00	0.535725	328.275	23907.6075	1856.4125	0.380100
3	2022-08-10	21:00:00	0.534725	328.375	23962.5025	1854.2650	0.379125
4	2022-08-10	20:00:00	0.532150	327.200	23773.6775	1830.6650	0.377300

```
[21]: df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
Int64Index: 17720 entries, 0 to 17719
Data columns (total 6 columns):
#   Column      Non-Null Count  Dtype
---  -
0   date        17720 non-null  datetime64[ns]
1   OHLC_ada    17720 non-null  float64
2   OHLC_bnb    17720 non-null  float64
3   OHLC_btc    17720 non-null  float64
4   OHLC_eth    17720 non-null  float64
5   OHLC_xrp    17720 non-null  float64
dtypes: datetime64[ns](1), float64(5)
memory usage: 969.1 KB
```

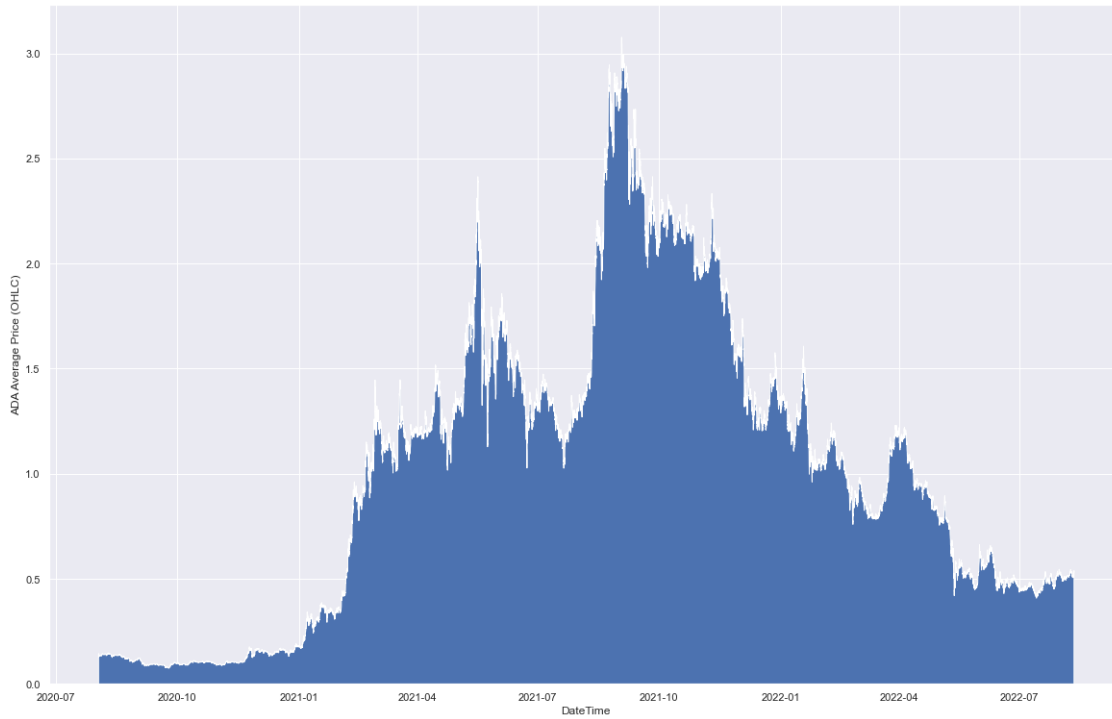
```
[22]: sns.set(rc={'figure.figsize':(20,13)})
```

11 Visualise using matplotlib

```
[23]: #Visualise
```

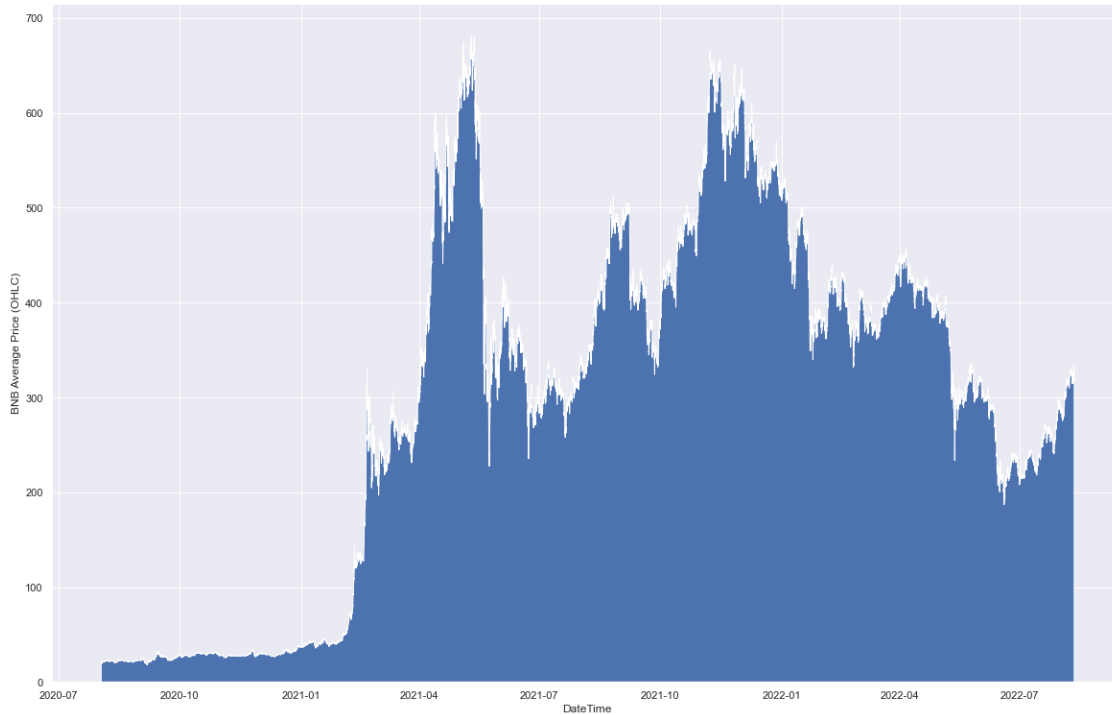
```
print("***** ADA Chart *****")
import matplotlib.pyplot as plt
sns.set_theme()
plt.stackplot( dataFrame_ada['date'], dataFrame_ada['OHLC_ada'], labels=['ADA'])
plt.xlabel("DateTime")
plt.ylabel("ADA Average Price (OHLC)")
plt.show()
```

```
***** ADA Chart *****
```

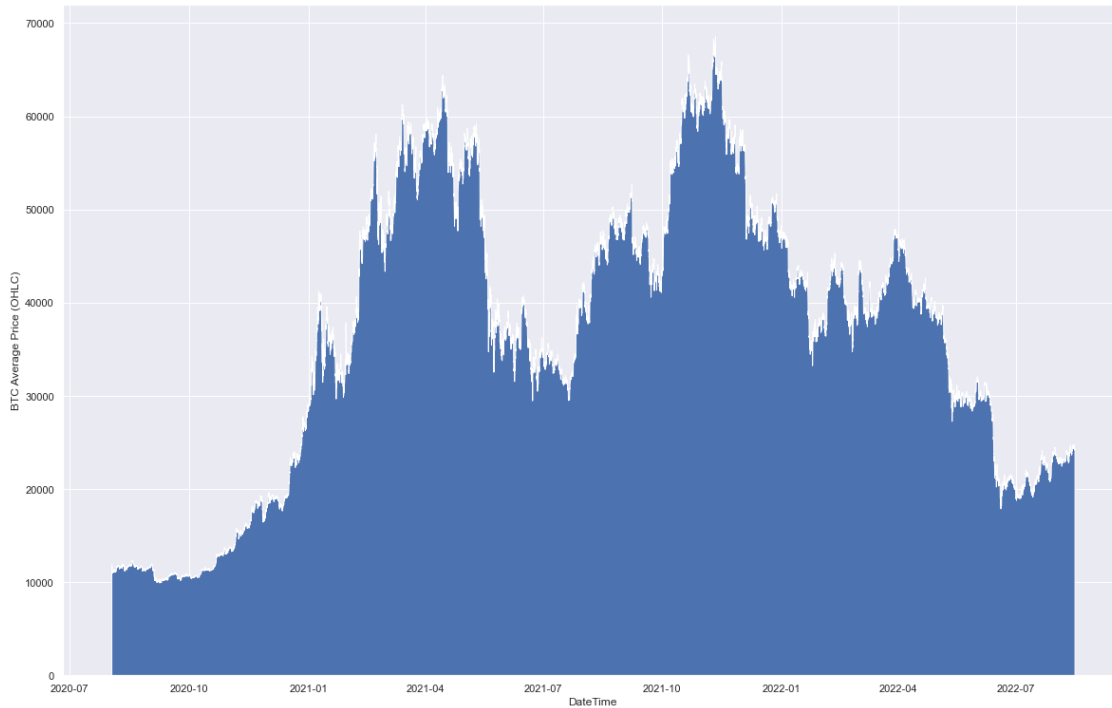
```
[24]: print("***** BNB Chart *****")
plt.stackplot(dataFrame_bnb['date'], dataFrame_bnb['OHLC_bnb'], labels=['BNB'])
plt.xlabel("DateTime")
plt.ylabel("BNB Average Price (OHLC)")
plt.show()
```

***** BNB Chart *****



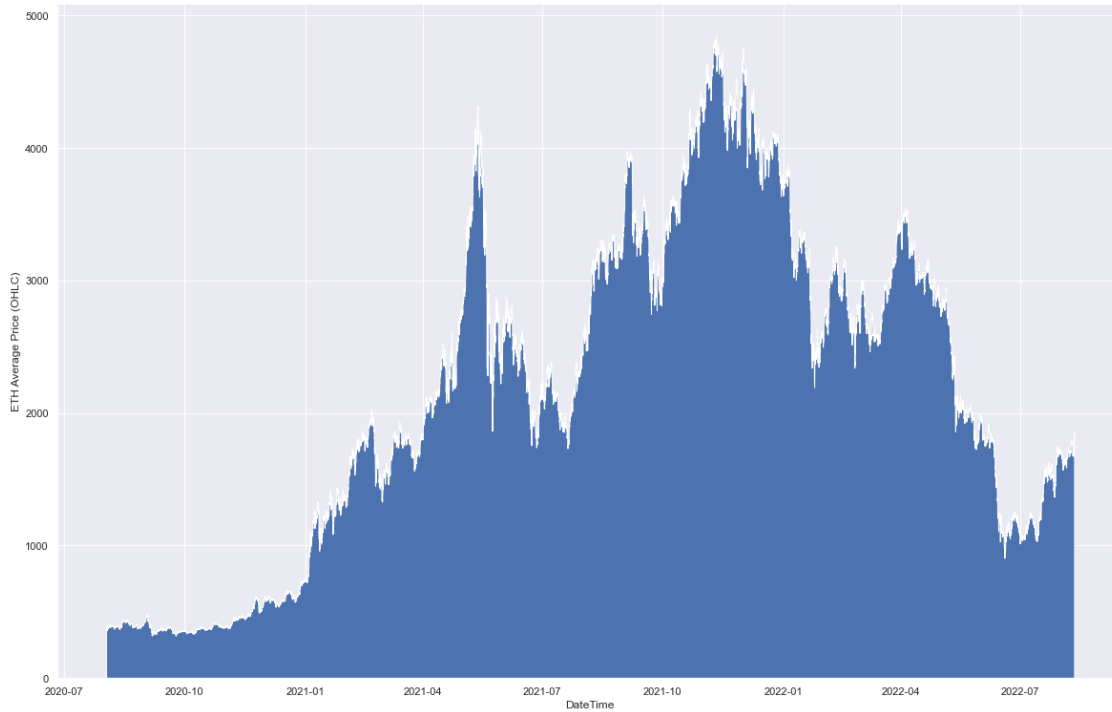
```
[25]: print("***** BTC Chart *****")
plt.stackplot(dataFrame_btc['date'], dataFrame_btc['OHLC_btc'], labels=['BTC'])
plt.xlabel("DateTime")
plt.ylabel("BTC Average Price (OHLC)")
plt.show()
```

***** BTC Chart *****



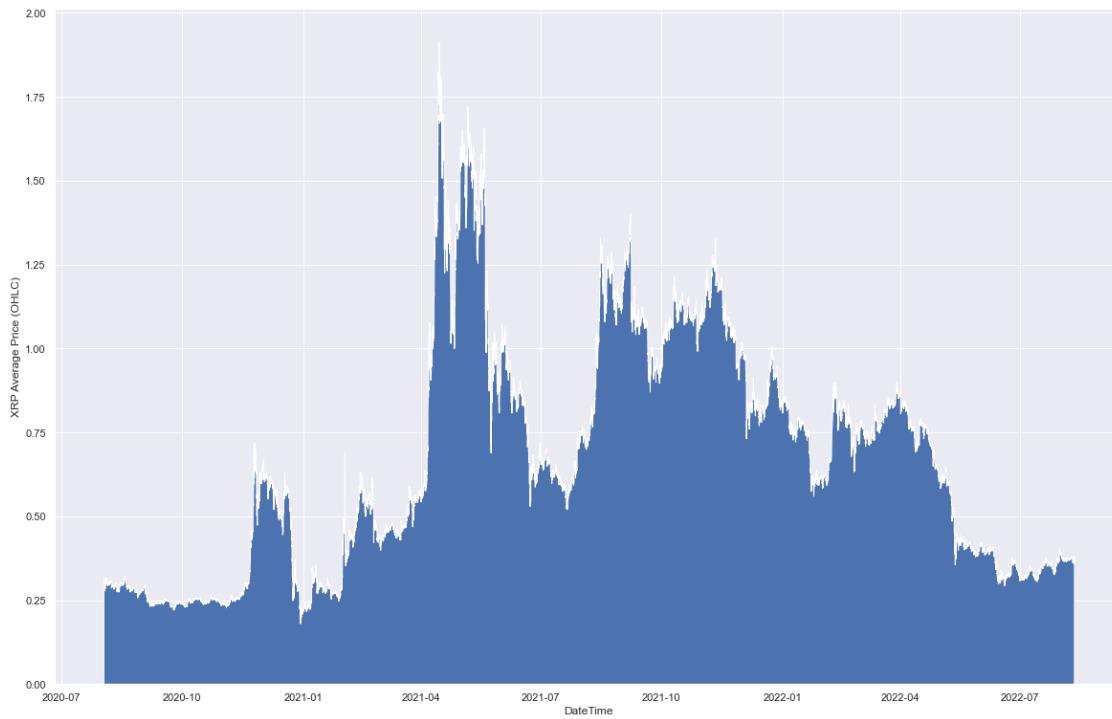
```
[26]: print("***** ETH Chart *****")
plt.stackplot(dataFrame_eth['date'], dataFrame_eth['OHLC_eth'], labels=['ETH'])
plt.xlabel("DateTime")
plt.ylabel("ETH Average Price (OHLC)")
plt.show()
```

```
***** ETH Chart *****
```



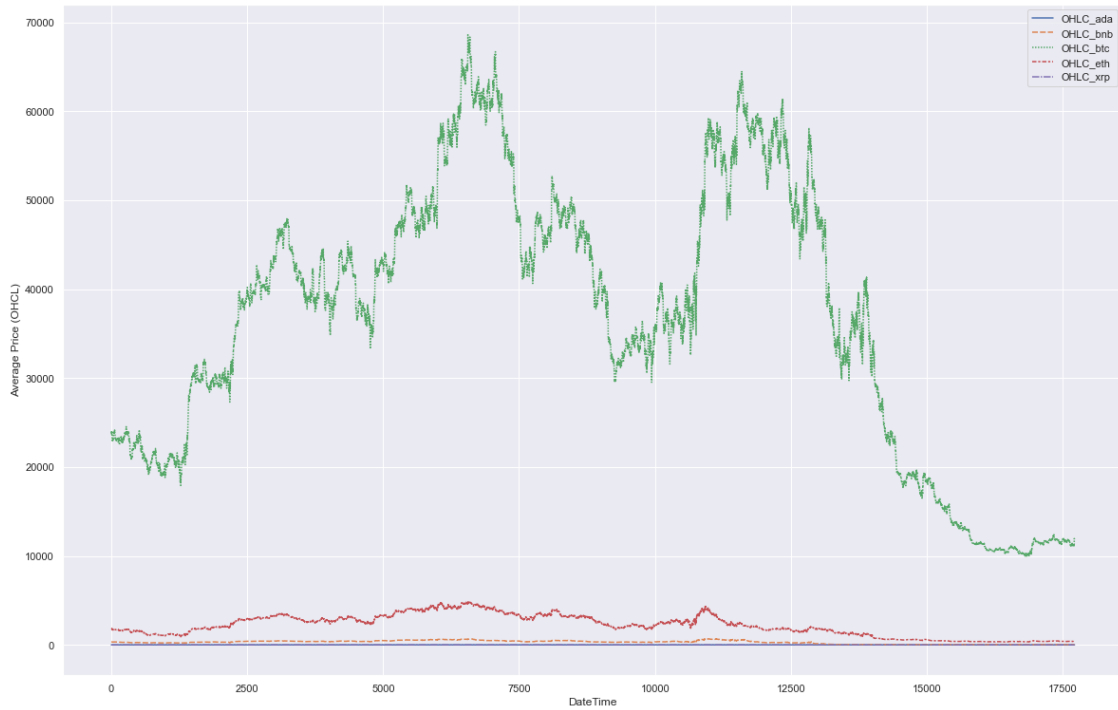
```
[27]: print("***** XRP Chart *****")
plt.stackplot(dataFrame_xrp['date'], dataFrame_xrp['OHLC_xrp'], labels=['ETH'])
plt.xlabel("DateTime")
plt.ylabel("XRP Average Price (OHLC)")
plt.show()
```

***** XRP Chart *****



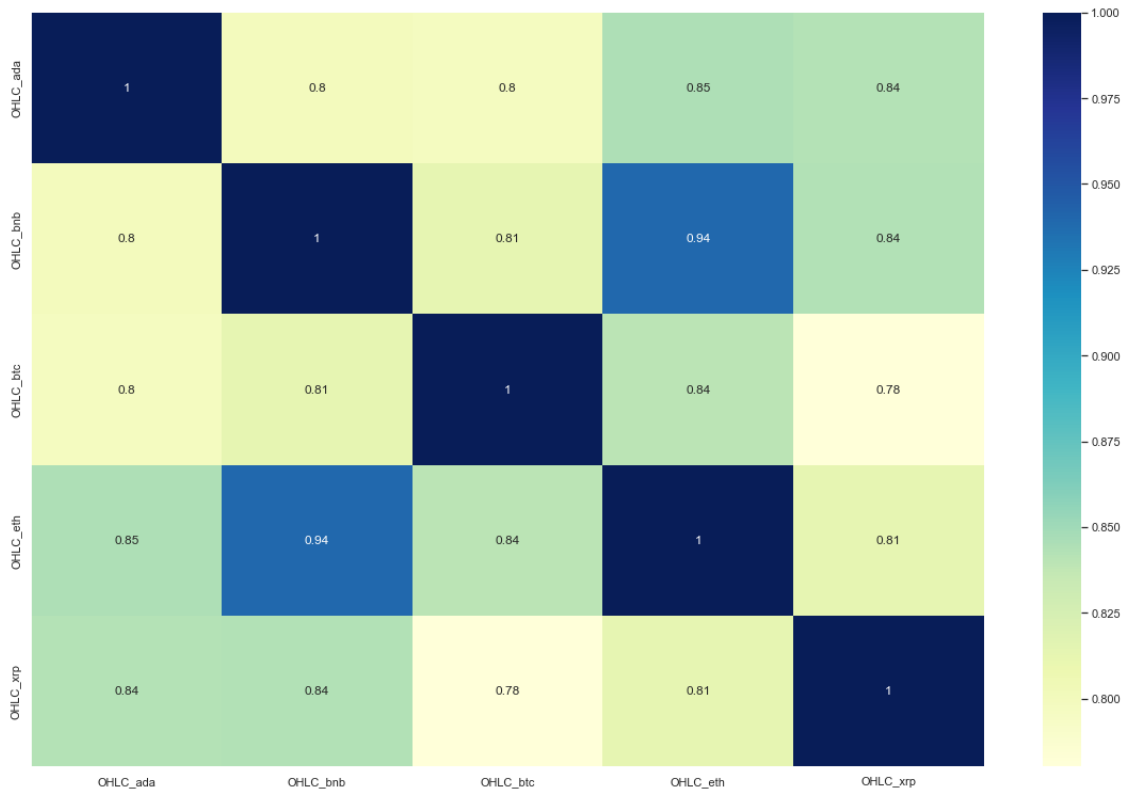
```
[28]: plt.xlabel("DateTime")  
      plt.ylabel("Average Price (OHCL)")  
      sns.lineplot(data = df)
```

```
[28]: <AxesSubplot:xlabel='DateTime', ylabel='Average Price (OHCL)'\>
```



```
[29]: sns.heatmap(df.corr(), cmap="YlGnBu", annot=True)
```

```
[29]: <AxesSubplot:>
```



12 Machine Learning - Supervised

```
[30]: X = df[['OHLC_ada', 'OHLC_bnb', 'OHLC_btc', 'OHLC_eth']]
      y = df['OHLC_xrp']

      X_train_reg, X_test_reg, y_train_reg, y_test_reg = train_test_split(X, y,
      ↪test_size = 0.3, random_state=42)

      reg_all = LinearRegression()

      reg_all.fit(X_train_reg, y_train_reg)
```

```
[30]: LinearRegression()
```

```
[31]: train_predict_reg = reg_all.predict(X_train_reg)
      test_predict_reg = reg_all.predict(X_test_reg)
```

```
[32]: import math
      print("Regression Metrics - Multiple Linear Regression Model")
      print("-----")
      print("R^2 Train Data: {}".format(reg_all.score(X_train_reg, y_train_reg)))
```

```

print("Train data RMSE: ", math.
    ↳sqrt(mean_squared_error(y_train_reg,train_predict_reg)))
print("Train data MSE: ", mean_squared_error(y_train_reg,train_predict_reg))
print("Train data MAE: ", mean_absolute_error(y_train_reg,train_predict_reg))
print("-----")
print("R^2 Test Data: {}".format(reg_all.score(X_test_reg, y_test_reg)))
print("Test data RMSE: ", math.
    ↳sqrt(mean_squared_error(y_test_reg,test_predict_reg)))
print("Test data MSE: ", mean_squared_error(y_test_reg,test_predict_reg))
print("Test data MAE: ", mean_absolute_error(y_test_reg,test_predict_reg))

```

Regression Metrics - Multiple Linear Regression Model

```

-----
R^2 Train Data: 0.8029019704136469
Train data RMSE:  0.15341378997393745
Train data MSE:   0.023535790954167392
Train data MAE:   0.10979972103477147
-----

```

```

-----
R^2 Test Data: 0.7936598650551228
Test data RMSE:  0.15920613703629086
Test data MSE:   0.025346594070018224
Test data MAE:   0.11357372366014024

```

```

[33]: # Import the model we are using
from sklearn.ensemble import RandomForestRegressor
# Instantiate model with 1000 decision trees
rf = RandomForestRegressor(n_estimators = 1000, random_state = 42)
# Train the model on training data
rf.fit(X_train_reg, y_train_reg);

train_predict_rf=rf.predict(X_train_reg)
test_predict_rf=rf.predict(X_test_reg)

print("Regression Metrics - Random Forest Regression Model")
print("-----")
print("R^2 Train Data: {}".format(reg_all.score(X_train_reg, y_train_reg)))
print("Train data RMSE: ", math.
    ↳sqrt(mean_squared_error(y_train_reg,train_predict_rf)))
print("Train data MSE: ", mean_squared_error(y_train_reg,train_predict_rf))
print("Train data MAE: ", mean_absolute_error(y_train_reg,train_predict_rf))
print("-----")
print("R^2 Test Data: {}".format(reg_all.score(X_test_reg, y_test_reg)))
print("Test data RMSE: ", math.
    ↳sqrt(mean_squared_error(y_test_reg,test_predict_rf)))
print("Test data MSE: ", mean_squared_error(y_test_reg,test_predict_rf))

```



```
print("Test data MAE: ", mean_absolute_error(y_test_reg, test_predict_rf))
```

Regression Metrics - Random Forest Regression Model

```
-----  
R^2 Train Data: 0.8029019704136469  
Train data RMSE: 0.007619603159219505  
Train data MSE: 5.8058352303987855e-05  
Train data MAE: 0.003114538660512747  
-----
```

```
-----  
R^2 Test Data: 0.7936598650551228  
Test data RMSE: 0.019238822345849758  
Test data MSE: 0.00037013228525516797  
Test data MAE: 0.00833114461813389
```

13 Boosting - AdaBoost Regressor

```
[34]: from sklearn.ensemble import AdaBoostRegressor  
  
ab_regr = AdaBoostRegressor(random_state=43, n_estimators=100)  
ab_regr.fit(X_train_reg, y_train_reg)
```

```
[34]: AdaBoostRegressor(n_estimators=100, random_state=43)
```

```
[35]: train_predict_abr=ab_regr.predict(X_train_reg)  
test_predict_abr=ab_regr.predict(X_test_reg)  
  
print("Train data prediction:", train_predict_abr.shape)  
print("Test data prediction:", test_predict_abr.shape)
```

```
Train data prediction: (12404,)  
Test data prediction: (5316,)
```

```
[36]: print("Regression Metrics - AdaBoost Regressor")  
print("-----")  
print("Train data R2 score:", r2_score(y_train_reg, train_predict_abr))  
print("Train data RMSE: ", math.  
      ↳ sqrt(mean_squared_error(y_train_reg, train_predict_abr)))  
print("Train data MSE: ", mean_squared_error(y_train_reg, train_predict_abr))  
print("Train data MAE: ", mean_absolute_error(y_train_reg, train_predict_abr))  
print("-----")  
print("Test data R2 score:", r2_score(y_test_reg, test_predict_abr))  
print("Test data RMSE: ", math.  
      ↳ sqrt(mean_squared_error(y_test_reg, test_predict_abr)))  
print("Test data MSE: ", mean_squared_error(y_test_reg, test_predict_abr))  
print("Test data MAE: ", mean_absolute_error(y_test_reg, test_predict_abr))
```

```
print("-----")
```

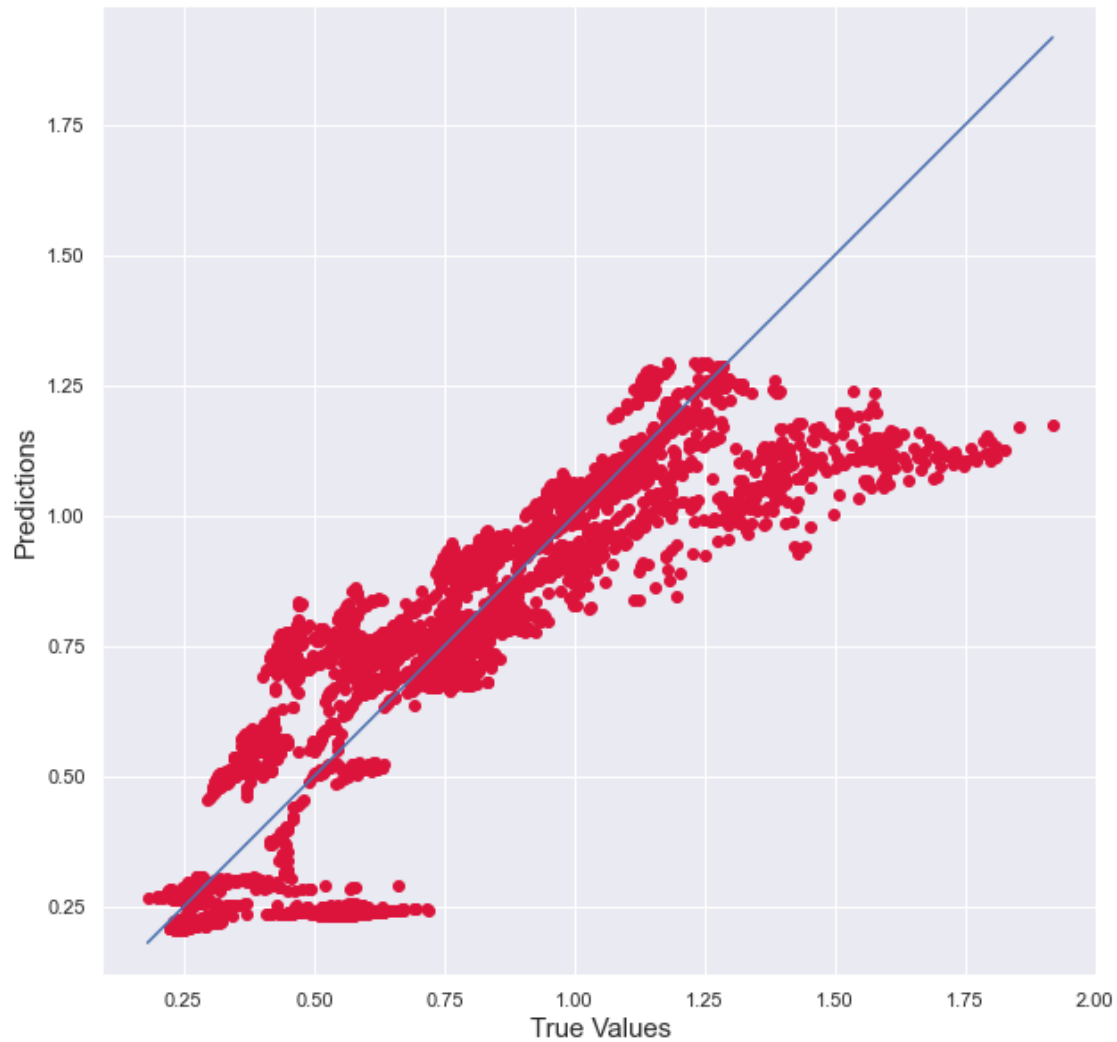
Regression Metrics - AdaBoost Regressor

```
-----  
Train data R2 score: 0.8795675853595181  
Train data RMSE: 0.11992092083309258  
Train data MSE: 0.014381027253456857  
Train data MAE: 0.1049030474587174  
-----
```

```
-----  
Test data R2 score: 0.8828198950263948  
Test data RMSE: 0.11997614160206813  
Test data MSE: 0.014394274553719501  
Test data MAE: 0.10484497191218466  
-----  
-----
```

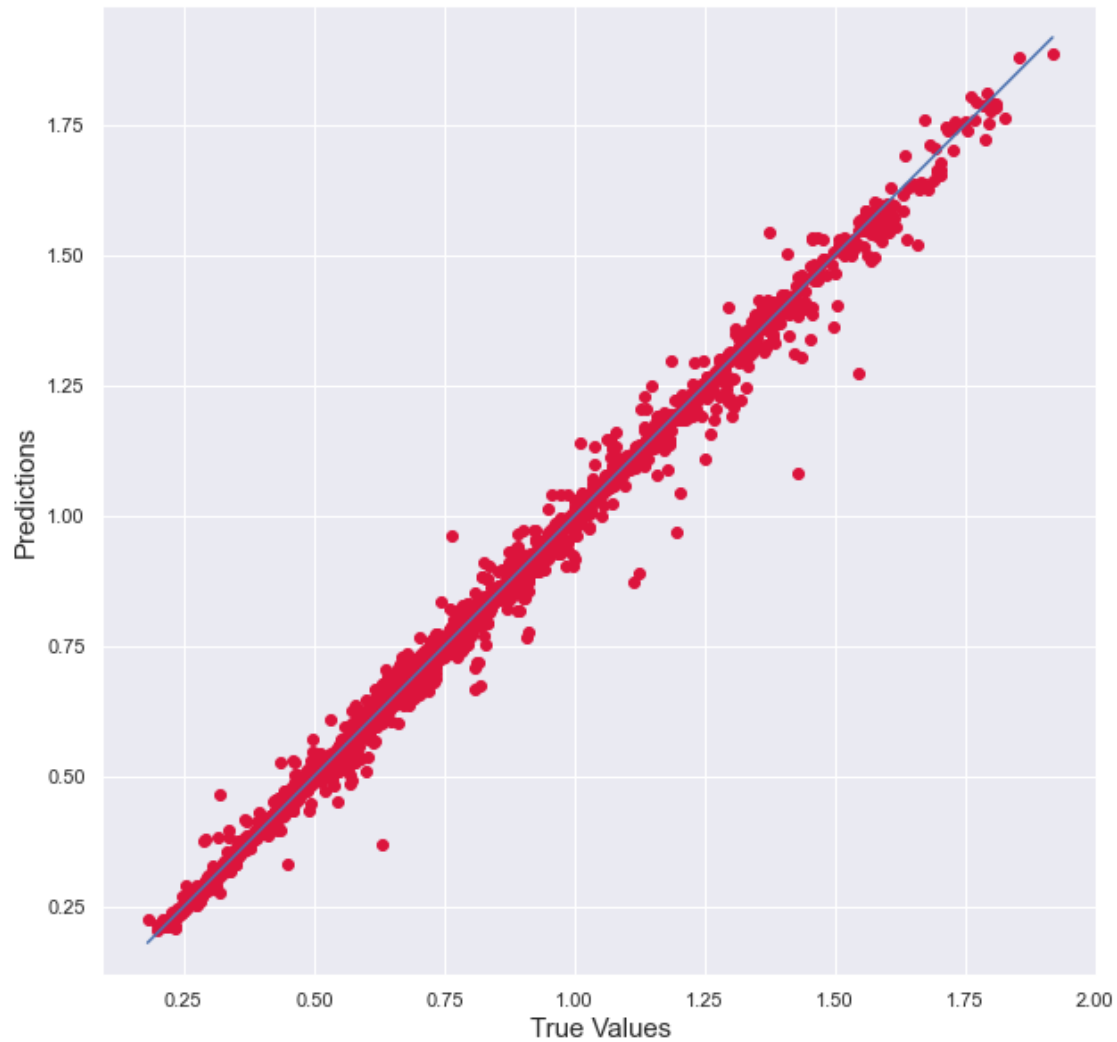
[37]: *# Linear Regression*

```
plt.figure(figsize=(10,10))  
plt.scatter(y_test_reg, test_predict_reg, c='crimson')  
p1 = max(max(test_predict_reg), max(y_test_reg))  
p2 = min(min(test_predict_reg), min(y_test_reg))  
plt.plot([p1, p2], [p1, p2], 'b-', alpha=1)  
plt.xlabel('True Values', fontsize=15)  
plt.ylabel('Predictions', fontsize=15)  
plt.axis('equal')  
plt.show()
```



```
[38]: # Random Forest Regression

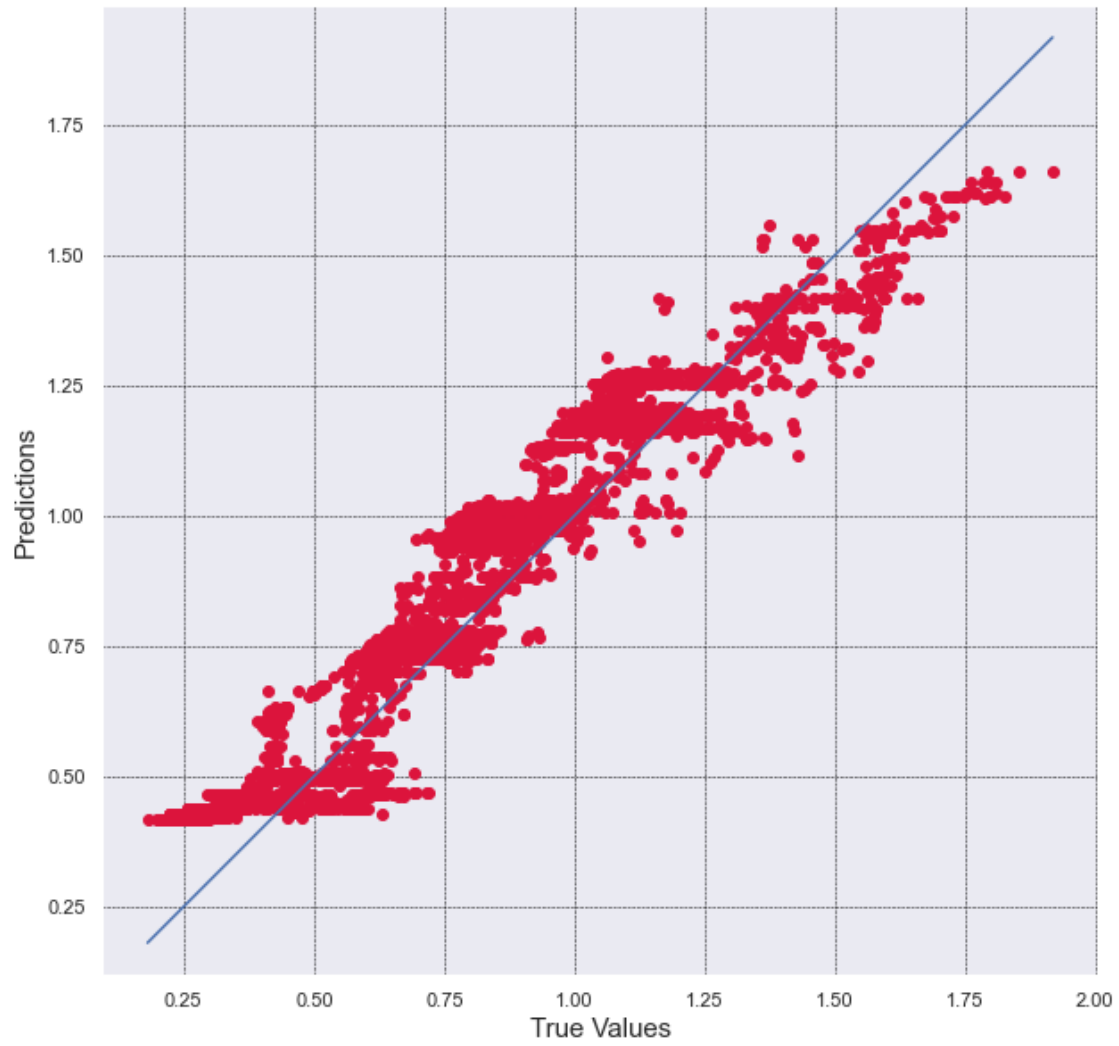
plt.figure(figsize=(10,10))
plt.scatter(y_test_reg,test_predict_rf, c='crimson')
p1 = max(max(test_predict_rf), max(y_test_reg))
p2 = min(min(test_predict_rf), min(y_test_reg))
plt.plot([p1, p2], [p1, p2], 'b-',alpha=1)
plt.xlabel('True Values', fontsize=15)
plt.ylabel('Predictions', fontsize=15)
plt.axis('equal')
plt.show()
```



```
[39]: # AdaBoost Regressor

plt.figure(figsize=(10,10))
plt.scatter(y_test_reg,test_predict_abr, c='crimson')

y_test_reg,test_predict_reg
p1 = max(max(test_predict_abr), max(y_test_reg))
p2 = min(min(test_predict_abr), min(y_test_reg))
plt.plot([p1, p2], [p1, p2], 'b-')
plt.grid(color = 'black', linestyle = '--', linewidth = 0.5)
plt.xlabel('True Values', fontsize=15)
plt.ylabel('Predictions', fontsize=15)
plt.axis('equal')
plt.show()
```



[]:

Project Report

GitHub URL

https://github.com/shivankgarg/UCDPA_ShivankGarg

Abstract

This project has been done as a part of project submission for UCD Specialist Certificate in Data Analytics. The objective of this project is to predict price of cryptocurrency Ripple (XRP) based on the prices of 4 cryptocurrencies (Bitcoin (BTC), Ethereum (ETH), Binance Coin (BNB) and Cardano (ADA)). For the project, we use averaged price action or an average of OHLC (open, high, low, close) values) on an hourly interval and use machine learning models namely Multiple Linear Regression, Random Forest Regression and AdaBoost Regression to determine the price of XRP. The best performing model with a high R^2 value of 0.88 on the test data was the AdaBooster Regression model.

Introduction

Stocks and Cryptocurrencies always seems lucrative for me as they are good source of secondary income. However, given the variability in cryptocurrency prices within a day (they can move as much as 10% in a day) and Unlike trading stocks and commodities, the cryptocurrency market is open 24/7. I wanted to explore the idea of a data-driven trading strategy, where I would base the price of a cryptocurrency on the prices of 4 other (larger) cryptocurrencies.

I wanted to base the prediction model on the prices of other currencies and no other factors such as DateTime or trading volume as the price of one cryptocurrency strongly affects the price of the other.

Dataset

Source - <https://www.cryptodatadownload.com/data/binance>

The datasets for different cryptocurrencies were downloaded from the [website](#). It contains historical data from different exchanges across the world and I choose the prices from the BINANCE exchange which has the largest daily trading volume in the world.

To have large sample space I had choose hourly data. I chose this source since the data was free and easy to access (no sign-up required) and reliable (as per reviews).

Dataset downloaded from website:

1. Binance_BTCUSDT_1h.csv
2. Binance_ADAUSDT_1h.csv
3. Binance_XRPUSDT_1h.csv
4. Binance_ETHUSDT_1h.csv
5. Binance_BNBUSDT_1h.csv

And each dataset contains the following columns:

- Unix Timestamp - This is the unix timestamp or also known as "Epoch Time". Use this to convert to your local timezone
- Date - This timestamp is in UTC datetime
- Symbol - The symbol for which the timeseries data refers
- Open - This is the opening price of the time period
- High - This is the highest price of the time period
- Low - This is the lowest price of the time period
- Close - This is the closing price of the time period
- Volume (Crypto) - This is the volume in the transacted Ccy. Ie. For BTC/USDT, this is in BTC amount
- Volume Base Ccy - This is the volume in the base/converted ccy. Ie. For BTC/USDT, this is in USDT amount
- Trade Count - This is the unique number of trades for the given time period

The aim of the cleaning process would be to get 2 columns each from the 5 datasets, the timestamp and an averaged value of the 'Open', 'High', 'Low' and 'Close' values for each cryptocurrency and then merge them along the timestamp.

We would be plotting open-high-low-close chart which can be used to illustrate movements in the price of different cryptocurrency over the time.

Implementation Process

Five Major Task were carried out in this project as below:

1. Data Importing

- Fetching the Data from the API.
- Importing the Data from CSV file into Dataframe.

2. Data cleaning and merging

- Using .head() and .info() method, to know more about dataset imported.
- Remove multi-index: Datasets came through as a multi-index and only one column where the column name was the data source (<https://www.CryptoDataDownload.com>).
- Function remove_columns(): Custom function were created to reset the multi-index, rename columns using a dictionary.
- Function data_check(): Check and remove the missing/duplicate values from dataset Using methods like isnull(), duplicated(), sum(), drop_duplicates().
- Get average of open, high, low, close column: Combine open, high, low, close into one column OHLC that can be used for analysis using get_OHLC() function. All columns are objects, 'date' will be converted into datetime object while 'open', 'high', 'low', and 'close' columns will be converted into floats.
- Dropping null values: During conversion, 25,936 'date' values did not convert to datetime object in dataframe_btc (BTC) and dataframe_eth (ETH) datasets. These returned 'NaT' null value. The remaining values (17720) also happen to be the exact number of rows that are found in the dataframe_bnb (BNB), dataframe_ada (ADA) and dataframe_xrp (XRP) datasets. This is likely due to the datasource changing the datetime format at the moment. Since all datasets would require equal values to merge and any NaT values would drop anyway, we drop these values using function dropna().
- Merging datasets: Merge all 5 datasets into a single dataset namely df

3. Exploratory Data Analysis

- Plot datasets using matplotlib library: Plot the 5 datasets having datetime on the x-axis and average asset price (OHCL) on the y-axis.
- Comparative plot: Plotting all 5 datasets together with datetime on the x-axis and average asset price(OHCL) on the y-axis.
- Correlation matrix: Develop a correlation matrix for the 5 assets.

4. Data preparation and model training

- Creating feature and target variables: 'df' columns of 'OHLC_ada', 'OHLC_bnb', 'OHLC_btc', 'OHLC_eth' were added as feature variables 'X' and the target variable of 'OHLC_xrp' was assigned the target variable 'y'.
- The feature and target variable 'X' and 'y' are split using a 70:30 ratio train-test split.
- Multiple Linear Regression: The multiple regression model is called and fit to the training data, before being used to predict the test 'X' dataset. Then, regression metrics are calculated to evaluate the model.
- Random Forest Regression: The Random Forest regression model is called and fit to the training data, before being used to predict the test 'X' dataset. Then, regression metrics are calculated to evaluate the model accuracy.
- AdaBoost Regression: The AdaBoost regression model is called and fit to the training data, before being used to predict the test 'X' dataset. Then, regression metrics are calculated to evaluate the model accuracy.

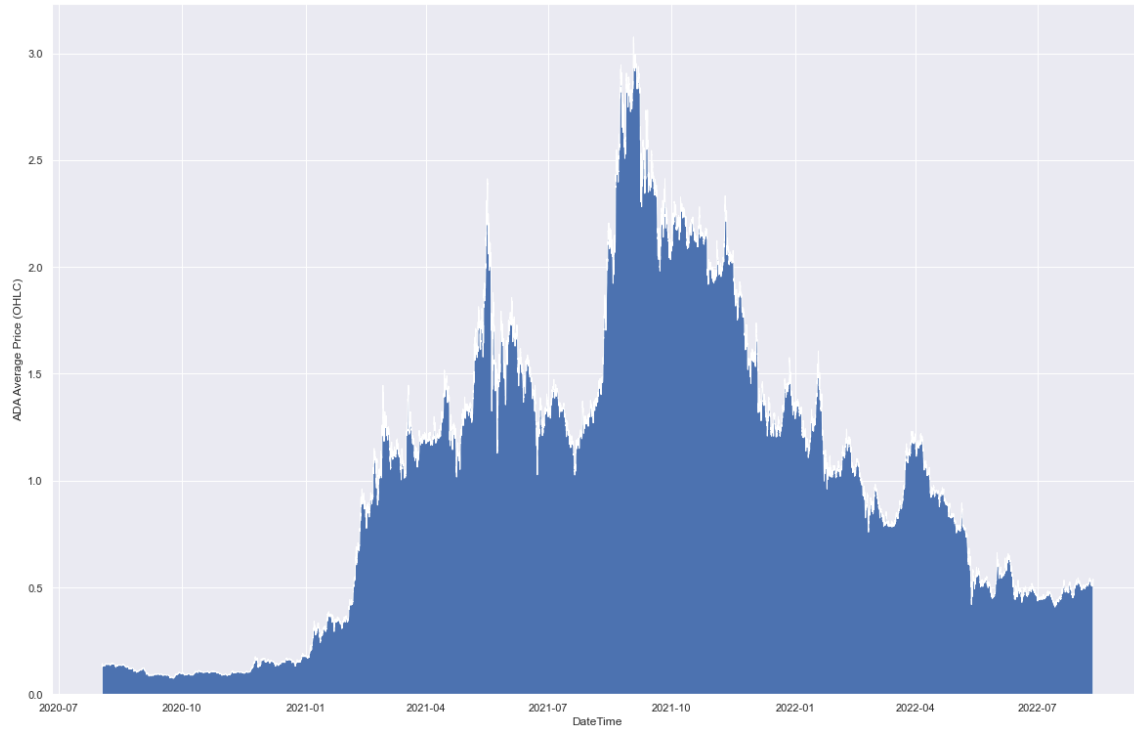
5. Developing Insights

- Correlation Matrix: Pearson correlation method was called on the dataframe to get an understanding of the correlation between the 5 cryptocurrencies and heatmap was plotted for the same.
- Multiple Regression Plot: The true values of the test data were plotted on the x-axis with the predicted values on the y-axis on a scatter plot to look at the differences between the two values. The regression metrics are added below the plot to have them available to develop insights over the model.
- Random Forest Regression Plot: The true and predicted values of the test data were charted on the scatter plot to look at the differences between the two values. Regression metrics were added as above.
- AdaBooster Regression Plot: The true and predicted values of the test data were charted to the scatter plot to look at the differences between the two values. Regression metrics were added as above.

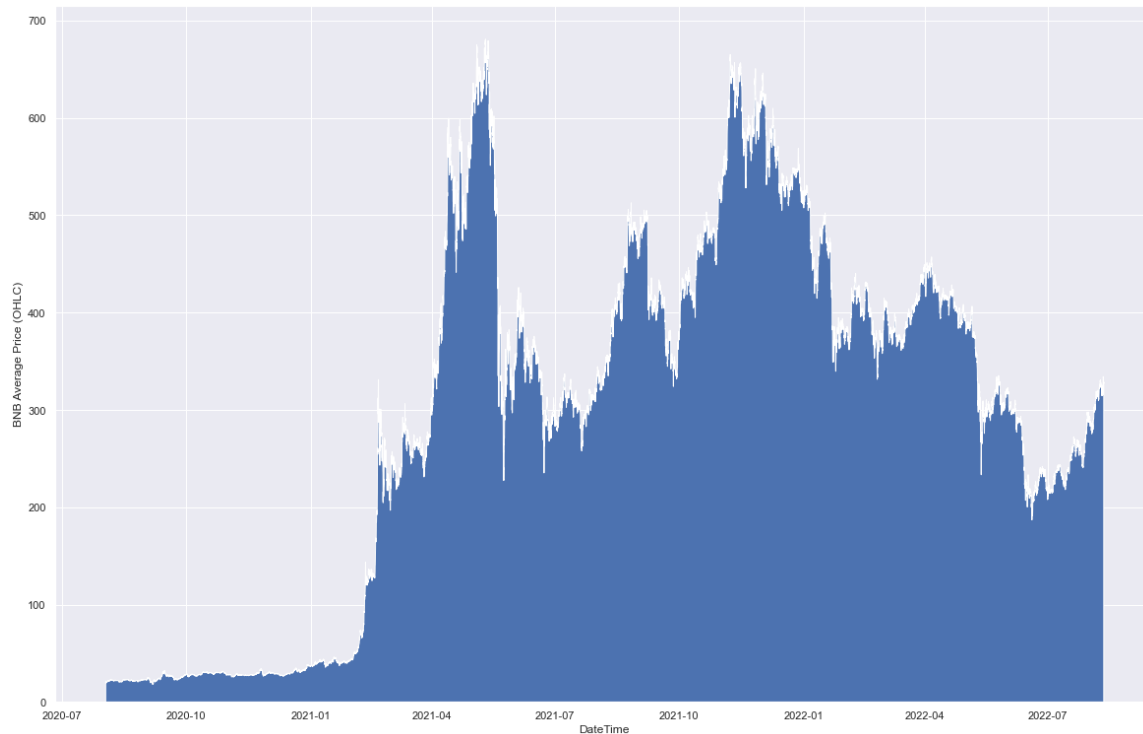
To conclude, data was loaded onto the Jupyter notebook, it was then cleaned to get one dataframe that contained the timestamp and the averaged OHLC values of the 5 assets before fitting 3 different machine learning models and then measuring them on various metrics. Finally, insights were developed on the correlation

Results

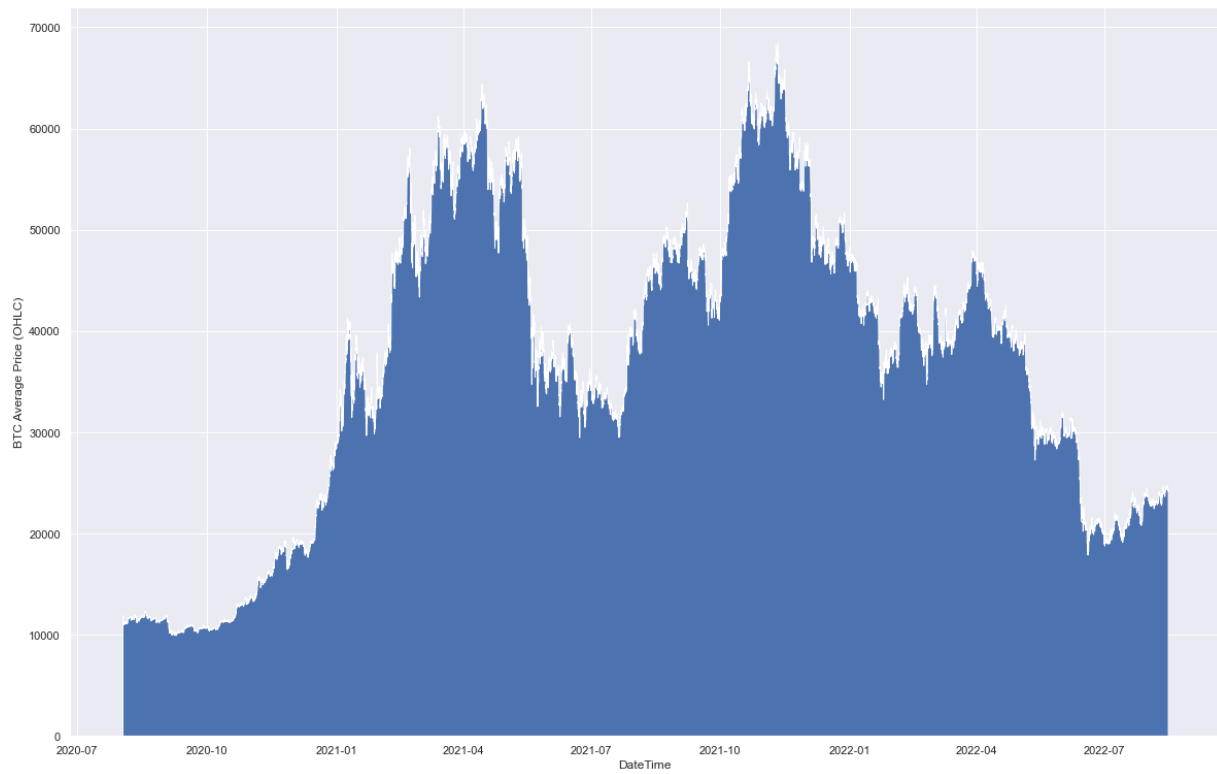
ADA Chart



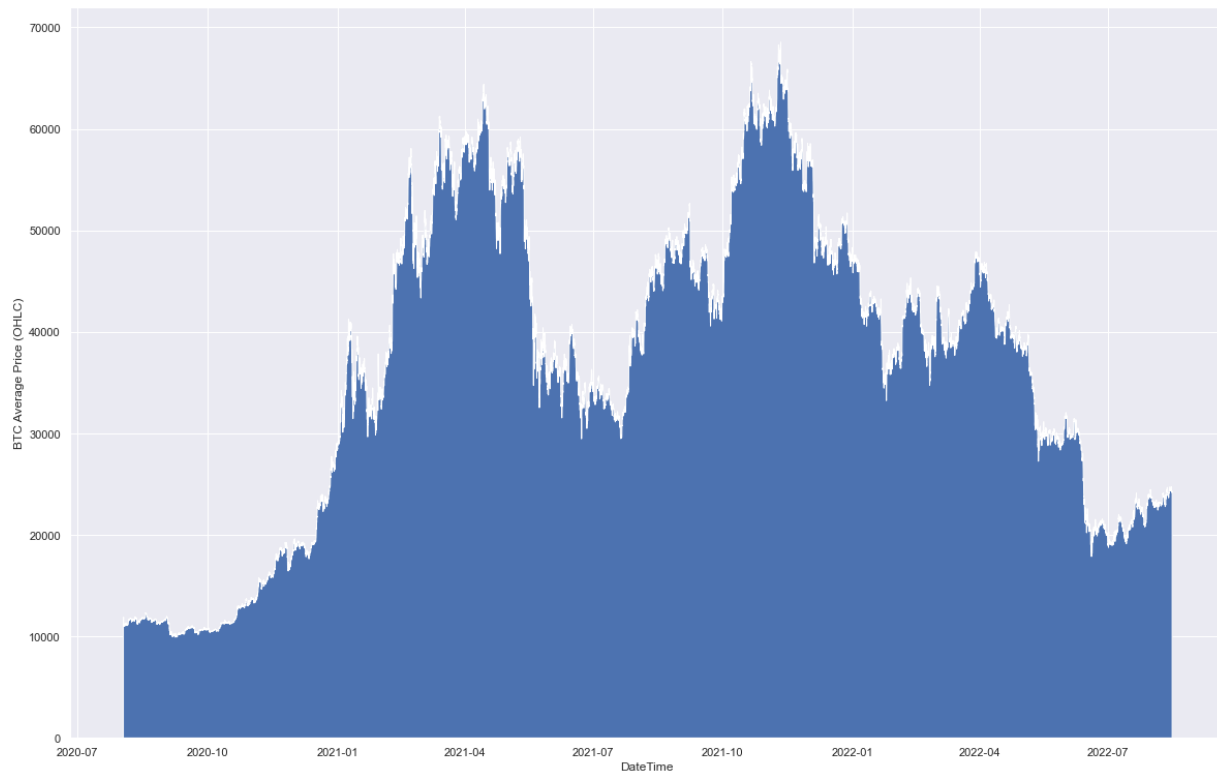
BNB Chart



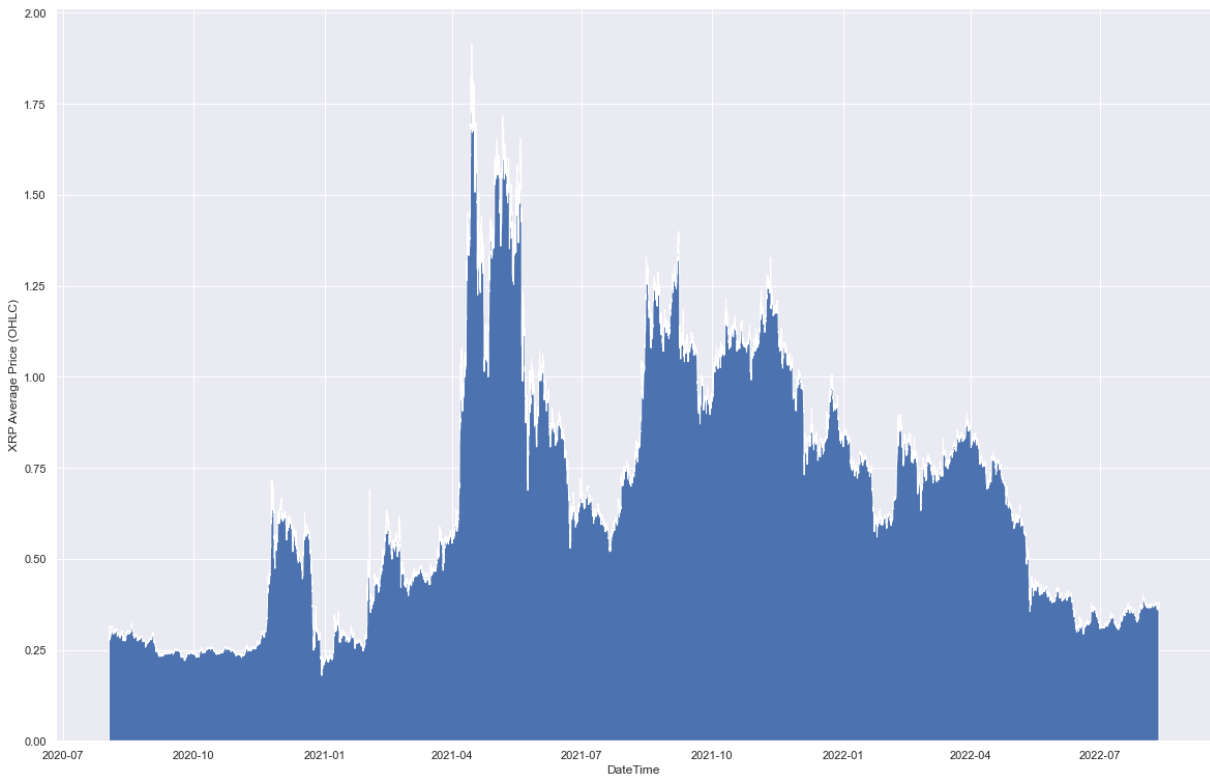
BTC Chart



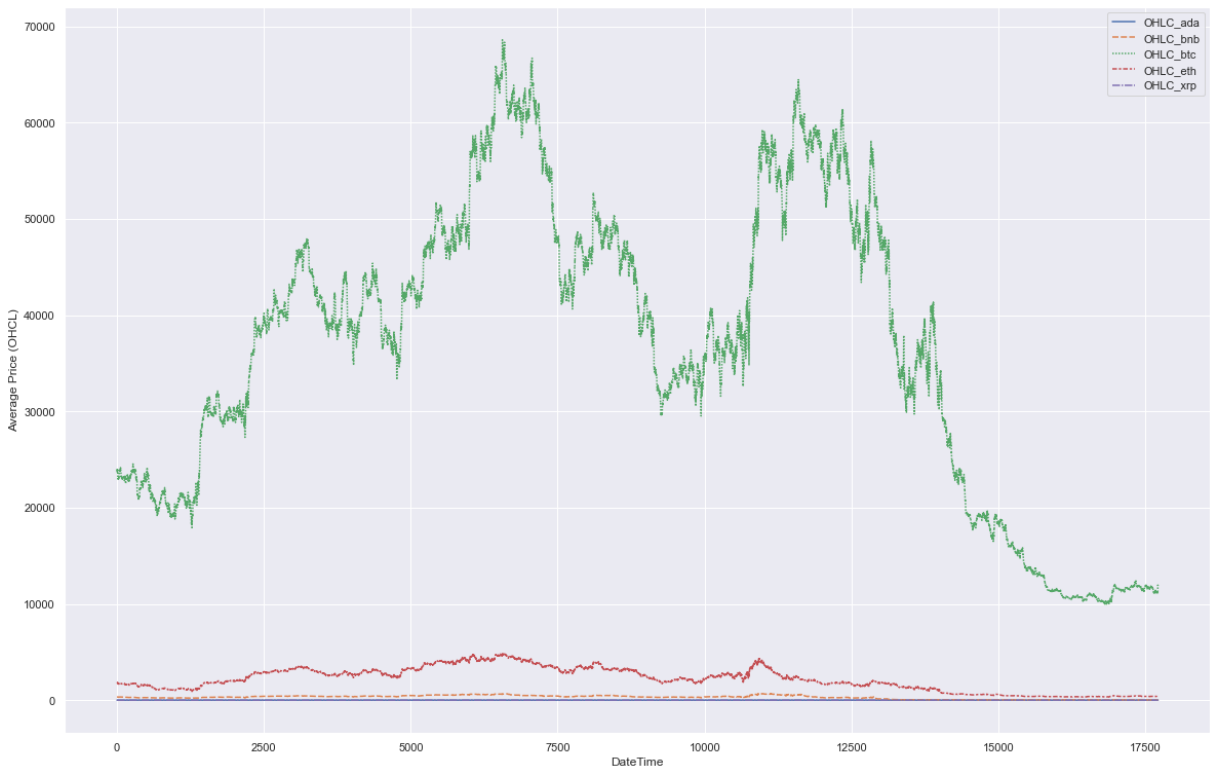
ETH Chart



XRP Chart

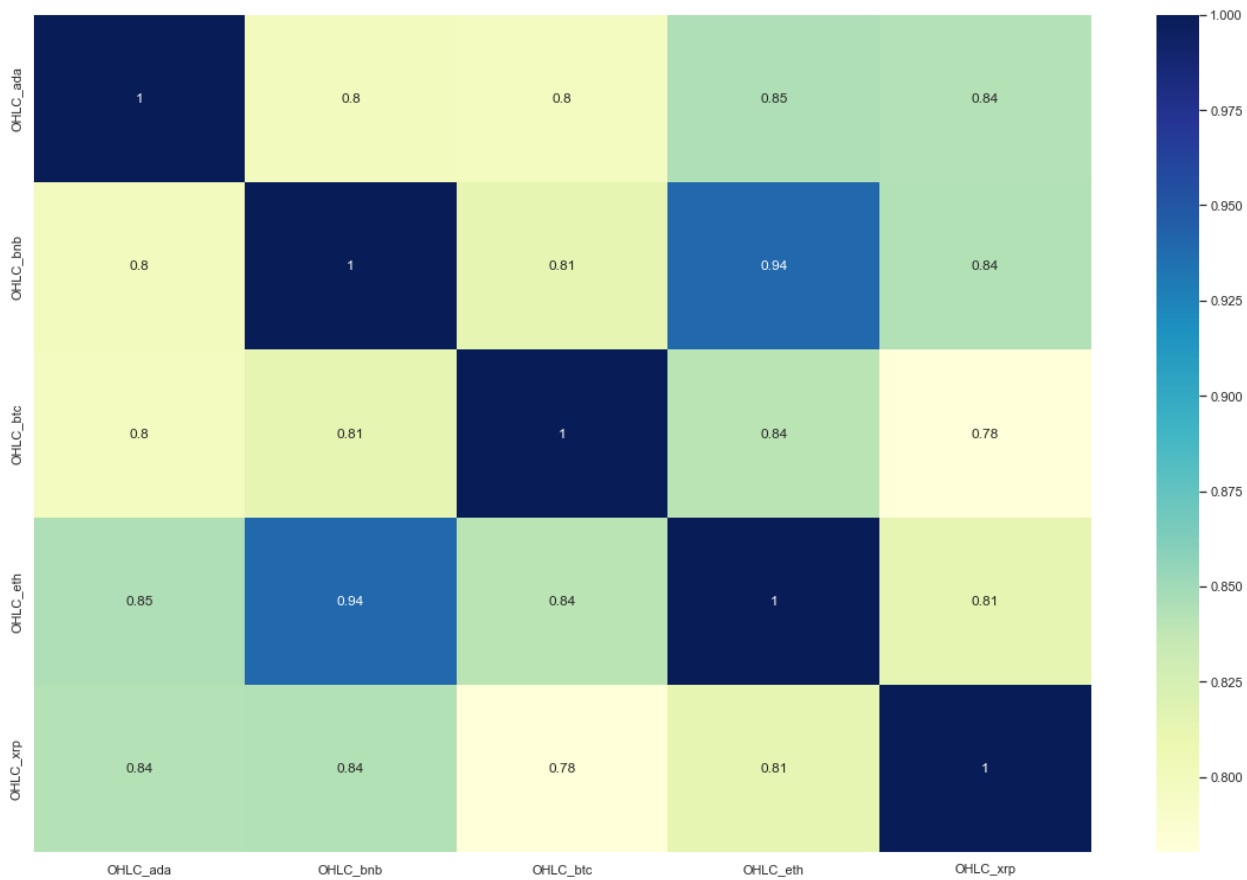


All Combined



The results from the exploratory data analysis and prediction modelling are below:

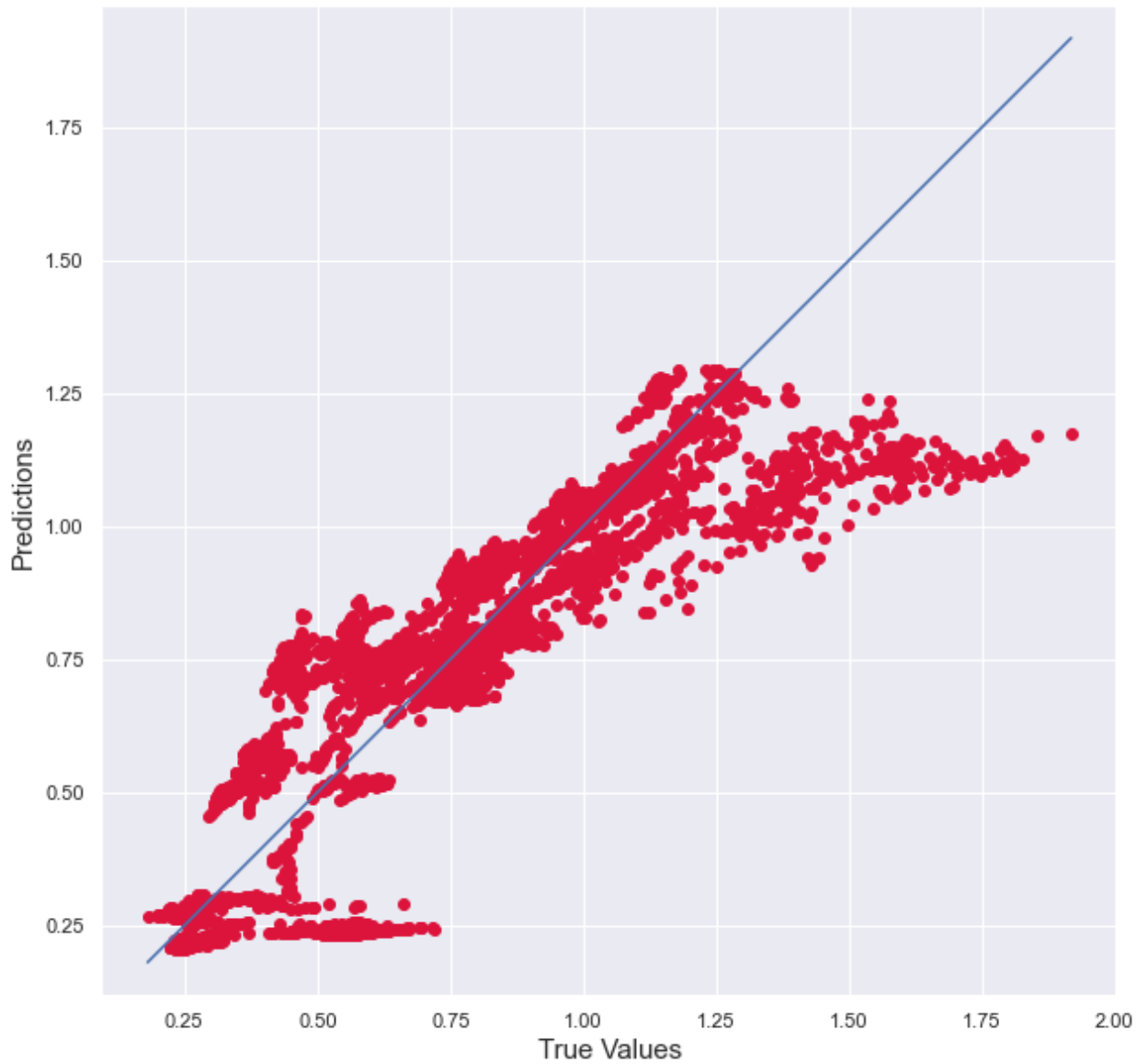
1. Correlation Matrix



'OHLC_xrp' prices are positively correlated to all of the other cryptocurrencies, with it being most correlated to the 'OHLC_ada', 'OHLC_bnb' price (0.84) and least correlated to the 'OHLC_btc' price (0.78).

2. Multiple Linear Regression (MLR)

a. Graph



The multiple linear regression scatter plot shows the True Values of the test on the x-axis and the predicted values on the y-axis. We can see that the model is poor at higher true values of 'OHLC_xrp' but overall, the model undervalues the 'OHLC_xrp' price consistently.

b. Metrics

Regression Metrics - Multiple Linear Regression Model

R² Train Data: 0.8029019704136469
Train data RMSE: 0.15341378997393745
Train data MSE: 0.023535790954167392
Train data MAE: 0.10979972103477147

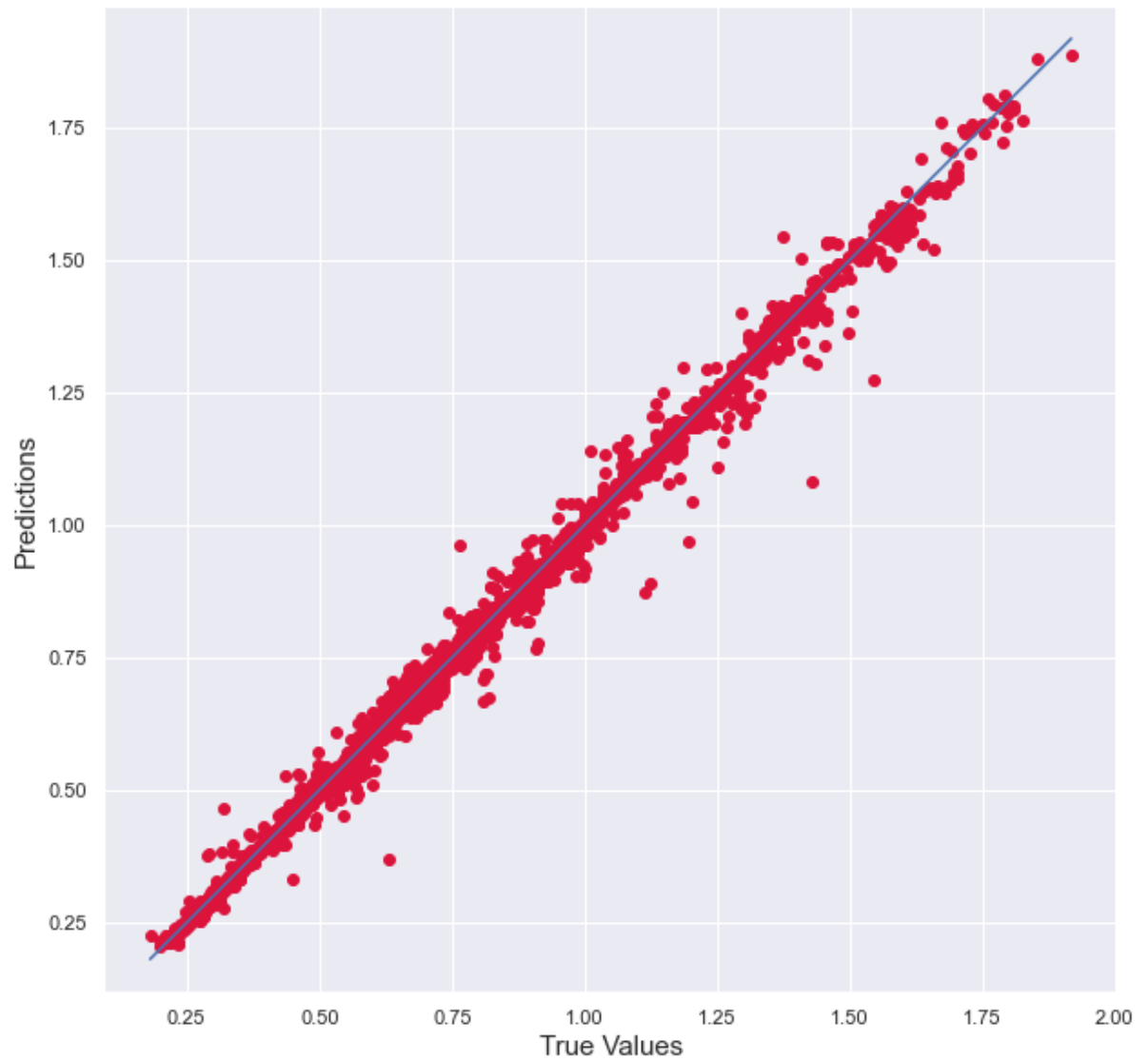
R² Test Data: 0.7936598650551228
Test data RMSE: 0.15920613703629086
Test data MSE: 0.025346594070018224
Test data MAE: 0.11357372366014024

The multiple linear regression model gives has an R² score of 0.79 on the test data, a Root Mean Squared Error of 0.15, Mean Squared Error of 0.025 and Mean Absolute Error of 0.11.

Scores on the Training Data were marginally better with slightly higher R² and slightly lower RMSE, MSE and MAE values.

3. Random Forest Regression

a. Graph



The Random Forest Regression scatterplot gives values that are more closely located around the line of fit, and the differences between the true values and the predicted values are less in comparison to the Multiple Linear Regression model.

b. Metrics

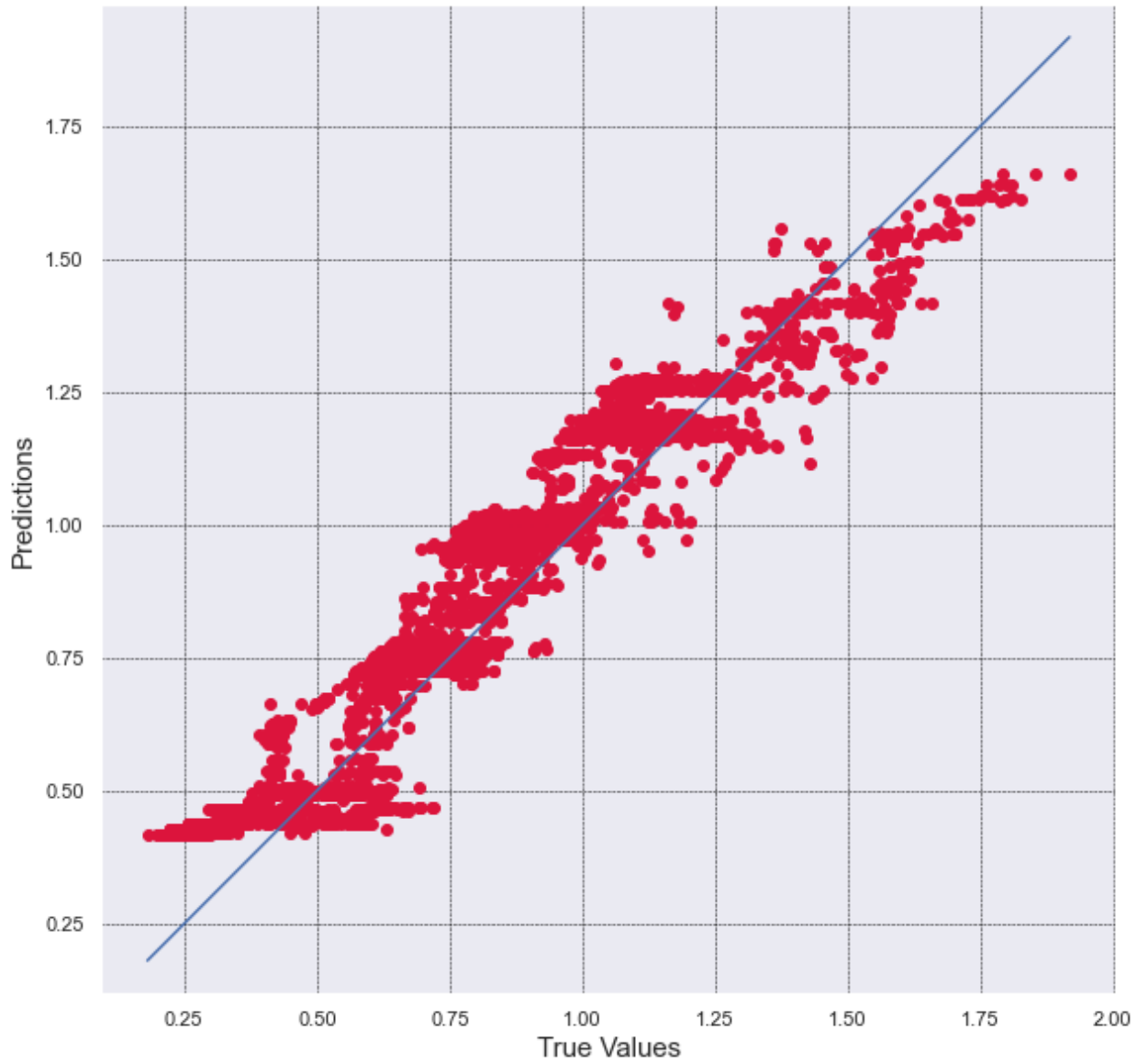
Regression Metrics - Random Forest Regression Model

R² Train Data: 0.8029019704136469
Train data RMSE: 0.007619603159219505
Train data MSE: 5.8058352303987855e-05
Train data MAE: 0.003114538660512747

R² Test Data: 0.7936598650551228
Test data RMSE: 0.019238822345849758
Test data MSE: 0.00037013228525516797
Test data MAE: 0.00833114461813389

The model has a test data R² score of 0.79, with an RMSE of 0.019, MSE of 0.0003 and MAE of 0.008. Scores on the random forest regression model is similar in comparison to the baseline model. The training data scores marginally better.

4. Adaboost Linear Regression (ABR)
a. Graph



The Adaboost Regressor scatterplot gives values that are closely located around the line of fit.

b. Metrics

Regression Metrics - AdaBoost Regressor

Train data R2 score: 0.8795675853595181

Train data RMSE: 0.11992092083309258

Train data MSE: 0.014381027253456857

Train data MAE: 0.1049030474587174

Test data R2 score: 0.8828198950263948

Test data RMSE: 0.11997614160206813

Test data MSE: 0.014394274553719501

Test data MAE: 0.10484497191218466

The model has a test data R^2 score of 0.88, with an RMSE of 0.11, MSE of 0.014 and MAE of 0.10. This scores the Adaboost Regression model was best among all 3 models.

Insights

- Overall, the AdaBooster Regression model performs the best against the accuracy metrics in comparison to the other two models. It provides the most accurate predictions between the three models.
- Linear Regression and Random Forest Regression have the same R2 score for test data.
- OHLC_xrp prices are positively correlated to all of the other cryptocurrencies, with it being most correlated to the 'OHLC_ada', 'OHLC_bnb' price (0.84) and least correlated to the 'OHLC_btc' price (0.78). Other cryptocurrencies share a greater correlation, with the 'OHLC_eth' showing the most positive correlation using the Pearson method.
- All cryptocurrencies are very volatile in nature. As we can see in the graph in a single day there is a change of more than 20% in price of crypto.
- In early 2021, we saw cryptocurrency market saw boom and matured. The same can be seen in the OHLC graph for all 5 crypto as the price increased exponentially.
- As seen in the combined chart of all crypto, Bitcoin has the most volatility among all 5 crypto used for visualization.
- After so many up and down over a period of age in average price of XRP currency, price in 2020 and 2022 are almost same.