Out[19]:



With its high accuracy and trustworthiness, CoinMarketCap is the most trusted and accurate source of crypto market information and pricing in the world. It is a U.S.-based company. With its launch in 2013, CoinMarketCap has been the go-to place for tracking cryptocurrency prices. In the rapidly changing cryptocurrency space, every trading market uses CoinMarketCap to compare crypto entities on a minute-by-minute basis. As an independent, timely, and accurate source of information, CoinMarketCap allows users to draw their own conclusions.

Data Scraped from: https://coinmarketcap.com/currencies/bitcoin/historical-data/

Note: The dataset consists of daily Bitcoin pricing information for the period of 04-29-2013 to 07-06-2021:

ApI documentaion: https://coinmarketcap.com/api/documentation

Data Collection From API

Data collected was in form of Json, I have saved the data in Pandas Dataframe for data manupulation

```
In [2]:
        import time
        import requests
        import warnings
        warnings.filterwarnings("ignore")
        def get_timestamp(datetime: str):
            return int(time.mktime(time.strptime(datetime, '%Y-%m-%d %H:%M:%S')))
        def get btc quotes(start date: str, end date: str):
            start = get_timestamp(start_date)
            end = get_timestamp(end_date)
            url = f'https://web-api.coinmarketcap.com/v1/cryptocurrency/ohlcv/historical?id=1&convert=USD&time_start={s
            return requests.get(url).json()
        data = get btc quotes(start date='2013-04-29 00:00:00',
                              end date='2021-07-06 00:00:00')
        import pandas as pd
        data flat = [quote['quote']['USD'] for quote in data['data']['quotes']]
        df = pd.DataFrame(data_flat)
```

Visualizing The data

```
In [3]: df.dtypes
                       float64
        open
                       float64
        high
                       float64
        low
        close
                       float64
                       float64
        volume
        market_cap
                       float64
                        object
        timestamp
        dtype: object
In [4]: df.shape,df.head()
```

```
Out[4]: ((2990, 7),
                  open
                             high
                                          low
                                                    close
                                                          volume
                                                                    market_cap
           144.000000
                       146.929993
                                   134.050003
                                              139.000000
                                                             0.0 1.542813e+09
           139.000000 139.889999
                                   107.720001 116.989998
                                                             0.0 1.298955e+09
                                    92.281898 105.209999
           116.379997
                       125.599998
                                                             0.0 1.168517e+09
         3 106.250000 108.127998
                                    79.099998
                                               97.750000
                                                             0.0 1.085995e+09
           98.099998 115.000000
                                    92.500000 112.500000
                                                             0.0 1.250317e+09
                          timestamp
         0 2013-04-30T23:59:59.999Z
           2013-05-01T23:59:59.999Z
           2013-05-02T23:59:59.999Z
         2
           2013-05-03T23:59:59.999Z
           2013-05-04T23:59:59.999Z )
```

Data Preparation for Analysis:

- · Rename the Timestamp column
- Change the date notation(string date) to numerical date
- · Add two additinal column to uniquely identify bitcoin records
- · drop defalut index and make Date column index

```
In [5]: #Rename the Timestamp column
         df.rename({"timestamp": "Date"},axis='columns', inplace=True)
 In [6]:
         # Json data bydefault covert the date field to str, here I am converting it to date
         import datetime
         df['Date'] = pd.to_datetime(df['Date'])
         df['Date'] = df['Date'].apply(lambda x: x.date())
 In [7]: #Add two additinal column to uniquely identify bitcoin records
         df['Name']='Bitcoin'
         df['Symbol']='BTC'
          #note: In future I might collect data for other coins for more analysis
         #drop defalut index and make Date column index
 In [8]:
          df.set_index('Date', drop=True, inplace=True)
         df.sort_index(inplace=True)
 In [9]: df = df.dropna(axis = 0)
         df.head()
                                   high
                                                       close volume
                                                                      market cap Name Symbol
 Out[9]:
                        open
                                              low
              Date
         2013-04-30 144.000000 146.929993 134.050003 139.000000
                                                                0.0 1.542813e+09 Bitcoin
                                                                                          BTC
         2013-05-01 139.000000 139.889999 107.720001 116.989998
                                                                0.0 1.298955e+09 Bitcoin
                                                                                          BTC
         2013-05-02 116.379997 125.599998
                                         92.281898 105.209999
                                                                0.0 1.168517e+09 Bitcoin
                                                                                          BTC
         2013-05-03 106.250000 108.127998
                                         79.099998
                                                   97.750000
                                                                0.0 1.085995e+09 Bitcoin
                                                                                          BTC
         2013-05-04 98.099998 115.000000
                                        92.500000 112.500000
                                                                0.0 1.250317e+09 Bitcoin
                                                                                          BTC
In [10]: # check the missing values
         df.isnull().any()
         open
                         False
Out[10]:
         high
                        False
         low
                        False
                        False
         close
         volume
                        False
                        False
         market_cap
         Name
                        False
         Symbol
                        False
         dtype: bool
In [11]: #view the columns
         df.shape,df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
         Index: 2990 entries, 2013-04-30 to 2021-07-06
         Data columns (total 8 columns):
              Column
                          Non-Null Count Dtype
          0
              open
                          2990 non-null
                                           float64
                          2990 non-null
              high
          2
                          2990 non-null
                                           float64
              low
          3
              close
                          2990 non-null
                                           float64
              volume
                          2990 non-null
                                           float64
                          2990 non-null
              market cap
                                           float64
                          2990 non-null
              Name
                                           object
              Symbol
                          2990 non-null
                                           object
         dtypes: float64(6), object(2)
         memory usage: 210.2+ KB
         ((2990, 8), None)
Out[11]:
```

Lag Plot (check whether time series is random or not)

resource: http://www.itl.nist.gov/div898/handbook/eda/section3/lagplot.htm

y(t)

In the graph below, first axis represents the t(lag), second axis represents t+1

Ex: if data is, [1,4,5,3,2], then y(t) := [1,4,5,3,2], y(t+1) := [4,5,3,2]

As we see the graph below, this suggests the non-random pattern (graph is poistively linear).

```
import warnings
          warnings.filterwarnings("ignore")
          from pandas.plotting import lag_plot
          lag_plot(df.close)
          <AxesSubplot:xlabel='y(t)', ylabel='y(t + 1)'>
Out[12]:
            60000
            50000
             40000
            30000
             20000
            10000
                        10000
                                      30000
                                             40000
                                                   50000
```

Save the Dataframe in CSV file, so we dont have to connect to the API all the time during data analysis

```
In [18]: csv_data = df.to_csv('../Data_cleaning_proj/DATA/coin_Bitcoin_Final.csv')
```

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