



Project Team



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Neural Network



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Algorithmic Trading



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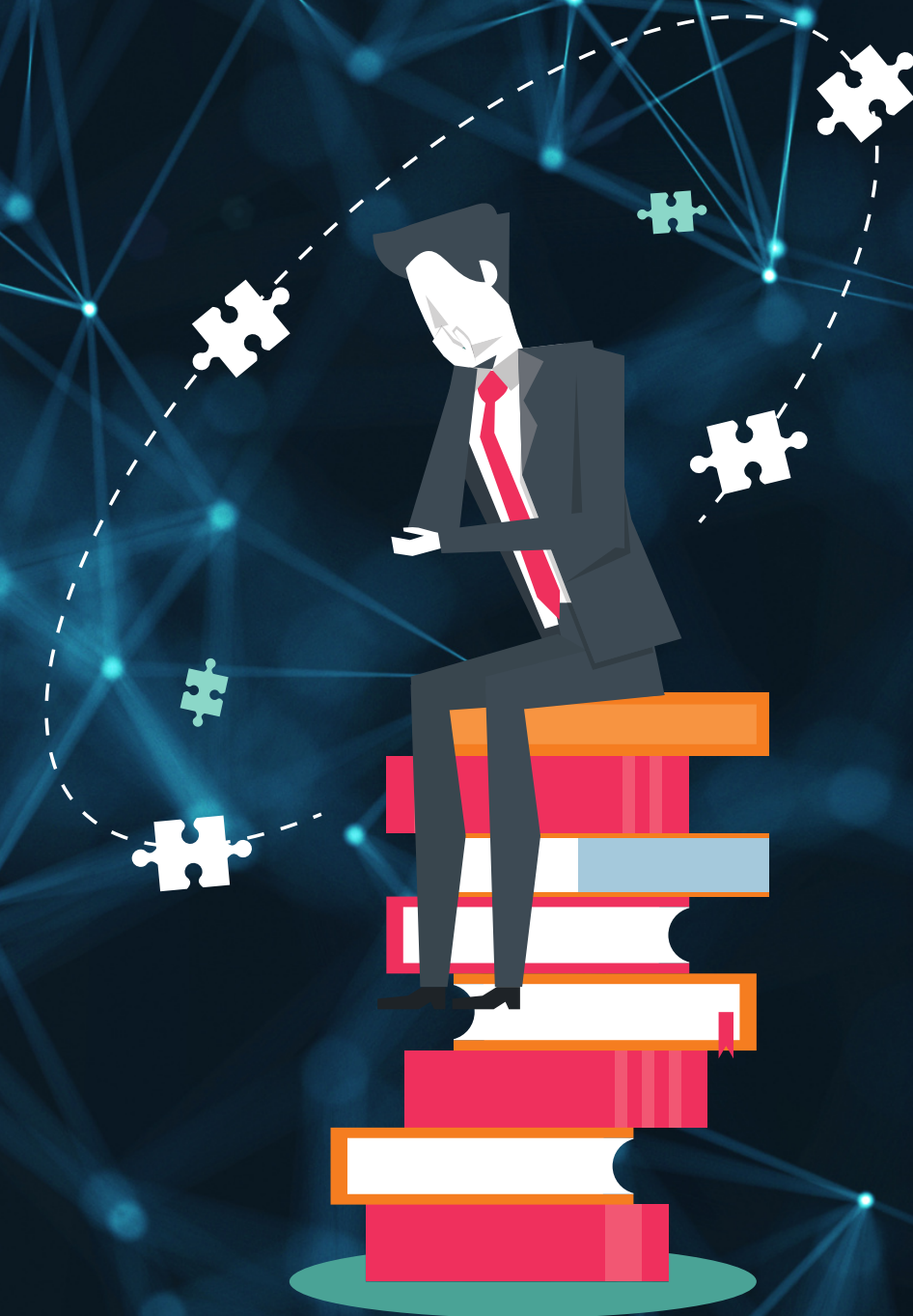
Backtesting

Problems



Crypto is volatility and price fluctuations

Crypto is influenced by numerous factors that make traditional analysis difficult

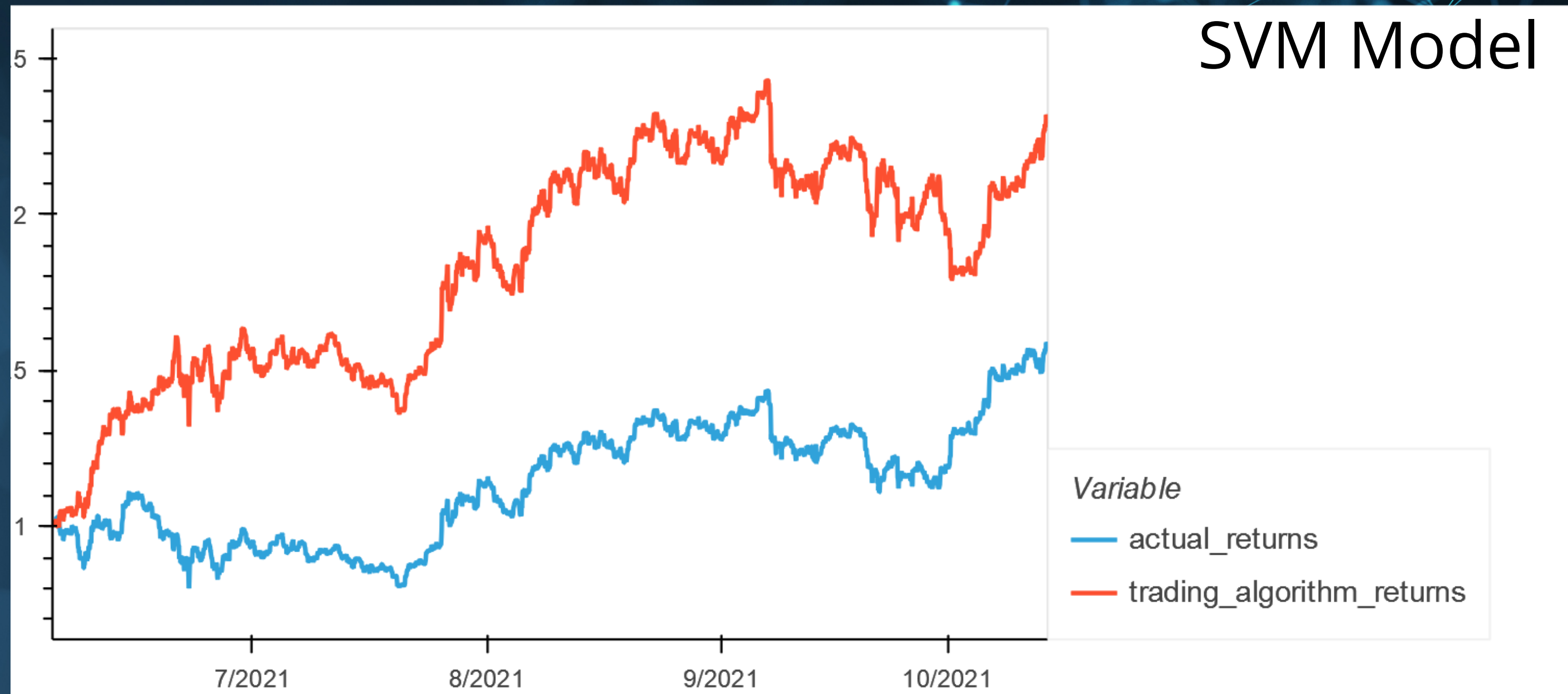


Solutions



[illegible]

Algorithmic Trading



Fear and Greed Index



Fear & Greed Index

Multifactorial Crypto Market Sentiment Analysis

Now: **Extreme Greed**



alternative.me

Last updated: Oct 16, 2021

Historical Values

Now

Extreme Greed

78

Yesterday

Greed

71

Last week

Greed

72

Last month

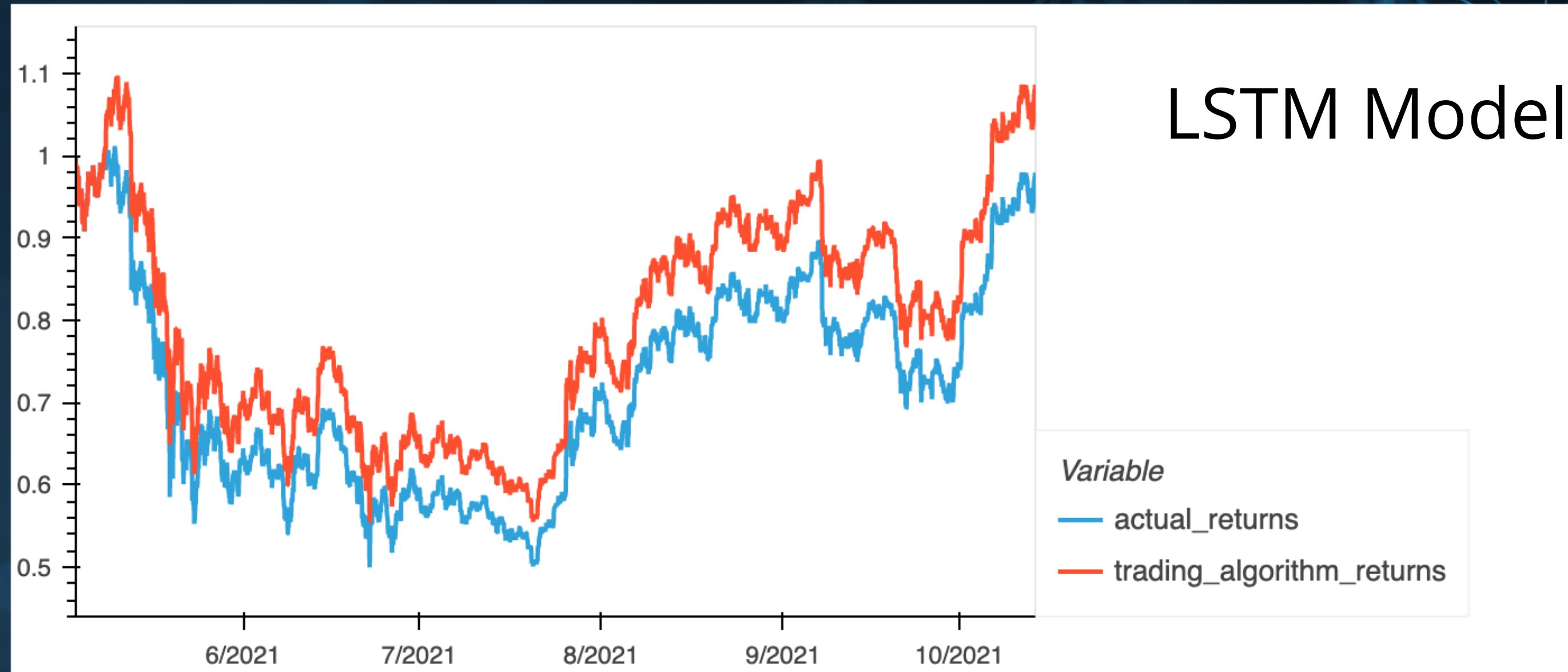
Neutral

53

	close	fear_greed	WMA	BBWIDTH	SMA20	SMA100	WMA
index							
2021-06-04 12:00:00+01:00	36678.476562	27	36873.516927	0.097004	37971.834570	37341.809922	36873.516927
2021-06-04 13:00:00+01:00	36552.988281	27	36764.906076	0.101478	37870.076367	37348.967500	36764.906076
2021-06-04 14:00:00+01:00	36894.601562	27	36752.502865	0.101086	37771.713086	37355.958359	36752.502865
2021-06-04 15:00:00+01:00	36788.140625	27	36742.343750	0.100279	37669.487695	37363.466484	36742.343750
2021-06-04 16:00:00+01:00	36735.054688	27	36741.600521	0.100218	37577.814063	37361.575508	36741.600521

	precision	recall	f1-score	support
-1.0	0.52	0.13	0.21	1519
1.0	0.53	0.89	0.66	1641
accuracy			0.53	3160
macro avg	0.52	0.51	0.44	3160
weighted avg	0.52	0.53	0.45	3160

Neural Network Model



97/97 - 0s - loss: 0.6928 - accuracy: 0.5180

Loss: 0.6927933096885681, Accuracy: 0.5180253386497498

Next Steps

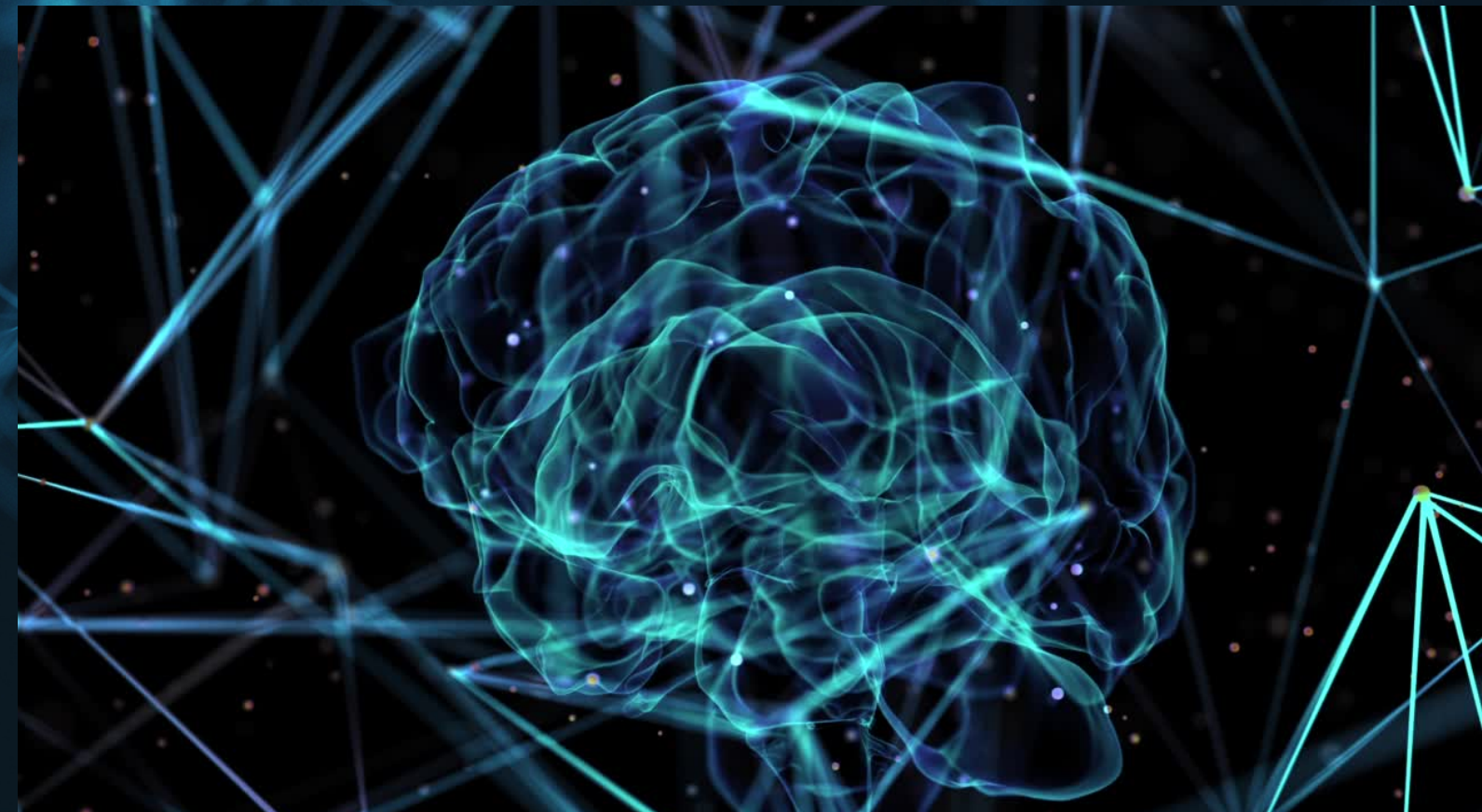
Free Tier:

Algorithmic trading bot for bitcoin and other cryptocurrencies

Subscription:

Algorithmic trading for 1-minute price data

Develop signals for just crypto currency



Technology Used

programming language- python 3.7

IDE- jupyter lab, Google colab

repository- Github

APIs: Alternativeme

yFinance

Pandas

Numpy

Pathlibs

FinTA

Tensorflow

scikit-learn

Math

Holoviews