

Data Analysis on Blockchain

---- take Uniswap as example

Background: about Uniswap v2

- \square xy = K, AMM to achieve DEX functionality.
- ☐ Transaction fees together with impermanent loss for engaged LP.
- ☐ Slippage for trader.

Tasks

- ☐ Fix certain trading pair, say, WETH-USDT
- ☐ Within certain time, happening of trading events
- ☐ Within same time, happening of LP activities
- ☐ How about their transaction income? and IL? (DIY)

Core Part for Source Code

https://github.com/Uniswap/v2-core

01. How to locate Swap activities:

Open UniswapV2Pair.sol -> Search for "swap(" -> find relevant codes

02. How to get pair information

Open UniswapV2Factory.sol -> Search for "Pair" (or just go through it)-> find relevant codes

Relevant Smart Contracts Address

WETH, USDT, UniswapFactory, UniswapPair

https://etherscan.io/



Basic Steps

- 1. Ready address info, know about smart contracts
- 2. Initialize web3 and smart contracts obj
- 3. Fetch events logs, parse useful information
- 4. Data analysis and visualization

Reference

- Uniswap V2 https://docs.uniswap.org/protocol/V2/reference/smart-contracts
- Codes today
 https://cointelegraph.com/news/what-is-etherscan-and-how-does-it-work
- PyEchartshttps://pyecharts.org/