MACHINE LEARNING BASED CRYPTOCURRENCY PRICE PREDICTION USING HISTORICAL DATA AND SOCIAL MEDIA SENTIMENT

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ABSTRACT

The purpose of this research is to investigate the impact of social media sentiments on predicting the Bitcoin price using machine learning models, with a focus on integrating on-chain data and employing a Multi Modal Fusion Model. For conducting the experiments, the crypto market data, on-chain data, and corresponding social media data (Twitter) has been collected from 2014 to 2022 containing over 2000 samples. We trained various models over historical data including K-Nearest Neighbors, Logistic Regression, Gaussian Naive Bayes, Support Vector Machine, Extreme Gradient Boosting and a Multi Modal Fusion. Next, we added Twitter sentiment data to the models, using the Twitter-roBERTa and VADAR models to analyse the sentiments expressed in social media about Bitcoin. We then compared the performance of these models with and without the Twitter sentiment data and found that the inclusion of sentiment feature resulted in consistently better performance, with Twitter-RoBERTa-based sentiment giving an average F1 scores of 0.79. The best performing model was an optimised Multi Modal Fusion classifier using Twitter-RoBERTa based sentiment, producing an F1 score of 0.85. This study represents a significant contribution to the field of financial forecasting by demonstrating the potential of social media sentiment analysis, on-chain data integration, and the application of a Multi Modal Fusion model to improve the accuracy and robustness of machine learning models for predicting market trends, providing a valuable tool for investors, brokers, and traders seeking to make informed decisions.

KEYWORDS

Cryptocurrency, Bitcoin Price, Social Media, Sentiment Analysis, Machine Learning, K-Nearest Neighbors, Logistic regression, Gaussian Naive Bayes, Support Vector Machine, Extreme Gradient Boosting, Multi Modal Fusion

1. INTRODUCTION

The potential of Bitcoin, the first and most widely used cryptocurrency, to disrupt traditional financial systems and provide an alternative to fiat currencies has attracted significant attention. With its growing acceptance as a form of payment, there is increasing interest in predicting its price movements. Machine learning algorithms and social media data, specifically Twitter, offer a promising approach to forecasting Bitcoin market trends [20, 12]. Previous studies have demonstrated the potential of using social media data, such as Twitter posts, to predict stock market trends [4] and Bitcoin market behavior [13, 17]. However, few studies have explored the use of on-chain data and Multi Modal Fusion models in predicting Bitcoin price movements, which are the novel aspects of this research.

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The goal of this study is to develop a machine learning-based model for predicting the price of Bitcoin using market and on-chain data, with a focus on Twitter sentiment analysis. The research builds upon previous studies that have used a combination of news articles and Twitter data to forecast Bitcoin price movements and those that have focused on the sentiment of tweets to predict market trends. The results of our study will provide valuable information for investors, market participants, and exchanges in managing risk and making decisions.

In this paper, relevant literature on the use of machine learning, on-chain data, and social media data in predicting Bitcoin market trends is reviewed. The methodology and results from this study are then presented, which includes a detailed analysis of the impact of Twitter sentiment on predicting the price of Bitcoin, the incorporation of on-chain data, and the application of a Multi Modal Fusion model. Finally, we will discuss the limitations and future directions for our research.

2. LITERATURE REVIEW

In recent years, various studies have been conducted to investigate the impact of Twitter on market price and to develop models to predict the market price based on Twitter data. Abraham et al. [1] aimed to calculate the sentiment of live tweets and its effect on the market price. They collected live Twitter data and stock market data using APIs and then used Naïve Bayes classification to calculate the sentiment of live tweets and an XGBoost regression model to predict market price. Tandon et al. [2] also investigated the impact of Twitter on cryptocurrency. They collected Elon Musk tweets and historical Bitcoin market data, and used an ARIMA model for price prediction.

Moreover, Jaquart et al. [3] aimed to predict the short-term price of Bitcoin using features from various market indexes. They gathered data from multiple sources and compared the performance of different machine learning models, including neural networks, tree-based models, and ensemble models. They found that the LSTM model performed the best on the higher time frames. Basilio and Toriola [4] also used LSTM neural networks and sentiment analysis to predict the price of Bitcoin using Twitter data. The study achieved a Root Mean Squared Error of 0.014 when using VADAR sentiment analysis to compliment the LSTM prediction. The results suggest that deep learning and sentiment analysis can be valuable tools for predicting Bitcoin prices using Twitter data. However, the data collected was over a short period of time (February to June) and was a sample from a population so may not have been representative.

Furthermore, Joshi and Rao [5] aimed to predict stock trends using news sentiment analysis. They collected news articles from multiple sources, including Bloomberg and Reuters, and used sentiment analysis to determine the sentiment of each article. Then, they used various machine learning algorithms, including SVM, Random Forest and Naïve Bayes, to predict the trend of the stock based on the sentiment of the news articles. The study found that incorporating sentiment analysis into their models improved their accuracy, with the Random Forest algorithm achieving the highest accuracy for all test cases. The study suggests that news sentiment analysis can be a valuable predictor of stock trends when combined with machine learning algorithms. Similar findings have been claimed from another study [10].

The use of multi-modal fusion in stock market prediction has attracted significant attention from researchers in recent years, as it holds the potential to enhance the accuracy and reliability of forecasting models [11]. Multi-modal fusion combines various data sources, such as textual, numerical, and visual data, to capture a broader range of market factors and trends [12]. Furthermore, multi-modal fusion leverages advanced machine learning techniques, such as deep learning and natural language processing, to analyze and integrate heterogeneous data sources effectively [13]. Several studies have reported improved stock market prediction performance when using multi-modal fusion compared to single-modal approaches [14]. However, further research is needed to optimize the fusion process and address the challenges associated with handling large-scale, high-dimensional, and noisy data inherent in financial markets [15].

Overall, these studies demonstrate the potential of using Twitter data for predicting market price and the importance of choosing an appropriate model for the task. The use of time series models, and neural networks seems to be common approaches in this field, and the selection of the best model depends on the specific task and dataset. In addition, the impact of sentiment analysis seems to be crucial.

Sentiment analysis is the process of using natural language processing and computational linguistics to identify and extract subjective information from text. It is often used to analyse the attitudes, opinions, and emotions expressed in text data to better understand how people feel about a particular topic or subject [6]. To conduct Sentiment Analysis on the Tweets, multiple techniques have been explored in this research.

2.1. Textblob

TextBlob is a library developed from the Natural Language Tool Kit (NLTK) for Natural Language Processing. This includes Sentiment Analysis. There are two main outputs from TextBlob: polarity and subjectivity. The polarity values indicate the extent to which a text is positive or negative. The subjectivity describes how much the text is subjective or objective. TextBlob uses a rule-based method. There is a pre-defined Lexicon and conditions that constitute to what's classified as positive, negative, and neutral. Tweets, like most social media posts, can be very informal and hence the words and phrases used can stem from a form of informal writing e.g., sarcasm and irony [7]. Being a rule-based model, TextBlob won't be able to pick up on these and hence can incorrectly classify a lot of Tweets, making it non-ideal for our dataset.

2.2. Vadar

VADAR (Valence Aware Dictionary for Sentiment Reasoning) utilises both a lexicon and rule-based approach. It uses a combination of pre-labelled lexical features (key words which are labelled as having a positive or negative sentiment) to classify new words into having either a positive or negative sentiment. Despite also being rule-based, it is a lexicon that is used to express social media sentiment which supports emoticons in the generation of the Sentiment, making it a strong model for the Twitter data [8].

2.3. BERT, Roberta& Twitter-Roberta

RoBERTa is an extension of BERT (Bidirectional Encoder Representations from Transformers) which is a transformer based, pre-training model which make use of embedding vector space which allows for a deeper understand of context rather than just analysis on a word-by-word basis. BERT was originally designed to create pre-training bi-directional representations to extract context-specific information from the input. The bi-directional nature of BERT allows it to read and understand the text from left-to-right and right-to-left, ensuring minimal information loss. RoBERTa is a state-of-the-art BERT model which has been trained on 160GB of additional data, hence increasing the robustness of BERT and performing with much better results. Twitter-RoBERTa (a Hugging Face model) is a model that has been pre-training of a huge number of Tweets from twitter [9]. This makes it ideal to use for our Twitter dataset.

3. METHODOLOGY

The diagram below explains the methodology used in this research. We calculated the sentiment of Tweets using VADAR and Twitter-RoBERTa, and trained five classification models including Naïve Bayes, K-Nearest Neighbours, Support Vector Machine, Logistic Regression, and XGBoost, as well as a Multi Modal Fusion Model.

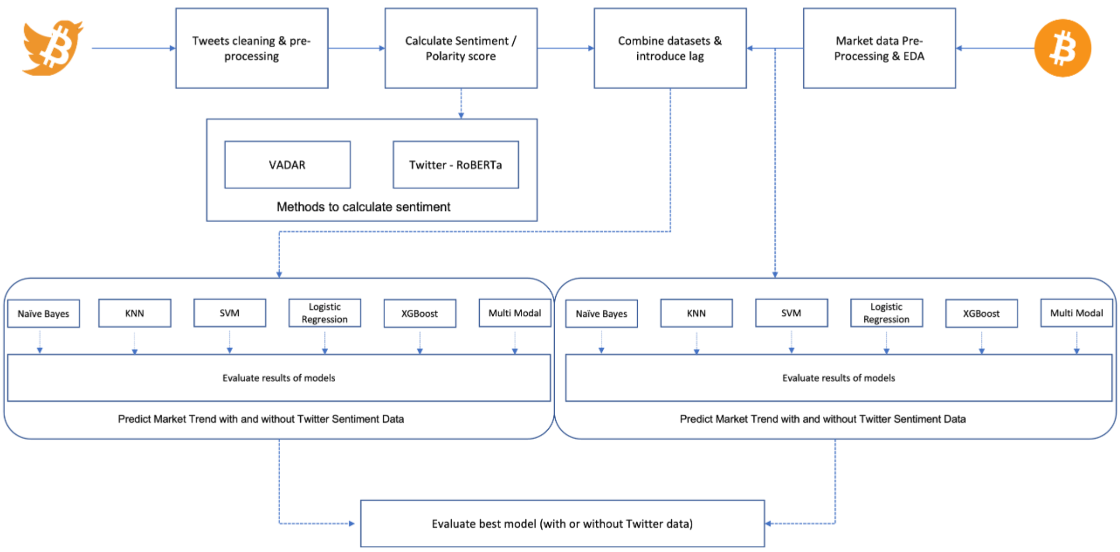

Figure 1. Experimental Pipeline

The experimental process used in this project follows the pipeline demonstrated in Figure 1. We are looking to investigate whether the inclusion of Twitter sentiment data improves the performance models when predicting market trend. Thus, as shown in Figure 1, we keep the models and evaluation technique the same when testing with and without Twitter sentiment.

3.1. Dataset

There are three main datasets used in this research including historic Bitcoin tweets , historical Bitcoin market data and historical Bitcoin specific on-chain Blockchain data, all of which are obtained via Kaggle repository. The historic Bitcoin market data provides the daily attributes including (1) open, (2) low, (3) close, (4) high, and (5) volume traded between 2014 and 2022. The Twitter data has been filtered to only contain those tweets relating to Bitcoin for the same period.

3.2. Modelling

Data transformation and cleaning process were applied to the tweets. As a results, duplicated entries were removed in the first step. Then, user mentions (words that begin with @ + username) were removed. URL mentioned (e.g., 'https') were also removed as this information is not important for calculating the sentiment of the tweet. Furthermore, stop words ('a', 'it', 'the' etc.) were removed as they are classified as low-level information, so removing this allows the models to focus on the important information. Removing the stop words also reduces the size of the dataset so can allow for faster run time. In addition, punctuations were removed. These steps were followed by word stemming and lemmatisation. Table 1 shows the cleaning process for a tweet.

Table 1. Cleaning process for a tweet.

Original Tweet	Remove Punctuation	Tokenise	Remove Stop Words	Stemming	Lemmatising
$BTC a big chance in a billion!	BTC a big chance in a billion	[btc, a, big, chance, in, a, billion]	[btc, big, chance, billion]	[btc, big, chanc, billion]	[btc, big, chance, billion]

Once the tweets were cleaned, we then merged the dataset with the cleaned Bitcoin market and on-chain data. Table 2 shows the attributes and samples in the Bitcoin market data. Descriptions for the attributes are provided in table 3.

Table 2. Raw Bitcoin Market Data.

Date	Volume	High	Low	Open	Close
2022-09-17	21056800	468.174011	452.421997	465.864014	457.334015
2022-09-18	34483200	456.859985	413.104004	456.859985	424.440002
2022-09-19	37919700	427.834991	384.532013	424.102997	394.795990

Table 3. Bitcoin On-Chain Data.

Date	TxVolume	TxCount	avgDifficulty	generatedCoins	paymentCount
2022-09-17	240000000	77185	2.982973e+10	4653	142642
2022-09-18	34483200	69266	6.653303e+12	4475	120597
2022-09-19	37919700	59636	2.98297331e+10	3425	423180

Table 4. Descriptions for the attributes in Bitcoin Market and On-Chain data.

Attribute	Description
Volume	Total number of shares that were traded
High	Highest price at which the stock was traded during that period (day)
Low	Lowest price at which the stock was traded during the period (day)
Open	Price at which the stock began trading at the start of the period (day)
Close	Price at which the stock ended trading at the end of the period (day)
TxVolume	Total transaction volume in a day
TxCount	Total transactions executed in a given period (day)
avgDifficulty	Average computational complexity required to mine a new block in the Blockchain
generatedCoins	Total number of coins mined during the period (day)
paymentCount	Total number of unique payments executed within the blockchain network during a given period (day)

The values for ‘Volume’ are much greater than the other attributes. As a result, we normalised the dataset using the MinMaxScalar() library from Sklearn. Table 5 shows the samples after normalisation.

Table 5. Bitcoin Market and On-Chain Data after Normalisation

	Date		
Attribute	2022-09-17	2022-09-18	2022-9-19
Volume	0.000043	0.000081	0.000091
High	0.003739	0.003574	0.003151
Low	0.004243	0.003649	0.003217
Open	0.004289	0.004155	0.003669
Close	0.004144	0.003655	0.003216
TxVolume	0.000042	0.000086	0.000093
TxCount	0.003721	0.003649	0.003188
avgDifficulty	0.004312	0.003673	0.003244
generatedCoins	0.004198	0.004126	0.003653
paymentCount	0.004123	0.003612	0.003229
avgDifficulty	0.005829	0.004312	0.003673
generatedCoins	0.004254	0.004198	0.004126
paymentCount	0.004323	0.004123	0.003612

We went onto predicting the sentiment using both VADAR and Twitter-RoBERTa. Table 6 demonstrates some samples in the new dataset which includes the clean tweets and the predicted sentiments.

Table 6. Sentiment Dataset

Date	Lemmatised Tweets	Sentiment
2022-09-17	[btc, big, chance, billion]	0.022796
2022-09-18	[btc, best, nft, stock]	0.055593
2022-09-19	[bitcoin, expect, rise]	0.059745

The purpose is to predict market trend whether tomorrow's closing price is greater or less than today's closing price. For this research, we assumed that the features used to predict market trend took affect after one day (including sentiment), hence we lagged each feature by 1 day. Table 7 shows the samples in the final dataset with 1 day lag.

$$next\ day\ close_n = close_{n+1} \quad (1)$$
$$trend_n = next\ day\ close_n - close_n \quad (2)$$

Table 7. Complete Modelling Dataset with 1 Day Lag

	Date		
Attribute	2022-09-17	2022-09-18	2022-9-19
Volume	0.000062	0.000043	0.000081
High	0.003219	0.003739	0.003574
Low	0.003918	0.004243	0.003649
Open	0.004263	0.0042289	0.004155
Close	0.003971	0.004144	0.003655
Next Day Close	0.003655	0.003216	0.003425
Lagged Sentiment	0.0013893	0.022796	0.055593
Trend	-0.000488	-0.000440	0.000209
TxVolume	0.000050	0.000042	0.000086
TxCount	0.002975	0.003721	0.003649
avgDifficulty	0.005829	0.004312	0.003673
generatedCoins	0.004254	0.004198	0.004126
paymentCount	0.004323	0.004123	0.003612

3.3. Multi Modal Fusion

We used a deep learning approach that combined sentiment analysis of Twitter sentiment with on-chain attributes data such as transaction volume, difficulty, and payment count. The novelty of our approach lies in its ability to extract and combine multiple types of data, each with its own unique temporal characteristics and properties, using an LSTM model. The LSTM model effectively captures both the short-term dynamics of the sentiment analysis and the longer-term trends of the on-chain attributes data.

Specifically, our model included two separate branches: one for the sentiment analysis modality and another for the on-chain attributes modality. Each branch processed its respective modality independently, with the sentiment analysis branch using a dense layer and the on-chain attributes branch using an LSTM layer. The output of each branch was then concatenated, followed by another dense layer and a final sigmoid activation layer to produce the prediction.

We also included a feature selection step in our model to determine the relative importance of each modality. This involved training the model with and without specific modalities and comparing the resulting performance. Additionally, we included hyperparameter tuning to optimize the model's performance and ensure appropriate complexity.

3.4. Classification

We split the dataset into training set and test set using train_test_split() method from Sklearn library. 80% of the data was used for training, 20% was used for testing and 'random_state' parameter was set to 0. Moreover, hyperparameter tuning is an important step in the process of building a classification model. In this research, we explored hyperparameter tuning for five different classifiers including Support Vector Machine (SVM), Logistic Regression (LR), K-Nearest Neighbours (KNN), Gaussian Naïve Bayes, and XGBoost. We used various techniques for hyperparameter tuning including GridSearchCV, Randomized Search CV, and Bayes Search CV.

Table 8 shows a summary of the parameters chosen for each model. For all five models, all possible combinations of the hyperparameters were investigated during the hyperparameter tuning process and the combinations presented in table 8 produced the best results.

Table 8. Hyperparameter tuning for each model.

Model	Parameters	Value
SVM	C	0.1
	Gamma	10
	Kernel	poly
LR	C	3.364
	Penalty	L2
	Solver	Saga
KNN	N_neighbours	7
	P	2
	Weights	Uniform
XGBoost	Colsample_bytree	0.3
	Gamma	0
	Max_depth	2
	N_estimators	100
Gaussian Naïve Bayes	**priors**	None
	var_smoothing	1e-9

Multi Modal Fusion	**lstm_units**	53
	dense_units	116
	dropout_rate	0.393
	optimizer	Adam

4. RESULTS

The aim of this paper was to determine whether the inclusion of Twitter data provides greater performance in our models when trying to predict Bitcoin market trend. As a results, we compared the performance of five different classification models and a Multi Modal Fusion model for predicting the market trend of Bitcoin using the VADER and Twitter-roBERTa sentiment analysis models. The models were trained and tested using two different datasets, one with sentiment data included and the other without. Table 9 show the F1 scores for each model with sentiment data and without sentiment data.

Table 9. Modelling Results – F1 Scores

Machine Learning Model	Sentiment Model	With Sentiment	Without Sentiment
SVC	VADAR	0.707	0.701
	roBERTa	0.803	
Logistic Regression	VADAR	0.712	0.705
	roBERTa	0.807	
Gaussian Naïve Bayes	VADAR	0.708	0.690
	roBERTa	0.800	
KNN	VADAR	0.546	0.561
	roBERTa	0.779	
XGBoost	VADAR	0.563	0.585
	roBERTa	0.822	
Multi Modal Fusion	VADAR	0.800	0.70
	roBERTa	0.850	

It's evident that using Twitter-RoBERTa as a sentiment model results in consistently better performance. Figure 2 demonstrates the results of comparing the performance of the models.

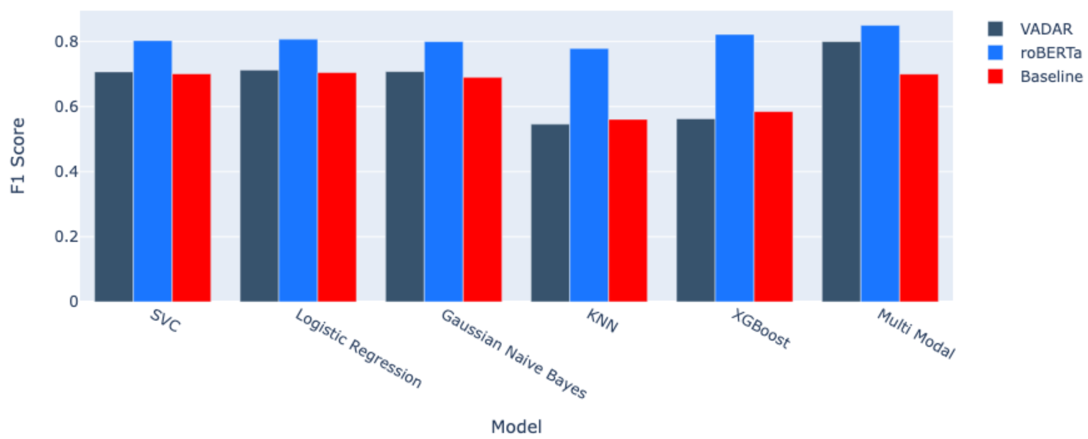

Fig. 2. Comparing the performance of the models

The results show that including sentiment data improves the performance of most models. Multi Modal Fusion with Twitter-roBERTa achieved the highest F1 score of 0.850, indicating its effectiveness in predicting market trends based on the given data. XGBoost with Twitter-roBERTa sentiment analysis also produced impressive results, achieving an F1 score of 0.822. However, models such as KNN and Gaussian Naïve Bayes had lower F1 scores with sentiment data. When sentiment data was not included, the performance of all models decreased, which suggests that sentiment data is useful in predicting market trends. These results suggest that XGBoost with roBERTa sentiment analysis is the best-performing model for the given task, while Logistic Regression with roBERTa sentiment analysis also produced competitive results.

5. CONCLUSION

In this paper, we focussed on examining the effect of Twitter sentiment data on the performance of machine learning models for predicting market trend, using historical Bitcoin tweets and market data. The research followed a clearly defined pipeline and produced compelling results that demonstrated the efficacy of incorporating Twitter sentiment data into machine learning models.

Most notably, the study found that using a Multi Modal Fusion with Twitter-roBERTa outperformed all other models. The superiority of this model can be attributed to the sophisticated linguistic analysis of Twitter data conducted by the Twitter-RoBERTa algorithm, which makes it particularly suited for sentiment analysis on social media data, as well as using an LSTM to capture temporal changes.

However, it is crucial to acknowledge the study's limitations and the need for further research to validate these findings. The dataset used only covers tweets, market and on-chain data from 2014 to 2022 and generalised these results to other datasets or contexts may not be appropriate. Further developments (1) include further market features, (2) incorporate other social media data, (3) evaluate longer time frame, and (4) Exploring optimal lag.

In conclusion, this research provides valuable insights into the use of Twitter sentiment data to improve machine learning models' performance in predicting market trends, with a Multi Modal Fusion model emerging as the most effective. These findings are significant, given the increasing importance of social media data in financial markets and the potential benefits of integrating this data into predictive models.

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