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*Prediction of bitcoin trading signals*

This study explores the prediction of bitcoin trading signals based on the historical bitcoin prices from 2017 to 2021. With some technical indicators, we use ML and DL methods to predict the trading signal of bitcoin. Compared with the traditional machine learning approaches such as the decision tree and support vector machine, the neural network could be a more suitable methodology than traditional statistics for predicting the cryptocurrency trading signal. In this research, we also use the NLP technique to find out how twitter influences the prices of bitcoin. The results show that the sentiment analysis of twitter data improves the accuracy of prediction of trading signal. This is a joint work with Y. Lai.