

ДОДАТОК А

Вихідний код програми

IntelliBotStrategy.py

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import numpy as np
import pandas as pd
from pandas import DataFrame
import talib.abstract as ta
import freqtrade.vendor.qtpylib.indicators as qtpylib
import joblib
import os

from ai_module import get_predictor
from ai_module_v4 import AIModuleV4
use_exit_signal = True
    exit_profit_only = False
    ignore_roi_if_entry_signal = False
    buy_rsi = IntParameter(low=1, high=50, default=30,
space='buy', optimize=True, load=True)
    sell_rsi = IntParameter(low=50, high=100, default=70,
space='sell', optimize=True, load=True)
    short_rsi = IntParameter(low=51, high=100, default=70,
space='sell', optimize=True, load=True)
    exit_short_rsi = IntParameter(low=1, high=50,
default=30, space='buy', optimize=True, load=True)
startup_candle_count: int = 200
order_types = {
    'entry': 'limit',
    'exit': 'limit',
    'stoploss': 'market',
    'stoploss_on_exchange': False
}
order_time_in_force = {
    'entry': 'GTC',
    'exit': 'GTC'
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    }
    plot_config = {
        'main_plot': {
            'tema': {},
            'sar': {'color': 'white'},
        },
        'subplots': {
            "MACD": {
                'macd': {'color': 'blue'},
                'macdsignal': {'color': 'orange'},
            },
            "RSI": {
                'rsi': {'color': 'red'},
            }
        }
    }

    def __init__(self, *args, **kwargs):
        super().__init__(*args, **kwargs)
        from ai_module_v4 import AIModuleV4
        self.ai_module = AIModuleV4()
        self.predictor = get_predictor("ai")
        self.model =
joblib.load("user_data/strategies/intellibot_model_v3.pkl")
        self.scaler =
joblib.load("user_data/strategies/intellibot_scaler.pkl")
        def populate_indicators(self, dataframe: DataFrame,
metadata: dict) -> DataFrame:
            # Ensure all expected keys exist for TA-Lib
            dataframe['close'] = dataframe['close'] if 'close'
in dataframe else dataframe['Close']

            # Індикатори для моделі
            dataframe['EMA_20'] = ta.EMA(dataframe,
timeperiod=20)
            dataframe['EMA_50'] = ta.EMA(dataframe,
timeperiod=50)

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        dataframe['ROC'] = ta.ROC(dataframe,
timeperiod=10)
        dataframe['bb_bbm'] = dataframe['bb_middleband']
        dataframe['bb_bbh'] = dataframe['bb_upperband']
        dataframe['bb_bbl'] = dataframe['bb_lowerband']
        # Bollinger Width
        bollinger =
qtpylib.bollinger_bands(qtpylib.typical_price(dataframe),
window=20, stds=2)
        dataframe['bb_lowerband'] = bollinger['lower']
        dataframe['bb_middleband'] = bollinger['mid']
        dataframe['bb_upperband'] = bollinger['upper']
        dataframe["bb_width"] = (
            (dataframe["bb_upperband"] -
dataframe["bb_lowerband"]) / dataframe["bb_middleband"]
        )
        dataframe['RSI'] = ta.RSI(dataframe)
    def populate_entry_trend(self, dataframe: DataFrame,
metadata: dict) -> DataFrame:
        if dataframe.empty:
            return dataframe
        dataframe['ai_signal'] =
self.ai_module.predict(dataframe)
        dataframe.loc[dataframe['ai_signal'] == 0,
'enter_long'] = 1
        dataframe.loc[dataframe['ai_signal'] == 2,
'exit_long'] = 1
        dataframe['SMA_10'] = ta.SMA(dataframe,
timeperiod=10)
        dataframe['EMA_10'] = ta.EMA(dataframe,
timeperiod=10)
        indicator_columns = ['SMA_10', 'EMA_10', 'EMA_20',
'EMA_50', 'RSI', 'ROC', 'macd',
'bb_middleband',
'bb_upperband', 'bb_lowerband', 'bb_width']

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mask =
dataframe[indicator_columns].notna().all(axis=1)
    features = dataframe.loc[mask, indicator_columns]
    prediction = self.ai_module.predict(features)
    dataframe.loc[mask, 'ai_signal'] = prediction
    dataframe.loc[dataframe['ai_signal'] == 0,
'enter_long'] = 1 # BUY
    dataframe.loc[dataframe['ai_signal'] == 2,
'exit_long'] = 1 # SELL
    return dataframe
```

