Quantitative modeling and prediction of cryptocurrency

Yixin Lin, Mark Schreiber, Andy Wang

May 3, 2018

Abstract

Abstract.

Contents

1 Introduction

2 What is cryptocurrency?

3 Recent trends in the cryptocurrency markets

4 Modeling methods

4.1 Bayesian regression

[Shah and Zhang, 2014]

4.2 A simpler model

[?]

References

[Shah and Zhang, 2014] Shah, D. and Zhang, K. (2014). Bayesian regression and bitcoin. In *Communication, Control, and Computing (Allerton), 2014 52nd Annual Allerton Conference on*, pages 409–414. IEEE.