



Crypto Kings: Forecasting Bitcoin Prices

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Business Problem

- BTC
- Dollar Cost Averaging (DCA)
- Strike Price



Bitcoin Price, August 2018 – September 2021



Modeling



ARMA



ARIMA



ARIMAX



Random Walk

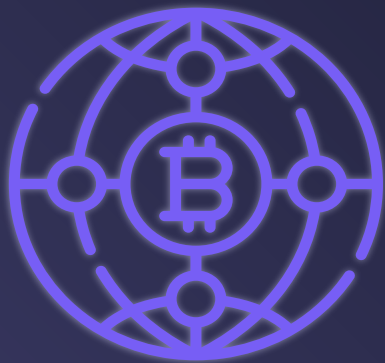


White Noise



**Random Walk w/
Drift**

Chosen Model

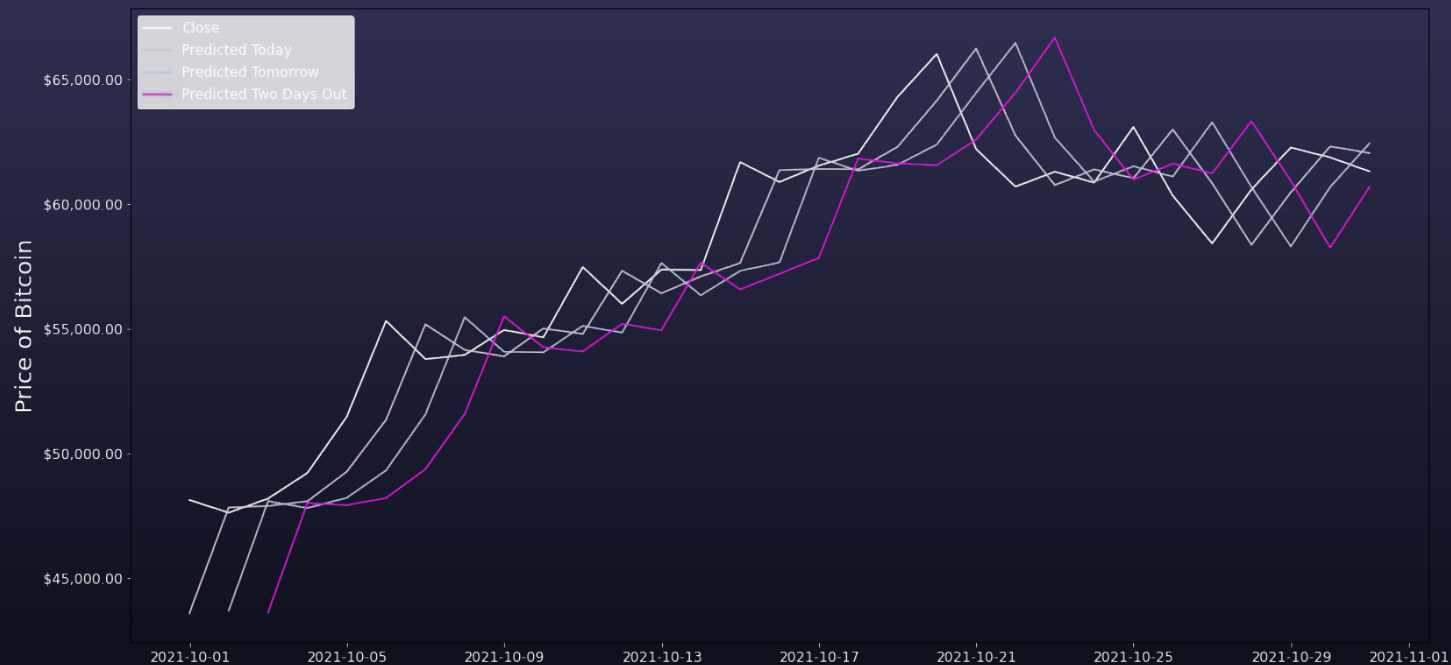


ARIMA

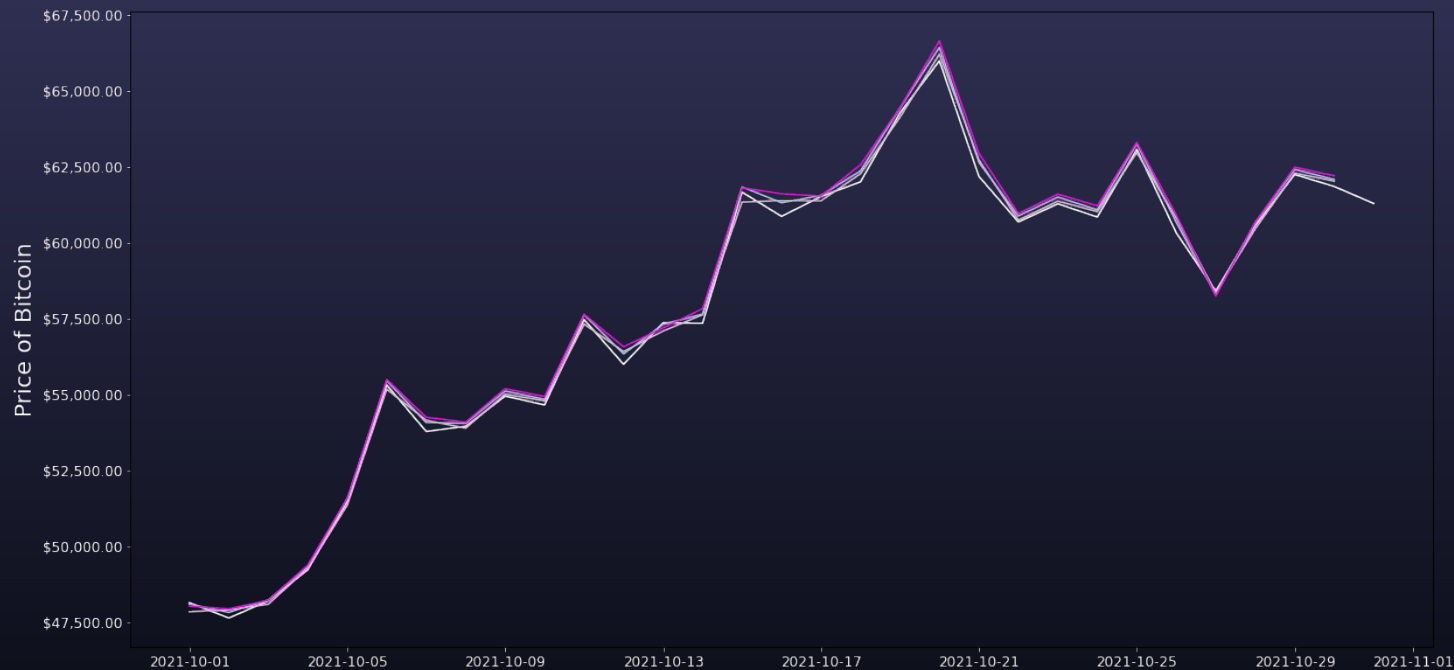
1.3%

**Average distance
from closing price**

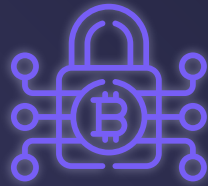
Model Performance



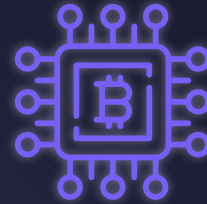
Predict Close to Yesterday's Price!



Results



HODL



Buy Now

Thank you!

Do you have any questions?

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