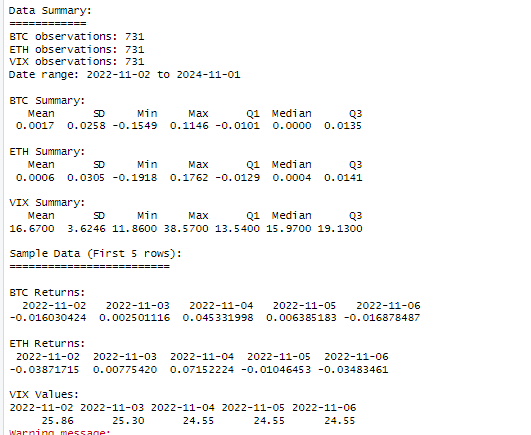
# 2022

## Base mode: (no break from 2022 till now)



A screenshot of a computer code

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer code

Description automatically generated

A screenshot of a computer program

Description automatically generated

A screenshot of a computer code

Description automatically generated

A screenshot of a computer

Description automatically generated

### Data:

"D:\VARX\_BEKK\main\_mean\_model\_nobreak\base\_model\_results.csv"

### Visualization:

## 23 Model with Break: (break with 2 year) 23:

start\_date <- as.Date("2022-11-01")

end\_date <- as.Date("2024-11-01")

break\_date <- as.Date("2023-10-23")

A screenshot of a computer

Description automatically generated

A screenshot of a computer code

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer program

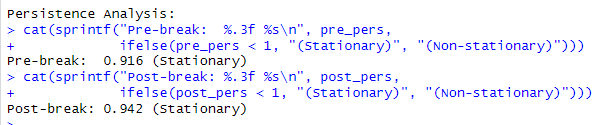
Description automatically generated

A screenshot of a computer code

Description automatically generated

A text on a white background

Description automatically generated



### Data :

"D:\VARX\_BEKK\bekk\_reults\crypto\_analysis\_results\_23\_nochange.csv"

### Visualization:

A graph of a sound wave

Description automatically generated

A graph showing a line of data

Description automatically generated with medium confidence

A graph showing the time of a graph

Description automatically generated with medium confidence

A graph showing a short line

Description automatically generated with medium confidence

## 10 Model with Break: (break with 2 year) 10:

start\_date <- as.Date("2022-11-01")

end\_date <- as.Date("2024-11-01")

break\_date <- as.Date("2023-01-10")

A screenshot of a computer

Description automatically generated

A screenshot of a computer code

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer program

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer program

Description automatically generated

A screenshot of a computer code

Description automatically generated

A computer screen shot of a program

Description automatically generated

A white background with blue text

Description automatically generated

### Data:

"D:\VARX\_BEKK\bekk\_reults\crypto\_analysis\_results\_10\_nochnage.csv"

### Visualization:

A graph of a graph

Description automatically generated with medium confidence

A graph with blue and green lines

Description automatically generated

A graph with lines and text

Description automatically generated with medium confidence

A graph showing a graph

Description automatically generated with medium confidence

# 2022 (FINAL)

## Break as 23:

### Data:

A screenshot of a computer

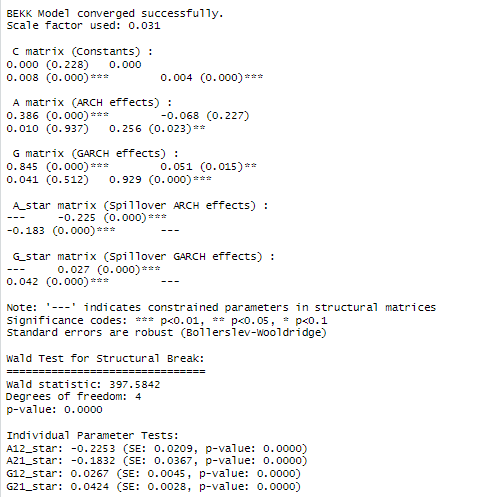
Description automatically generated

A screenshot of a computer

Description automatically generated

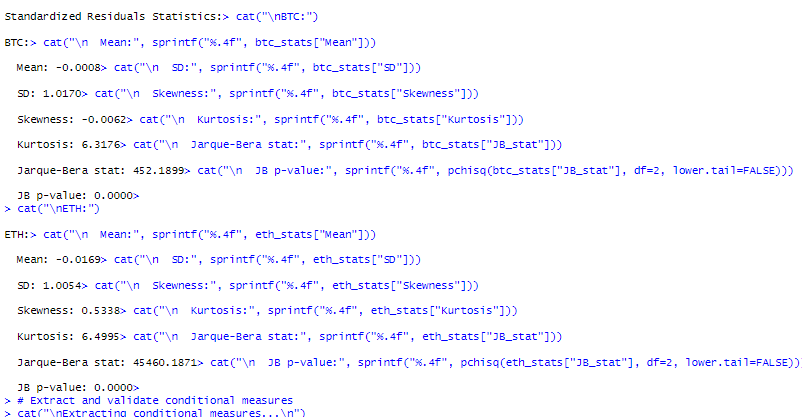
A screenshot of a computer

Description automatically generated



A screenshot of a computer program

Description automatically generated



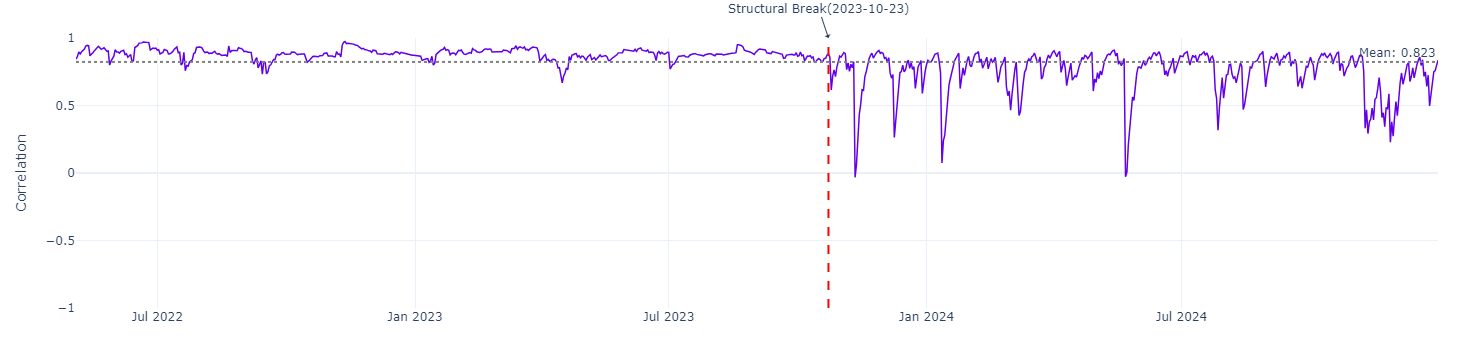
### Visualization:

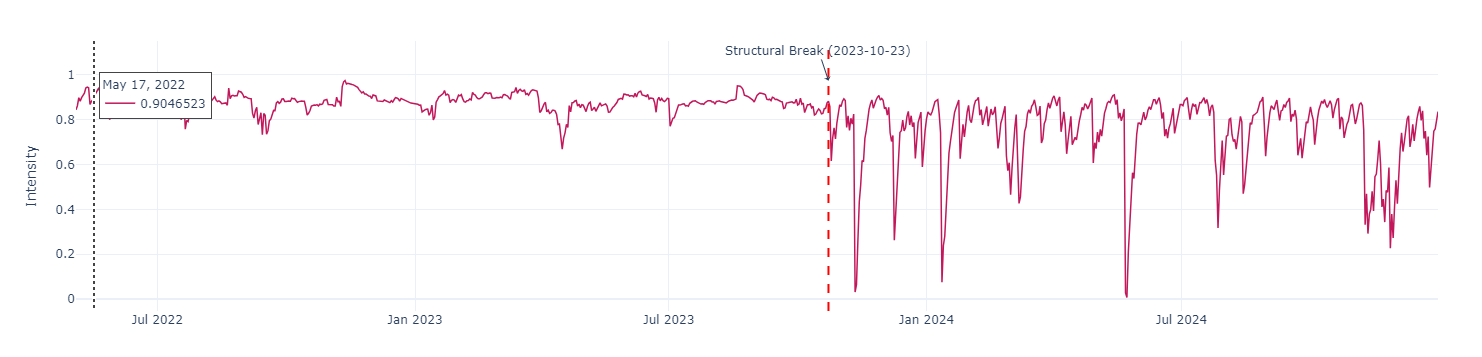
A graph with green and blue lines

Description automatically generated

A graph with lines and numbers

Description automatically generated with medium confidence





## Break as 10:

# 2020

## Base mode: (no break from 2020 till now)

start\_date <- as.Date("2020-11-01")

end\_date <- as.Date("2024-12-19")

A screenshot of a computer

Description automatically generated

A screenshot of a computer code

Description automatically generated

A screenshot of a computer program

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer code

Description automatically generated

A screenshot of a computer code

Description automatically generated

A screenshot of a computer program

Description automatically generated

A screenshot of a computer code

Description automatically generated

### Data:

"D:\VARX\_BEKK\main\_mean\_model\_nobreak\base\_model\_results.csv"

### Visualization:

BTC vs ETH Returns

A screen shot of a sound wave

Description automatically generated

BTC vs ETH Volatility

A graph showing the growth of the stock market

Description automatically generated

A graph showing a graph

Description automatically generated with medium confidence

## 23 Model with Break: (break with 5 year) 23:

start\_date <- as.Date("2020-01-01")

end\_date <- as.Date("2024-12-22")

break\_date <- as.Date("2023-10-23")

A screenshot of a computer

Description automatically generated

A screenshot of a computer code

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer program

Description automatically generated

A screenshot of a computer program

Description automatically generated

A screenshot of a computer code

Description automatically generated

A computer code with text

Description automatically generated with medium confidence

### Data:

"D:\VARX\_BEKK\bekk\_reults\crypto\_analysis\_23\_extended\_end.csv"

### Visualization:

A green and blue sound wave

Description automatically generated

A graph showing a number of data

Description automatically generated with medium confidence

A graph with purple lines

Description automatically generated

A graph showing a graph

Description automatically generated

## 10 Model with Break: (break with 5 year) 10:

start\_date <- as.Date("2020-01-01")

end\_date <- as.Date("2024-12-22")

break\_date <- as.Date("2024-01-10")

A screenshot of a computer

Description automatically generated

A screenshot of a computer code

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer

Description automatically generated

A screenshot of a computer program

Description automatically generated

A screenshot of a computer program

Description automatically generated

A screenshot of a computer program

Description automatically generated

A computer code with many letters and numbers

Description automatically generated with medium confidence

### Data:

"D:\VARX\_BEKK\bekk\_reults\crypto\_analysis\_10\_extended\_end.csv"

### Visualization: