Title: Cryptocurrency Trading: A Comprehensive Study

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Abstract:

In recent years, the tendency of the number of financial institutions including cryptocurrencies in

their portfolios has accelerated. Cryptocurrencies are the first pure digital assets to be included by

asset managers. Even though they share some commonalities with more traditional assets, they have a separate nature of its own and their behaviour as an asset is still under the process of being understood. It is therefore important to summarise existing research papers and results on cryptocurrency trading, including available trading platforms, trading signals, trading strategy research and risk management. This paper provides a comprehensive survey of cryptocurrency trading research, by covering 126 research papers on various aspects of cryptocurrency trading (e.g., cryptocurrency trading systems, bubble and extreme condition, prediction of volatility and return, crypto-assets portfolio construction and crypto-assets, technical trading and others). This paper also analyses datasets, research trends and distribution among research objects (contents/properties) and technologies, concluding with some promising opportunities that remain open in cryptocurrency trading.

Overview:

Key Take-aways:

Related Work / Further Reading: