

Estimates of AR(1)-sGARCH(1,1) for BTC

	Estimate	Std. Error	t value	Pr(> t)
mu	0.00	0.00	5.78	0.00
ar1	0.09	0.03	2.59	0.01
specul	0.83	0.03	25.57	0.00
omega	0.00	0.00	1.21	0.23
alpha1	0.15	0.03	5.54	0.00
beta1	0.85	0.03	31.19	0.00
shape	10.16	2.55	3.98	0.00

Estimates of AR(1)-sGARCH(1,1) for ETH

	Estimate	Std. Error	t value	Pr(> t)
mu	0.00	0.00	1.14	0.26
ar1	0.08	0.03	2.19	0.03
specul	0.63	0.03	23.65	0.00
omega	0.00	0.00	1.82	0.07
alpha1	0.16	0.03	4.77	0.00
beta1	0.84	0.03	26.26	0.00
shape	11.90	4.33	2.75	0.01

Estimates of AR(1)-csGARCH(1,1) for XRP

	Estimate	Std. Error	t value	Pr(> t)
mu	-0.00	0.00	-2.83	0.00
ar1	0.03	0.03	0.98	0.33
specul	0.45	0.01	31.81	0.00
omega	0.00	0.00	0.40	0.69
alpha1	0.32	0.05	6.76	0.00
beta1	0.49	0.07	6.54	0.00
eta11	1.00	0.00	2237.09	0.00
eta21	0.02	0.00	14.35	0.00
shape	4.36	0.47	9.34	0.00

loads

minasyanvaagn

May 2018

1 Introduction