

Crypto-sim

Aurel Prosz

2018 november 18

Contents

Motivation	2
Introduction	2
Project goals	2
My own contribution to the topic	2
Materials and methods	2
mcmc library	2
Possible source of errors	2
Classical random walk model	2
Discussion	2
Pricing option in the cryptocurrency market	2
Option pricing	2
Summary	2
References	2

Motivation

Introduction

Project goals

My own contribution to the topic

Materials and methods

mcmc library

Possible source of errors

Classical random walk model

Discussion

Pricing option in the cryptocurrency market

Option pricing

Summary

References