

Exercise 15 - BTC Volatility Analysis (in R)

Feb 19, 2018

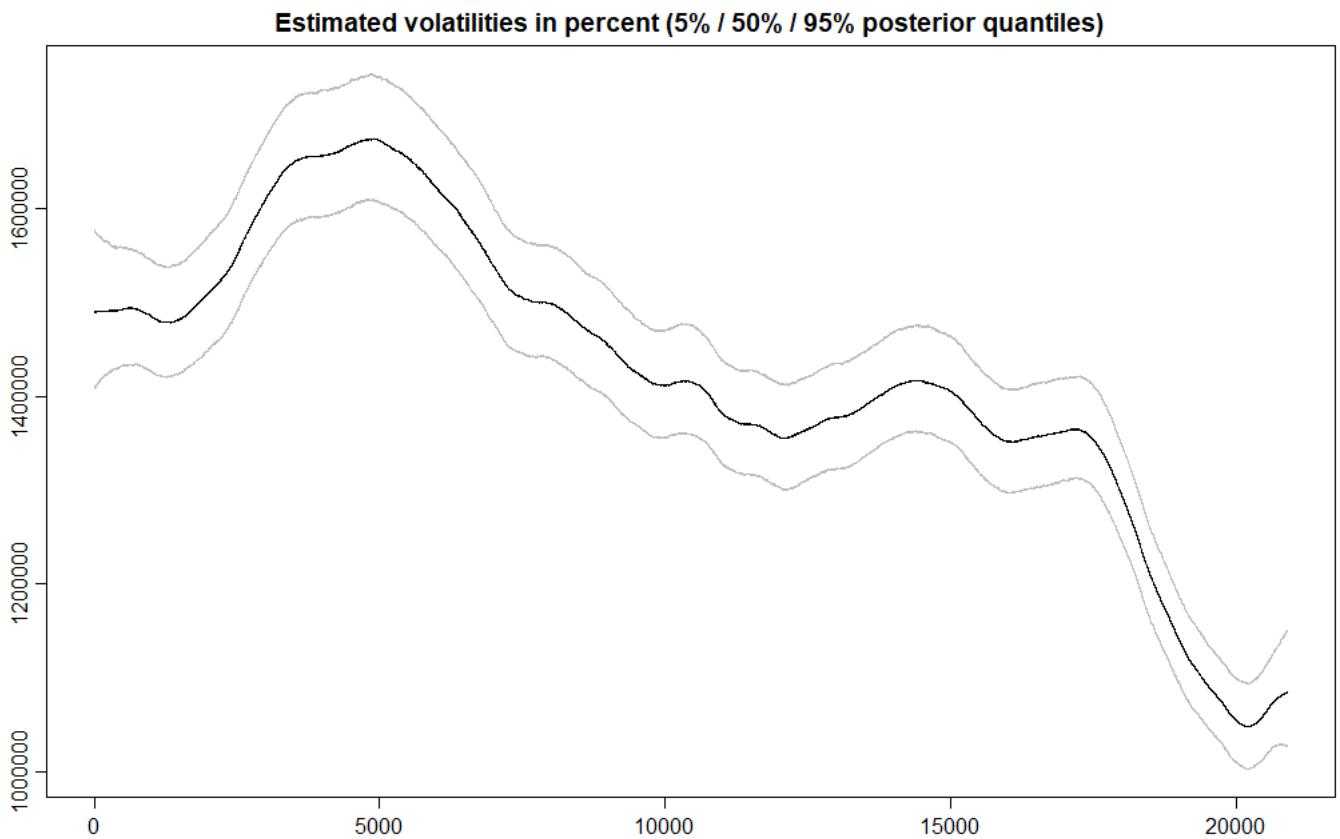


Figure 1 - Volatility using Markov Chain Monte Carlo Sampler (minute by minute data)

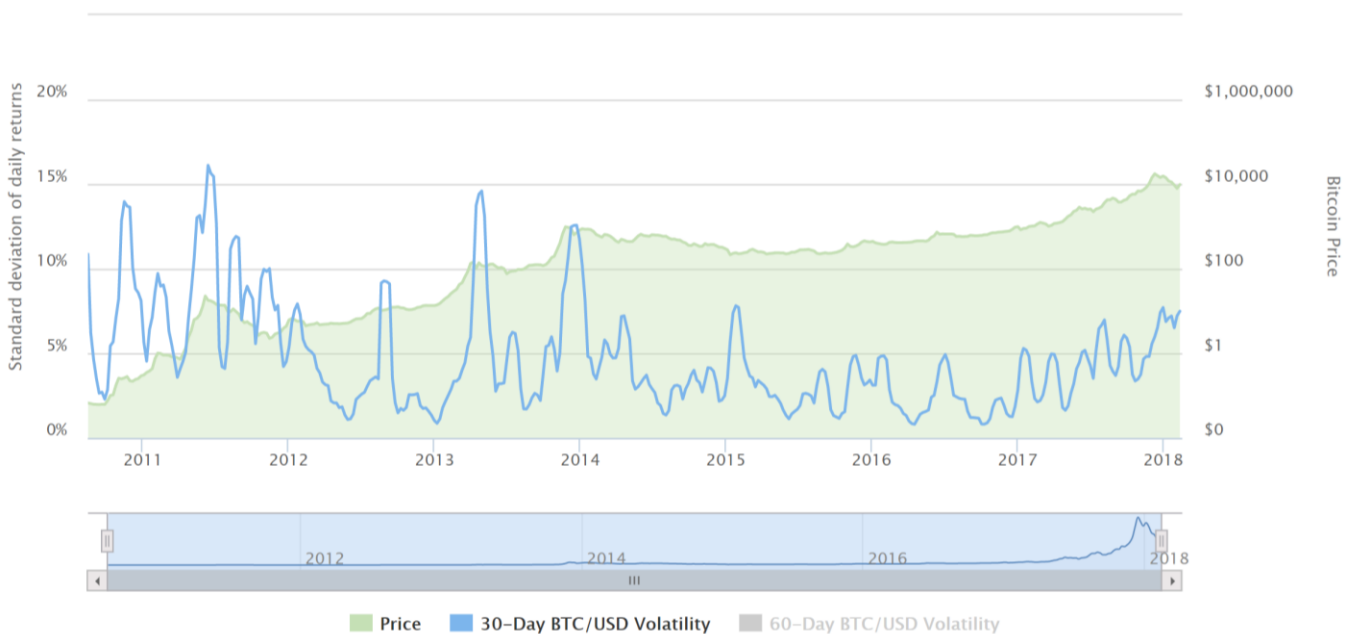


Figure 2 - Volatility vs. Price (source: highcharts.com)

By comparison, volatility of Forex is roughly ~1%.