Conclusions

* Crypto assets follow a student t distribution, determined by the highest log likelihood for GARCH model with sigma, alpha and beta = 1
* Periods of volatility tend to cluster, therefore GARCH model can be used to confirm a trend based on volatility
  + This is done by taking the prior and current future volatilities and seeing if its greater than the historical volatility from 1000 time intervals plus 2 std of future volatility

Further Steps

1. Run the GARCH model continuously on the 4 hr chart and analyse when the model predicts the asset to be volatile
   1. As the model will look back to see if the prior and current time intervals were identified to be volatile, we will need to see at what point the program comes to this determination. Whether it’s during the current candle or after it has closed