Pronóstico del Precio del Bitcoin

Modelos Predictivos

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MOTIVACION

Oportunidades de inversión

Tendencias del mercado

Impacto de factores globales

ORIGEN DE LOS DATOS

kaggle ZIELAK

Bitcoin Historical Data

Bitcoin data at 1-min intervals from select exchanges, Jan 2012 to Present

Data Card | Code (486) | Discussion (51) | Suggestions (0)

About Dataset

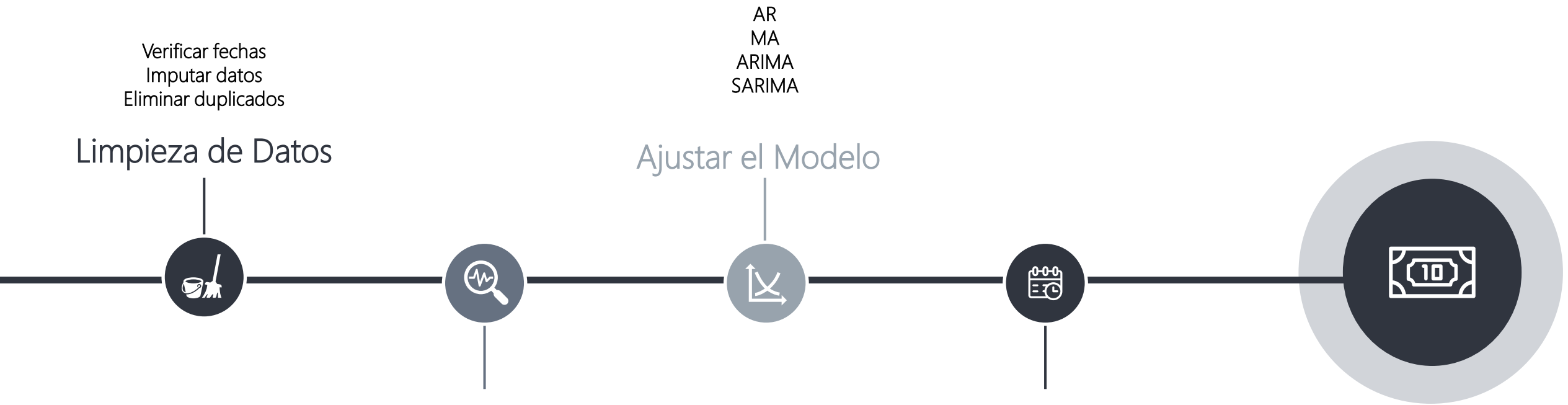
Context

Bitcoin is the longest running and most well known cryptocurrency, first released as open source in 2009 by the anonymous Satoshi Nakamoto. Bitcoin serves as a decentralized medium of digital exchange, with transactions verified and recorded in a public distributed ledger (the blockchain) without the need for a trusted record keeping authority or central intermediary. Transaction blocks contain a SHA-256 cryptographic hash of previous transaction blocks, and are thus "chained" together, serving as an immutable record of all transactions that have ever occurred. As with any currency/commodity on the market, bitcoin trading and financial instruments soon followed public adoption of bitcoin and continue to grow. Included here is historical bitcoin market data at 1-min intervals for select bitcoin exchanges where trading takes place. Happy (data) mining!

Variables

- Timestamp
- Open
- High
- Low
- Close
- Volume
- Datetime

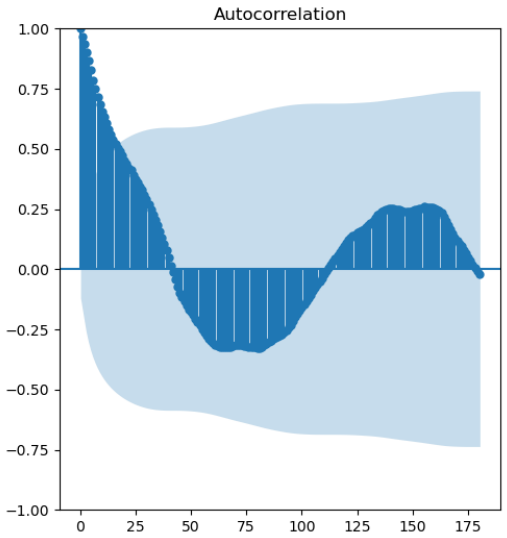
PROCEDIMIENTO

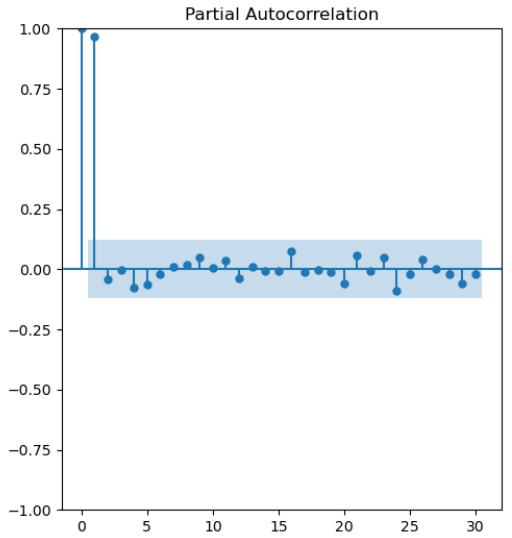


ANALISIS

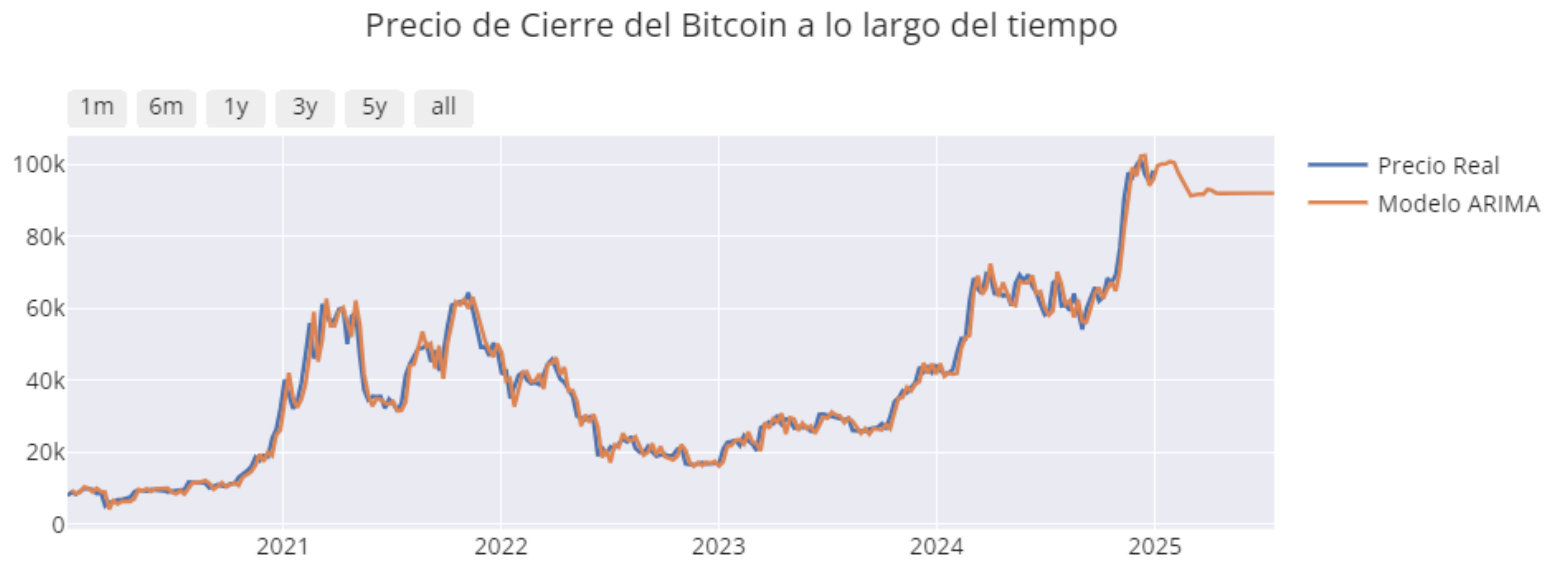
Dickey-Fuller Aumentada
Estadístico: -0.60
Valor p: 0.86

La serie no es estacionaria





RESULTADOS



Modelo	RMSE	MAE	MAD	MAPE (%)
ARIMA	3146	2265	2265	7

OPORTUNIDADES DE MEJORA

- Modelos complejos
- Optimizar hiperparámetros
- Utilizar Google Colab
- Backtesting

GRACIAS