Case Studies - Forecasting Bitcoin: Data Presentation

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Introduction

- Project Context: Forecasting the quarterly growh rate of the Bitcoin.
- Potential Drivers: US unemployment rate, the US inflation rate, the federal funds rate and the growth rate of the S&P 500
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Data

Data Recruitment

Historical Bitcoin Data

- Investing.com
- One of the top three global financial websites in the world.

Other Drivers

- FRED-QD
- It is a large macroeconomic database designed for the empirical analysis of "big data."

Data

Dataset Properties

Historical Bitcoin Data

- .csv format
- Starts from Q3 2010
- Runs daily, over 4650 data points and counting
- 7 columns in total namely: Date, Price, Open, High, Low, Volume, Change %

Other Drivers

- .csv format
- Starts from Q1 1959
- Runs quarterly, over 200 individual columns

Interesting Fact

This is important.

Cautionary Tale

This is really important!

Dataset Properties

