

XRP

BUY.SELL.HODL

RICHARD DO

Issue

Cryptocurrency hype

Beat the market



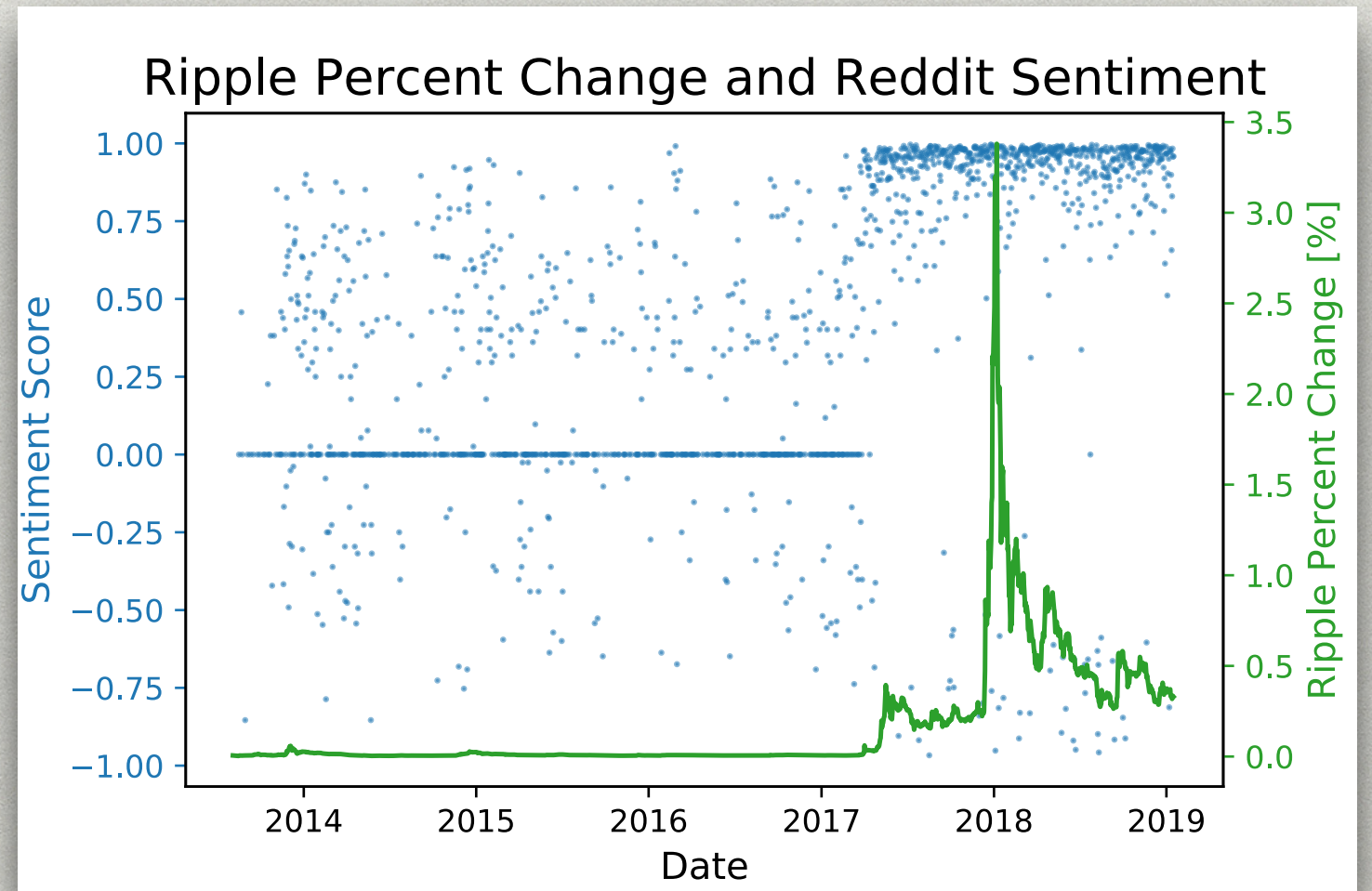
https://www.pymnts.com/wp-content/uploads/2018/01/shutterstock_783224641.jpg

Solution

Data consolidation

Time series

Sentiment analysis



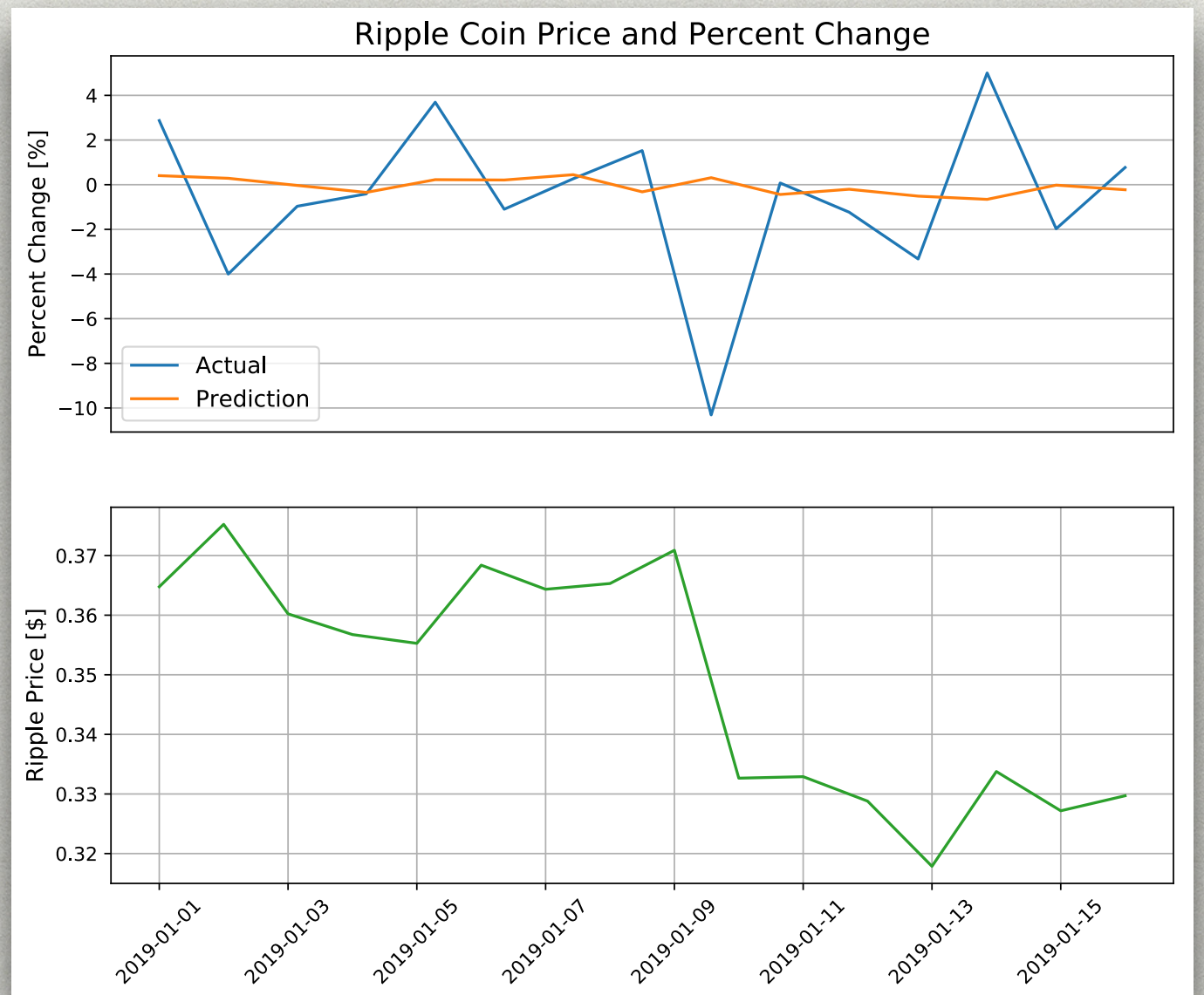
Results

Model	Parameters	Validation RMSE	Test RMSE
AR	(2,0,0)	9.13%	3.66%
ARMA	(1,0,1)	7.89%	3.63%
ARIMA	(1,1,1)	8.12%	3.60%
SARIMA	(1,0,1)(1,0,0,12)(n)	7.32%	3.66%
SARIMAX	(1,0,1)(1,0,1,12)(n) + exog	5.87%	3.66%
FB Prophet	N/A	N/A	3.93%

Scenario

HODL: -7%

SARIMAX: -1.7%



Conclusion

Price prediction is difficult

Future Work

Exogenous data

Markov chains state space

Thank you