

# XRP

BUY.SELL.HODL

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# Issue

**Cryptocurrency** hype

**Beat** the market



[https://www.pymnts.com/wp-content/uploads/2018/01/shutterstock\\_783224641.jpg](https://www.pymnts.com/wp-content/uploads/2018/01/shutterstock_783224641.jpg)

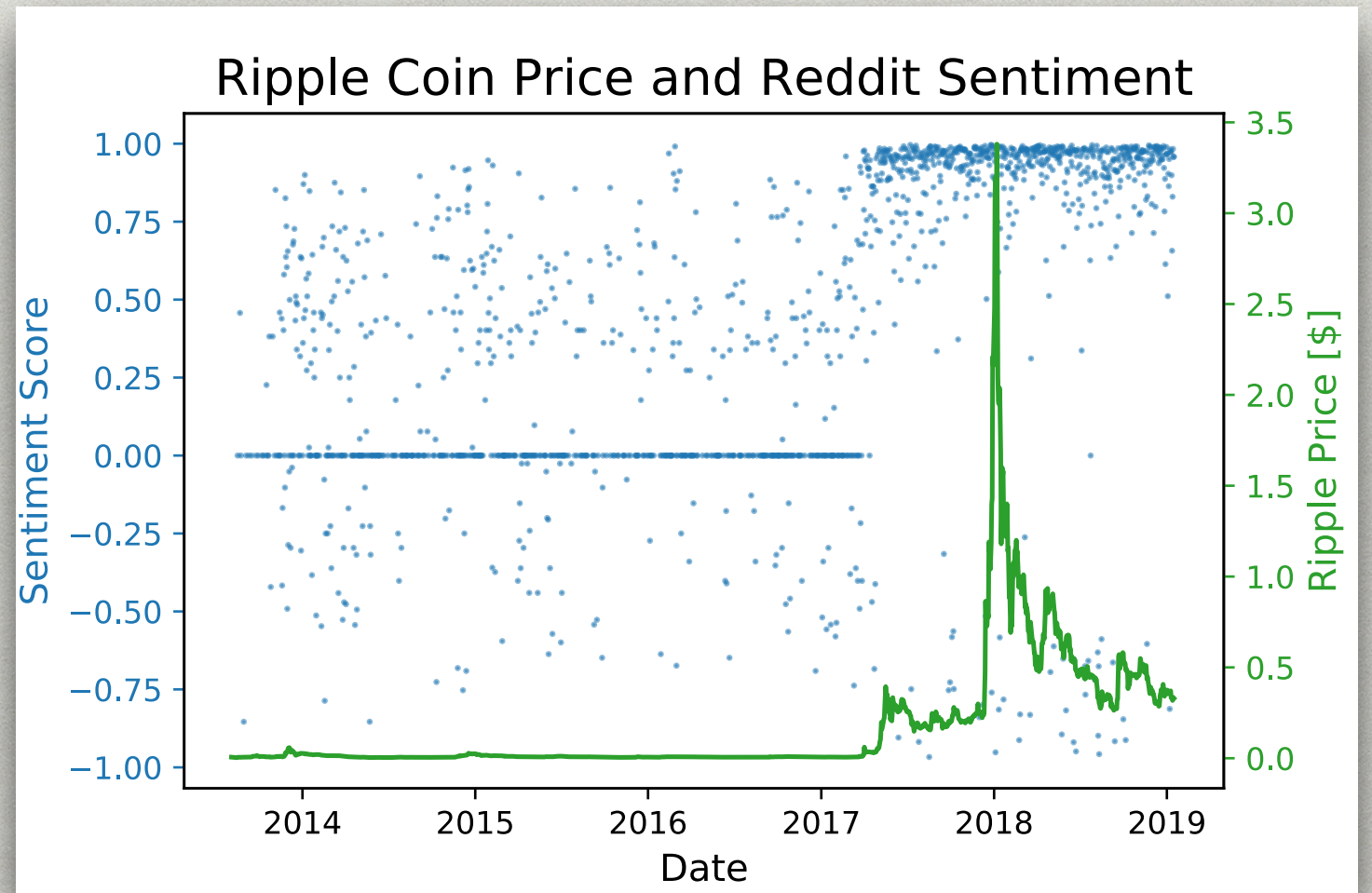


# Solution

**Data** consolidation

**Time** series

**Sentiment** analysis





# Results

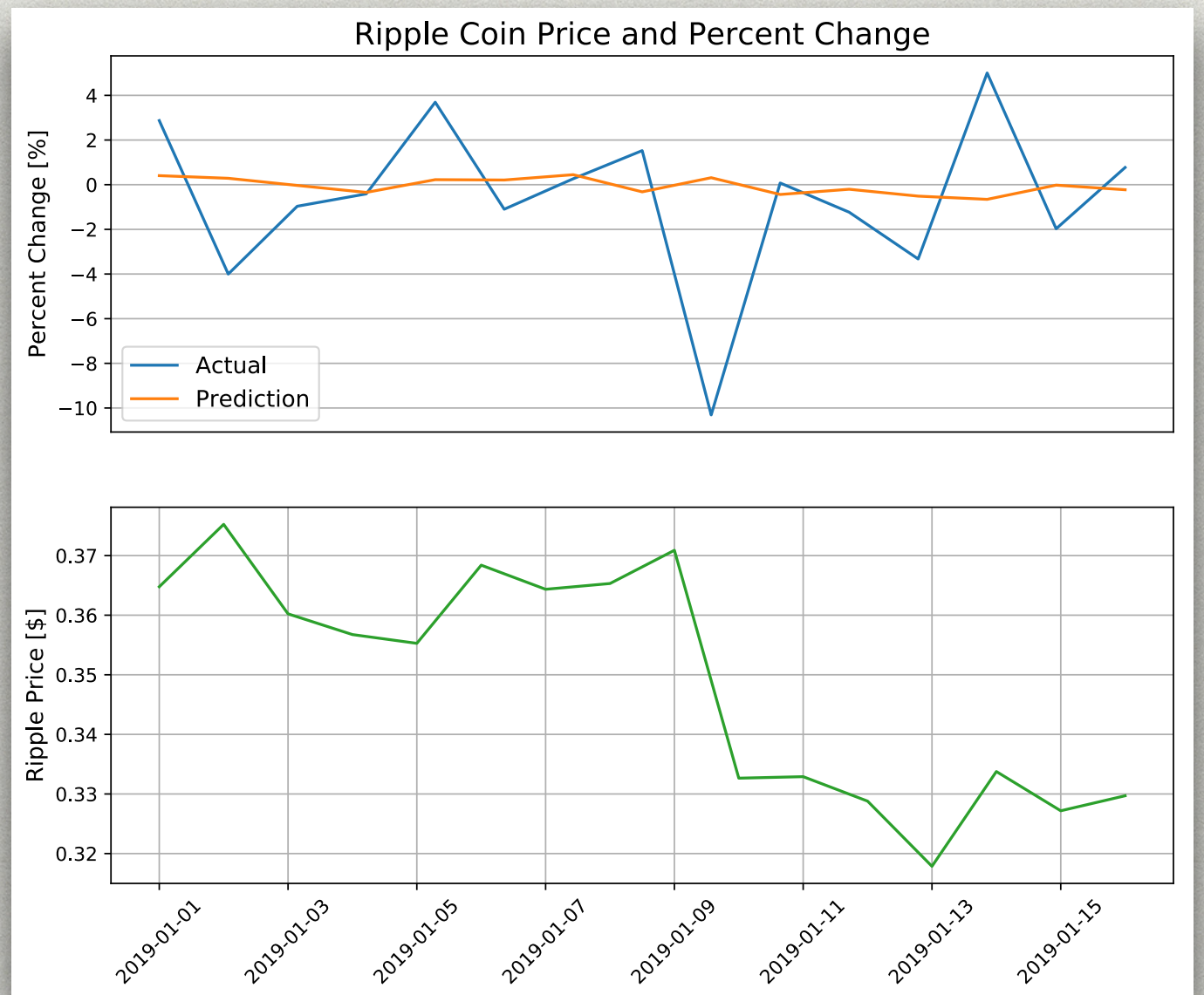
Model	Parameters	Validation RMSE	Test RMSE
<b>AR</b>	(2,0,0)	9.13%	3.66%
<b>ARMA</b>	(1,0,1)	7.89%	3.63%
<b>ARIMA</b>	(1,1,1)	8.12%	3.60%
<b>SARIMA</b>	(1,0,1)(1,0,0,12)(n)	7.32%	3.66%
<b>SARIMAX</b>	(1,0,1)(1,0,1,12)(n) + exog	5.87%	3.66%
<b>FB Prophet</b>	N/A	N/A	3.93%



# Scenario

**HODL: -7%**

**SARIMAX: -1.7%**





# Conclusion

**Price** prediction is difficult



# Future Work

**Exogenous data**

**Markov chains state space**



**Thank you**