

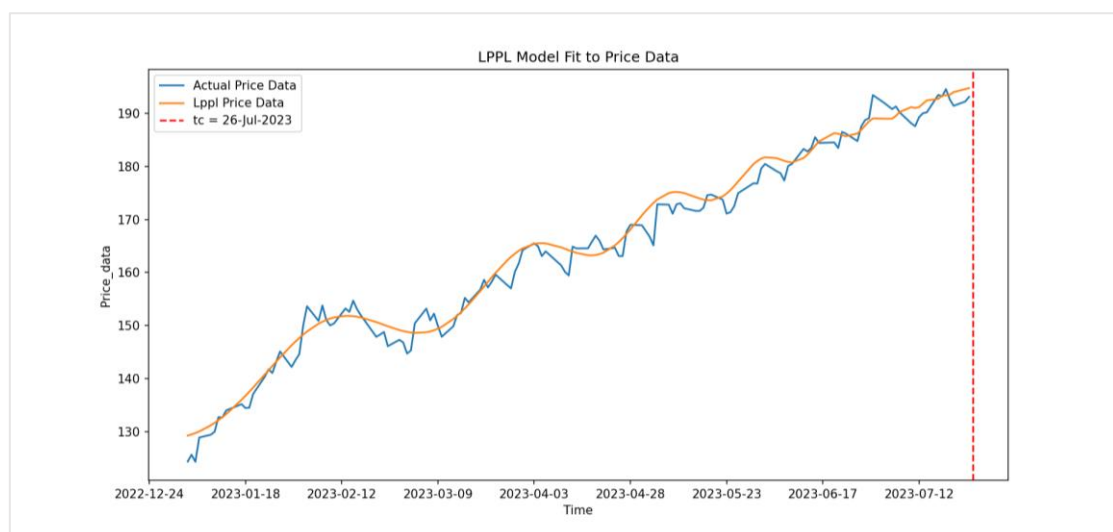
1. Parameters for the genetic algorithm

- ✧  $N = 10000$
- ✧  $G = 50$
- ✧  $\text{survive\_rate} = 0.99$
- ✧  $\text{mutation\_rate} = 0.001$

2. Find the optimal LPPL parameters, suppose  $t_c$  in given range

- ✧  $T_c = 207$
- ✧  $\text{Beta} = 1.14$
- ✧  $\text{Omega} = 17$
- ✧  $\text{Phi} = 3.96$
- ✧  $A = 5.27255802$
- ✧  $B = [-0.00084938]$
- ✧  $C = [0.12842314]$

3. Plot the synthetic signals and real time-series data with different colors in a figure



LPPL 模型預估計的價格走勢，我畫出許多條線，並在其中選擇一個最貼合現實情況的模型，而這個模型當中可以精確地知道泡沫破裂的時間。

A 崩盤時的最高價格，B 整體線條走勢，C 整體線條在小週期中震盪的幅度，他導致了線條不是直線上升，而是有波動。

4. Calculate the mean squared error between your model and real data

- ✧  $\text{MES} = 6.258190437874553$