

UNIVERSITY OF ST.GALLEN
SCHOOL OF MANAGEMENT, ECONOMICS, LAW, SOCIAL SCIENCES AND
INTERNATIONAL AFFAIRS

The effect of Twitter activity on Bitcoin price fluctuation

SOFTWARE ENGINEERING FOR ECONOMISTS
(7,610,1.00)

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Abstract

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Contents

1	Research Question	1
2	Brief Background and Data Collection	2
3	Econometric Modelling and Results	3
4	Conclusion	4

1 Research Question

(Insert text)

2 Brief Background and Data Collection

Bitcoin

Twitter

Data Collection

3 Econometric Modelling and Results

Stationarity

Lag Specification

VAR Regression Model

Granger Causality

Impulse Response Analysis

4 Conclusion

(Insert text)