比特幣全部(Evaluate on held out training=0.3)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 資料集 | Train | | | Test | | |
| MAE | MAPE | RMSE | MAE | MAPE | RMSE |
| 線性迴歸 | 137.7124 | 3.1697 | 289.4985 | 956.6456 | 2.7150 | 1394.8989 |
| SVM | 135.1549 | 2.9098 | 295.1449 | 912.4505 | 2.5398 | 1365.1765 |
| 隨機森林 | 92.4403 | 8.3855 | 136.9155 | 16280.2714 | 38.9581 | 20772.2527 |
| Holt-Winters | 476.5141 | 8.9031 | 907.6942 | 3388.9858 | 9.4578 | 4754.4289 |

比特幣全部(Evaluate on held out training=0.2)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 資料集 | Train | | | Test | | |
| MAE | MAPE | RMSE | MAE | MAPE | RMSE |
| 線性迴歸 | 299.1729 | 4.0870 | 715.7188 | 1207.4761 | 4.5460 | 1435.4923 |
| SVM | 299.4418 | 4.6887 | 720.6602 | 871.2547 | 3.0761 | 1141.5552 |
| 隨機森林 | 282.9675 | 23.6511 | 406.3982 | 5141.4172 | 21.4907 | 5603.3220 |
| Holt-Winters | 1075.0056 | 9.2743 | 2470.8960 | 2484.4030 | 8.2711 | 3558.3361 |

比特幣全部(Evaluate on held out training=0.1)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 資料集 | Train | | | Test | | |
| MAE | MAPE | RMSE | MAE | MAPE | RMSE |
| 線性迴歸 | 361.7959 | 3.2991 | 802.0467 | 374.0793 | 1.6044 | 563.6780 |
| SVM | 364.9187 | 4.5019 | 805.2678 | 378.3588 | 1.6230 | 565.6379 |
| 隨機森林 | 307.6436 | 21.7349 | 435.5870 | 1563.4940 | 7.6089 | 1976.8621 |
| Holt-Winters | 1328.2435 | 9.3036 | 2781.3692 | 1642.7106 | 7.0073 | 2173.1682 |

比特幣去除前兩年(Evaluate on held out training=0.3)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 資料集 | Train | | | Test | | |
| MAE | MAPE | RMSE | MAE | MAPE | RMSE |
| 線性迴歸 | 349.8536 | 2.9099 | 757.9405 | 861.0209 | 2.7108 | 1204.8450 |
| SVM | 347.2656 | 2.9412 | 765.6565 | 1147.0644 | 3.9128 | 1413.7620 |
| 隨機森林 | 266.5376 | 5.6880 | 389.8285 | 5142.8048 | 21.3170 | 5944.5961 |
| Holt-Winters | 1339.7939 | 10.1864 | 2757.0381 | 2695.5066 | 8.2940 | 3771.9016 |

比特幣去除前兩年 (Evaluate on held out training=0.2)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 資料集 | Train | | | Test | | |
| MAE | MAPE | RMSE | MAE | MAPE | RMSE |
| 線性迴歸 | 459.9930 | 3.0304 | 917.6840 | 749.8365 | 3.1332 | 934.1522 |
| SVM | 456.8791 | 2.9972 | 922.3858 | 638.1438 | 2.6121 | 841.7617 |
| 隨機森林 | 325.9556 | 5.4547 | 472.3749 | 6326.9336 | 28.6201 | 6718.4269 |
| Holt-Winters | 1664.2842 | 9.9307 | 3141.2639 | 2099.2234 | 8.3520 | 2939.6406 |

比特幣去除前兩年 (Evaluate on held out training=0.1)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 資料集 | Train | | | Test | | |
| MAE | MAPE | RMSE | MAE | MAPE | RMSE |
| 線性迴歸 | 478.3779 | 3.2076 | 915.1068 | 466.9845 | 1.8234 | 640.7243 |
| SVM | 473.9315 | 3.1039 | 918.9813 | 417.1298 | 1.6506 | 598.7634 |
| 隨機森林 | 325.7061 | 4.9680 | 461.8139 | 1154.5675 | 4.4488 | 1462.9379 |
| Holt-Winters | 1752.3951 | 9.9032 | 3179.2223 | 1754.1013 | 7.0164 | 2300.3094 |

比特幣去除前四年(Evaluate on held out training=0.3)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 資料集 | Train | | | Test | | |
| MAE | MAPE | RMSE | MAE | MAPE | RMSE |
| 線性迴歸 | 596.5676 | 2.7502 | 1088.8634 | 844.3521 | 3.4747 | 1058.4416 |
| SVM | 587.8500 | 2.5884 | 1097.8551 | 822.4535 | 3.3003 | 1022.7547 |
| 隨機森林 | 363.8530 | 2.5477 | 530.4038 | 7349.1592 | 33.0505 | 7962.2961 |
| Holt-Winters | 2190.5232 | 9.3878 | 3809.7067 | 2215.6589 | 8.4502 | 3108.3053 |

比特幣去除前四年 (Evaluate on held out training=0.2)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 資料集 | Train | | | Test | | |
| MAE | MAPE | RMSE | MAE | MAPE | RMSE |
| 線性迴歸 | 625.5768 | 2.7106 | 1101.3973 | 769.6357 | 3.0986 | 996.3484 |
| SVM | 617.3041 | 2.5735 | 1107.4037 | 506.2214 | 2.1349 | 694.7119 |
| 隨機森林 | 377.1698 | 2.4230 | 535.6765 | 1705.6093 | 8.5664 | 2197.4185 |
| Holt-Winters | 2343.4300 | 9.6263 | 3896.6292 | 1632.4026 | 7.0524 | 2150.6341 |

比特幣去除前四年 (Evaluate on held out training=0.2)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 資料集 | Train | | | Test | | |
| MAE | MAPE | RMSE | MAE | MAPE | RMSE |
| 線性迴歸 | 592.6256 | 2.5698 | 1055.5321 | 690.6409 | 2.4918 | 852.5735 |
| SVM | 587.4012 | 2.4967 | 1060.3533 | 495.7383 | 1.8177 | 669.7878 |
| 隨機森林 | 363.7260 | 2.3083 | 521.5083 | 1354.5580 | 4.9103 | 1617.7870 |
| Holt-Winters | 2226.7828 | 9.3268 | 3714.2035 | 1947.0890 | 7.1119 | 2505.0841 |