BTC每日收盤價

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| 模型 | RMSE | | MAE | |
| 訓練 | 測試 | 訓練 | 測試 |
| ARIMA(2,1,3) | 296.9465 | 17485.0334 | 138.3471 | 13317.6193 |
| Prophet | 292.1114 | 1371.2043 | 149.9636 | 927.9031 |
| LR | 296.1074 | 1400.1033 | 139.4832 | 945.1470 |
| SVM | 301.8633 | 1371.8816 | 138.4200 | 920.9529 |
| RF | 142.3810 | 17408.2210 | 96.1415 | 13055.4582 |
| HW | 939.7810 | 4729.9319 | 490.8605 | 3351.9874 |
| LSTM |  |  |  |  |

BTC 每小時收盤價

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| 模型 | RMSE | | MAE | |
| 訓練 | 測試 | 訓練 | 測試 |
| ARIMA(3,1,3) | 311.3773 | 1944.5236 | 73.7024 | 1612.7628 |
| Prophet | 121.0552 | 154.7801 | 70.4474 | 119.0188 |
| LR | 120.9068 | 120.3584 | 70.2653 | 80.3709 |
| SVM | 122.1906 | 108.278 | 69.2177 | 62.5971 |
| RF | 89.7235 | 794.9982 | 64.163 | 689.1957 |
| HW | 366.7208 | 329.8724 | 247.2663 | 226.6255 |
| LSTM |  |  |  |  |

ETH每日收盤價

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| 模型 | RMSE | | MAE | |
| 訓練 | 測試 | 訓練 | 測試 |
| ARIMA(3,1,3) | 73.3169 | 2369.5893 | 33.7779 | 2250.3122 |
| Prophet | 71.6929 | 289.2083 | 36.7655 | 266.0111 |
| LR | 71.8307 | 403.8760 | 34.0935 | 358.6227 |
| SVM | 72.5108 | 139.4384 | 33.3488 | 120.7806 |
| RF | 35.0973 | 521.7479 | 23.7767 | 485.6707 |
| HW | 247.5343 | 267.2126 | 123.7940 | 188.3750 |
| LSTM |  |  |  |  |

ETH 每小時收盤價

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| 模型 | RMSE | | MAE | |
| 訓練 | 測試 | 訓練 | 測試 |
| ARIMA(2,1,2) | 23.3149 | 107.1753 | 6.7666 | 78.6379 |
| Prophet | 10.6637 | 8.6530 | 6.5243 | 5.9108 |
| LR | 10.6384 | 7.6642 | 6.4901 | 4.7030 |
| SVM | 10.7463 | 7.7811 | 6.4197 | 4.8389 |
| RF | 6.2277 | 23.6876 | 4.532 | 19.6904 |
| HW | 32.2632 | 23.8832 | 22.7958 | 16.5258 |
| LSTM |  |  |  |  |