

# Ethereum Volatility Forecasting: Combining Long Short-Term Memory with Mixed Data Sampling

**Kyle Cui**

Steel Perlot

kcui@steelperlot.com

University of California, Berkeley

kylecui@berkeley.edu

Summer 2022

## 1 Abstract

## 2 Background Information

I do not assume the reader has any prior knowledge regarding the statistical models and machine learning models employed, and thus devote this section to providing a brief, noncomprehensive overview of these chosen topics. Feel free to skip this section if you have an understanding of the topics.

### 2.1 Long Short-Term Memory Neural Networks

## References

[1] text