

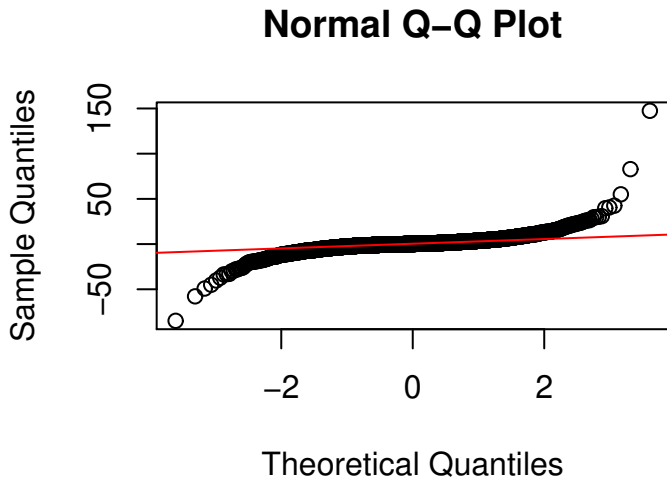
Call Thesis - 22/05/2019

Matteo Avigni

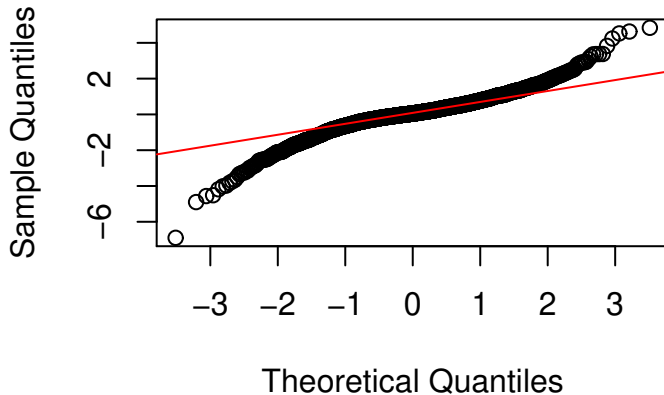
May 21, 2019

Agenda

- Stationarity

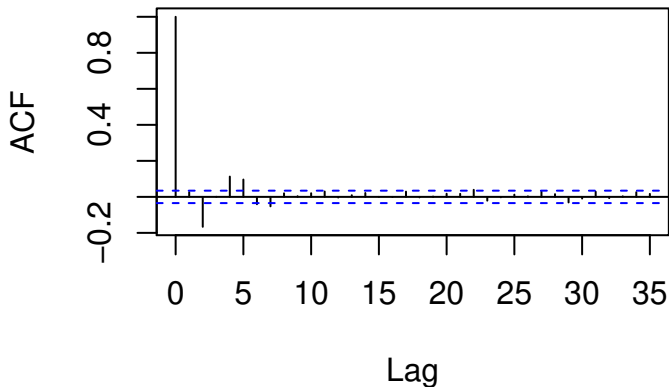


Normal Q-Q Plot



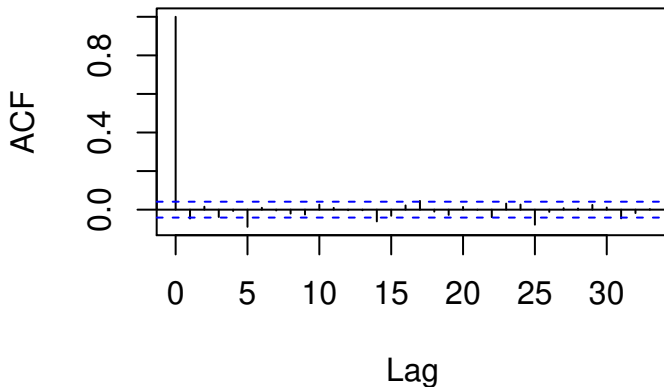
BTC returns autocorrelation

Series `btc$returns`



SPX returns autocorrelation

Series `spx$returns`



Ljung-Box			
	Xsquared	df	p-value
BTC	195.78	25	2.2e-16
SPX	71.285	25	2.476e-06

Augmented Dickey-Fuller (ADF) t-statistic test

	Dickey-Fuller	Lag order	p-value
BTC	-13.507	14	0.01
SPX	-14.538	13	0.01

