Call Thesis - 22/05/2019

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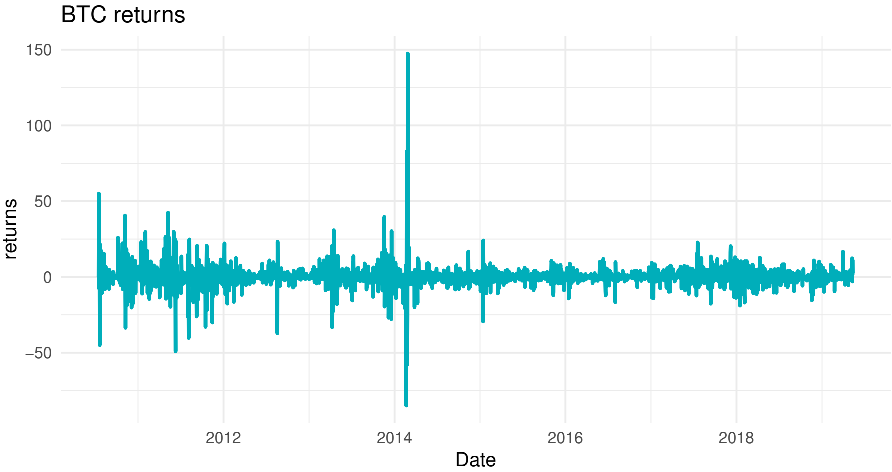
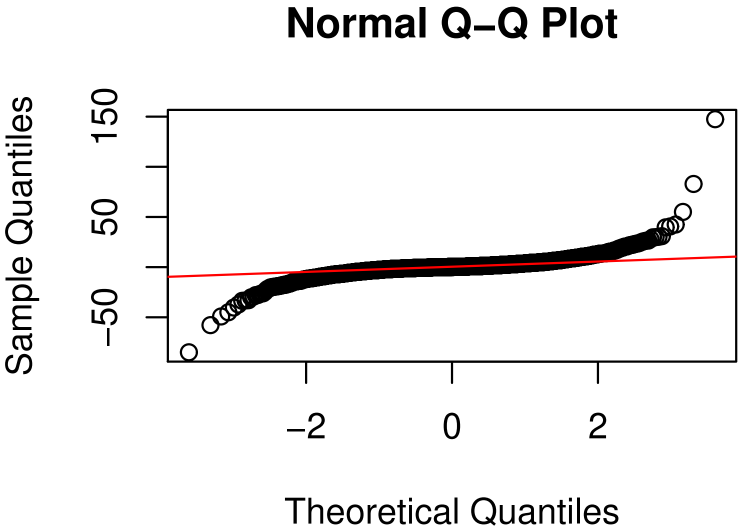
Agenda

- Dataset: sfruttare il lavoro di Marcello e integrarlo con quello di Samuele
- Distribuzione rendimenti

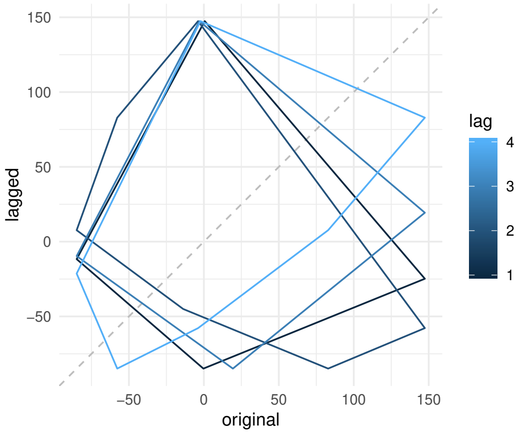
BTC returns



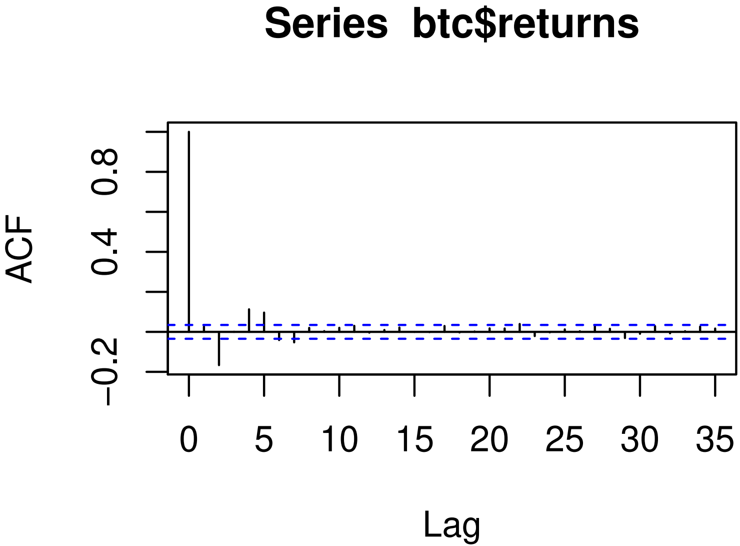
BTC returns qqplot



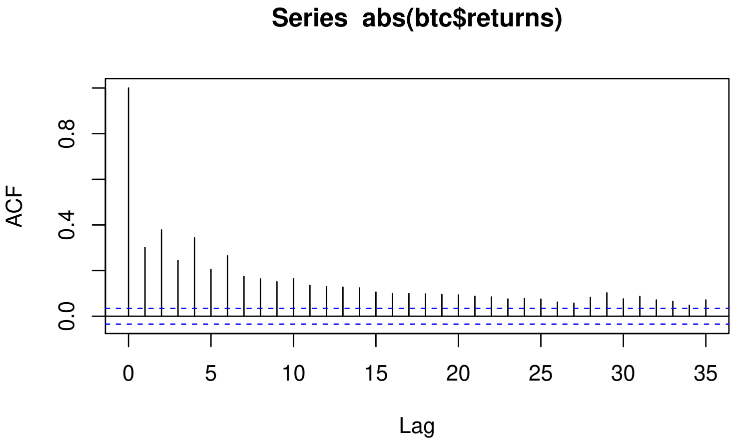
BTC returns lagplot



BTC returns autocorrelation



BTC returns absolute value autocorrelation



Conclusioni

- Test di ipotesi sulla stazionarietà
- ARIMA, GARCH
- Extreme value theory?