Call Thesis - 22/05/2019

Matteo Avigni

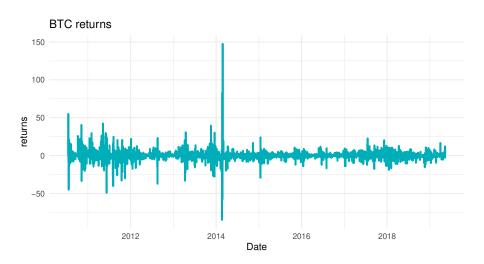
May 22, 2019

Agenda

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

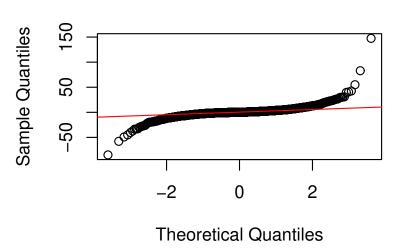


BTC returns

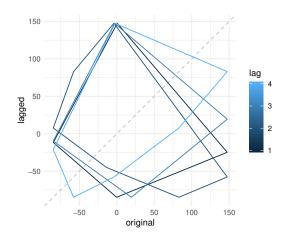


BTC returns qqplot

Normal Q-Q Plot

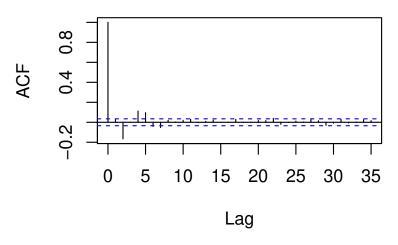


BTC returns lagplot



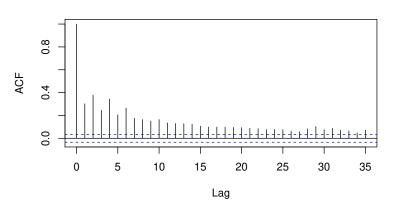
BTC returns autocorrelation

Series btc\$returns



BTC returns absolute value autocorrelation

Series abs(btc\$returns)



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Conclusioni

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

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