

# Call Thesis - 29/05/2019

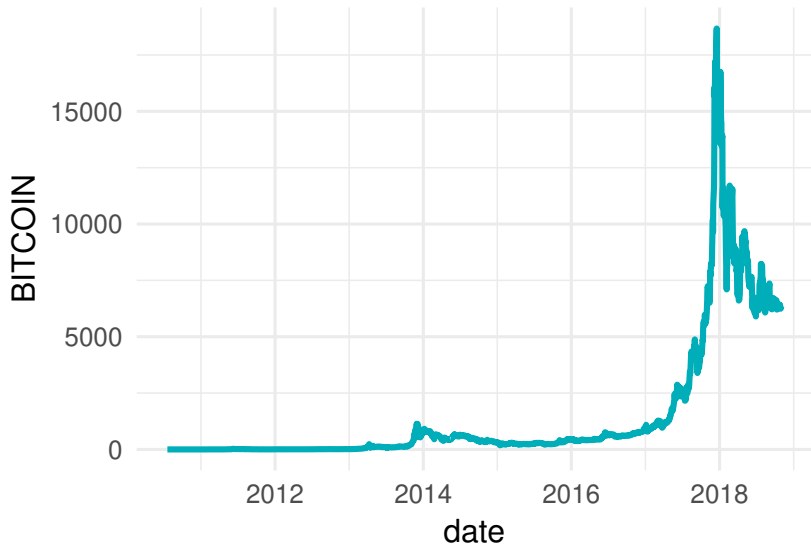
Matteo Avigni

May 28, 2019

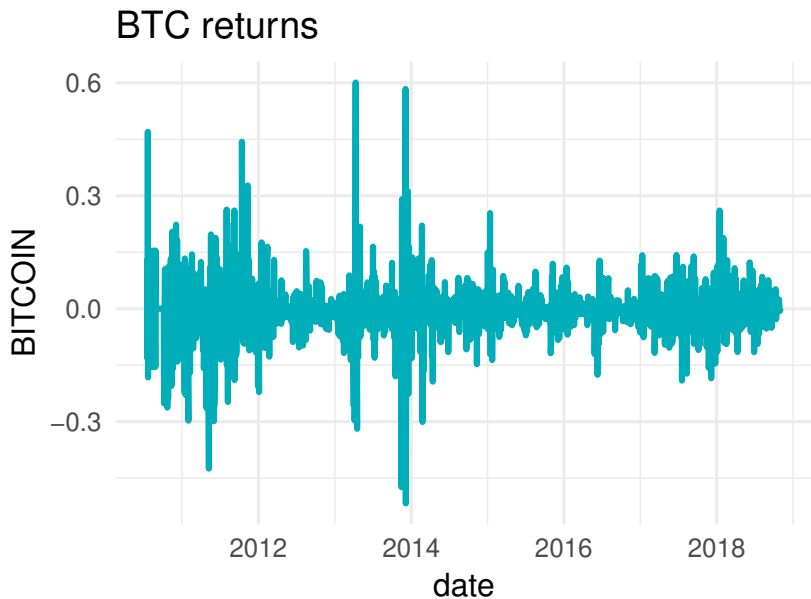
# Agenda

- Dataset: meglio partire dal 2016 con tutti i dati o dal 2010 per BTC e dal 2016 per gli altri crypto?
- Distribuzione rendimenti: somiglianza BTC con altri asset

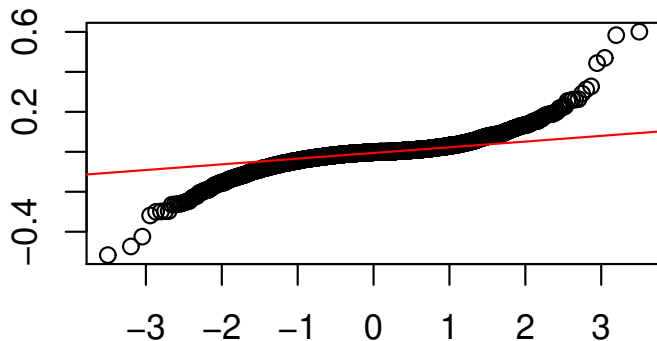
## BTC returns



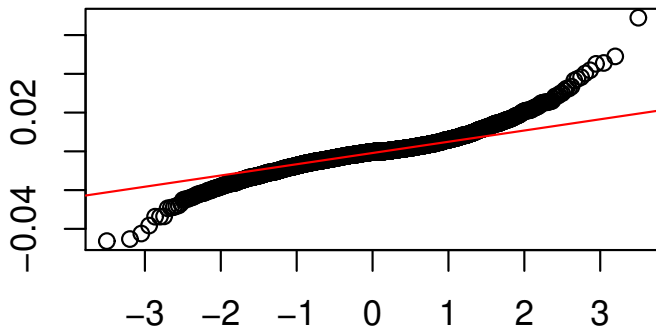
## BTC returns



# BTC returns qqplot



## SPX returns qqplot



# QQplots

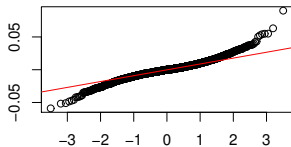


Figure: EUROSTOXX50qqplot

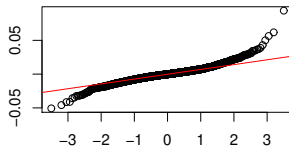


Figure: GOLDqqplot

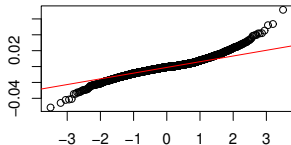


Figure: NASDAQqqplot

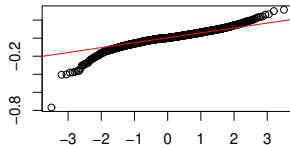
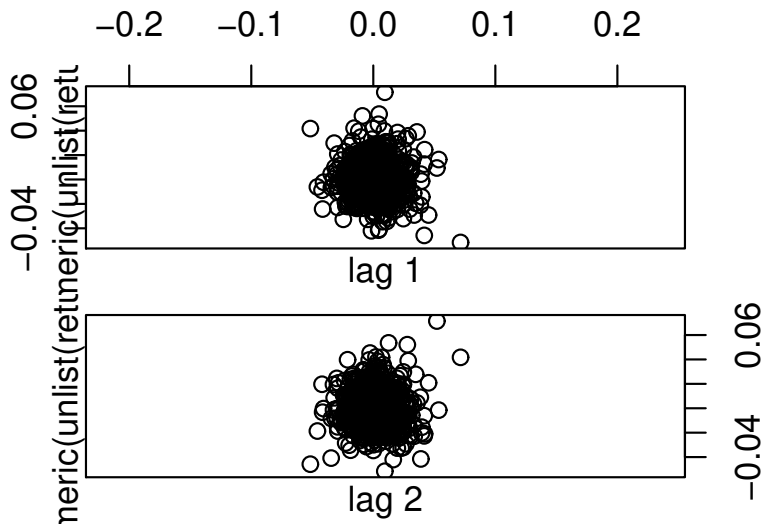


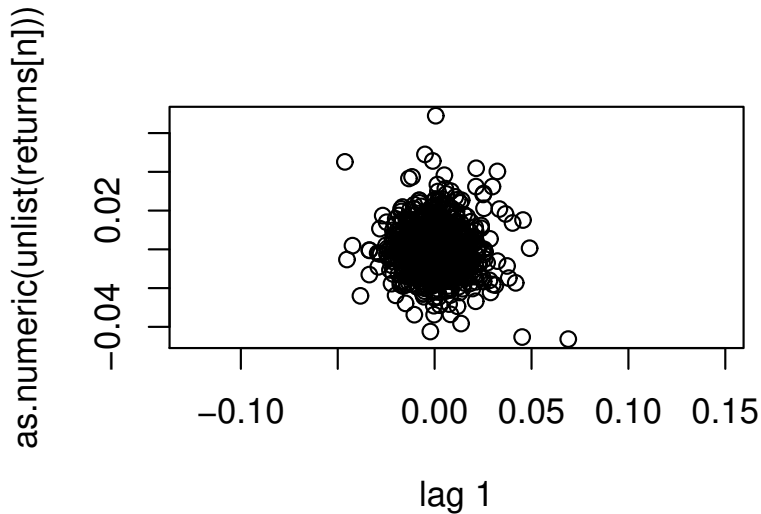
Figure: VIX

## BTC returns lagplot 1 e 2





## SPX returns lagplot



# lagplots

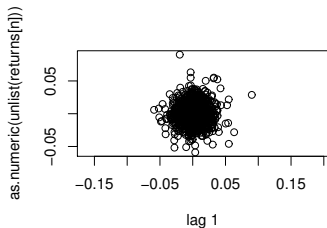


Figure: EUROSTOXX50qqplot

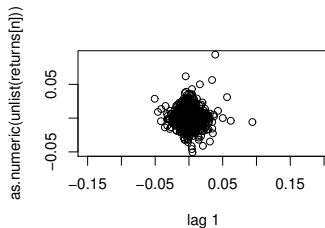


Figure: GOLDqqplot

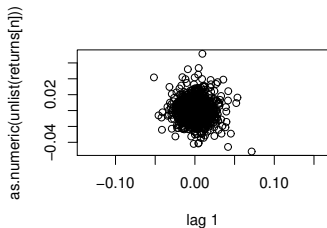


Figure: NASDAQqqplot

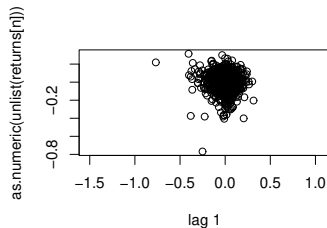
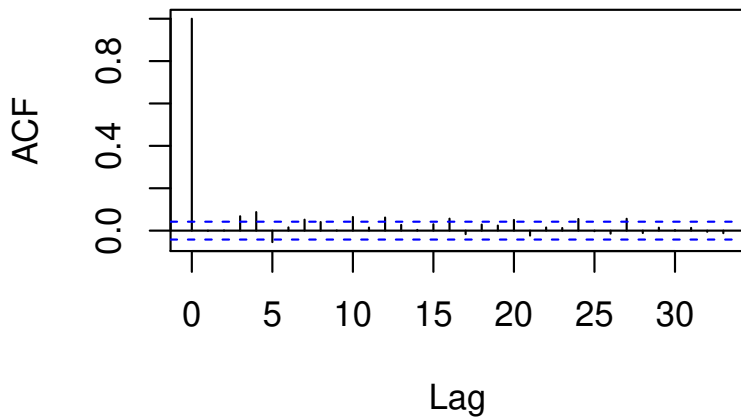
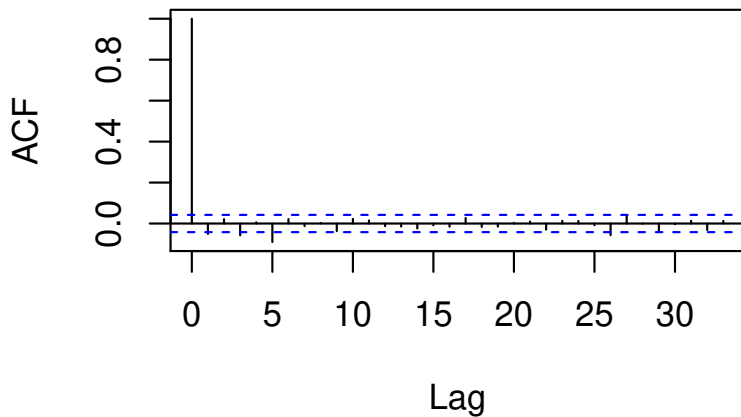
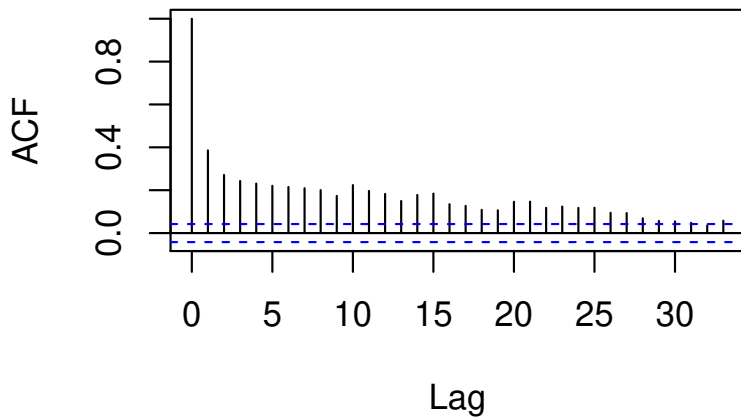


Figure: VIX

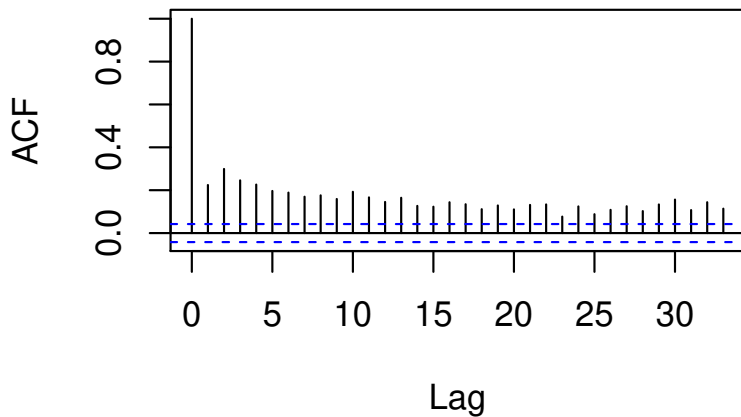
**BITCOIN**

# S&P500



**BITCOIN**

# S&P500



# Conclusioni

- Rendimenti bitcoin modellizzabili come gli altri rendimenti, solo con volatilità maggiore
- GARCH?