

Call Thesis - 22/05/2019

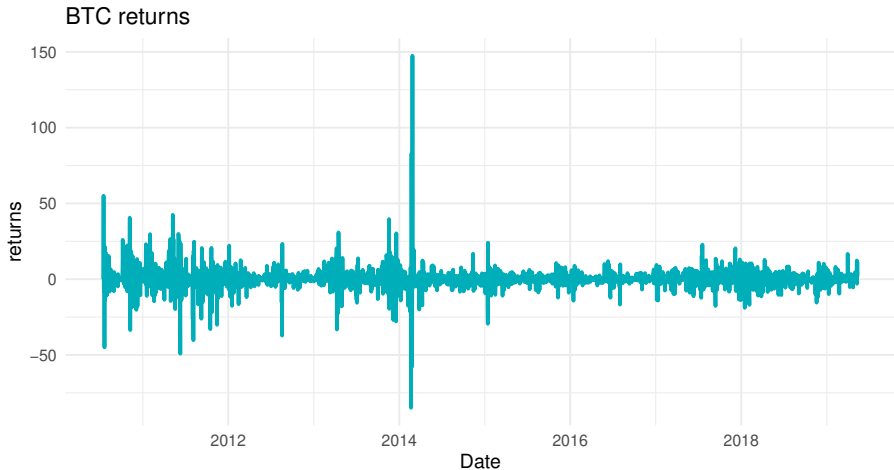
Matteo Avigni

May 22, 2019

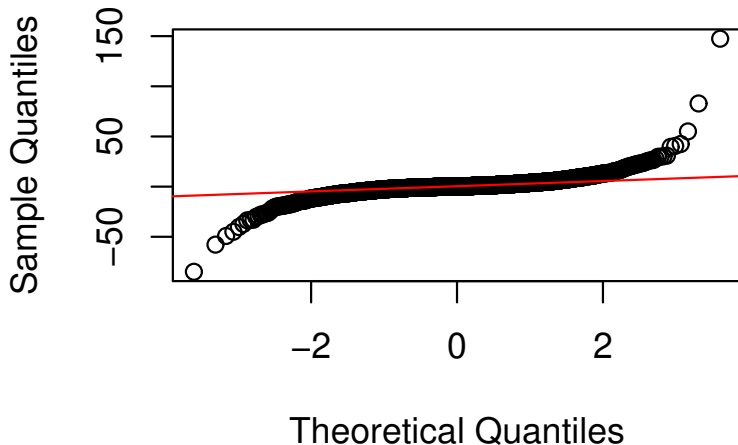
Agenda

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

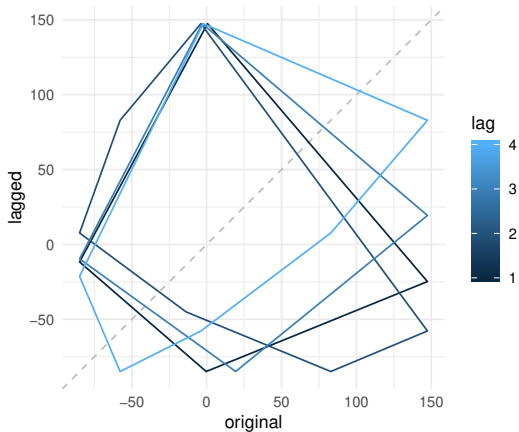
BTC returns



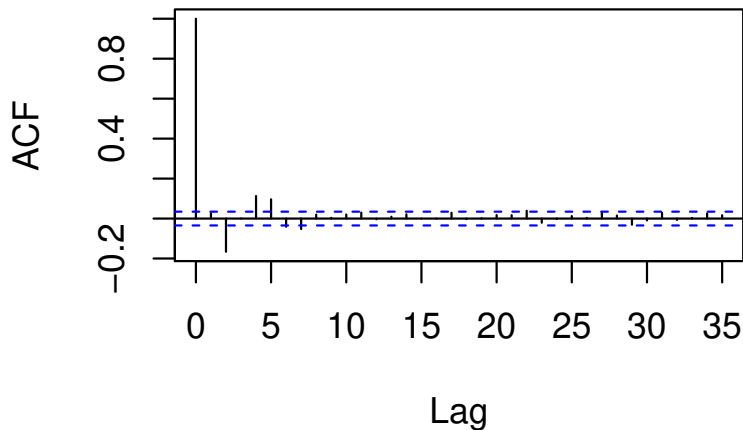
Normal Q-Q Plot



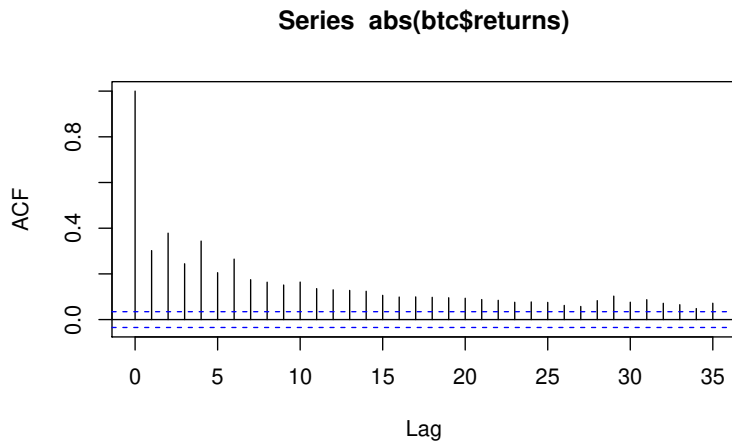
BTC returns lagplot



Series `btc$returns`



BTC returns absolute value autocorrelation



Conclusions

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