Call Thesis - 22/05/2019

Matteo Avigni

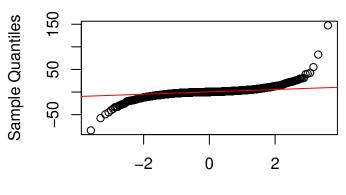
May 21, 2019

Agenda

Stationarity

BTC returns qqplot

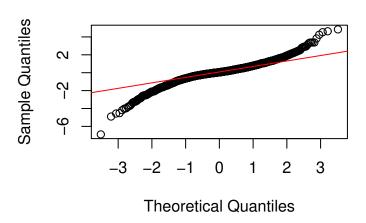
Normal Q-Q Plot



Theoretical Quantiles

SPX returns qqplot

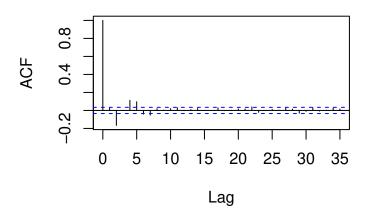
Normal Q-Q Plot



4□▶ 4□▶ 4□▶ 4□▶ □ 900

BTC returns autocorrelation

Series btc\$returns

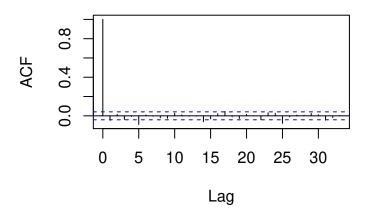


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SPX returns autocorrelation

Series spx\$returns



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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

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