

This is my entry for the Numerai/Ocean competition.

Hope you enjoy.

Let me know if there are any questions!

Factor Analysis of Cryptocurrency Returns Using Momentum Indicators

docs.google.com

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](https://docs.google.com/document/d/1r_JKz4gts3TzndR8KOxnAuXXLTRD-BxSekPD5I_F3a0/pub)

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