This is my entry for the Numerai/Ocean competition.

All pdf: [Crypto Factor model - Prediction the return of Bitcoin and Crypto with High Trading Volume.pdf - Google Drive](#)

Notebook: [desights-ai-crypto-factor-model.ipynb - Google Drive](#)

Unlike the Numerai crypto tournament, I conducted a factor analysis of the relative monthly return values.

I also analyzed various factors such as gold and stocks. As a result, the momentum factor seemed to be the most effective. It was also interesting to see something like a small-cap effect.