GROUP4

I don’t quite understand this domain but the research question is ?

“Data was retrieved from the official API of the Binance platform, one of the most uprising brokers in the cryptocurrency industry. Cryptocurrency platforms are opened 24 hours a day and 7 days a week. Open High Low Close Volume (OHLCV) data is extracted from the broker REST API as far as possible back in time. For each of the 431 trading pairs on Binance, a Python script was used to query bid/ask quote data with both 1 minute and daily intervals, starting from 2nd February 2019 and until the earliest quote available for each pair. From our findings, the API only provides 1 minute quotes for the last 1 year, but provides daily quotes since the inception of the trading pair on the exchange. Hence, dataset is ranging from the 2nd of February 2018 to the 2nd of February 2019 for minute bar data. In addition, high frequency data, namely order book and trades were collected. “

Results:

VAE and LSTM resulted in good prediction accuracy.

The rough path signatures managed to capture some of the structure in the data and gave decent predictions when using logistic regression.

Prediction using dilated CNN gave an accuracy similar to random guessing.

The GAN features could not explain the data when used together with dilated CNN for prediction.

Data? I could not access.

Evaluation on quality of writing: 4.

Evaluation on presentation: 4.

Evaluation on creativity: 3.

Confidence on your assessment: 1.