BITCOIN PRICE FORECASTING USING SAS – ARIMA

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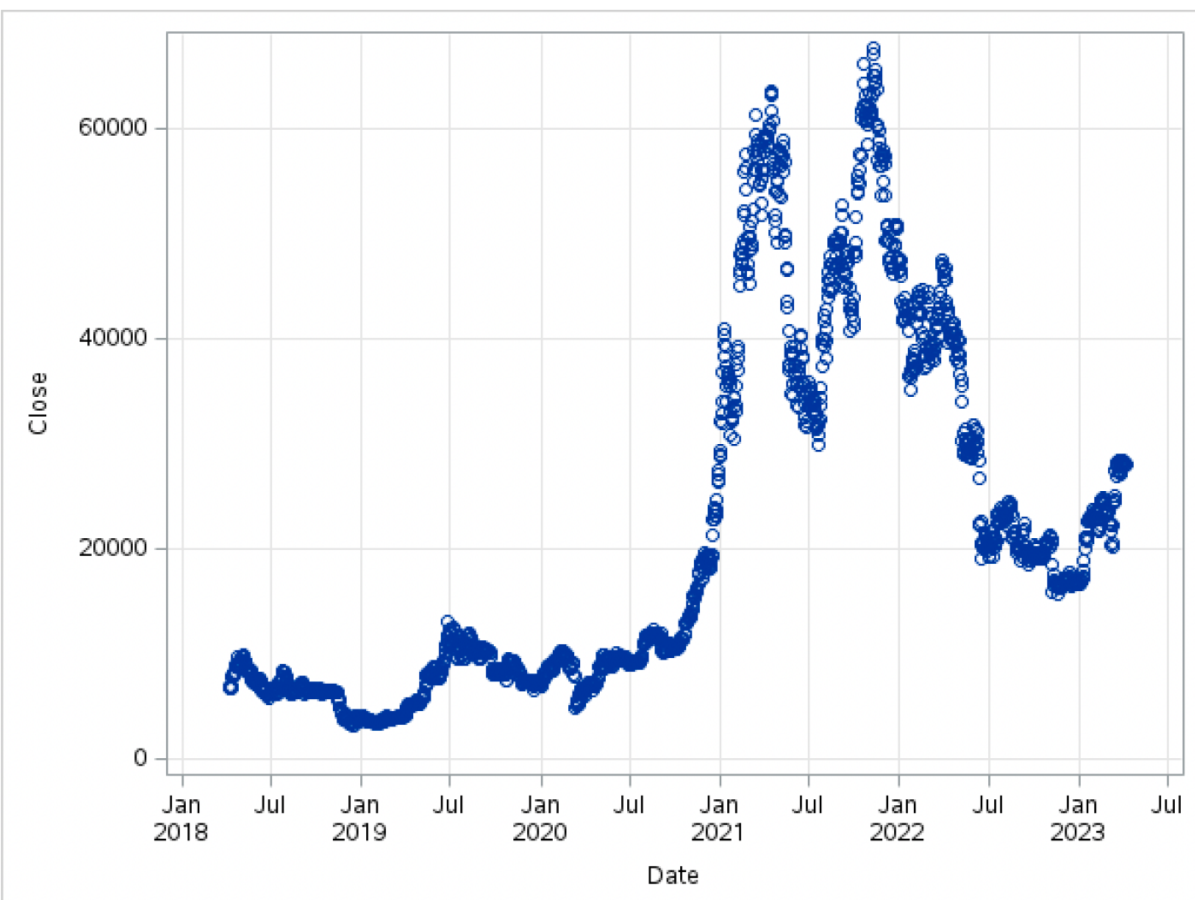
The purpose of this project was to use SAS and the ARIMA (AutoRegressive Integrated Moving Average) model to forecast the price of bitcoin over a specific period. The bitcoin market has gained significant attention in recent years, and it's essential to predict the future price of bitcoin to help investors make better decisions.

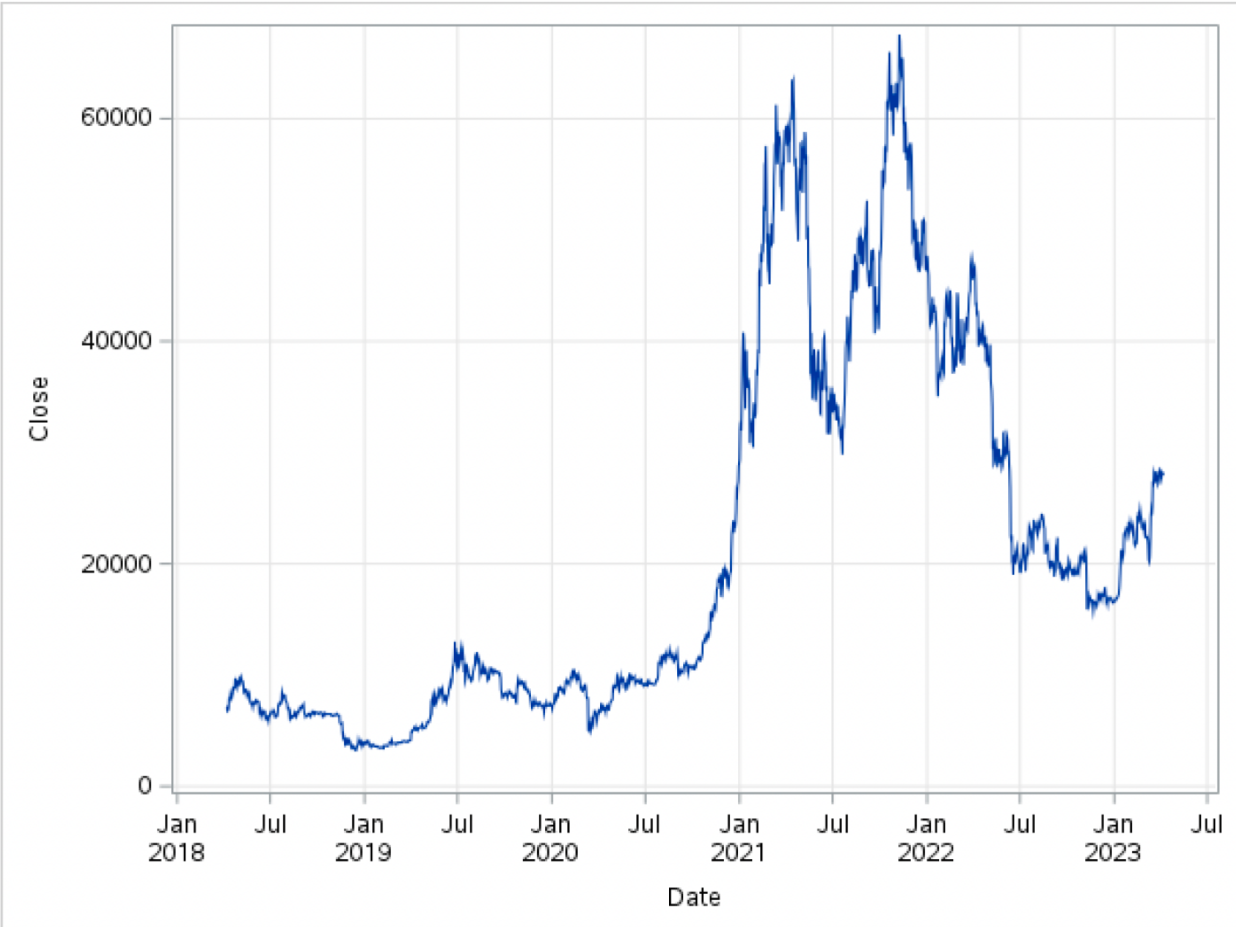
I collected the historical price data for bitcoin from the Yahoo Finance website and used SAS to pre-process the data, including checking for missing values, outlier detection, and data normalization. Then applied the ARIMA model to the pre-processed data and used the forecasted values to predict the future price of bitcoin.

My analysis of the data indicates that the ARIMA model can be an effective tool for predicting the price of bitcoin. The forecasted values for the future price of bitcoin are included in the output file, which is attached to this report.

Data Analysis Screenshots:



Data Visualization 2:



GitHub Code:

https://github.com/narasimha-gaonkar/sas-bitcoin-price-forecasting