1. Explore marketplace

- market structure

- leverage matteo supplied python code to show daily price of a basket of cryptocurrencies

- how do they follow each other?

2. technical analysis

People know momentum is important in all markets especially crypto

Kernel of paper might be algorithm to label buy and sell conditions

Leverage label to show importance of factors such as momentum, structural, and sentiment

3. sentiment analysis role

add sentiment analysis to factors to predict

raw notes:

Space to improve the algorithm, explore:

* What factors contribute
* Top rank the factors

Define the value for cryptocurrency and its analysis

* objectives:
  + Showing that momentum is relevant
    - Show that momentum is a relevant indicator
    - People are looking for momentum
  + Include analysis of the environment
    - Analysis of the correlation of the cryptocurrencies
  + Dependencies between currencies, markets
  + Then focus on trading strategy
  + Introductory part on the correlation dependencies
    - Bitcoin is in the center and then all of the other currencies show that bitcoin is the base indicator
    - The volume is driven by bitcoin
* For the analysis of the market structure, daily data is enough
* Conclusions is not just showing that it is making money but to show that the information presented is relevant

people looking for momentum

finding value

space to improve algorithm

could be center of paper

showing momentum is relevant

important include analysis of environment (dependencies between currencies)

kernel of work - strategy

another view of structure of market (daily)

https://coinmetrics.io/data-downloads/

conclusion is not just showing it makes money but what is relevant

top rank factors

explore algorithm to find best labeled data

add factors to determine what contributes

add sentiment analysis to see how it predicts

>analysis of market structure

>technical analysis with machine learning, etc.

>say something on sentiment analysis