1. **CLASSIFICATION**
2. **Logistic Regression:**

1 minute Prediction

names(temp\_1min\_cal)

[1] "Timestamp" "BTCOpen" "BTCClose" "BTCVolume" "BTCCount"

[6] "BTCReturn" "BTCRVol" "BTCAmihud" "BTCVolLag1" "BTCVolLag2"

[11] "BTCVolLag3" "BTCRtnLag1" "BTCRtnLag2" "BTCRtnLag3" "BTCRVolLag1"

[16] "BTCRVolLag2" "BTCRVolLag3" "BTCAmhLag1" "BTCAmhLag2" "BTCAmhLag3"

[21] "EUROpen" "EURClose" "EURVolume" "EURCount" "EURReturn"

[26] "EURRtnLag1" "EURRtnLag2" "EURRtnLag3" "SPCOpen" "SPCClose"

[31] "SPCVolume" "SPCCount" "SPCReturn" "SPCRtnLag1" "SPCRtnLag2"

[36] "SPCRtnLag3" "NASCOpen" "NASCClose" "NASCVolume" "NASCCount"

[41] "NASCReturn" "NASCRtnLag1" "NASCRtnLag2" "NASCRtnLag3" "SPCVOpen"

[46] "SPCVClose" "SPCVVolume" "SPCVCount" "SPVCReturn" "SPCVRtnLag1"

[51] "SPCVRtnLag2" "SPCVRtnLag3" "NASCVOpen" "NASCVClose" "NASCVVolume"

[56] "NASCVCount" "NASCVReturn" "NASCVRtnLag1" "NASCVRtnLag2" "NASCVRtnLag3"

dim(temp\_1min\_cal)

[1] 86636 60

5 minute Prediction

1 hour prediction