Homework, Lecture 9

Problem A. Fit the generalized hyperbolic distribution to log returns of bitcoin price for the last three years. Fit the corresponding histogram and discuss your results.

Problem B. Implement a simple neutral evolutionary model and confirm (or disprove) results presented in the lecture.

Problem C. Prove that RPCA will fail if 30% of the validators are faulty.

Problem D. Explain financial meaning of the Ethereum smart contract discussed in the lecture