



Departmental Seminar

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Statistical Analysis of the Exchange Rate of Bitcoin and Other Cryptocurrencies

Date: Tuesday, October 3, 2017

Venue: C103 (Chemistry Building)

Time: 4:00 p.m.

ABSTRACT

Bitcoin and other cryptocurrencies are becoming a popular currency. We provide a statistical analysis of the log-returns of the exchange rate of Bitcoin and cryptocurrencies versus the United States Dollar. Fifteen of the most popular parametric distributions in finance are fitted to the log-returns. Predictions are given for future values of the exchange rate.