SEMINÁRIOS

SÉRIES TEMPORAIS, ONDALETAS E DADOS DE ALTA DIMENSÃO

LOCAL: **Unicamp, Sala 221**

DATA: **22 de novembro de 2018**

HORÁRIO: **14h00**

ECONOMETRIC MODELING OF THE CRYPTOCURRENCY MARKET
Márcio Laurini, FEARP-USP

In this seminar we present econometric methods for the modeling of cryptocurrencies. The criptocurrency market presents more complex modeling challenges over traditional assets such as stocks and bonds. This market is characterized by high volatility, systematic presence of jumps in the mean and variance and an apparent detachment of economic and financial fundamentals in its dynamics. To incorporate these aspects, we used parametric and non-parametric estimation methods for conditional volatility, jumps and nonlinear dependence.

This seminar presents the main findings of three articles:

"Is Bitcoin a bubble?"

"Nonlinear Dependence in Cryptocurrency Markets"

"Volatility and Return Jumps in Bitcoin".