Crypto PCA

Beta Test

Principal Components of Crypto Currencies

Currencies used

- Bitcoin
- Bitcoin Cash

• Dash

• EOS

• Ethereum

- Ethereum Classic
- Litecoin
- Monero
- XRP
- Zcash

Principal Component Analysis:										
Eigenvalues:										
	F1	F2	F3	F4	F5	F6	F7	F8	F9	F10
Eigenvalue	190752189.933	505439.546	20585.206	773.302	270.941	89.419	86.308	50.108	0.156	0.018
Variability (%)	99.724	0.264	0.011	0.000	0.000	0.000	0.000	0.000	0.000	0.000
Cumulative %	99.724	99.989	99.999	100.000	100.000	100.000	100.000	100.000	100.000	100.000

Crypto

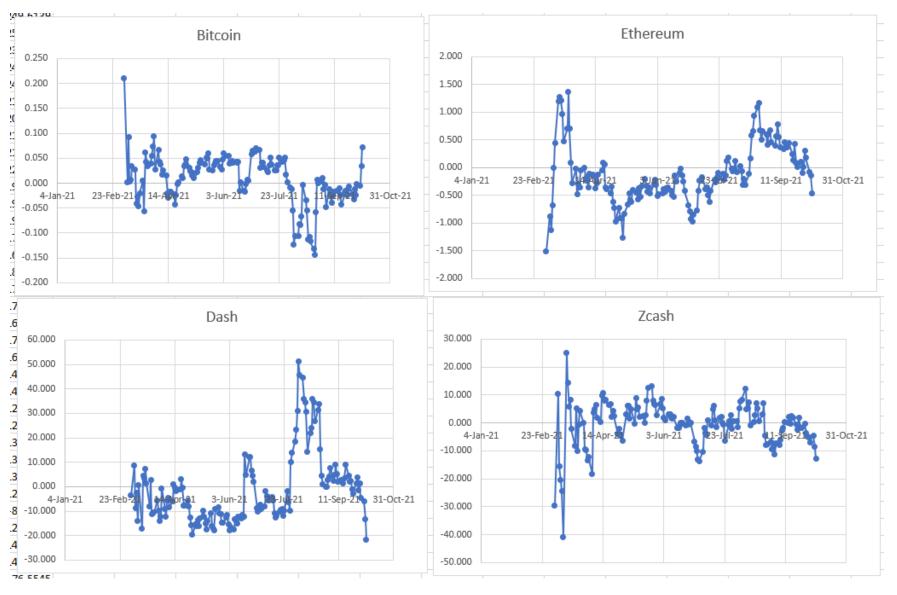
Summary statistics:

Variable	Observations	Obs. with missing data	Obs. without missing data	Minimum	Maximum	Mean	Std. deviation
Bitcoin	357	0	357	11319.410	63410.290	38785.302	13809.710
Bitcoin Cash	357	0	357	238.720	1467.050	545.729	229.605
Dash	357	0	357	63.727	423.999	174.543	79.153
EOS	357	0	357	2.347	12.477	4.369	1.744
Ethereum	357	0	357	366.808	4139.997	1951.746	1017.403
Ethereum Classic	357	0	357	4.869	150.405	32.929	27.739
Litecoin	357	0	357	46.883	373.705	161.070	64.655
Monero	357	0	357	111.130	478.445	224.012	79.751
XRP	357	0	357	0.209	1.826	0.723	0.387
Zcash	357	0	357	53.005	356.438	127.207	57.369

Crypto

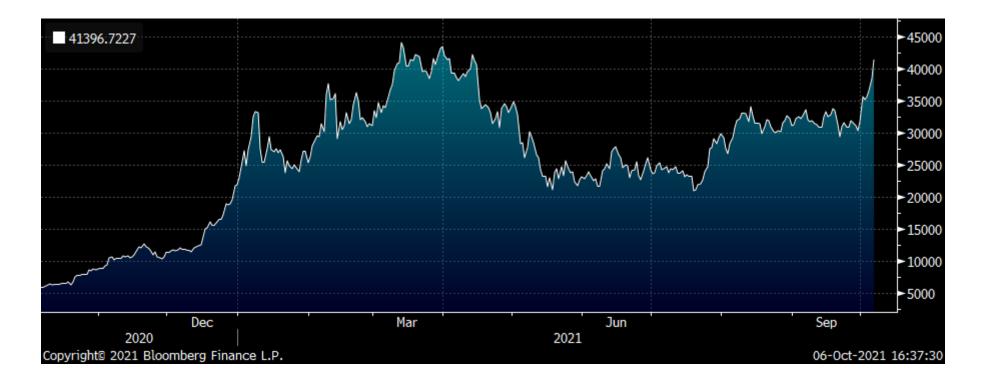
	Bitcoin	Bitcoin Cash	Dash	EOS	Ethereum	Ethereum Classic	Litecoin	Monero	XRP	Zcash
Score	1.3	1.4	-1.4	-0.1	-0.7	-1.0	-0.8	0.2	0.7	-1.5
std	0.049	6.589	14.359	0.367	0.521	8.864	8.134	16.715	0.113	8.063
mean	0.01	0.44	-1.31	0.04	-0.11	2.74	-0.68	0.04	-0.02	-0.39

Crypto- residuals



BitCoin into Dash

• ((XBT BGN Curncy - 71.55 * XDH BGN Curncy))



AR ASTOR RIDGE

- UK: 14-16 Dowgate Hill, London ec4r 2su
- US: 60 Rumson rd, rumson, nj 07760
- Office: +44 (0) 203 -143 4178
- Mobile: +44 (0) 7540-117705
- Email: james.rice@astorridge.com
- Website: <u>www.astorridge.com</u>

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