

Fin-tech HO2020

RESEARCH SEMINARS

19th June 2020 @11.00-12:00
ONLINE

Momentum and contrarian effects on the cryptocurrency market - an interactive shiny application

The main purpose of the application is to allow the user investigation of the momentum and contrarian effects on cryptocurrency markets. The investigated investment strategies involve 100 cryptocurrencies (amongst over 1200 present as of Nov 2017 and over 5500 as of May 2020) with the largest market cap and average 14-day daily volume exceeding a given threshold value. Investment portfolios are constructed with different assumptions regarding the portfolio reallocation period, width of the ranking window, the number of cryptocurrencies in the portfolio and transaction costs. The performance of strategies is benchmarked against: (1) equally weighted and (2) market-cap weighted investments in all of the ranked assets, as well as against the buy and hold strategies based on (3) S&P500 index, and (4) Bitcoin price.

Zürcher Hochschule
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Speaker



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Assistant Professor at University of Warsaw, Head of Master in Quantitative Finance program at the University of Warsaw. His research interests concentrate on volatility modeling, algorithmic trading, derivatives pricing and financial time-series analysis. Paweł is also a professional data analyst, statistician and independent statistical consultant. 15+ years of experience in market data analysis focused on financial econometrics and machine learning solutions for high-frequency data. Experience in numerous commercial and academic research projects. He also spent several years in market research industry, being responsible for developing quantitative tools for segmentation and conducting multivariate data analysis.

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