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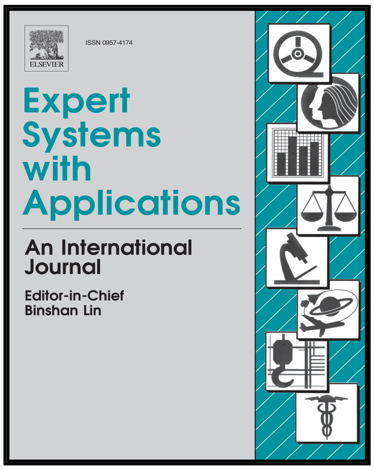

The best of two worlds: Forecasting High Frequency Volatility for cryptocurrencies and traditional currencies with Support Vector Regression

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PII: S0957-4174(17)30816-3
DOI: 10.1016/j.eswa.2017.12.004
Reference: ESWA 11705

To appear in: *Expert Systems With Applications*

Received date: 11 September 2017
Revised date: 1 December 2017
Accepted date: 2 December 2017

Please cite this article as: Yaohao Peng, Pedro Henrique Melo Albuquerque, Jader Martins Camboim de Sá, Ana Julia Akaishi Padula, Mariana Rosa Montenegro, The best of two worlds: Forecasting High Frequency Volatility for cryptocurrencies and traditional currencies with Support Vector Regression, *Expert Systems With Applications* (2017), doi: 10.1016/j.eswa.2017.12.004

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Highlights

- Proposal of novel Machine Learning Method to estimate volatility.
- Study of new market known as cryptocurrency market.
- Comparison between other volatility models.
- Evaluation of the models predictive power using statistical tests.
- Machine Learning model yielded better results for low and high frequencies.

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