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What drives bitcoin?

Saturday, 3 July 2021 13:40 (20 minutes)

We are studying the transfer entropy, under different estimations and variants, between a set of Twitter accounts belonging to politicians and millionaires to measure the effect that their comments have on the behavior of bitcoin. Additionally, we have included among the possible drivers of bitcoin to Google Trends and a heterogeneous portfolio of metals and composite indices. The statistically significant assets will be used as features/explanatory variables in a forecasting model for bitcoin.

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