

RISK ASSESSMENT FOR CRYPTOCURRENCY PRICE PREDICTION



Risk Management
Improved



Predict Volatile Behavior
Lessen the impact of adverse change



Take
Informed Decisions
Identified Environmental factors that contribute to high price variations

The Client

New York based hedge fund company

Industry

Financial Services

Overview

As cryptocurrency market is known for its high volatility, traditional financial methods generally used in the stock price prediction provide mere insights. Hence, the company was not able to measure the risk associated with the cryptocurrency price prediction.

Business Challenge

A leading hedge fund firm needed to predict the prices of leading cryptocurrencies from the current and historical price movements.

Our Approach:

Quadratyx designed advanced ML models to predict:

- Mean Cryptocurrency price for the next interval
- The risk associated
- Cryptocurrency prices for the next successive intervals

Monte Carlo simulation models with Geometric Brownian Motion and Euler Maruyama Approximation were built and deployed in the Docker Container to support scalability and easy integration with the procured Analytics Platform.

Outcomes

- ✓ Predicted price for immediate future
- ✓ Lessen the impact of adverse change
- ✓ Identified Environmental factors that contribute to high price variations