國立中山大學應用數學系
學術演講

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講　題：CRIX or evaluating blockchain based currencies

時　間：2016/9/22（星期四）14:10 ~ 15:00

地　點：理學院四樓理 SC 4009-1 室

茶　會：16:00 於理 SC 4010 室 (系辦公室)

摘　要

The S&P500 or DAX30 are important benchmarks for the financial industry. These and other indices describe different compositions of certain segments of the financial markets. It is surprising, though, to see that emerging e-coins have not been mapped into an index yet because with cryptos like Bitcoin, a new kind of asset of great public interest has arisen. Usually, the index provider decides on a fixed number of index constituents which will represent the market segment. It is a huge challenge to set this fixed number and develop the rules to find the constituents, especially since markets change and this has to be taken into account. A method relying on the AIC is proposed to quickly react to market changes and therefore enable us to create an index, referred to as CRIX, for the cryptocurrency market. The codes used to obtain the results in this paper are available via www.quantlet.de.

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