

1. Record Nr.	UNINA9910411924203321
Titolo	Advanced Studies of Financial Technologies and Cryptocurrency Markets / / edited by Lukáš Pichl, Cheoljun Eom, Enrico Scalas, Taisei Kaizoji
Pubbl/distr/stampa	Singapore : , : Springer Singapore : , : Imprint : Springer, , 2020
ISBN	981-15-4498-0
Edizione	[1st ed. 2020.]
Descrizione fisica	1 online resource (256 pages) : illustrations
Disciplina	339
Soggetti	Schools of economics Macroeconomics International finance Statistics Economics Heterodox Economics Macroeconomics/Monetary Economics//Financial Economics International Finance Statistics for Business, Management, Economics, Finance, Insurance Economic Theory/Quantitative Economics/Mathematical Methods
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Trader behavior in FX market -- The effects of information reliability on financial market -- Property price distributions of Taiwan and the UK -- Phase transition in estimation of parameters of low default portfolio -- A Cryptocurrency Fraud Spill in Japan -- Idiosyncratic volatility of the cryptocurrency -- May Crypto-Currency Impact Real Economy? -- Analysis of Bitcoin Flow and Market Dynamics -- Some Stylized Facts of the Cryptocurrency Market -- Trading Volume and Return Volatility of Bitcoin Market: Evidence for the Sequential Information.-Arrival Hypothesis -- Ether Cryptocurrency: Arbitrage and Cointegration for Ether-derived Exchange Rates among CAD, CNY, GBP, EUR, JPY & USD -- Influence of information on the crypto currency market.
Sommario/riassunto	This book shows that research contributions from different fields—

finance, economics, computer sciences, and physics—can provide useful insights into key issues in financial and cryptocurrency markets. Presenting the latest empirical and theoretical advances, it helps readers gain a better understanding of financial markets and cryptocurrencies. Bitcoin was the first cryptocurrency to use a peer-to-peer network to prevent double-spending and to control its issue without the need for a central authority, and it has attracted wide public attention since its introduction. In recent years, the academic community has also started gaining interest in cryptocurrencies, and research in the field has grown rapidly. This book presents a collection of the latest work on cryptocurrency markets and the properties of those markets. This book will appeal to graduate students and researchers from disciplines such as finance, economics, financial engineering, computer science, physics and applied mathematics working in the field of financial markets, including cryptocurrency markets.
