# Chapter 1 Investigation of the Time Pattern of Bit Green Crypto:

# An Arma Modeling Approach to Unrave Volatility

### Pawan Kumar

https://orcid.org/0000-0003-4892-6374 Chandigarh University, India

### Mukul Bhatnagar

Chandigarh University, India

### Sanjay Taneja

https://orcid.org/0000-0002-3632-4053 Graphic Era University (Deemed), India

#### ABSTRACT

The temporal conduct of the cryptocurrency BIT GREEN Crypto is examined using an ARMA model. This study analyses BIT GREEN Crypto's volatility using the ARMA model. ARMA model examination of past pricing data determines BIT GREEN Crypto timing trends and variations. This study uses rigorous methods and historical data to reveal BIT GREEN Crypto's temporal patterns and changes to better cryptocurrency analysis. In the study, ARMA modelling correctly predicted BIT GREEN Crypto's volatility. The study helps investors and market participants understand cryptocurrency volatility. The results also show that the ARMA model's restrictions and the aspects of bitcoin volatility must be addressed. This study clarifies BIT GREEN Crypto's volatility and temporal dynamics. This ARMA-modelled study gives investors and market participants cryptocurrency insights and management advice.

DOI: 10.4018/979-8-3693-1746-4.ch001

#### INTRODUCTION

Crypto currencies are a game-changer in the financial world because they provide a decentralized and trustworthy system for exchanging money. Understanding the dynamics and properties of crypto currencies is crucial as their popularity and usage continue to rise. Bit Green is one crypto currency that has received a lot of media coverage. Bit Green has attracted a committed community and is making waves as a potentially lucrative crypto currency because of its emphasis on environmental responsibility. Bit Green, like many other crypto currencies, is very volatile, which may be difficult for investors and traders to deal with. Market players can only make educated judgments or properly manage risks once they have a firm grasp on the timing and volatility of Bit Green bitcoin. When evaluating and forecasting financial time series data, tried-and-true methods like statistical models have repeatedly demonstrated their worth. The ARMA model is one of the most popular tools for understanding the intricate workings of financial markets and spotting trends in asset price fluctuations. In this study, we use an ARMA model to examine the temporal behavior of Bit Green crypto. We use powerful statistical methods to analyze past price data for Bit Green to understand and predict its future price behavior. The end objective is to let market players make educated guesses about the future of Bit Green crypto by providing insights into its likely behavior. Research conducted under the heading "Investigate the Time Pattern of Bit Green Crypto: An ARMA Modelling Approach to Unravelling Volatility" dives into an investigation of Bit Green Crypto's time pattern with an eye towards revealing its volatility. Institutional and individual investors alike have taken notice of the cryptocurrency market's meteoric rise as a potentially disruptive force in the financial services industry. Bit Green Crypto stands out among various digital currencies because of its innovative design and green investing possibilities. It is becoming more important for investors, politicians, and academics to comprehend the trends and volatility of cryptocurrencies as they develop over time. In the context of virtual currencies, volatility is the degree to which prices fluctuate over time. It plays a crucial role in the cryptocurrency market by affecting investment choices, risk management, and the general health of the market. Time series and volatility analysis of Bit Green Crypto may provide important insights into its behaviour, which in turn can guide investment decisions and improve our knowledge of the dynamics of cryptocurrencies as a whole. There are two main goals for this research. As a first step, this study will use an ARMA (AutoRegressive Moving Average) model to examine and forecast Bit Green Crypto's future price behaviour. Time series analysis has long relied on ARMA models for predicting and gaining insight into financial data trends. Second, by analysing its past price movements, this research hopes to understand what drives Bit Green Crypto's volatility. Various statistical and modelling approaches will be used to

# 24 more pages are available in the full version of this document, which may be purchased using the "Add to Cart" button on the publisher's webpage: <a href="https://www.igi-publisher/">www.igi-publisher</a>

global.com/chapter/investigation-of-the-time-pattern-of-bitgreen-crypto/336093

### Related Content

## Enhanced Directed Differential Evolution Algorithm for Solving Constrained Engineering Optimization Problems

Ali Wagdy Mohamed, Ali Khater Mohamed, Ehab Z. Elfekyand Mohamed Saleh (2019). *International Journal of Applied Metaheuristic Computing (pp. 1-28).*<a href="https://www.irma-international.org/article/enhanced-directed-differential-evolution-algorithm-for-solving-constrained-engineering-optimization-problems/216111">https://www.irma-international.org/article/enhanced-directed-differential-evolution-algorithm-for-solving-constrained-engineering-optimization-problems/216111</a>

### Pseudorandom Number Generators Based on Asynchronous Cellular Automata and Cellular Automata With Inhomogeneous Cells

(2018). Formation Methods, Models, and Hardware Implementation of Pseudorandom Number Generators: Emerging Research and Opportunities (pp. 127-138).

www.irma-international.org/chapter/pseudorandom-number-generators-based-on-asynchronous-cellular-automata-and-cellular-automata-with-inhomogeneous-cells/190216

### Application of Meta-Heuristic Optimization Algorithms in Electric Power Systems

N.I. Voropai, A. Z. Gamm, A. M. Glazunova, P. V. Etingov, I. N. Kolosok, E. S. Korkina, V. G. Kurbatsky, D. N. Sidorov, V. A. Spiryaev, N. V. Tomin, R. A. Zaikaand B. Bat-Undraal (2013). *Meta-Heuristics Optimization Algorithms in Engineering, Business, Economics, and Finance (pp. 564-615).* 

www.irma-international.org/chapter/application-meta-heuristic-optimization-algorithms/69898

### Reinforcement Learning for Improving Gene Identification Accuracy by Combination of Gene-Finding Programs

Peng-Yeng Yin, Shyong Jian Shyu, Shih-Ren Yangand Yu-Chung Chang (2012). *International Journal of Applied Metaheuristic Computing (pp. 34-47).*www.irma-international.org/article/reinforcement-learning-improving-gene-identification/64643

### Fuzzy System Dynamics of Manpower Systems

Michael Mutingiand Charles Mbohwa (2014). *Handbook of Research on Novel Soft Computing Intelligent Algorithms: Theory and Practical Applications (pp. 913-930).* www.irma-international.org/chapter/fuzzy-system-dynamics-of-manpower-systems/82716