

REFERENCES

- Abarbanell, J. and Bushee, B. (1996). *Abnormal Returns to a Fundamental Analysis Strategy*. SSRN Electronic Journal.
- Baştanlar, Y. and Özuysal, M. (2014). *Introduction to machine learning*. miRNomics: MicroRNA Biology and Computational Analysis, pp.105-128.
- Bouzgou, Hassen. (2012). *Advanced Methods for the Processing and Analysis of Multidimensional Signals: Application to Wind Speed*. [online] ResearchGate. Available at: https://www.researchgate.net/figure/Architecture-of-a-multilayer-perceptron-neural-network_fig5_316351306 [Accessed 23 April 2018]
- Britz, D. (2015). *Recurrent Neural Networks Tutorial, Part 1 – Introduction to RNNs*. [online] WildML. Available at: www.wildml.com/2015/09/recurrent-neural-networks-tutorial-part-1-introduction-to-rnns [Accessed 23 Oct. 2017].
- Chokun, J. (2017). *Who Accepts Bitcoins as Payment? List of Companies, Stores, Shops*. [online] 99bitcoins. Available at: <https://99bitcoins.com/who-accepts-bitcoins-payment-companies-stores-take-bitcoins/> [Accessed 23 Oct. 2017].
- Coinmarketcap.com. (2018). *Bitcoin (BTC) price, charts, market cap, and other metrics* | CoinMarketCap. [online] Available at: <https://coinmarketcap.com/currencies/bitcoin/> [Accessed 3 May 2018].
- Dai, Y. and Zhang, Y. (2013). *Machine Learning in Stock Price Trend Forecasting*. Stanford University.
- Dertat, A. (2017). *Applied Deep Learning - Part 1: Artificial Neural Networks*. [online] Towards Data Science. Available at: <https://towardsdatascience.com/applied-deep-learning-part-1-artificial-neural-networks-d7834f67a4f6> [Accessed 23 April 2018].
- Domingos, P. (2012). *A few useful things to know about machine learning*. Communications of the ACM, 55(10), pp.78-87.
- Dourado, E. and Brito, J. (2014). *Cryptocurrency*. The New Palgrave Dictionary of Economics.
- Farell, R. (2015). *An analysis of the cryptocurrency industry*. Wharton ResearchScholars Journal, pp. 130.

- Ghiassi, M., Saidane, H. and Zimbra, D.K. (2005). *A dynamic artificial neural network model for forecasting time series events*. International Journal of Forecasting, 21(2), pp.341-362.
- Greaves, A. and Au, B. (2015). *Using the Bitcoin Transaction Graph to Predict the Price of Bitcoin*. Stanford University.
- Hameed, S. and Farooq, S. (2016). *The Art of Crypto Currencies*. International Journal of Advanced Computer Science and Applications, 7(12).
- Harwick, C. (2015). *Crypto-Currency and the Problem of Intermediation*. SSRN Electronic Journal.
- Heaton, J. (2008). *Introduction to Neural Networks for Java*, Heaton Research. Inc. 19.
- Huang, G.B. (2003). *Learning capability and storage capacity of two-hidden-layer feedforward networks*. IEEE Transactions on Neural Networks, 14(2), pp.274-281.
- Jurafsky, D. and Martin, J. (2016). *An Introduction to Natural Language Processing, Computational Linguistic, and Speech Recognition. Naïve Bayer and Sentiment Classification*. Prentice Hall. Second Edition. pp.1-19 (Chapter 6).
- Kapur, R., (2017). *Rohan & Lenny #3: Recurrent Neural Networks & LSTMs*. [online] A Year of Artificial Intelligence. Available at: <https://ayearofai.com/rohan-lenny-3-recurrent-neural-networks-10300100899b> [Accessed 4 November 2017].
- Khaidem, L., Saha, S. and Dey, S.R. (2016). *Predicting the direction of stock market prices using random forest*. arXiv preprint arXiv:1605.00003.
- Koskela, T., Lehtokangas, M., Saarinen, J. and Kaski, K. (1996). *Time series prediction with multilayer perceptron, FIR and Elman neural networks*. In Proceedings of the World Congress on Neural Networks (pp. 491-496). INNS Press San Diego, USA.
- Le, Q.V., Jaitly, N. and Hinton, G.E. (2015). *A simple way to initialize recurrent networks of rectified linear units*. arXiv preprint arXiv:1504.00941.
- Madan, I., Saluja, S. and Zhao, A. (2015). *Automated Bitcoin Trading via Machine Learning Algorithms*. Stanford University.
- McNally, S. (2016). *Predicting the price of Bitcoin using Machine Learning* (Doctoral dissertation, Dublin, National College of Ireland).

- Milosevic, N. (2016). *Equity forecast: Predicting long term stock price movement using machine learning*. arXiv preprint arXiv:1603.00751.
- Nakamoto, S. (2008). *Bitcoin: A peer-to-peer electronic cash system*.
- Oxford Dictionaries | English. (2018). *cryptocurrency* | *Definition of cryptocurrency in English by Oxford Dictionaries*. [online] Available at: <https://en.oxforddictionaries.com/definition/cryptocurrency> [Accessed 2 May 2018].
- Panchal, G., Ganatra, A., Kosta, Y.P. and Panchal, D. (2011). *Behavior analysis of multilayer perceptrons with multiple hidden neurons and hidden layers*. International Journal of Computer Theory and Engineering, 3(2), p.332.
- Raschka, S. (2018). *About Feature Scaling and Normalization*. [online] Available at: http://sebastianraschka.com/Articles/2014_about_feature_scaling.html [Accessed 8 May 2018].
- Raymaekers, W. (2015). *Cryptocurrency Bitcoin: Disruption, challenges and opportunities*. Journal of Payments Strategy & Systems, 9(1), pp.30-46.
- Suresh, A.S. (2013). *A study on fundamental and technical analysis*. International Journal of Marketing, Financial Services & Management Research, 2(5), pp.44-59.
- Tresp, V. (2015). *Modelling Time Series with Neural Networks*. [pdf] Munich: University of Munich. Available at: <http://www.dbs.ifi.lmu.de/Lehre/MaschLernen/SS2017/Skript/05-TimeSeries2017.pdf> [Accessed 23 Oct. 2017].