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CONTROL STRATEGY TO TRADE CRYPTOCURRENCIES

Abstract:

The paper deals with the cryptocurrencies. First, a general introduction to crypto-currencies is given from the programmer's point of view. It describes some basic strategies for automated trading. Also explained is the algorithm Floyd-Warshall and its modifications for automation arbitrage. An illustrative example is given and a trading algorithm is listed.
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Keywords:

cryptocurrency; arbitrage strategies; algorithm Floyd-Warshall

JEL Classification: C60, C80, G01