









References

Read this article

66 Citations

Share

Metrics

ABSTRACT

Full Article

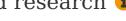
Reprints & Permissions

Figures & data

Cryptocurrency such as Bitcoin is a rapidly developing phenomenon in financial technology with considerable research interest but is understudied. In this research article, we use a Design Science Research paradigm to create a high-frequency trading strategy at the minute level for Bitcoin using six exchanges as our Information Technology artifact. We created financial indicators and utilized a machine learning (ML) algorithm to create our strategy. We provided two sets of evaluation. First, we evaluated this strategy against another popular ML algorithm and found our algorithm performed better on the average. Second, we analyzed the economic benefits using the strategy against out-of-sample trading in foreign exchange currency. We presented both descriptive and prescriptive contributions to Design Science Research via the development and testing of our artifacts.

KEYWORDS:

Related research 1



People also read

Recommended articles

Cited by 24

Information for

Authors

R&D professionals

Editors

Librarians

Societies

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Help and contact

Newsroom

All journals

Books

Keep up to date

Register to receive personalised research and resources by email















Copyright © 2025 Informa UK Limited Cookies Terms & conditions Privacy policy

Taylor and Francis Group

Accessibility