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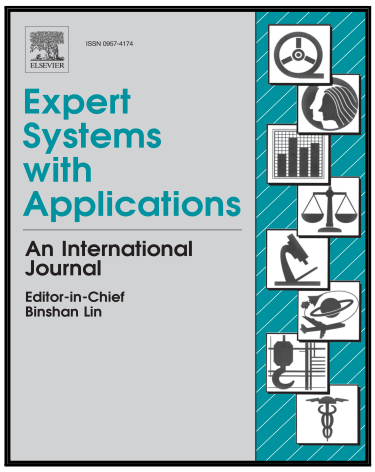


# The best of two worlds: Forecasting High Frequency Volatility for cryptocurrencies and traditional currencies with Support Vector Regression

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**Highlights**

- Proposal of novel Machine Learning Method to estimate volatility.
- Study of new market known as cryptocurrency market.
- Comparison between other volatility models.
- Evaluation of the models predictive power using statistical tests.
- Machine Learning model yielded better results for low and high frequencies.

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