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The Effect of Kernel Functions on Cryptocurrency Prediction Using Support Vector Machines

Hitam, Nor Azizah^a ⋈; Ismail, Amelia Ritahani^a ⋈; Samsudin, Ruhaidah^b ⋈;

Alkhammash, Eman H.^c ⋈

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- ^a Department of Computer Science, International Islamic Unicersity Malaysia (IIUM), Kuala Lumpur, Malaysia
- ^b Department of Information Systems, Faculty of Computing, Universiti Teknologi Malaysia, Johor, Skudai, Malaysia
- ^c Department of Computer Science, College of Computers and Information Technology, Taif University, P.O. Box 11099, Taif, 21944, Saudi Arabia

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Abstract

Forecasting in the financial sector has proven to be a highly important area of study in the science of Computational Intelligence (CI). Furthermore, the availability of social media platforms contributes to the advancement of SVM research and the selection of SVM parameters. Using SVM kernel functions, this study examines the four kernel functions available: Linear, Radial Basis Gaussian (RBF),

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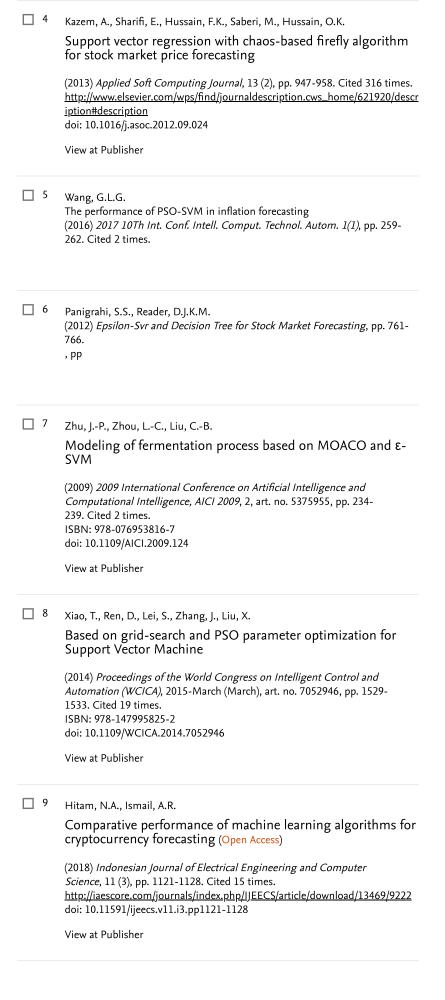
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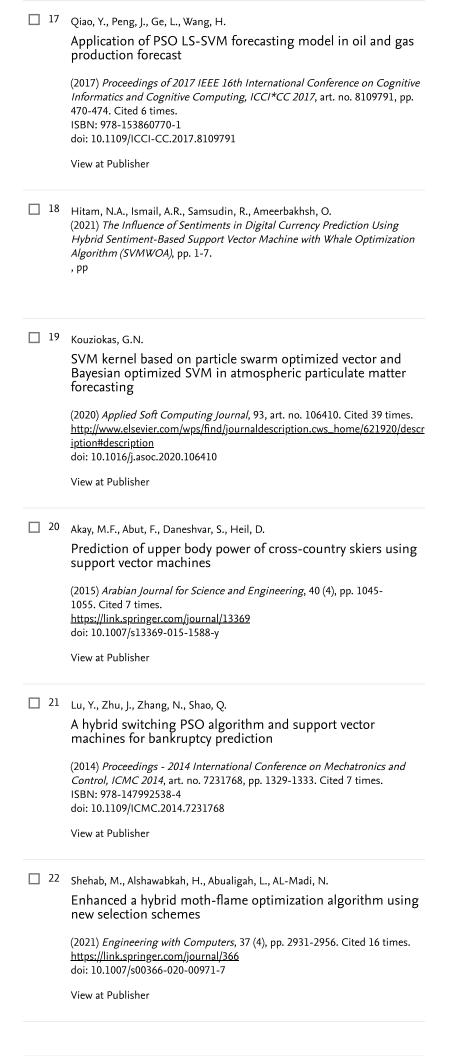
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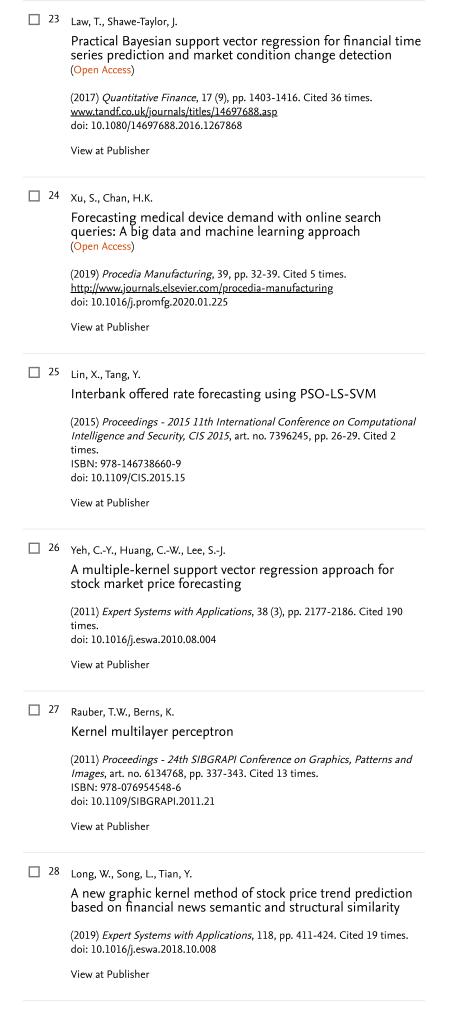
Polynomial, and Sigmoid kernels, for the purpose of cryptocurrency and foreign exchange market prediction. The available technical numerical data, sentiment data, and a technical indicator were used in this experimental research, which was conducted in a controlled environment. The cost and epsilon-SVM regression techniques are both being utilised, and they are both being performed across the five datasets in this study. On the basis of three performance measures, which are the MAE, MSE, and RMSE, the results have been compared and assessed. The forecasting models developed in this research are used to predict all of the outcomes. The SVM-RBF kernel forecasting model, which has

outperformed other SVM-kernel models in terms of error rate generated, are presented as a conclus to this study. © 2022, The Author(s), under exclusive license to Springer Nature Switzerland AG.						
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	n, N.A.; Department of Computer Science, International Islamic Unicersity (IIUM), Kuala Lumpur, Malaysia: email:ezaiaan032@gmail.com

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