ABSTRACT

Cryptocurrency is a digital asset that uses Cryptocurrency to encrypt

transactions and monitor the production of additional currency units as a medium

of exchange. Cryptocurrency carries high risks due to its investment nature, which

has a linear relationship and extreme volatility. This investment involves putting

money or capital with the aim of gaining profits in the future. The objective of this

research is to examine the influence of Variance, Volume, alpha, and Beta on

Cryptocurrency price changes.

In this study, the author employs a quantitative method, using data collected

from Coin Market Cap as the research sample. There are 5 types of Cryptocurrency

samples taken from the period 2016 to 2023. Descriptive statistics and logistic

regression are used for the analysis. The findings of this research reveal a

significant positive influence of variance on price, while volume do not have a

significant impact on price. However, beta and alpha shows a significant negatif

effect on price. These research results can be used as considerations for investors

when making Cryptocurrency investments.

Keywords: Variance, Volume, Alpha, Beta, Cryptocurrency.

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