

Price Manipulation in the Bitcoin Ecosystem

Neil Gandal

Berglas School of Economics
Tel Aviv University, Israel
gandal@post.tau.ac.il

Tyler Moore

Tandy School of Computer Science
The University of Tulsa, USA
tyler-moore@utulsa.edu

JT Hamrick

Tandy School of Computer Science
The University of Tulsa, USA
jth563@utulsa.edu

Tali Oberman

Berglas School of Economics
Tel Aviv University, Israel
otalika@yahoo.com

Abstract

We identify and analyze the impact of suspicious trading activity (STA) on the Mt. Gox Bitcoin currency exchange between February and November 2013. We discuss two distinct STA periods in which approximately 600,000 bitcoins (BTC) valued at \$188 million were acquired by agents who did not pay for the bitcoins. During the second period, the USD-BTC exchange rate rose by an average of \$20 at Mt. Gox on days when suspicious trades took place, compared to a slight decline on days without suspicious activity. Based on rigorous analysis with extensive robustness checks, we conclude that the suspicious trading activity caused the unprecedented spike in the USD-BTC exchange rate in late 2013, when the rate jumped from around \$150 to more than \$1,000 in two months.

1 Introduction

Bitcoin has experienced a meteoric rise in popularity since its introduction in 2009 [17]. While digital currencies were proposed as early as the 1980s, bitcoin was the first to catch on. The total value of all bitcoins in circulation today is around \$28 billion [6], and it has inspired scores of competing cryptocurrencies that follow a similar design. Bitcoin and most other cryptocurrencies do not require a central authority to validate and settle transactions. Instead, these currencies use only cryptography (and an internal incentive system) to control transactions, manage the supply, and prevent fraud. Payments are validated by a decentral-

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