

Empirical Observation of Transient Arbitrage Phase Transitions

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1 Empirical Results from Edge Node

The following data represents the continuous aggregation of our edge-computing node, capturing the maximum dislocation events across a heavily monitored timeframe.

Table 1: Summary Statistics of Maximum Observed Dislocation by Asset

<i>Asset Pair</i>	<i>Max Gross Profit (%)</i>	<i>Mean Kimchi Premium (%)</i>
XRP	0.2545	0.2906
ADA	0.1522	0.3213
ETH	0.1380	0.2915
SOL	0.0287	0.2907
DOGE	-0.1189	0.3255

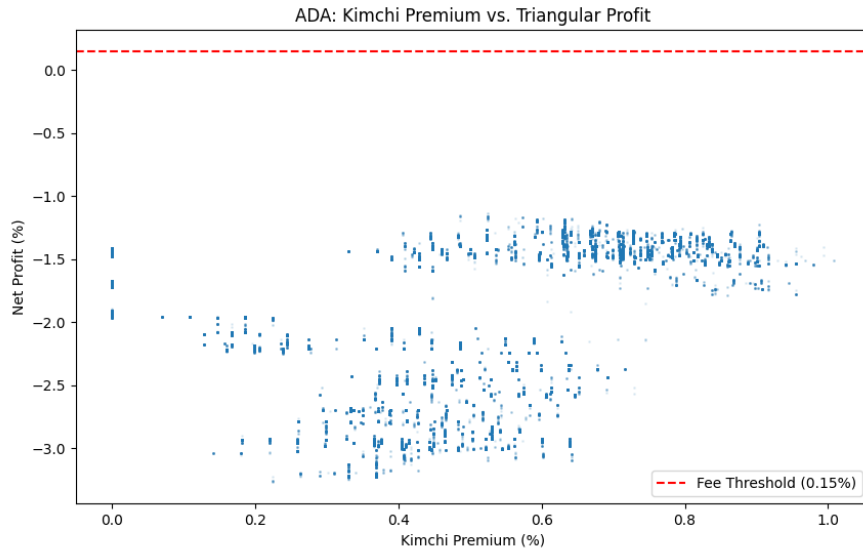


Figure 1: Correlation between the Kimchi Premium and Triangular Net Profit (1-Minute Intervals).