Review of: "Review on measuring volatility of cryptocurrencies: 1980-2020"

Ds Wong

Potential competing interests: No potential competing interests to declare.

The way author tried to review on measuring volatility of cryptocurrencies form 1980 to 2020. But the current version of manuscript needs more improvements.

In section 3, the author provides a description on some univariate and multivariate GARCH-type models. These models are common in estimating the volatility of cryptocurrencies. However, I am wonder if the Autoregressive Distributed Lag (ARDL) model should be included in this review because this model is usually utilized to analyze the long-run relationship between variables.

In general terms, the paper is poorly written and structured. The author needs to provide a more extensive overview of related literature.