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

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Potential competing interests: No potential competing interests to declare.

This article reviews a battery of models for volatility measurements. The author tries to be thorough in terms of modeling methods and provides a useful guidance on such endeavors. I have the following comments.

1. The models are better presented in a more coherent way, with all methods organized in a unified framework, and their difference more sharply identified.
2. There are more works on measuring small and large price movements, which provide a further understanding by this decomposition. These studies could be integrated into the current work.
3. What are the special econometric properties of the cryptocurrencies? How do they interact with the extant volatility models?
4. The review may further discuss the current state of application of the volatility models in cryptocurrencies and point out possible future research directions.