

## Review of: "Unpacking the Complexities of Cryptocurrency Prices Volatility in Times of Crisis: A Time Series Data with Long-term Memory or Long-range Dependence"

Hadi Sutrisno<sup>1</sup>

1 Universitas Darul Ulum

Potential competing interests: No potential competing interests to declare.

The article "Unpacking the Complexities of Cryptocurrency Prices Volatility in Times of Crisis: A Time Series Data with Long-term Memory or Long-range Dependence" is generally very good because it provides several alternative models to get the best model, but some things need attention:

- 1. Presentation should be in clear and not excessive sentences, so that it makes it easier for readers to understand the article.
- 2. The results of the model comparison have been presented very well, but the novelty of this research should be shown, so as to produce greater value for science.
- 3. Estimating to produce the best model that varies from one period to another will usually make it difficult in terms of forecasting, this might be the subject of further discussion.

Qeios ID: EZ1F1K · https://doi.org/10.32388/EZ1F1K