

# Review of: "Unpacking the Complexities of Bitcoin Volatility: A Time Series Data with Long-term Memory or Long-range Dependence"

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Potential competing interests: No potential competing interests to declare.

This paper provides an interesting contribution to the literature on cryptocurrency prices and volatility during times of crisis. The paper is well organized but is too long and can be transformed into a research note. The comparison of the fractionally integrated models of the GARCH, the FIGARCH-BBM, the FIGARCH-CHUNG, FIEGARCH, and the FIAPARCH-BBM is interesting, but the choice of these specific models must be justified: why these nonlinear models and no others? The results must be compared with those of other cryptocurrencies.