

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

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This paper provides a comprehensive review of the literature on measuring volatility in cryptocurrencies from 1980 to 2020. The authors examine various measures of volatility and their applicability to cryptocurrencies and provide a critical evaluation of the strengths and weaknesses of each approach.

However, there are several areas where the paper could be improved. Firstly, the "empirical results" mentioned in the text are not presented. The authors should provide a more detailed explanation of the empirical results to provide more clarity for readers.

Secondly, the review of volatility models is not comprehensive enough. It is recommended that the paper provide a more detailed analysis of which model is better suited for modeling the volatility of cryptocurrencies. The authors should specifically consider the characteristics of cryptocurrency returns, such as their fat-tailness and jumps, and assess which volatility models can best handle these characteristics.

Overall, I believe this paper has the potential to make a valuable contribution to the field of cryptocurrency research, but it requires some revisions to address the issues mentioned above.