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

Costas Siriopoulos[1]

1 Zayed University

Potential competing interests: No potential competing interests to declare.

Review on measuring volatility of cryptocurrencies: 1980-2020_Qeios_March 2023

This paper reviews the basic ARCH/GARCH-type models in crypto markets.

1). The title is misleading. No crypto market existed back in ‘80s. I would suggest the author changing the title of the paper.

2). There is no clear objective of the paper. The author does not discuss critically the volatility models he/she presents. The author only presents some models (in section 3) without any discussion or critic. In section 4 the author presents some pros and cons of GARCH, and this is it.

3). In section 4 he/she says about the volume of transactions, but not about the liquidity in those markets, which is the most important characteristic.

4). Section 2, Review of Literature, is poorly written, and it is incomplete. No discussion about asymmetric models, no discussion about extreme tails of cryptocurrencies, and so on. I would suggest the author to read the literature.

5). In section 3, the author does not present results in the crypto market from the application – if any - of the models discussed in that section.

6). Conclusion is poorly written. What are the future directions in this area of research regarding cryptocurrencies?