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

A.C. Camba[1]

1 Polytechnic University of the Philippines

A key takeaway is the crucial role of investor sentiment in exacerbating price volatility. While external events act as triggers, investor sentiment emerges as a catalyst, influencing the selection of volatility models and their respective coefficients. This finding accentuates the behavioral facet of cryptocurrency markets, underscoring the necessity for a comprehensive understanding of investor sentiment for precise modeling.