

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"

Wenjia Zhang¹

1 China Foreign Affairs University

Potential competing interests: No potential competing interests to declare.

This paper investigates the complexities of cryptocurrency price volatility during times of crisis. Overall, the goal of this paper is mainly achieved. But there is a number of dimensions that could be improved in this paper.

- 1. There are some typos in the paper. Please present your idea in clear and not excessive sentences.
- 2. The contribution of this article is not well defined. The literature has been listed but not well summarized. Only by clearly summarizing the weakness of the literature, could your clearly define your contribution.
- 3. In the abstract, the author mentioned that "investor sentiment has played a crucial role in exacerbating price volatility". But sentiment was not measured or quantified in the article. So, it might not be proper to rush into any conclusion related to sentiment.

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