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"

Difang Huang¹

¹ Monash University

Potential competing interests: No potential competing interests to declare.

This is a research paper that studies an interesting topic. Overall, the goal of this paper is mainly achieved. I enjoyed reading this paper. Below are a few dimensions that could be improved in this paper.

1. The Contribution

I think the contribution of this paper needs more discussion. What is the novel element in this paper? How does this paper contribute to the literature? What do the results mean for market participants and regulators? The authors discussed some of them in the paper, but I would like to see more information.

2. Literature

Authors are suggested to add some discussion on recent studies. This is an important point for this paper. I find some recent international studies:


3. Data

I suggest that authors update the data if possible. It will be good to show if the results still hold with the updated data.

4. Editing

There are some typos in the paper. I suggest editing and proofreading this paper carefully.