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"

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The paper is subscribed in the general framework of cryptocurrency analysis. The authors focus especially on the impact of crises,shocks, and generally extreme changes on the transmission or the behavior of the currenciessuch as Bitcoin. These currencies appeared to induce a strong impact on the markets, economy and financial activities in general. Some scientists in the field consider them as bubblesand dangereous players in the market as they did not relate to any frontiers, nationality, …, etc. They act contraly in all the world. Also,for many cases, especially in their starting appearences,they look like virtual players and no region is clearly appearing behind them. These facts make their study of importance from both the theory to develop adequate models, and also in practice as many sudden phenomena may appear and effect the transmission accordting to the time such as wars, financial crises, and pandemics. The present paper lies in this last topic and investigates more emipirically than theoretically the transmission of the cryptocurrencies against the three last factors. It aims to study essentially the impact of theses shoks on the time scale behavior of the cryptocurrencies. Although the theoretical findings are not highly challenging as they constitute combinations of existing models, the combination istself yielded significant results from the empirical point of view. The only drawbacks that may be addressed are

1. Eventual comparason with other models already used in the field of time series behavior, forecasting, analysis, etc.
2. The english language needs also some minor revision