

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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Potential competing interests: No potential competing interests to declare.

Thank you for the opportunity to provide a review for the article entitled: "Unpacking the Complexities of Cryptocurrency Prices Volatility in Times of Crisis: A Time Series Data with Long-term Memory or Long-range Dependence"

This research studies an interesting topic, logically formulated and quite well argued. In my opinion the author has made a good effort in trying to enrich this important topic. The research idea is promising, and such studies are certainly very welcome.

However, I believe that there are some aspects that can be improved in this research study: 1. The novelty of this research and what is the added value brought to knowledge of the analyzed phenomenon is not very well scored;

2. The specialized literature is abundant, but has a dose of chaos. I believe that through a better refinement of the relevant literature, the authors' contribution can be better defined;

3. The source of the primary data processed to create Figure 1 and Figure 2 is not specified;

4. I believe that the technique section of the research should be improved by explaining in more detail the steps taken in the data analysis, by clarifying the assumptions made and the statistical models used;

5. It needs to be better explained how the events mentioned in this paper (pandemic, war, currency, stock and energy crises) affect the volatility of the BTC/USD exchange rate.

After reviewing this paper, I believe that if small changes are made according to the suggestions received from the reviewers, the research is useful and suitable for publication. Congratulations to the authors for their research effort.