

Review of: "Review on Models of Measuring Volatility of Cryptocurrencies"

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This paper should do much more. First, there are still numerous typos in the models. GARCH is spelled GRACH at several points, and indices are often wrong like h_{-t-j} in section 3.6. Almost all the model notation is either non-standard or difficult to read, and the entire section should be rewritten carefully.

Second, Section 4 is far too short. It's barely a review of these models and how they perform on cryptocurrencies; it's one paragraph. The paper should go through all these models and compare and contrast how they do. Which models perform the best? Do the asymmetric models show cryptocurrency returns have an asymmetric association with volatility? Etc etc, there are many detailed questions one could ask in a review article like this. Section 4 should be pages and pages.