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"

Jyoti Devkota[1]

1 Kathmandu University

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In this paper the author has explained the volatility of the cryptocurrency during the time of crisis by using GARCH, the FIGARCH-BBM, the FIGARCH-CHUNG, FIEGARCH, and the FIAPARCH-BBM. But the conclusions made here are very universal and not related to the time series models used here.

The section Empirical Results should be rewritten. It should be renamed as Empirical Results and Discussion. In this section, results obtained from each model should be explained with reference to the crypto currency. Instead of making very general conclusions, specific conclusions related to the behavior of bitcoin at the time of crisis should be made. For this purpose each model should be discussed individually.