

Review of: "Cryptocurrency market risk analysis: evidence from FZL function"

Yu Chen1

1 University of Science and Technology of China

Potential competing interests: No potential competing interests to declare.

This paper applied FZL Loss function with GAS model to Seven cryptocurrencies data. I have some concerns: first, why just consider the specific seven cryptocurrencies? second, why the paper only consider the period 2015-2019 Third, why not compare the related methods?

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