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Articles

# Spillovers between Bitcoin and other assets during bear and bull markets

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## ABSTRACT

This article contributes to the embryonic literature on the relations between Bitcoin and conventi … en this largest c … s, currencies and bon … lyses based on a sm … 19 July 2010 to … s are related quite … nodities, and there … d sign of the spillover … e direction of the sp … than it transmit … who are consider … ers

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concerned about the vulnerability that Bitcoin represents to the stability of the global financial system.

KEYWORDS: Bitcoin asset classes return and volatility spillovers asymmetry and smooth transition bivariate GARCH-M

JEL CLASSIFICATION: C11 G15

## Disclosure statement

No potential conflict of interest was reported by the authors.

## Notes

[1] In a recent press release, Morgan Stanley indicated that the mining of Bitcoin and other cryptocurrencies could require approximately 140 terra watt-hours of electricity in 2018.

[2] For example, Luther and Salter (2017) indicated that the interest in Bitcoin increased considerably following the bailout deal between Cyprus and international lenders.

[3] Before discussing the different hypotheses of interest pertaining to the STVAR-BTGARCH-M model, we tested for linearity versus non-linearity in the data generating process … Tables A3 and A4 i… standard transitio… erlying model.

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