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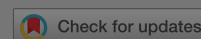
Spillovers between Bitcoin and other assets during bear and bull markets

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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 study, [Bouvier et al. \(2018\)](#) found that Bitcoin and other cryptocurrencies are highly volatile and that their volatility is increasing. In 2018, Bitcoin's price fell from over \$19,000 to around \$6,000, a decline of over 60%. This volatility is a major concern for investors and regulators alike.

² For example, [Bouvier et al. \(2018\)](#) found that Bitcoin's volatility is increasing. This is a concern for investors and regulators alike.

³ Before the Bitcoin crash, [Bouvier et al. \(2018\)](#) found that Bitcoin's volatility was increasing. This is a concern for investors and regulators alike.

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