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I declare, I confirm, I certify and I sign that I received substantial, important, line by line peer review with several and substantial comments, important remarks and hints from, at least, 3 Reviewers and the Assistant Editor for my paper: ***Comparing the performances of GARCH-type models in capturing cryptocurrencies volatility*** with Authors: .Alessandra Amendola and Luca Sensini

I would like to thank all the reviewers for their thoughtful comments and efforts towards improving our manuscript. We revised the manuscript with special attention to the comments that we received from, at least, 3 reviewers that they were experts, specialist in the area of my paper.

I declare, I confirm, I certify and I sign that also that no reviewer, no Associate-Editor, no Editor-in-Chief, no member of the WSEAS Secretariat, nobody whatsoever and never forced me in this Journal to add references (citations) to any previous publications of the journal. I declare, I confirm, I certify and I sign that I have made all the changes, modifications, additions, studies, corrections asked by the reviewers and I have fully complied with their instructions. I also understand that before the publication the 3 (or more than 3) reviewers will check my paper to see if all the changes, modifications, additions, studies, corrections etc have been done and I authorize the WSEAS to publish my paper or to reject my paper even in the 2nd round of peer review or to continue with an additional round of peer review.

Please, write additional comments below

The authors would like to thank the WSEAS because I received substantial, important, rigorous peer review with several and substantial comments, from 3 Reviewers and the Assistant Editor for the WSEAS Journal.

The referee's reports have giving us many helpful suggestions to improving the quality of the paper and present the material in a more convincing manner. Thanks, are also due for pointing out some mistakes and imprecise statements which, we believe, have now been fixed.

Signature (insert an image file with scanned signature or print out the whole page, sign and scan

Date: 8<sup>th</sup> June 2020

