

MODELLING VOLATILITY SPIILLOVER BETWEEN THE CRYPTO MARKET AND THE INDIAN STOCK MARKET

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ABSTRACT

The crypto market is growing rapidly in the post pandemic era. It is expected to grow at a rate 12% compounding per annum in the near future. There is a shift in investors' interest towards crypto currencies has gained greater significance, Young India investors are keen in exploring newer investment avenues such as Bitcoin, Ethereum, Polygon, etc., which can provide them diversified returns. In India more than 15 million retail investors are currently trading with these digital currencies. The present study aims at examining the volatility in the crypto currencies market with the help of GARCH family models. The most powerful currency the Bitcoin is considered as a sample to understand the volatility in the crypto market.

KEYWORDS: *Crypto Market, Volatility, Significance, Analytics, Operating.*

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