

Affirmation

I hereby declare that I have composed my Master's thesis "Volatility regime in cryptocurrency returns" independently using only those resources mentioned, and that I have as such identified all passages which I have taken from publications verbatim or in substance. I agree that the work will be reviewed using plagiarism testing software.

Neither this thesis, nor any extract of it, has been previously submitted to an examining authority, in this or a similar form

I have ensured that the written version of this thesis is identical to the version saved on the enclosed storage medium.

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