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Title: "Contagion in the crypto market"

Abstract

The past decades have seen the rise of a brand new asset class: cryptocurrencies. While volumes, investors and trading venues flourished, the crypto market was inevitably subject to major failures and contagion effects. In this study, we will review some of the major shocks in the crypto market and the contagion effects they had on other cryptocurrencies as well as other financial assets. We will establish a parallel with shocks in other markets and develop a unified framework to model how such shocks propagate.