### **Accepted Manuscript**

Informational efficiency of Bitcoin—An extension

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PII: S0165-1765(17)30495-0

DOI: https://doi.org/10.1016/j.econlet.2017.12.006

Reference: ECOLET 7867

To appear in: Economics Letters

Received date: 29 October 2017 Revised date: 29 November 2017 Accepted date: 5 December 2017



Please cite this article as: Tiwari A.K., Jana R.K., Das D., Roubaud D., Informational efficiency of Bitcoin—An extension. *Economics Letters* (2017), https://doi.org/10.1016/j.econlet.2017.12.006

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#### ACCEPTED MANUSCRIPT

## Informational Efficiency of Bitcoin- An Extension

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## Highlights

- We revisit the issue of informational efficiency of Bitcoin.
- We use a battery of robust long-range dependence estimators.
- We establish efficiency of Bitcoin prices
- Inefficiency exists during April-August, 2013 and August-November, 2016.

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