SDI Review Form 1.6

Journal Name:	Asian Journal of Probability and Statistics
Manuscript Number:	**Ms_AJPAS_47369**
Title of the Manuscript:	**Comparison of Different Parametric Methods in Handing Critical Multicollinearity: Monte Carlo Simulation Study.**
Type of the Article	**Original Research Article**

General guideline for Peer Review process:

This journal's peer review policy states that **NO** manuscript should be rejected only on the basis of '**lack of Novelty'**, provided the manuscript is scientifically robust and technically sound.
To know the complete guideline for Peer Review process, reviewers are requested to visit this link:

(http://www.sciencedomain.org/page.php?id=sdi-general-editorial-policy#Peer-Review-Guideline)

PART 1: Review Comments

	Reviewer's comment	**Author's comment** *(if agreed with reviewer, correct the manuscript and highlight that part in the manuscript. It is mandatory that authors should write his/her feedback here)*
Compulsory REVISION comments	Nothing	Thank you
Minor REVISION comments	(1) The last equation on page 2. $x_{ij} = (1-\rho^2)^{1/2} u_{ij} + \rho u_{ij}$ is strange. I do not think that this equation generates correlated data. (2) On page 3. X^* and $X^{*\prime}$ are not defined. Is $(X^{*\prime} X^* \delta I)$ correct? (3) On page 6, "Fstatistic" should be "F-statistic".v (4) The equation on page 9. "AICc" should be "AIC=".	Your comments are well taken care off. Manuscript modified.
Optional/General comments	The methods for choosing the regulation parameters in these simulations are not described clearly. For example, I am wondering which of C_δ and GCV you used for optimizing the value of δ for ridge regression. I also do not understand how you chose the value of "t" for LASSO. Addition of such explanation would make this paper more convincing.	

PART 2:

	Reviewer's comment	**Author's comment** *(if agreed with reviewer, correct the manuscript and highlight that part in the manuscript. It is mandatory that authors should write his/her feedback here)*
Are there ethical issues in this manuscript?	*(If yes, Kindly please write down the ethical issues here in details)*	

As per the guideline of editorial office we have followed VANCOUVER reference style for our paper.
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