



**SDI FINAL EVALUATION FORM 1.1**

**PART 1:**

Journal Name:	<a href="#">Asian Research Journal of Mathematics</a>
Manuscript Number:	Ms_ARJOM_45006
Title of the Manuscript:	Estimating Stock Return Volatility and the Risk-Return Nexus in the Nigerian Stock Market in the Presence of Shift Dummies
New Title:	Estimating Stock Returns Volatility and the Risk-Return Nexus in the Nigerian Stock Market in the Presence of Shift Dummies
Type of Article:	Original Research Article

**PART 2:**

<b>FINAL EVALUATOR'S comments on revised paper (if any)</b>	<b>Authors' response to final evaluator's comments</b>
The authors did not follow any of our suggestions, didn't test the models with return as first difference of price and didn't discuss the paper's findings.	This result is already discussed in Table 2. ASI is the daily share prices (level series) while returns are the first differenced series as highlighted in <b>yellow ink</b> . The discussion is also in <b>yellow ink</b> .