



SDI Review Form 1.6

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| Journal Name: | Asian Journal of Economics, Business and Accounting |
| Manuscript Number: | Ms_AJEBA_46515 |
| Title of the Manuscript: | VECTOR AUTOREGRESSIVE MODELLING OF THE INTERACTION AMONG MACROECONOMIC STABILITY VARIABLES IN NIGERIA (1981-2016) |
| Type of the 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) |
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| Compulsory REVISION comments | <p>The author(s) attempted to investigate a very important macroeconomic issue. This is quite laudable. However, there are some observation which I believe when addressed, will help improve the quality of the paper.</p> <p>The abstract is too lengthy, and does not very well reflect the empirical findings. The JEL codes are missing. The introduction is just too short and the motivation of the study is not discussed. The problem of the study and the objectives are not well presented. The literature review is scanty and needs to be improved upon. Some of the results particularly the impulse response functions and the variance decomposition are poorly discussed. These need a total overhaul. They should be re-discussed. Several of the authors cited in-text are not listed among the references and some of the referencing are poorly/badly done. There ought to be a separate subsection for evidence-based policy recommendations, which should be highlighted. This is missing in the paper. The discussions of the empirical results are also not appealing. For example, R^2 and DW-statistics are discussed, meanwhile these statistics are not presented anywhere under the results. The unit root test result indicate that the variables are all $I(1)$, whereas the author(s) noted in the abstract that one of the variables is $I(0)$, and the other is $I(2)$. The conclusion of the paper is not impressive enough. Suggestions to improve the quality of the paper are on the reviewed manuscript, which I am sending as an attachment along with this form.</p> | |
| Minor REVISION comments | <p>Several grammatical and syntax errors were spotted. I have made efforts to suggest some corrections in the body of the work.</p> | |
| Optional/General comments | <p>Not publishable in its current form.</p> | |



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PART 2:

| | Reviewer's comment | Author's comment <i>(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)</i> |
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| Are there ethical issues in this manuscript? | <i>(If yes, Kindly please write down the ethical issues here in details)</i> | |

Reviewer Details:

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