



**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:	<b>Estimating Stock Return Volatility and the Risk-Return Nexus in the Nigerian Stock Market in the Presence of Shift Dummies</b>
New Title:	<b>Estimating Stock Returns Volatility and the Risk-Return Nexus in the Nigerian Stock Market in the Presence of Shift Dummies</b>
Type of Article:	<b>Original Research Article</b>

**PART 2:**

<b>FINAL EVALUATOR'S comments on revised paper (if any)</b>	<b>Authors' response to final evaluator's comments</b>
Unfortunately, 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.	

**Reviewer Details:**

Name:	<i>Alexandre Ripamonti</i>
Department, University & Country	<i>University of Sao Paulo, Brazil</i>