



SDI Review Form 1.6

Journal Name:	Asian Journal of Probability and Statistics
Manuscript Number:	Ms_AJPAS_49909
Title of the Manuscript:	Modeling Heteroscedasticity in the Presence of Serial Correlations in Discrete-Time Stochastic Series: A GARCH-in-Mean Approach
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)
Compulsory REVISION comments		
Minor REVISION comments	-This is a well-written paper. However, there are some typos and grammatical errors. A proof reading is needed. (Line 10; Bank, Line 22;could adequately captured... this should be a passive sentence. Line 30, volatility, Line 51 and 54, ARMA or ARIMA, Line 49;interchangeably.....etc.)	All the required corrections are effected.
Optional/General comments		

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)	