



**SDI Review Form 1.6**

Journal Name:	<a href="#">Asian Journal of Probability and Statistics</a>
Manuscript Number:	<b>Ms_AJPAS_49909</b>
Title of the Manuscript:	<b>Modeling Heteroscedasticity in the Presence of Serial Correlations in Discrete-Time Stochastic Series: A GARCH-in-Mean Approach</b>
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**

	<b>Reviewer's comment</b>	<b>Author's comment</b> (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)
<b><u>Compulsory</u></b> REVISION comments	<ul style="list-style-type: none"> <li>- The author(s) should check the term "Heteroscedastic Model", is the interest in Heteroscedasticity or modelling time series data. Heteroscedasticity is a condition of data and should not be a model.</li> <li>-The data set used was not described and explored</li> <li>-The statistical software and package used for implementing the analysis needs to be referenced accordingly</li> </ul>	The required corrects have been effected.
<b><u>Minor</u></b> REVISION comments		
<b><u>Optional/General</u></b> comments		

**PART 2:**

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