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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:

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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	- 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. -The data set used was not described and explored -The statistical software and package used for implementing the analysis needs to be referenced accordingly	
Minor REVISION comments		
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)*	

Reviewer Details:

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