



SDI Review Form 1.6

Journal Name:	Asian Journal of Probability and Statistics
Manuscript Number:	Ms_AJPAS_50036
Title of the Manuscript:	BAYESIAN ESTIMATION OF NORMAL LINEAR REGRESSION MODEL WITH HETEROSCEDASTICITY ERROR STRUCTURES
Type of the Article	Original Research 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>)



SDI Review Form 1.6

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	<p>Minor comments.</p> <p>Line 10 Classical approaches to its detection, estimation and remediation are widely discussed in the</p> <p>Line 12 heteroscedasticity problem is present is a major gap in the existing knowledge on this</p> <p>Line 17 consistent. For the estimates obtained, approximately 95% fall</p> <p>Line 40 statistical inference in econometrics. White (1980) was the most cited article in</p> <p>Line 61 In spite of the above progress in the econometric literature, an identifiable gap in the stock of</p> <p>Line 66 equivalent is also affected. To the best of our knowledge, little work have been carried out on the</p> <p>Line 82 The "is distributed as" does not appear in my version of Word so be careful. Also, I do not think that you want $h^{-1}\Omega$ since your definition of Ω on line 84 already contains the h^{-1} values. This also shows in Line 207.</p> <p>Line 143 The second form of heteroscedasticity structure by Harvey (1976) considered variance as an</p> <p>Line 157 answered. Where should prior come from? How should they be determined and to what extent</p> <p>Line 208 could not be determined so values are set for</p> <p>Line 211 Do you not want Ω rather than h_i^{-1} here? Tables 1,2,3,4,5 In each of these I see 95\$ for the Linear function heading. I assume this should be 95%.</p>	
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?	<u>(If yes, Kindly please write down the ethical issues here in details)</u>	



[SDI Review Form 1.6](#)

Reviewer Details:

Name:	<i>Myron Hlynka</i>
Department, University & Country	<i>University of Windsor, Canada</i>