



**SDI Review Form 1.6**

Journal Name:	<a href="#">Asian Journal of Probability and Statistics</a>
Manuscript Number:	Ms_AJPAS_50241
Title of the Manuscript:	Linear Time Series Model Selection: The Out-of-Sample Approach
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>)

**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)
<b>Compulsory</b> REVISION comments	<p>The author(s) should revise some of the grammar in this work.</p> <p>The author(s) should present a more attractive outlay of the work; one of which is to tab some of equations to separate lines.</p> <p>The author(s) should adequately explore the data, both the raw and differenced (returns)</p> <p>A lot of work has been done in this area of research; therefore, the authors should endeavour to compare their results with that of existing work, so that the novelty in the work can be seen.</p>	
<b>Minor</b> REVISION comments		
<b>Optional/General</b> 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?	<i>(If yes, Kindly please write down the ethical issues here in details)</i>	

**Reviewer Details:**

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