



SDI Review Form 1.6

Journal Name:	British Journal of Mathematics & Computer Science
Manuscript Number:	2013_BJMCS_6464
Title of the Manuscript:	Power Transformations and Unit Mean and Constant Variance Assumptions of the Error Component of a Multiplicative Error Model: The Generalized Gamma Distribution
Type of the Article	Research Paper

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.

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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	In abstract, the results (iii) and (iv) are inconsistent. There are several punctuation errors in the whole text and should be corrected. In current form, it is hard to read and understand many sentences. As in mentioned in "Optional / General comments", a big portion of previous text has been taken by giving references in elsewhere in text. Since it is not completely related to plagiarism, it reduces the originality, increases the doubts and makes some parts more copy-pasted. The results of text can be considered as original. So, the authors should re-write some parts which are already copy-pasted using previous work.	1. Ammended: inverse was omitted before transformation in (iii) making it contradicting with (iv) 2. Amended: The effected paragraphs have been amended and references included where necessary. Also Some of the paragraphs were entirely recast.
Minor REVISION comments	In introduction, why the authors define $\psi\{X_{(t-1)}\}$ as information? It is mathematically an autoregressive function of X with one lag. Is this research correct for the models that include more than one lag? This should be explained. Any abbreviation in text should be defined when it has been first used. In introduction, the term ACD (framework) is not defined. In section 2, there is the proof of distribution of $y^{(1/p)}$ sums up to 1. This is already known as a pdf, isn't this? Is this really necessary to proof this again in a research	1. Amended :It has been redefined as a function μ_t which depends on an information $\psi_{(t-1)}$ and a vector of parameters, θ for any discrete time real valued stochastic process (Reference now provided). 2. Amended: ACD = Autoregressive Conditional Duration. 3. Actually it is a pdf obtained under generalized power transformation. It is necessary to show that it has the property (i.e. summation to unity) of a pdf.



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	paper?	
<u>Optional/General</u> comments	Since the authors give references to “Unit Mean and Constant Variance of the Generalized Gamma Distribution after Square Root Transformation in Statistical modeling - Mathematical Theory and Modeling, 2012”, a big portion of some paragraphs are nearly same with the paper under review. This may reduce the originality of the paper.	Amended: these had been taken care of in the second comment under “Compulsory Revision Comment”.