



SDI Review Form 1.6

Journal Name:	British Journal of Mathematics & Computer Science
Manuscript Number:	2014_BJMCS_12020
Title of the Manuscript:	Model selection of stochastic simulation algorithm based on generalized divergence measures
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)
<u>Compulsory</u> REVISION comments	I was trying to review the manuscript but it turned out that the manuscript is not even well written with broken language that I cannot follow.. Also in most cases, the algorithms the author was trying to compare are not even comparable in terms of convergence performance, because they are designed as MCMC algorithms for different kind of problems/settings.. So I am completely not sure what the goal of the paper is even though the author seems to write some math derivations, most of which are published separately elsewhere and known. Also, statement in many places are theoretically wrong.. So I guess I would not bother to list all of the comments one-by-one using the review form but give these general comments.	We considered the remark about spelling mistakes and some badly written sentences and we made corrections. Previous work on the topic discussed by our article is made by Chauveau and Vandekerckhove (2007) in their paper titled "How to compare MCMC simulation strategies." These authors have used the Kullback divergence to compare simulation strategies. The contribution of our paper is the proposition of generalized divergence measures (the α-divergence $R\alpha(p,q)$, $T\alpha(p,q)$ and $D\alpha(p,q)$) for comparing simulation strategies. We compare simulation strategies that are comparable (more details in Introduction and section Methodology (Section2.3)). For a given target density, we compare the two candidates algorithms that generate Markov chain or ergodic chain. (ie we compare two MCMC methods for one given problem).
<u>Minor</u> REVISION comments		
<u>Optional/General</u> comments		