



SDI Review Form 1.6

Journal Name:	British Journal of Mathematics & Computer Science
Manuscript Number:	2014_BJMCS_12415
Title of the Manuscript:	Bayesian Optimal Filtering in State Space Models: Empirical Example from Econometric Analysis of Economic Time Series Data
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:

(<http://www.sciencedomain.org/page.php?id=sdi-general-editorial-policy#Peer-Review-Guideline>)



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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	• Poor paragraphing in the introduction. The "first" paragraph seems to be a break away from the would be paragraph one • Grammatical errors should be fixed throughout the manuscript • The libraries in latex file used should be revised to set the fonts to the required ones. • Section 2, much has been written on what is already known, the author should consider providing references than labouring on too much literature • Section, the author should clearly state what V_t and w_t are in equations 1 & 2. • Is it true that F_t, V_t, G_t and W_t have the same distribution properties, given that some seem to be distribution errors? Author should verify that. • In the last paragraph of Section 3.1, the author write The initial state distribution.....is it initial state distribution or initial state vector? • Section 3.2 seems to be redundant and non informative. Is it really necessary to include? • I wonder if the author ever read the instructions to authors of this Journal, he presentation of the references is the worst I have seen lately. May be he had problems in using the "bibliography" of the latex file, he can try "Jabref", it's a free soft ware readily available from the internet.	The paragraphs , grammatical errors and fonts have been adjusted. The model parameters have been described further. Section 3.2 has been expunged. The journal requirements have been read and the bibliography put in place.
<u>Minor</u> REVISION comments		



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<u>Optional/General</u> comments	• It appears to be a presentation poorly written literature. • The author should consider using a text file s/he is comfortable with, limited latex knowledge is evident as a number of editorial errors are more than expected • The methodology is poorly presented and should be checked for consistence • Results are good but poorly presented and discussion is insufficient. • The authors displays limited knowledge of the subject matter, more reading is required to have a better presentation.	These have been improved upon in the edited paper attached as more reading has been done. Thank you!