



SDI Review Form 1.6

Journal Name:	<u>British Journal of Mathematics & Computer Science</u>
Manuscript Number:	Ms_BJMCS_19002
Title of the Manuscript:	A Simulation Analysis of Distortion Operators Of Wang, NIG And Cauchy: A Comparative 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>)



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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	The manuscript deals with the simulation analysis which presents the comparison of the Wang distortion, NIG and Cauchy distortion operator with their pricing model. The subject is important to financial mathematics (statistics) and has been often treated in the literature. The manuscript requires serious major editorial revision. 1. All the important equations should be numbered 2. The manuscript should be clear divided into sections: Abstract, 1. Introduction, 2...., (..Summary) 3. The authors have to add Introduction to the manuscript. This section besides short introducing into subject can contain description of structure of paper. 4. The authors have to add extra section before Summary like "Simulation study" or similar. Page 9 - ("Consider the tables of the processes below..."). Here authors should add the mentioned section. This section have to contain short explanation of simulation methods (for example what software was used , what equations, and so on) and received results (tables). 5. For clarity's sake the authors have to check the text style of paper (size of fonts, type of fonts, paragraphs, and so on) I propose it for the publication after consideration of the mentioned and following remarks.	1. Noted and all corrections effected. 2. Noted and taken care of. 4. The corrections have been effected. 5. Taken care of.



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<u>Minor</u> REVISION comments	The paper contains the following misprints: a) Page 1 replace “wang distortion” with “Wang distortion” (Abstract) (see all the text) b) Page 1 replace “we also” with “We also” – as the beginning of sentence (Abstract) (see all the text) c) Pages 1, 2 and the next nig(..) or NIG(..) – should be the same mark d) Page 1, 2 and the next some equations have opening “(“ but do not have closing “)” (see for example eq.1 , p.2 $V(..)=$ e) Page 5 insert “,” before “if its pdf is given by“ and change the next line from “Where” to “where” f) Page 6 ugly form of eq. For $E(S^4)$ g) Page 6 – the last line - wrong notation of equation $...=1=\ln.....$ h) Page 8 replace “Martingale” with “martingale” (see all the text) i) Page 11-12 all the figures should have labels (x-y axes) and be described bellow (for example Fig.1, and so on)	All these have been taken care of.
<u>Optional/General</u> comments		