

Review Form 1.6

Journal Name:	Asian Journal of Probability and Statistics
Manuscript Number:	Ms_AJPAS_71448
Title of the Manuscript:	SACF of the Errors of ARMA Models in the Presence of a Large Additive Outlier
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:

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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	<p>The limiting behavior of the Sample Autocorrelation Function of the errors $\{e_t\}$ of AR(1), MA(1) and ARMA(1,1) time series models in the presence of a large Additive Outlier(AO) is discussed. It is found that the errors which are supposed to be independent due to either white noise process or normally distributed are not so in the presence of a large additive outlier. The SACF of the errors follows a particular pattern based on the time series model.</p> <p>Comments for author</p> <ol style="list-style-type: none"> 1. The introduction part is not attractive, improve. 2. The author used too old references, add the latest literature. 3. There are many grammatical mistakes in this paper, improve. 4. The novelty of the paper should be stated explicitly in the introduction's section. 5. AR(1), MA(1) and ARMA(1,1) define these in the paper. 6. What is the difference between AR and ARMA? 7. What is the real-life use of this paper? 8. For such types of lengthy equations, the author can switch to latex. <p>I have not found any major issues in this paper, but a revision is needed.</p>	
Minor REVISION comments		
Optional/General 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>	

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