

Review Form 1.6

Journal Name:	Asian Journal of Probability and Statistics
Manuscript Number:	Ms_AJPAS_72693
Title of the Manuscript:	Robustness Test of the Two Stage K-L Estimator in Models with Multicollinear Regressors and Autocorrelated Error Term
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	NA	
Minor REVISION comments	NA	
Optional/General comments	<p>Multicollinearity and autocorrelation problems are addressed in this work by proposing new estimators in multiple linear regression analysis. The theory of multiple linear regression is carefully applied and the topic is well chosen. The two major assumptions violated in a classical multiple linear regression analysis are multicollinearity and autocorrelation. In cases of multicollinearity, biased estimation techniques such as Maximum Likelihood, Restricted Maximum Likelihood, and most recently, the K-L estimator are preferred over Ordinary Least Squares. Alternatively, when autocorrelation exists in the data, robust estimators such as Cochran Orcutt and Prais-Winsten estimators are preferable. By combining the K-L with Prais-Winsten's two-stage estimator, the study proposes the Two-Stage K-L estimator proposed by Zubair & Adenomon (2021). To compare the performance of the estimators, the Mean Square Error (MSE) criterion was used. A two-stage K-L estimator is found to generally be the best estimate for two (2) real-life data sets with multicollinearity problem and autocorrelations.</p> <p>This is a very important topic towards the theoretical understanding of two-stage K-L estimator in multiple linear regression analysis and it may also appeal to the interest and readership of the Journal. I therefore recommend its publication without any concerns.</p>	

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PART 2:

	Reviewer's comment	Author's comment <i>(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)</i>
Are there ethical issues in this manuscript?	<i>(If yes, Kindly please write down the ethical issues here in details)</i>	

Reviewer Details:

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