

[Review Form2](#)

Book Name:	Mathematics and Computer Science: Contemporary Developments
Manuscript Number:	Ms_BPR_2431
Title of the Manuscript:	Modeling the Asymmetric in Conditional Variance
Type of the Article	Book Chapter

PART 1: Review Comments

<u>Compulsory</u> REVISION comments	Reviewer's comment	Author's Feedback <i>(Please correct the manuscript and highlight that part in the manuscript. It is mandatory that authors should write his/her feedback here)</i>
Please write a few sentences regarding the importance of this manuscript for the scientific community. Why do you like (or dislike) this manuscript? A minimum of 3-4 sentences may be required for this part.	This manuscript is important introductory as this could introduce the literature with respect to volatility modellings. In its introduction it reviewed state of the art by starting from the pioneers in the volatility modelling such as Engle's and Bollerslev's study. I found the purpose of the study is clearly defined However, I found some notations in the equations as not understandable to readers. That is what the notations in the equations refer to is not clearly indicated therefore reader can not understand what the notations refer to. So I suggest some modifications	
Is the title of the article suitable? (If not please suggest an alternative title)	Yes	
Is the abstract of the article comprehensive? Do you suggest the addition (or deletion) of some points in this section? Please write your suggestions here.	Yes, I found the abstract very short but precise and clear	
Are subsections and structure of the manuscript appropriate?	I feel some rearrangement to be done. I found the abstract and introduction suitably placed and structured scientifically However, the methodology section is not complete enough, some parts of the result subsection, specially which indicates about the material or data should come to the methodology section than placed in result section That is points related to the type of data, source of data, time or sample placed in the result sections should come to the method section	
Please write a few sentences regarding the scientific correctness of this manuscript. Why do you think that this manuscript is scientifically robust and technically sound? A minimum of 3-4 sentences may be required for this part.	It is obvious that there are different types of volatility modellings. Starting from ARCH to its extensions. This study brings those methods in its review so scientifically it is good in providing background information. In addition it is good in reflecting the weaknesses of the specific method. Moreover it is scientifically correct in the way that it shows the gap and how the existing method is intended to fill that gap.	
Are the references sufficient and recent? If you have suggestions of additional references, please mention them in the review form.	In terms of number I believe it is sufficient. However, with respect to inclusion of recent literature I found outdated references. It is understood that the author tried to include the beginners that may be good but still recent literature is required	
<u>Minor</u> REVISION comments		
Is the language/English quality of the article suitable for scholarly communications?	Yes	
<u>Optional/General</u> comments		

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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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