



SDI Review Form 1.6

Journal Name:	British Journal of Mathematics & Computer Science
Manuscript Number:	Ms_BJMCS_27246
Title of the Manuscript:	The n^{th}Power Transformation of the Error Component of the Multiplicative Time Series Model
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.

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PART 1: Review Comments

	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>
<u>Compulsory</u> REVISION comments		
<u>Minor</u> REVISION comments	In this paper the author(s) present derivations for the mean and variance of the n^{th} power transformation of the error component of the multiplicative time series model. I suggest that most of the derivations should be put in the appendix. On page 1 the author(s) should briefly summarise the implications of truncating the $N(1, \sigma^2)$ distribution discussed in Iwueze [2]. On page 2 define each of the terms given in equation (5). You need to justify on page 2, for assuming that the error terms follow a truncated normal distribution. On page three Box and Cox (1964) gave a detailed analysis of transformations. We expect the author(s) to critically assess what the two authors did and how their current work is an extension of the Box-Cox family of transformations. These two authors are known to be authorities on this broad area of transformations. On page 3. On page 3 below equation (11), Where should be where and change M_t to $M_t^n = M_t^*$. On page 4 equation (12) avoid mixing random variables with realizations of random variables.	I agree with the reviewer and hereby state that the corrections have been noted and effected. The paper makes use of Bartlett transformations, though reference was made to Box and Cox, see highlights
<u>Optional/General</u> comments	There are some typos in the manuscript which require attention. Please see the pdf	Is noted and corrected