

Review Form 3

Journal Name:	Asian Journal of Probability and Statistics
Manuscript Number:	Ms_AJPAS_125061
Title of the Manuscript:	Modelling and Forecasting Currency Exchange Rates Using Hybrid ARIMA and ANN Models in High-Frequency Data.
Type of the Article	Full length article

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PART 1: Review Comments

Compulsory 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.	The importance of this manuscript is medium	
Is the title of the article suitable? (If not please suggest an alternative title)	Good and suit	
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.	<ul style="list-style-type: none"> • The abstract must be follow IMRaD manner • What is the new or state of the art 	
Are subsections and structure of the manuscript appropriate?	Yes	
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.	Comment (01) The reference list must be improved to be up-to-date Comment (02) The citation must be as listed in the ref. in ascending order Comment (03) The lack of section titled research gap make the appear the author efforts in weak Comment (05) The abstract must be follow IMRaD manner Comment (06) Where is the state-of-the-art for different teaching methods? To assign the proposed method in its place? Therefore, need your opinion in dividing this method to classes. Comment (07) What is the robustness and the advantages of the suggested method over other existing methods?, especially if indicate the research gap Comment (08) What is the robustness and the advantages of the suggested method over other existing methods?, especially if indicate the research gap. Comment (09) What is new in the paper? Motivation? Challenge? Comment (10) The authors should discuss potential applications of the results obtained. Comment (11) What is the new or state of the art Comment (12) Can summarize the data in the conclusion section to be tabulated if allowable Comment (13) Give the pseudocode for steps of using the proposed steps to meet the objective. Comment (14) Minimum grammar required Comment (15) Give the pseudocode for steps of using the proposed steps to meet the objective.	
Are the references sufficient and recent? If you have suggestions of additional references, please mention them in the review form.-	Need updated to include modern published paper in forecasting fields specially that based on machine learning	

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Minor REVISION comments		
Is the language/English quality of the article suitable for scholarly communications?	Minimum grammar required	
<u>Optional/General</u> comments		

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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