

SDI FINAL EVALUATION FORM 1.1

PART 1:

Journal Name:	Asian Journal of Probability and Statistics
Manuscript Number:	Ms_AJPAS_118093
Title of the Manuscript:	ASYMPTOTIC PROPERTIES OF A THREE PARAMETERS GUMBEL DISTRIBUTION ESTIMATORS USING SIMULATED DATA
Type of the Article	

PART 2:

FINAL EVALUATOR'S comments on revised paper (if any)	Authors' response to final evaluator's comments
<p>This study was to introduce new three-parameters Gumbel distribution and check the properties of its estimates (bias, consistency, efficiency, MSE etc) NOT the entire properties of the distribution like quartile deviation, orders statistics, characteristics function etc. This is because when modelling/analysing data, the interest is on parameters.</p> <p>The author is not understanding the difference between Quantile function or Inverse Cumulative Distribution function and Quartile deviation. In order to check the properties of model parameters you need to draw the samples from the same distribution and study the properties and efficiency of the estimation procedure. You also need to check the other characteristics of the parameters such as Absolute bias, RMSE, Coverage Probability and so on. I am attaching a paper here titled "Estimating parameters of Gumbel distribution using the methods of moments, probability weighted moments and maximum likelihood" This is a two parameter Gumbel distribution and check how the authors did the Simulation Study and how they draw the samples from the two parameter Gumbel distribution.</p> <p>Also attaching a similar work. Ask them to follow the same methodology in terms of how to draw samples from a particular cumulative distribution function.</p>	<p>If you look at the abstract's, they are very different. The paper you have just shared is comparing different estimation method. For us, we used only MLE to estimate the parameters. Thereafter, the objective is to check the precision and reliability of the parameters if applied on any type of data (normal, skewed and extreme). That's all we are doing. So the working is not similar.</p> <p>We have introduced a new distribution and this specific objective is to investigate the asymptotic properties of the parameter.</p> <p>Your suggestions are goods but will be covered later in another objective.</p> <p>Thank you.</p>