

Journal Name:	Asian Journal of Probability and Statistics
Manuscript Number:	Ms_AJPAS_122160
Title of the Manuscript:	Modelling and Forecasting High Frequency EAC Currency Exchange Rates Data Using Hybrid ARIMA-ANN Time Series Model
Type of the Article	Original Research Article

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Compulsory REVISION comments	Reviewer's comment	Author's Feedback (Please correct the manuscript and highlight that part in the manuscript. It is mandatory that authors should write his/her feedback here)
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 paper is concerned with the modelling performance of the ARIMA, ANN and hybrid ARIMA-ANN, the study concludes that the hybrid ARIMA-ANN modelling strategy provided good fitting models for the EAC countries' high frequency currency exchange rates data, and these models could be used in place of its constituent models in forecasting high frequency time series data. Therefore like this manuscript.	
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, comprehensive.	
Are subsections and structure of the manuscript appropriate?	Yes, appropriate.	
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.	The Hybrid methodology improves the modelling and forecasting accuracy over the ARIMA and ANN models for high frequency time series data due to its ability to captures both the linear and nonlinear patterns in the time series data.	
Are the references sufficient and recent? If you have suggestions of additional references, please mention them in the review form. =	Use DOI number or publication URL for each reference. Replace old references with recent references (2019-2024).	
Minor REVISION comments		
Is the language/English quality of the article suitable for scholarly communications?	Yes	

PART 2:

	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)
Are there ethical issues in this manuscript?	(If yes, Kindly please write down the ethical issues here in details)	

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