

### Review Form 3

Journal Name:	<a href="#">Asian Journal of Probability and Statistics</a>
Manuscript Number:	Ms_AJPAS_128283
Title of the Manuscript:	On Student's-t ARMA Modelling of Missing Values
Type of the Article	Research Article / Methodological Paper

#### **General guidelines for the 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. To know the complete guidelines for the Peer Review process, reviewers are requested to visit this link:

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**PART 1: Comments**

	<b>Reviewer's comment</b>	<b>Author's Feedback</b> <i>(Please correct the manuscript and highlight that part in the manuscript. It is mandatory that authors should write his/her feedback here)</i>
<b>Please write a few sentences regarding the importance of this manuscript for the scientific community. A minimum of 3-4 sentences may be required for this part.</b>	This manuscript is significant for the scientific community as it addresses the critical issue of imputing missing values in time series analysis, specifically for ARMA models with Student's-t distribution assumptions. By exploring a novel and under-researched area, it contributes to both theoretical advancements and practical applications in time series forecasting. The proposed methodology, combined with comparative analysis, offers a foundation for further research in handling non-Gaussian and asymmetric datasets.	
<b>Is the title of the article suitable? (If not please suggest an alternative title)</b>	Yes, the title accurately reflects the content of the paper.	
<b>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.</b>	The abstract is comprehensive but overly detailed. Suggestions:  Simplify the technical language to make it more accessible to a broader audience. Focus on the objectives, methodology, and key findings while omitting some details.	
<b>Is the manuscript scientifically, correct? Please write here.</b>	The manuscript is scientifically correct. However, the discussion on the scenarios where ARMA performs better than other methods like ANN, KNN, and Kalman filters could be expanded for clarity.	
<b>Are the references sufficient and recent? If you have suggestions of additional references, please mention them in the review form.</b>	The references are relevant and sufficient. Most are recent, and they support the study effectively. No additional references are required at this time.	
<b>Is the language/English quality of the article suitable for scholarly communications?</b>	The language is generally suitable for scholarly communication but needs minor corrections for typographical and grammatical errors. Proofreading is recommended.	
<b>Optional/General</b> comments	<ul style="list-style-type: none"> <li>• Include a practical example with real-world data to complement the simulation results.</li> <li>• Use statistical tests or benchmarks in the comparative analysis to strengthen the results.</li> <li>• Improve figure captions and integrate figures into the discussion more effectively.</li> </ul>	

**PART 2:**

	<b>Reviewer's comment</b>	<b>Author's comment</b> <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>
<b>Are there ethical issues in this manuscript?</b>	<i>(If yes, Kindly please write down the ethical issues here in details)</i>	

**Reviewer Details:**

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