

Review Form 1.6

Journal Name:	Asian Journal of Probability and Statistics
Manuscript Number:	Ms_AJPAS_90141
Title of the Manuscript:	A COPULA-BASED APPROACH FOR MODELLING THE DEPENDENCE BETWEEN INFLATION AND EXCHANGE RATE IN KENYA
Type of the Article	Review 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. To know the complete guideline for Peer Review process, reviewers are requested to visit this link:

(<https://www.journalajpas.com/index.php/AJPAS/editorial-policy>)

PART 1: Review Comments

	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)
Compulsory REVISION comments	No comments	
Minor REVISION comments	No comments	
Optional/General comments	<p>The manuscript takes into account time-varying dependence in the analysis, witch represents an important contribution to Macroeconomics Theory.</p> <p>The methodology is very clear and precise, informing all the copula assumptions they took to measure the dependence between the random variables.</p> <p>Robust tests to guarantee reliability, irrefutability and validity were done.</p>	

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?	<i>(If yes, Kindly please write down the ethical issues here in details)</i>	

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