Editor’s Comment:

When you want to compare two methods (in this case on time series), even if only on a single set of data, the minimum that is required is that they are correctly applied. However, this does not happen here, where at least the OLS is not (for example, the study of autocorrelation is ignored and data logarithmization is not performed, as is common in the case of financial series).

It is also required to start from a situation of impartiality, which is not the case here, since the author initially takes the side of quantile regression.

These problems, together with others of lesser importance (for example, the conclusions, even in this context, are very poor) detract from the scientific value of the manuscript and so, in my opinion, it should not be published in AJPAS.

Editor’s Details:

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