

## Review Form 1.6

Journal Name:	<a href="#">Asian Journal of Economics, Business and Accounting</a>
Manuscript Number:	Ms_AJEBA_85943
Title of the Manuscript:	Predicting financial fragility in Nigeria: does the filter method matter?
Type of the 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.journalajebea.com/index.php/AJEBA/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)
<b><u>Compulsory</u></b> REVISION comments		
<b><u>Minor</u></b> REVISION comments	<p>The grammar in the phrase: "this study sets out in search of other potential early warning indicators of financial crisis in Nigeria using several methodological approaches." needs correction.</p> <p>In their phrase: "Equation (8) models the stationary cyclical component as a finite autoregression rather than a more general ARMA process." a letter is missing in the abbreviation "ARIMA".</p> <p>In Figure 1, some indications are upside down and there is one incomplete.</p>	<p>The reviewer did not point out the problem with the grammar. We believe the sentence expresses our thoughts adequately.</p> <p>ARMA and ARIMA are not the same thing ARMA means "autoregressive moving-average" while ARIMA means "autoregressive integrated moving average"</p> <p>We have looked at figure 1 and cannot find any problem with the presentation. There are four predictors in the model. We observed that the legend shown on the right hand side of figure 1 are faint so we tried using arrows to identify the curves for the respective predictors (variables)</p>
<b><u>Optional/General</u></b> comments	<p>The literature review is very robust and encompasses all the necessary concepts needed to understand the results! I just suggest inserting a topic covering the concept of "credit to GDP gap". Congratulations!</p> <p>The Logit regression models showed good fit indexes and good percentages of correct predictions.</p>	<p>One of the authors among others has done some work on credit to GDP gap that contains a rich literature on it. We made reference to these works and they are publicly available.</p> <p>Secondly, we needed to avoid self-plagiarism and also to limit the length of the article. We believe these are normal practices.</p> <p>Thank you immensely for your valued comments.</p>

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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>	