

Manuscript Status Update On (ID: 13421263): Current Status – Under Peer Review- Determining the Order of a Moving Average Model of Time Series using reversible jump MCMC: A comparison between Laplacian and Gaussian Noises

 Thu, Oct 22, 2020 at 7:19 PM

Dear Suparman,

Thank you very much for submitting your manuscript to HRPUB.

In order to expedite the publication process, your manuscript entitled "Determining the Order of a Moving Average Model of Time Series using reversible jump MCMC: A comparison between Laplacian and Gaussian Noises" has been sent out to evaluate.

But some problems still need further revision.

We would be grateful to you if you could revise your manuscript according to the following comments:

1. The format of the references in the paper should be revised by following the journal's guidelines. http://www.hrpub.org/journals/jour guidelines.php?id=34

*Please highlight the changes you have made.

Kindly respond to the evaluation and send your revised manuscript to preview.hrpub@gmail.com as soon as possible. Please track status of your manuscript through the Online Manuscript Tracking System.

We will contact you again once a new decision is made on your manuscript. You will expect a review report from Anthony Robinson (revision.hrpub@gmail.com) in the following 45 days. Peer review reports are also downloadable in Online Manuscript Tracking System (http://www.hrpub.org/submission/login.php) once the review process is completed.

The author will need to pay for the Article Processing Charges after the manuscript is accepted by the Editorial Board.

For the charging standard, please refer to http://www.hrpub.org/journals/jour_charge.php?id=34

Please feel free to contact us if you have any questions. Besides, could you please leave us an alternate Email Address in case?

For more information, please visit the journal's homepage. Guidelines: http://www.hrpub.org/journals/jour_guidelines.php?id=34

Please acknowledge receipt of this email.

Best Regards

Mark Robinson
Editorial Assistant
preview.hrpub@gmail.com
Horizon Research Publishing, USA
http://www.hrpub.org

Peer Review Report

Notes

Please return the completed report by email within 21 days;

About HRPUB

Horizon Research Publishing, USA (HRPUB) is a worldwide open access publisher serving the academic research and scientific communities by launching peer-reviewed journals covering a wide range of academic disciplines. As an international academic organization for researchers & scientists, we aim to

provide researchers, writers, academic professors and students the most advanced research achievements in a broad range of areas, and to facilitate the academic exchange between them. **Manuscript Information** Manuscript ID: 13421263 Determining the Order of a Moving Average Model of Time Series Using Reversible Jump Manuscript Title: MCMC: A Comparison between Laplacian and Gaussian Noises **Evaluation Report General Comments** Advantage & Disadvantage I am confused by the design of formulas. Usually the formula number is either to the left or to the right (at the edge of the text). How to improve Saya bingung dengan desain rumusnya. Biasanya nomor rumus berada di kiri atau kanan (di tepi teks). Please rate the following: (1 = Excellent) (2 = Good) (3 = Fair) (4 = Poor)Originality: Contribution to the Field: 2 2 **Technical Quality:** 2 Clarity of Presentation: 2 Depth of Research:

Recommendation
Kindly mark with a ■
☐ Accept As It Is
X Requires Minor Revision
☐ Requires Major Revision
☐ Reject

Return Date: _____



Peer Review Report

Notes

Please return the completed report by email within 21 days;

About HRPUB

Horizon Research Publishing, USA (HRPUB) is a worldwide open access publisher serving the academic research and scientific communities by launching peer-reviewed journals covering a wide range of academic disciplines. As an international academic organization for researchers & scientists, we aim to provide researchers, writers, academic professors and students the most advanced research achievements in a broad range of areas, and to facilitate the academic exchange between them.

Manuscript Information

Manuscript ID:	
	Determining the Order of a Moving Average Model of Time Series Using Reversible Jump MCMC: A Comparison between Laplacian and Gaussian Noises

Evaluation Report		
General Comments	In this work, moving average series $MA(q)$ of the form $x_t=z_t+\sum_{j=1}^q theta_{jz}{t-j}$ are studied. The noise variables z_t have either a Laplace distribution with parameter $\beta = 1$. The cases of $MA(q)$ series when the parameter q follows a binomial distribution as well as when $\beta = 1$. The posterior distribution of parameters is obtained with Bayes's theorem. Simulation of the models is done with a Monte Carlo algorithm.	
	Dalam karya ini, deret rata-rata bergerak $MA(q)$ dari bentuk $x_t = z_t + \sum_{j=1}^{q} q$ theta_jz_ $t-j$ dipelajari. Variabel kebisingan z_t memiliki Laplace distribusi dengan parameter ω beta atau distribusi Gaussian. Hal ini erat kaitannya dengan tulisan Suparman (referensi 11). Kasus $MA(q)$ series ketika parameter q mengikuti distribusi binomial serta ketika ω beta memiliki distribusi Gamma terbalik dibahas dan contoh diberikan. Distribusi parameter posterior diperoleh dengan teorema Bayes. Simulasi model dilakukan dengan algoritma Monte Carlo.	
Advantage & Disadvantage	Advantage: This work brings new methods and results in the area of moving average series. Disadvantage: Section 3 contains nearly the whole paper, it could be three or four different sections according to the matter of study. Keuntungan: Pekerjaan ini membawa metode dan hasil baru di bidang seri rata-rata bergerak. Kekurangan: Bagian 3 berisi hampir keseluruhan makalah, bisa jadi tiga atau empat bagian berbeda sesuai dengan materi yang dipelajari.	

	1) Write the meaning of ``MCMC'' in the introduction.			
	2) Before formula (7), write binomial with small ``b''.			
	3) After formula (7), explain the meaning of ``it is a conjugate''.			
	4) After formula (9), write ``where'' with a small ``w'' and is it \$u\neq 1\$?			
How to improve				
1	1) Tuliskan arti dari `` MCMC '' di bagian pendahuluan.			
	2) Sebelum rumus (7), tulis binomial dengan `` b '' kecil.			
	3) Setelah rumus (7), jelaskan arti dari `` itu adalah konjugasi ''.			
	4) Setelah rumus (9), tulis `` di mana '' dengan `` w '' kecil dan apakah \$ u \ neq 1 \$?			
Please rate the followin	g: (1 = Excellent) (2 = Good) (3 = Fair) (4 = Poor)			
Originality:	2			
Contribution to the Field	d: 2			
Technical Quality:	2			
Clarity of Presentation :	3			
Depth of Research:	2			
Recommenda	tion			
Kindly mark with a ■				
☐ Accept As It Is				
■ Requires Minor Revi	sion Requires Minor Revision			
☐ Requires Major Re	vision			
☐ Reject				

Return Date:



Manuscript Status Update On (ID: 13421263): Current Status – Under Peer Review- Determining the Order of a Moving Average Model of Time Series using reversible jump MCMC: A comparison between Laplacian and Gaussian Noises

Suparman P Mat <suparman@pmat.uad.ac.id>
To: Chloe Crawford preview.hrpub@gmail.com>

Fri, Oct 23, 2020 at 12:26 AM

Dear Mark Robinson,

Thank you for the comments. I have revised the manuscript according to your comments. Attached to this email is the revised manuscript.

Looking forward to your response.

Warm regards, Suparman

Department of Mathematics Education (Postgraduate), Faculty of Teacher Training and Education, Universitas Ahmad Dahlan, Yogyakarta - Indonesia

https://www.scopus.com/authid/detail.uri?authorld=6507107541

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Revised -MS-13421263 Suparman.docx 103K

Cover Letter

Manuscript Title	:	Determining the Order of a Moving Average Model of Time Series using	
		reversible jump MCMC: A comparison between Laplacian and Gaussian	
		Noises	
Manuscript ID		MS-13421263	

Comments	Reply/ Action taken
Reviewer-1	
I am confused by the design of formulas. Usually the formula number is either to the left or to the right (at the edge of the text).	The formula number has been placed to right of the text.
Reviewer-2	
Write the meaning of ``MCMC" in the introduction.	The authors have added the following sentence: "Markov chain Monte Carlo (MCMC)"
Before formula (7), write binomial with small ``b".	The authors have revised it.
After formula (7), explain the meaning of ``it is a conjugate".	The authors have added the following sentence: "It means that if the beta distribution is used as a prior, a posterior of binomial likelihood will also be the beta distribution."
After formula (9), write ``where" with a small ``w" and is it \$u\neq 1\$?	The authors have revised it. They have also added the following sentence: "where the value of u is set to egual 1."
Editor	
1. Before sending back the revised version to us, it should be sent to English experts for checking grammar, typos and syntax errors.	The English experts have checked grammar, typos and syntax errors.
2. In addition to necessary revisions, please note that the similarity index of the revised version should be lower than 18% and similarity from a single source should not exceed 5%.	The similarity index of the revised manuscript is lower than 18% and similarity from a single source does not exceed 5%.
3. Based on the theme of your manuscript, we would like to recommend the following published articles for your reference. If it is useful in enriching your manuscript, you can cite them in your manuscript. If not, just ignore it. Bayesian Estimation in Piecewise Constant Model with Gamma Noise by Using Reversible Jump MCMC https://10.13189/ms.2020.081303	The authors have cited the manuscript entitled "Bayesian Estimation in Piecewise Constant Model with Gamma Noise by Using Reversible Jump MCMC". But, they have ignored to cite the manuscript entitled "Application of ARIMAX Model to Forecast Weekly Cocoa Black Pod Disease Incidence" because it is not useful.

Application of ARIMAX Model to	
Forecast Weekly Cocoa Black Pod Disease	
Incidence	
https://10.13189/ms.2019.070705	



Manuscript Status Update On (ID: 13421263): Current Status – Under Peer Review- Determining the Order of a Moving Average Model of Time Series using reversible jump MCMC: A comparison between Laplacian and Gaussian Noises

 Fri, Oct 23, 2020 at 8:33 AM

Dear Suparman,

Thanks for your kind email.

We have received your paper. If further revision is required, we will contact you again.

Best Regards

Chloe Crawford
Editorial Assistant
preview.hrpub@gmail.com
Horizon Research Publishing, USA
http://www.hrpub.org

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Kampus 4: Jl.Ringroad Selatan, Yogyakarta

Kampus 5: Jl. Ki Ageng Pemanahan 19, Yogyakarta

Kontak

Email: info@uad.ac.id

Telp.: (0274) 563515, 511830, 379418, 371120

Fax.: (0274) 564604



Revision after Peer Review (ID: 13421263)-2 reports- Determining the Order of a Moving Average Model of Time Series Using Reversible Jump MCMC: A Comparison between Laplacian and Gaussian Noises

Anthony Robinson <revision.hrpub@gmail.com> To: Suparman P Mat <suparman@pmat.uad.ac.id> Thu, Nov 12, 2020 at 2:17 PM

Dear Suparman,

Thank you for your interest in publishing your work in HRPUB.

Your manuscript has now been peer reviewed and the comments are accessible in Word format.

Usually, we invite 2 peer reviewers for one manuscript. Compared with both review reports, the overlapped parts can be ignored.

Please confirm all comments from the two reviewers have been effected in your paper.

We would be grateful if you could address the comments of the reviewers in a revised manuscript and answer all questions raised by reviewers in a cover letter. Any revision should be made on the attached manuscript.

Note:

- 1. Before sending back the revised version to us, it should be sent to English experts for checking grammar, typos and syntax errors.
- 2. In addition to necessary revisions, please note that the similarity index of the revised version should be lower than 18% and similarity from a single source should not exceed 5%.
- 3. Based on the theme of your manuscript, we would like to recommend the following published articles for your reference. If it is useful in enriching your manuscript, you can cite them in your manuscript. If not, just

Bayesian Estimation in Piecewise Constant Model with Gamma Noise by Using Reversible Jump MCMC https://10.13189/ms.2020.081303

Application of ARIMAX Model to Forecast Weekly Cocoa Black Pod Disease Incidence https://10.13189/ms.2019.070705

The citation style should follow the journal guidelines. http://www.hrpub.org/journals/jour_guidelines.php?id=34

Please download the publication agreement (http://www.hrpub.org/download/HRPUB Publication Agreement2020.pdf) and fill in the authors' names, manuscript title, manuscript ID and signature, then send a scanned version to us.

Please submit the revised paper to us by email in MS Word or LaTex format within two weeks and do not submit it into the Online Manuscript Tracking System.

The author will need to pay for the Article Processing Charges after the manuscript is accepted by the Editorial Board. For the charging standard, please refer to http://www.hrpub.org/journals/jour charge.php?id=34

Look forward to receiving your revised manuscript as soon as possible.

Please acknowledge receipt of this email.

Best Regards

Anthony Robinson **Editorial Assistant** revision.hrpub@gmail.com Horizon Research Publishing, USA http://www.hrpub.org

2 attachments



Peer_Review_Report-13421263_2.docx

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Peer_Review_Report-13421263_1.docx 60K



Revision after Peer Review (ID: 13421263)-2 reports- Determining the Order of a Moving Average Model of Time Series Using Reversible Jump MCMC: A Comparison between Laplacian and Gaussian Noises

Suparman P Mat <suparman@pmat.uad.ac.id>

Fri, Nov 13, 2020 at 8:40 PM

To: Anthony Robinson <revision.hrpub@gmail.com>

Dear Anthony Robinson,

Hopefully everything is fine with you.

Thank you for the Peer Review Reports (manuscript ID: 13421263).

The authors have revised according to the comments.

Attached to this email are the revised manuscript, the cover letter, the similarity report, and the copyright.

Looking forward to your response.

Warm regards,

Suparman

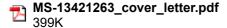
Department of Mathematics Education (Postgraduate), Faculty of Teacher Training and Education, Universitas Ahmad Dahlan, Yogyakarta - Indonesia

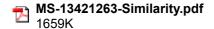
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4 attachments







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Revision after Peer Review (ID: 13421263)-2 reports- Determining the Order of a Moving Average Model of Time Series Using Reversible Jump MCMC: A Comparison between Laplacian and Gaussian Noises

Anthony Robinson <revision.hrpub@gmail.com>
To: Suparman P Mat <suparman@pmat.uad.ac.id>

Mon, Nov 16, 2020 at 8:58 AM

Dear Suparman,

Thank you for your kind email.

We have received your revised paper, cover letter and the signed publication agreement. If further revision is not required, you will expect an Acceptance Letter in a week.

Best Regards

Anthony Robinson Editorial Assistant revision.hrpub@gmail.com Horizon Research Publishing, USA http://www.hrpub.org

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Kontak

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Fax. : (0274) 564604



Acceptance Letter & Advice of Payment (ID: 13421263) - Determining the order of a Moving Average model of time series using reversible jump MCMC: A comparison between Laplacian and Gaussian noises

Anthony Robinson <revision.hrpub@gmail.com>

Tue, Nov 17, 2020 at 1:45 PM

To: Suparman P Mat <suparman@pmat.uad.ac.id>, suparman@netcourrier.com

Dear Suparman,

Your paper has been accepted for publication. Herewith attached is the Acceptance Letter.

The publication fee is \$290. Payment can be made by Wire Transfer, PayPal and Credit Card. Payment instructions are below.

(1)Wire Transfer Instructions

Beneficiary name: HORIZON RESEARCH PUBLISHING CO., LTD

Beneficiary account number: 33113742

Bank Routing number/ ABA number for domestic wires: 122203950

Banking Swift code for international wires: CATHUS6L

Beneficiary bank name: Cathay Bank

Beneficiary bank address: 4128 Temple City Blvd, Rosemead, CA 91770 USA

Note: Please add \$35.00 for wire transfer fee.

The beneficiary account number is 33113742 not 122203950.

The bank charge would be deducted prior to the receipt of the payment. To avoid a shortfall on the net amount received and request for repayment, authors shall pay the commission charge while making the payment.

(2) PayPal Instructions

Our PayPal recipient email address is payment.hrpub@gmail.com. To avoid confusion, please add special instructions during the transaction process.

The online payment processes via PayPal are divided into 3 steps:

Step 1: login to the Online Manuscript Tracking System

(http://www.hrpub.org/submission/login.php)

Step 2: Select the option ""H_Economies: \$290 USD"" and click on ""buy now"" to proceed;

Step 3: Login to your PayPal account to complete the purchase

(3) Credit Card Payments

The online payment processes via credit card are divided into 3 steps:

Step 1: log into the Online Manuscript Tracking System;

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Step 3: Pay with debit or credit card. Fill in all required information to complete your purchase

Please add special instructions during the transaction process.

Once the payment is finished, please inform us or send the payment voucher to us.

Look forward to hearing from you soon.

Best Regards

Anthony Robinson Editorial Assistant revision.hrpub@gmail.com Horizon Research Publishing, USA http://www.hrpub.org



Acceptance Letter_13421263.jpg 198K



Acceptance Letter & Advice of Payment (ID: 13421263) - Determining the order of a Moving Average model of time series using reversible jump MCMC: A comparison between Laplacian and Gaussian noises

Suparman P Mat <suparman@pmat.uad.ac.id>
To: Anthony Robinson <revision.hrpub@gmail.com>

Tue, Nov 17, 2020 at 7:10 PM

Dear Anthony Robinson,

Hopefully everything is fine with you.

Thank you for the acceptance letter (ID: MS-13421263). Attached to this email is the proof of payment and the discount on APC.

Looking forward to your response. Warm regards, Suparman

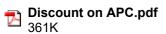
Department of Mathematics Education (Postgraduate), Faculty of Teacher Training and Education, Universitas Ahmad Dahlan, Yogyakarta - Indonesia

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2 attachments





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Suparman P Mat <suparman@pmat.uad.ac.id>

Re: Payment Received (ID: 13421263) - Determining the order of a Moving Average model of time series using reversible jump MCMC: A comparison between Laplacian and Gaussian noises

Anthony Robinson <revision.hrpub@gmail.com>
To: Suparman P Mat <suparman@pmat.uad.ac.id>

Wed, Nov 18, 2020 at 10:12 AM

Dear Suparman,

Thank you for your interest in publishing your work in HRPUB. We have received your payment. No worry.

Best Regards

Anthony Robinson
Editorial Assistant
revision.hrpub@gmail.com
Horizon Research Publishing, USA
http://www.hrpub.org

On Tue, Nov 17, 2020 at 8:10 PM Suparman P Mat <suparman@pmat.uad.ac.id> wrote:

Dear Anthony Robinson,

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Warm regards,

Suparman

Department of Mathematics Education (Postgraduate), Faculty of Teacher Training and Education, Universitas Ahmad Dahlan, Yogyakarta - Indonesia

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Beneficiary bank name: Cathay Bank

Beneficiary bank address: 4128 Temple City Blvd, Rosemead, CA 91770 USA

Note: Please add \$35.00 for wire transfer fee.

The beneficiary account number is 33113742 not 122203950.

The bank charge would be deducted prior to the receipt of the payment. To avoid a shortfall on the net amount received and request for repayment, authors shall pay the commission charge while making the payment.

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Best Regards

Anthony Robinson
Editorial Assistant
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