Referee's comments

The author shows that no confidence set of guaranteed finite diameter for the parameter of Hedges' selection model. This article has an interesting result, and can be regarded as a nice way of explaining why inference with Hedges' selection model is difficult. Inspite of these advantages of this article, there are some places for improvement. If the following comments are properly reflected in the revision, I think that this paper will be a good contribution to meta analysis.

Major comment

1. The mathematical conditions are vaguely described. For example, see the definition of the size function on page 5, which allows any positive function. Since the size function determines the diameter, a more precise condition is needed there. In the original Gleser-Hwang theorem, the two sets of parameters are treated differently (In their paper, θ_1 and θ_2). In this article, there is no distinction between the two sets so that the conditions of Theorem 4 seem too concise.

2. It will be very helpful to readers that the relationship between the modified Gleser-Hwang theorem and the numerical difficulty of Hedges' selection model is clearly shown in numerical studies. If the current result should be supported by a numerical study, the key message of this paper becomes clear.

Minor comment

1. On page 2, not σ, but σ_i.
2. On page 2, not x, but x_i.
3. On page 6, not Gleswer, but Gleser.