

International Journal of Forecasting

Decision Letter (INTFOR_1909455)

From: ijfmc@forecasters.org

To: george.athanasopoulos@monash.edu

CC:

Subject: International Journal of Forecasting - Decision on Manuscript ID INTFOR_1909455

Body: 20-Dec-2019

George:

Manuscript ID INTFOR_1909455 entitled "Forecast reconciliation: A geometric view with new insights on bias correction" which you submitted to the International Journal of Forecasting, has been reviewed. The comments of the reviewers are included at the bottom of this letter.

The reviewers have suggested some major revisions to your manuscript. I invite you to respond to the reviewers' comments (especially R1) and revise your manuscript.

Once the revised manuscript is prepared, you can upload it and submit it online. Please log into <https://mc.manuscriptcentral.com/ijf> and enter your Author Center, where you will find your manuscript title listed under "Manuscripts with Decisions." Under "Actions," click on "Create a Revision." Your manuscript number has been appended to denote a revision.

It is important that you also provide a detailed explanation of changes made to your manuscript along with responses to the comments made by the reviewers. If you disagree with any of reviewers' comments, you will need to carefully explain your position.

The responses to the reviewers can be completed as a separate document, or they can be entered online at the time you submit your revised manuscript.

IMPORTANT: Your original files are available to you when you upload your revised manuscript. Please delete any redundant files before completing the submission.

Because we are trying to facilitate timely publication of manuscripts submitted to the International Journal of Forecasting, your revised manuscript should be uploaded as soon as possible. If it is not possible for you to submit your revision in a reasonable amount of time, we may have to consider your paper as a new submission.

Once again, thank you for submitting your manuscript to the International Journal of Forecasting and I look forward to receiving your revision.

Sincerely,
Dr Michael McCracken
Handling Editor, International Journal of Forecasting

Associate Editor's comments:

Associate Editor
Comments to the Author:
(There are no comments.)

Reviewers' Comments to Author:

Reviewer: 1

Comments to the Author
See attached.

Reviewer: 2

Comments to the Author

This type of paper makes me regret not investing more time into geometric interpretation because as shown here, it offers an elegant and intuitive way to showcase results related to data integration and reconciliation.

The paper is extremely well written, with a great flow and thoughtful considerations. Figure 4 and its description are exemplary successful in their simplicity and effectiveness. The discussion of theorem 3.1 on page 11 is another example of thoroughness and clever insight.

I found only one statement in the paper that could be better supported by evidence on page 8 lines 14 when the author(s) refer to multivariate modeling. State-space approaches have also

been shown to be theoretically successful is solving these problems although maybe not to the large scale needed for very detailed and complex hierarchical systems. A comment or comparative discussion to the multivariate modeling may be useful.

In the context of real-life application and either for small discussion here or future work, I am wondering if and how the author(s) coherent subspace that would be defined with hard boundaries. For example, the set of Australian tourism flow data and any forecasts that would be considered useful should be non-negative and likely upper bounded (if only by the size of the global population or other more realistic subject matter expert opinion). In many other reconciliation problems, these boundary constraints affect the feasible space. In the context here, could a convoluted case lead to an orthogonal projection be coherent but outside the desired constrained subspace?


Please correct the minor typo just before section 2 (forf).

Date Sent: 20-Dec-2019

File 1: [- Review of Forecast reconciliation.pdf](#)

Files attached

[Review of Forecast reconciliation.pdf](#)

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