From: Professor George Athanasopoulos Econometrics and Business Statistics Monash University Caulfield, VIC, 3145, Australia

To: Professor Rudd H. Teunter Editor, European Journal of Operational Research

May 18, 2022

Dear Ruud,

Please find attached our revised manuscript, EJOR-D-21-02522, entitled "Probabilistic Forecast Reconciliation: Properties, Evaluation and Score Optimisation" by Anastasios Panagiotelis, Puwasala Gamakumara, George Athanasopoulos, and Rob Hyndman for your consideration for publication in the *European Journal of Operational Research*. We also enclose a point by point response addressing the comments of the referees.

For the reviewers convenience, our responses to referees are provided in blue text and all new parts of the paper (in both the manuscript and response letter) are provided in red text.

Please note that in response to Reviewer 2, in terms of providing EJOR readers a non-technical pathway and intuition, and in order to not dilute the mathematical rigour of the paper important from a technical perspective, we have added a new section, Section 2, entitled "Outline of Main Results". This section provides the reader less interested in technical details, with sufficient information in order to skip the technical sections that follow.

We look forward to hearing from you.

With kind regards and best wishes,

George Athanasopoulos