Reviewer #1: The paper is well written and the topic of interest, but I also have two important issues with the manuscript.

1- Forecast combinations with non-negative weights, fore example applied to disaggregate forecasts to compute an aggregate forecasts, share similar problems with forecast reconciliation. The major difference is probably that weights in forecast reconciliations do not sum to one as they do in forecast combinations. It will be worth to make this clear and explain what this implies in terms of computational time.

2- The new method adds an important step to the MinT approach. However, forecast gains are almost negligible in simulation and empirical exercises. Even OLS produce accurate forecasts. Why is this the case? I will work out an exercise where optimal non-negative forecast reconciliation gives large gains otherwise the reader will be confused on the utility of the new method.