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Date: May 10, 2019
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From: Ruud Teunter eesserver@eesmail.elsevier.com
Reply To: Ruud Teunter r.h.teunter@rug.nl
Subject: Your Submission EJOR-D-18-00185R2

Ref.: Ms. No. EJOR-D-18-00185R2
Forecasting retailer product sales in the presence of structural change
European Journal of Operational Research

Dear Dr. tao huang,

It has been decided that your paper could be published in the EUROPEAN JOURNAL OF OPERATIONAL RESEARCH after a minor revision performed according to the following referees' comments. (You may wish to argue that some comments are invalid). Please also ensure that you have cited recent and relevant publications in EJOR and other OR journals.

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Sincerely yours,
Ruud Teunter
Editor
European Journal of Operational Research

Reviewers' comments:

Reviewer #1: The authors have further improved the paper, and I am looking forward to seeing it in print. I have a few further comments below. In particular, I suggest cutting a length but not overly enlightening calculation of an example introduced by Pesaran & Timmermann (2007) on p. 6 - I would ask the editor to comment on cutting this.

- p. 2: the Syntetos et al. paper is about forecasting in supply chains in general. The Fildes et al. (2018) working paper would probably be a better reference for forecasting in retail in particular.

- p. 6: After "Pesaran and Timmermann (2007) demonstrated analytically how a structural change could lead to forecast bias using a simple regression model without an intercept.", there follows about 3/4 of a page that simply calculates the motivating example from Pesaran & Timmermann (2007). This calculation is elementary and not necessary for the rest of the paper. It could be cut, with the paragraph continuing with "The forecast bias may subsequently lead to lower forecast accuracy (Clements & Hendry, 1999)." on page 7.

- p. 7/8, "The forecasts can be combined based on equal weights, which have been found effective and easy to implement": There are also theoretical considerations arguing for equal-weights forecast combinations, e.g., Claeskens et al. (2016, IJF).

- p. 11: the trig terms with denominator 52 capture the *week* of the year effect, not the *month*. (It might be worthwhile to consider adding terms with denominator 12.)

- p. 12, "we assume that $\epsilon_t \sim \text{iid}(0, \sigma^2)$ " - I assume the authors use a normal distribution assumption here. Please change to " $N(0, \sigma^2)$ iid" or some such.

Reviewer #2: I am happy to see that the manuscript has vastly improved from the original version. My last comments were addressed. Therefore, I am happy to accept the paper.

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