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May 29, 2023

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Subject: MS 2023009

Dear Dr. He:

Thank you for submitting manuscript MS 2023009, entitled, “Locally Time-Varying Parameter Regression”. We would like to invite you to revise and resubmit your manuscript.

I have attached 3 referee reports on your paper, “Locally Time-Varying Parameter Regression”. The referees and the Associate Editor like the paper and recommend an invitation to revise for *Econometric Reviews*.

My reading of the reports suggest that the paper contains several nice contributions and, with improvements and adequate responses to referee questions and suggestions, we can look forward to a possible publication in *Econometric Reviews*.

I like to ask you to consider the attached comments very carefully, provided responses to each, and convey to me what revisions have been undertaken in the next round.

I look forward to your revised paper.

Best wishes,



Esfandiar Maasoumi
Editor
Econometric Reviews