Econometric Reviews

August 30, 2022

Dr. Zhongfang He
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Toronto, Ontario
CANADA

Subject: MS 2022047

Dear Dr. He:

Thank you for submitting manuscript 2022047, entitled "Time Dependent Shrinkage of Time-Varying Parameter Regression Models." We would like to invite you to revise and resubmit your manuscript.
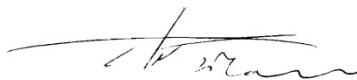
Attached please find two reports on your paper.

The referees, the associate editor and I are positively inclined toward this contribution. The referees have raised a number of questions and issues that require careful response, and suitable revisions.

If all the comments are addressed in the next revision, I am optimistic that a final version can appear in *Econometric Reviews*.

I look forward to your revised paper.

With best regards,

Esfandiar Maasoumi
Editor
Econometric Reviews