Comments on the first revision of "Time-dependent shrinkage of time-varying parameter models", submitted to *Econometric Reviews*

The author managed to successfully address my previous comments on the first version of the paper. Nevertheless, a final minor revision addressing the following points is needed:

1. First and most importantly, the paper needs final language editing. There are numerous minor grammatical errors and the construction of several sentences has be improved (see e.g. the first sentence in the last paragraph starting on p.4).

2. In the main part of the paper, details on the prior specification of the AR coefficient ρ_j appearing in the dynamic version of the GHS prior are lacking. This prior is very influential, since the data likelihood is not tremendously informative about the parameters $\rho_1, \ldots, \rho_K$. This informative is hidden in Appendix E on p.42. Please move this information to Section 2.2. in the main part of the paper.

3. The famous prior of Sir Harold Jeffreys is called Jeffreys' prior and not Jefferys' prior. Please correct!