

In this manuscript, the authors proposed a Bayesian Sequential Probability Test to detect structural breaks in sequential data. I do have some major comments and questions.

1) According to 2.1 "Setup of the Problem" on page 4, "We want to monitor new data from  $n+1$  onward to test if there is any structural break happening since". Then for this purpose, the null hypothesis and the alternative hypothesis should be specified as:

$$H_0 : y_t = x_t' \beta_0 + \epsilon_t \text{ for } t = 0, 1, 2, \dots$$

$$H_1 : \text{There exists a } \kappa > n \text{ such that } y_t = x_t' \beta_0 + \epsilon_t \text{ for } t = 0, 1, 2, \dots, \kappa$$

$$\text{and } y_t = x_t' \beta_1 + \epsilon_t \text{ for } t = \kappa + 1, \kappa + 2, \dots$$

The reason is that for hypothesis testing, we need to make different arguments on the same object. However, the arguments in the manuscript is made on different objects. Similar revisions should be done for the following hypothesis on page 5.

2) Based on (2.3) on page 6, it is proposed that we use geometric prior for the  $\kappa$ . Can you please state why you think that geometric distribution is a good choice for the prior distribution?

3) For (2.6) on page 7, can you please provide more details on why  $\pi_t(\theta)$  is evolved this way?