

From	David Dunson onbehalf@manuscriptcentral.com
Subject	Journal of the Royal Statistical Society - Decision on Manuscript ID JRSS-SB-Nov-18-0435
Date	Mo, 15.Apr 2019 23:50:36
To	michael.vogt@uni-bonn.de

15-Apr-2019

Dear Prof. Vogt

Your manuscript ID JRSS-SB-Nov-18-0435 entitled 'Multiscale Inference and Long-Run Variance Estimation in Nonparametric Regression with Time Series Errors' which you submitted to the Journal of the Royal Statistical Society, has now been reviewed. The comments of the referees are included at the bottom of this letter.

The referees have recommended some major revisions to your manuscript. Therefore, I am rejecting the manuscript (at least in its current form). However, if you can undertake the very substantial rewriting that the reports indicate then I would be willing to reconsider a resubmission.

To resubmit a new version of your manuscript, log onto <https://mc.manuscriptcentral.com/jrss> and enter your Author Centre, where you will find your manuscript title listed under 'Manuscripts with Decisions'. Under 'Actions', click on 'Create a Resubmission'. Your manuscript will now have a different number to denote a resubmission of a previously rejected paper. Please DO NOT upload your revised manuscript as a new submission.

You will be unable to make changes on the originally submitted version of the manuscript on the site. Instead, please revise your manuscript and save it on your computer.

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When submitting your new manuscript, you will be able to respond to the comments made by the referees in the space provided. You can use this space to document any changes you make to the original manuscript. To expedite the processing of the new manuscript, please be as specific as possible in your response to the referees.

IMPORTANT: Your original files will be available to you to reuse when you upload your new manuscript. Please therefore delete any redundant files before completing the submission.

I am sorry that I cannot give you any strong encouragement about the prospects for your manuscript at the moment, but thank you for considering the Journal of the Royal Statistical Society.

Yours sincerely,

Prof. David Dunson
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Reviewers' Comments to Author:

Associate Editor

Comments to the Author:

Two referees have read and evaluated the paper. Referee I is fairly negative about the paper and does not fully see the merit of the contribution, especially relative to some developments in SiZer the authors might have missed. Referee II is more positive and recommends a revision. This reviewer also has many suggestions on how to improve and extend the results in the paper. If the authors could, to the satisfaction of Referee I, address why their contributions are worthy of publication in JRSSB and at the same time incorporate the points made by Referee II, a suitably revised version might be reconsidered for publication in JRSSB.

Referee: 1

Comments to the Author

See the attached pdf file.

Referee: 2

Comments to the Author

see the attached report.



[:Referee Report \(1\).pdf](#) (96K)



[:report.pdf](#) (68K)