



DEPARTMENT OF INFORMATION, OPERATIONS, &
MANAGEMENT SCIENCES

HENRY KAUFMAN MANAGEMENT CENTER
44 WEST 4TH STREET, SUITE 8-63
NEW YORK, NY 10012-1125
(212) 998-0194 FAX: (212) 995-4227
EMAIL: pperry@stern.nyu.edu

PATRICK O. PERRY

*Assistant Professor of Information, Operations, &
Management Sciences*

March 9, 2018

Dear Prof. Dianne Cook and JCGS Associate Editors,

Wei Fu and I are submitting revision of Manuscript ID JCGS-17-028. We have corrected the mistakes and added discussion of the points raised by the AE and the reviewers. The Associate Editor and Reviewer 1 mostly requested more discussion of some of the difficult issues in the paper; we have added these as suggested. Reviewer 2 requested that we generalize our Propositions by removing normality and dimensionality assumptions; we have done this, either with a new proof in the appendix or with discussion of the assumption after the relevant proof. (We kept the assumptions in the main text as-is for the sake of clarity of presentation.) Reviewer 2 also asked for the results in table form rather than as figures. We have added these tables in a supplementary appendix.

Not counting the supplementary appendix for the tables, the revision added 8 pages of material to the manuscript.

Regards,

A handwritten signature in black ink that reads "Patrick Perry".

Patrick Perry