Review for
"Some paper" (Journal #)

August 5, 2020

This paper focuses on ...

Major comments

1. My general impression is that the contribution of this paper is more theoretical than methodological, which deviates from the main interest of the journal. Most of the introduced methods have been proposed and well studied in the literature. For example, the "median-of-means" approach, one of the major focuses of this paper, has been studied in univariate and multi-dimensional settings in Hsu and Sabato (2016) and Minsker (2015) respectively. ...

2. The paper presents abc.

3. Assumption 1 requires each subsample-based estimator to ...

Minor issue

1. abc

References

Hsu, D. and Sabato S. (2016) Loss minimization and parameter estimation with heavy tails. *J. Mach. Learn. Res.*, **17**, 1–40.

Minsker, S. A. (2015) Geometric median and robust estimation in Banach spaces. *Bernoulli*, **21**, 2308–2335.