

Comments on the Manuscript

“Heteroscedastic Censored and Truncated Regression with crch”

(R Journal 2015-43)

I enjoyed very much reading the manuscript, because it is well written and describes an interesting and relevant R package: “crch” for heteroscedastic censored and truncated regression. The package is also well prepared (e.g. the source code is well written and commented so that it is quite easy to read for humans) and well documented. In the following, I will give a few minor recommendations for improvement:

1. On page 1, last line, the term “ $\log(g(\sigma) = \log(\sigma))$ ” is easily misunderstood as “ $\log(g(\sigma) = \log(\sigma))$,” which does not really make sense. I suggest to write instead something like “logarithm, i.e. $g(\sigma) = \log(\sigma)$.”
2. In the last line of page 2 and in the following lines on page 3, several tilde symbols (\sim) are missing. They can be obtained, e.g., by the L^AT_EX command `\textasciitilde`.
3. On page 3, in the third from last paragraph, the last sentence should be terminated with a full stop (.).
4. On page 3, in the last paragraph, I suggest to mention the software environment (R), for which the packages **gamlss**, **gamlss.cens**, and **gamlss.tr** are written for.
5. I have some concern regarding the example with the two-part model: as far as I can see, this model does not take into account a possible correlation between the error term of the logit (selection) model and the error term of the truncated (outcome) model, although it is quite likely that these two error terms are correlated. In order to allow for different processes that drive the occurrence of precipitation and the precipitation amount, a heteroscedastic (Heckman-type) sample selection model is probably more appropriate.