

Feedback on Predicting the Next-Quarter Corporate Profit with Vector Autoregression

Anonymous

1 Positive Feedback

The theoretical background and framework is really strong.

Your research question is very clearly laid out.

Your interpretation of the VAR results is the most fleshed out. This is a strong part of your analysis.

It's great that you explained the limitations of the regression model in your conclusion.

2 Questions and Suggestions

I suggest avoiding the use of first-person narrative in a report like this.

I couldn't find an explanation for the RHS variables, do you explain what those are in the report?

The use of math is impressive, but I think you could clarify your explanation of why the VAR formula is relevant to your specific research.

I think something needs to be fixed where you're referencing your regression table. See the following sentence: The result of the regression is in “../results/reg_table_1.txt”, and we only present the significant part related to corporate profit here.

I think all your figures could use a little bit more explanantion and interpretations.

Did you use splines to create your last graph?

Typo: heterskedasticity - You misspelled heteroskedasticity.