**General guideline for Peer Review process:**

This journal’s peer review policy states that NO manuscript should be rejected only on the basis of 'lack of Novelty', provided the manuscript is scientifically robust and technically sound.

To know the complete guideline for Peer Review process, reviewers are requested to visit this link:

# SDI Review Form 1.6

## PART 1: Review Comments

<table>
<thead>
<tr>
<th>Reviewer’s comment</th>
<th>Author’s comment (if agreed with reviewer, correct the manuscript and highlight that part in the manuscript. It is mandatory that authors should write his/her feedback here)</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Compulsory</strong> REVISION comments</td>
<td>The author shows lots of math, but fails to provide much, if any motivation. The author needs much more text to explain why the math makes sense. The author should consider providing a data set to suggest where this hierarchical normal model is used, and explain why the author’s paper is important.</td>
</tr>
</tbody>
</table>
| **Minor** REVISION comments | (1) Abstract, l. 3: The author takes a limit of function $\tau$, prior to stating its definition. It would be better to define $\tau$ first.  
(2) p. 2, section 2, paragraph 1: Explain why the variance $\tau^2$ of $\theta$ should be a function of the sample size $n$.  
(3) It would be better to write $Z_{z/2}$ using lower case $z$, to distinguish from the random variable (capital) $Z$.  
(4) Stating "not clear" within Theorem 1 is unusual. The author should simply move the last sentence of page 4 somewhere outside Theorem 1. A "not clear" statement does not need proof and should not be contained within a theorem. The same applies to Theorem 2.  
(5) p. 4: The double squareroot notation $\sqrt{\sqrt{n}}$ is unusual. |
(6) p. 4, l -2: When using the word "between": Is the number strictly between zero and 1-\(\alpha\), or is this number in \((0,1-\alpha]\); i.e., an interval open on the left but closed on the right? My same comment applies at the end of Remark 2.

(7) p. 5, first bullet point: Shouldn't this be \(\tau^2(n)\rightarrow\tau_0^2\); i.e., converges rather than is equal to?

(8) p. 6: The sentence below equation (3) is ambiguous.

**Optional/General comments**

The math seems to be correct. However, the motivation of the math and the motivation of the paper in general are somewhat lacking.

**Reviewer Details:**

<table>
<thead>
<tr>
<th>Name:</th>
<th>Steven T. Garren</th>
</tr>
</thead>
<tbody>
<tr>
<td>Department, University &amp; Country</td>
<td>Department of Mathematics and Statistics, James Madison University, Harrisonburg, VA , USA</td>
</tr>
</tbody>
</table>