Referee report: "Bayesian Support Vector Machine Quantile Regression"
M. Bernardi, E. Degani and A. Sottostanti

This work deals with Support Vector Machine (SVM) techniques, used to discover latent structure in complex data structure. The main contributions are the extension of the SVM regression to deal with conditional quantiles and the extension of the static quantile regression approach to a dynamic context where regression parameters are latent factor with their dynamics. The authors derive the density function of their SVM quantile regression model, which is at the basis of Gibbs sampling and Expectation-Maximization algorithm.

No change is requested.