

REFEREE REPORT FORM

Title of the paper: Prediction intervals for heteroscedastic series by Holt-Winters methods

Author(s) of the paper: Paolo Chirico

Summary

A procedure for prediction intervals by Holt-Winters method in case of heteroscedasticity is outlined and applied to electricity prices.

General remarks and points in favour or against

Comments and suggestions for the Author(s)

Replace time serie by time series on p. 1

Replace the ! on p. 2 (before section 2) with some rows of motivation or examples

Replace serie by series on p. 3

In the references, it is Yar and Chatfield

Further references the Author(s) should take into account

Evaluation

Criterion	Judgement From 0 (minimum) to 10 (maximum)
Interest	7
Technical correctness	7

Clarity	7
References	7
Overall judgement	7