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Peer Review

Review of: "Blazingly Fast(er) Variance–Covariance Matrices: Bridging Theory and Practice"

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Well-written paper; it addresses covariance estimators, but it is not a completely novel thing pointed out here. The covariance estimator appears just in a new reparametrization. This paper derives a known estimator, but in a new reparametrization, and it serves as a good pedagogical and implementational note.

Sections 9 and 10 have very similar content, so one of these is overly redundant.

The abstract contains very much information; it could be shorter. Some of the content mentioned in the abstract could be merged into the introduction section.

Declarations

Potential competing interests: No potential competing interests to declare.

 doi.org/10.32388/1QKQPF