Review of: "An Empirical Examination of Collateralization in Financial Markets"

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Potential competing interests: No potential competing interests to declare.

This study has a novel model and adequate theory, but I still have some MINOR questions:

1. Is the account of experimental data not detailed enough (training set, test set)? Prove that this model has good generalization performance (predictive ability for future time nodes).

2. Can the code of the model solving method be made public?