Review of: "Variable selection in generalized extreme value regression model using Bootstrap method"

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Potential competing interests: No potential competing interests to declare.

On the whole, the subject of this manuscript is interesting and applicable and it is written well, but it should be especially improved in applications. So, this work should be considered for publication after addressing the major revision.

Comments:

Information criteria (AIC & BIC) are the valid criteria under the normality assumption. How does it check in this research?

In numerical part, Information criteria were used for the comparison purposes, which are valid under the normality assumption, for model evaluation. Because of this reason, the **Information criteria** are not a reliable criterion to examine the performance of methods. According to the good properties of generalized cross validation (GCV) or cross validation (CV) criteria which are very popular for this purpose, I suggest to apply the proposed criteria in the numerical parts to compare them for predicting purposes. To complete this, the following recent papers could be applied:

- Optimal partial ridge estimation in restricted semiparametric regression models. Journal of Multivariate Analysis, 136 (2015), 26-40.
- Optimal QR-based estimation in partially linear regression models with correlated errors using GCV criterion. Computational Statistics & Data Analysis 117 (2018), 45-61.

Also, the numerical part should be interpreted with more details.