

Review of: "Exploring the Convergence of Macroeconomic Variables and Market Capitalization in an Emerging Economy: An Empirical Analysis Using Arbitrage Pricing Theory"

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Potential competing interests: No potential competing interests to declare.

The paper is interesting, though some improvements are necessary to meet journal standards. Therefore, my comments to the authors are as follows:

- 1. The research gap the paper tries to fill in is not clear. I suggest that the authors detail the research questions they are trying to answer.
- 2. The residuals diagnostics should be performed.
- 3. Finally, a robustness check should also be performed.

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