

Review of: "On Optimal Linear Prediction"

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Potential competing interests: No potential competing interests to declare.

The paper is technically rigorous and presents a novel approach to the problem of optimal linear prediction, drawing techniques from quantum theory. The author's use of a two-statistician framework is intriguing and adds a unique dimension to the discussion of optimality.

Suggestions:

- The author could provide the intuition behind the use of quantum theory in this context. A brief explanation of the relevant concepts and how they relate to statistical prediction could prove helpful for readers who are unfamiliar with quantum mechanics.
- I believe that the results are of theoretical *and* practical interest. Adding relevant practical applications for the proposed method will only further illustrate the significance of these results.
- The paper's technical nature may make it less accessible to readers without a strong background in both statistics and quantum mechanics. Additional explanations and examples can help bridge this gap.