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Name: BOUCHAREB Saoussan

Institution: Mohammadia School of Engineering, Mohammed V University

City: Rabat

Country: Morocco

Phone: 212700025208

Academic Email: saoussan.bouchareb@gmail.com

I declare, I confirm, I certify and I sign that I received substantial, important, line by line peer review with several and substantial comments, important remarks and hints from, at least, 3 Reviewers and the Assistant Editor for my paper: Modeling volatility with univariate and multivariate approaches: evidence from Mediterranean stock markets with Authors: CHIADMI Salah and GHAI Fouzia.

I would like to thank all the reviewers for their thoughtful comments and efforts towards improving our manuscript. We revised the manuscript with special attention to the comments that we received from the Three (3) reviewers that were experts, specialists in the area of my paper.

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Date: 30/06/2021