

I would not call this paper “article”; indeed “letter” seems much more appropriate, being very short and its content very limited.

The paper may be summarized as follows.

Research question: can Jackknifing reduce the bias of Park estimator’s standard error?

Answer: simulations suggest that in general this is not the case.

Thus, the authors just show where a solution to the problem cannot be found. This may be a result that some panel-data analysts could be interested in, but we cannot define it a relevant result for panel-data econometrics.

The simulation experiment seems to be well done. Though, instead of reporting the differences between the coverage rates I would just report the two coverage rates side by side in one table.