

Review of: "Machine Learning Methods in Algorithmic Trading: An Experimental Evaluation of Supervised Learning Techniques for Stock Price"

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Potential competing interests: No potential competing interests to declare.

The quality of the work should be improved. In particular, the following points should be carefully addressed in this reviewer opinion:

- 1. The novelty, the contributions and motivations of the paper are not clearly stated while they should be defined and discussed since the beginning. Which is the research gap that the paper aims to fill?
- 2. The "Related Work" section should be substantially improved since the techniques available in literature are just summarized. The results of the analyzed studies should be briefly presented, and the architecture of the algorithms should be discussed.
- 3. The "Results" section must be enhanced. The table displayed is confusing and the meaningful results should be better highlighted. In addition, for each model more details should be added (cf. hyperparameters and thespecifications set).
- 4. The plots displaying the results should be formally enhanced. They are of low quality and do not allow to inspect and visually comprhend the results achieved.
- 5. The results achieved could be breafly anticipated in the abstract and introduction sections.
- 6. The written English should be improved. There are many informal expressions and there is no homogeneity in the verb tenses employed. Please fully revised a formal spell check.
- 7. Minor: the NBeats algorithm is referred sometimes as NBeats and N-Bits in the paper. Only one acronym should be



however employed.