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 primary aim of this manuscript revolves around introducing a machine learning-based approach for stock forecasting. After a comprehensive evaluation of the manuscript, I have compiled the following observations:

Stock data predominantly takes the form of time series data, which falls within the extensive domains of statistics, econometrics, and more recently, machine learning. Notably, the authors did not delve into the topic of time series data or related forecasting models. It is essential to consider whether machine learning is the most suitable choice, given that it incurs associated costs. Before embracing machine learning models, a prudent approach would be to explore statistical models specifically tailored for time series data.

The subsequent course of action proposed involves LSTM or other deep learning models.

A significant shortcoming of the manuscript is the absence of a clear problem statement. The authors directly proceed to experimentation without adequately defining the research problem.

The discussion regarding existing models is minimal, leaving a gap in the understanding of how the proposed method compares with established approaches.

The literature survey conducted in this manuscript appears to be lacking in depth and breadth.

Table 1 presents some results, but it remains unclear on what criteria or basis these results were obtained.

In my assessment, the most significant drawback of this paper is the absence of any innovative concepts or distinctive contributions. Regrettably, I must decline the paper for publication. I do, however, encourage the authors to refine their work, as I believe this decision should not deter them from further improving their manuscript.