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 paper has an innovative idea but the authors will have to work very hard to publish in a reputed journal.

The research question is abssent. What the authors exactly want to do needs to be articulated properly.

The data description is absent. On what data was this analysis carried out? Which stock price data? Whaich pair of currency data is not mentioned. Period of the study is absent.

Review literature section is absent as probably what the authors are trying to address is not clear. Detailed review literature is required to address the question

Methods are simply listed as in a text book. What has literature documented about these methods in predicting stock prices? How did they enhance prediction could be addressed.

Furthermore stock price prediction itself is very vague. This needs to be better addressed.

Futheremore robustness checks for data analyzed should be presented.

Also ARCH GARCH and various volatility clustering models are spoken about. How are they linked to prediction ? Probably adding a discussion section before the conclusion could help.