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

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I believe the motivation of this research is meaningful, and the idea is feasible. However, there are some deficiencies in the content of the article:

1. Some important experimental details are lacking, such as the specific data ranges, types, and acquisition, the model structure details, and more hyperparameters settings.
2. The conclusions are in doubt because it is unsure if the model is the same size, if the hyperparameter is proper, or if the training is adequate for fitting.
3. For trading, we think the price changes and returns ranking of stocks are more concentrated, so more MSE/MAE/RMSE is not equal to more profits. For more details of this opinion, the research by Feng et al. titled "Temporal Relational Ranking for Stock Prediction" is helpful for understanding.