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 proposes machine learning applied to stock market forecasting. The application is interesting but the paper suffers from some limitations. Please, see my comments below:

1. It is a good practice to include the structure of the paper at the end of the introduction, which is missing in this paper.

2. Figure 1 is ill-located in the text.

3. I believe Section 2 could be renamed to a literature review.

4. Section 3 looks like Methodology. I suggest to rename this section to Methodology.

5. Section 3, point 3.3, you inform the learning rate. It is unusual to inform hyper-parameter values at this stage.

6. The paper is not so well-structured. For example, the problem formulation section is after the methodology, but it is usually written right after the introduction.

7. Why discuss the algorithms in the problem formulation?

8. The discussion section could be a subsection inside the results.

9. Section 7 is irrelevant.

10. Section 10, Future Directions, could be written at the end of the conclusions section.

11. The best results of Table 1 could be highlighted.

12. The paper could include more up-to-date references.

13. The paper lacks a background of the implemented models.

14. The datasets used in the paper are not clear.

15. Wuse just one dataset? I suggest using at least three stock market datasets.

Best wishes.