

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

Rial A. Rajagukguk¹

¹ Kookmin University

Potential competing interests: No potential competing interests to declare.

This study presents a thorough study that aims to predict stock and currency prices through the utilization of advanced Machine Learning (ML) techniques. Overall, this paper is well written. However, there are some major questions and comments to consider before making the manuscript ready for publication.

Major comments

1. This work employs well-established machine learning models for financial prediction. However, it is important to ascertain the unique contributions and innovation of this research.
2. In table 1, the authors present the outcomes of each machine learning model for various epoch and sequence length combinations. However, it appears that the hyperparameters' value is not optimal. I will suggest that only the optimal hyperparameters results be displayed.

Minor comment

1. In Figure1, the font size is too small.