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

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One of the key strengths of this article is its comprehensive approach to exploring a wide range of ML models. By considering Transformers, LSTM, Simple RNN, NHits, and NBeats, the researchers demonstrate a commitment to rigorously evaluating various techniques, thus increasing the likelihood of finding the best-fit models for financial forecasting. This approach is crucial, as financial markets are complex and dynamic, and different models may be more suitable for different scenarios.The recognition that specialized models like NBeats and NHits perform well with limited data is an important insight for practical applications. In real-world financial forecasting, data availability can often be a constraint, and knowing which models are more robust under such circumstances is invaluable for decision-makers. there are a few areas where this research proposal could be further improved. The article lacks details on the actual data sources, the size of the dataset, and its quality. Transparency in data collection is crucial, as the quality of data can significantly influence model performance .Result and discussion are elaborately done, but sequence length is taken only 2,5,10. in real world scenario it may be long.