

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

Sandeep Patalay

Potential competing interests: No potential competing interests to declare.

1. The test data should be independent of the past data, the future test window shuld be considered to really see how effective the model is as in the domain of financial prediction, past events seldom provide a clue to the, i would be intersted to see how the model performs on future data the was not part of the training or test set, that would be a real test for the model.

Qeios ID: F18BDQ · https://doi.org/10.32388/F18BDQ