

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.

In this study, the authors aimed to forecast stock and currency prices using state-of-the-art Machine Learning (ML) techniques such as Transformers, Long Short-Term Memory (LSTM), Simple Recurrent Neural Networks (RNN), NHits, and NBeats. The manuscript is well written and should be of great interest to the readers. The authors did a great job in reporting obtained results and there is no doubt. While generally well written, this manuscript needs to carefully be revised before the possible publication.

I have suggestions for improving it:

1. Some pages used "NBeats" but others used "N-BITS" such as page 6, line 28. It is recommended to use same abbreviation.
2. The innovative description and contribution of the work in this article is not prominent enough.
3. The experimental design and setting such as the number of nodes in each layer, the activation function, and drop out rate are not detailed and complete enough.
4. The architecture of forecasting models are not detailed and complete enough.
5. Conclusion section should be numbered.