

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

Shyan-Ming Yuan<sup>1</sup>

<sup>1</sup> National Yang Ming Chiao Tung University

Potential competing interests: No potential competing interests to declare.

This paper discusses the application of five distinct machine learning models in stock market analysis. It employs three different evaluation metrics to compare their performance. The findings indicate that the two deep learning models, NBeats and NHiTs, outperform the other methods. Below are some suggestions for enhancing this paper.

Suggestions:

## 1. Introduction:

Motivation: The introduction should clearly outline why discussing machine learning methods in the stock price prediction and emphasizing the challenges it addresses.

Contributions: Explicitly list and elaborate on the contributions of this paper in the introduction section.

## 2. Related Work:

Literature Review: Provide a more comprehensive review of existing literature regarding the current state of machine learning researches in the stock price prediction.

## 3. Benchmark Methodology:

Datasets: Offer a detailed description of the datasets employed, including their sources, size, and any preprocessing involved.

Hyperparameters: Discuss hyperparameters comprehensively, providing a rationale for their selection and how they impact the results.

## 4. Results:

Performance Metrics: Include a wider array of performance metrics, such as Mean Squared Error (MSE), Mean Absolute Error (MAE), and Root Mean Square Error (RMSE), to provide a more thorough evaluation of the system's effectiveness.

Comparison: Compare the MSE, MAE, and RMSE results with those of existing state-of-the-art methods or studies in the field to strengthen the assessment of the system's performance.

## 5. Conclusion:

Impact: Highlight the significant impact of applying machine learning models in the stock price prediction. How has this research contributed to addressing real-world stock trading challenges?

Key Findings: Summarize the key findings and contributions of the study concisely.