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.

This article tests and compares multiple machine learning methods in order to choose the optimal method(s) for stock price prediction. The research motivation is significant and the proposed idea is feasible. Nevertheless, there are some areas for improvement:

1. There is not enough information regarding the used data. It is not clear whether the authors have used only EUR/USD currency, as they also mention “major indices and currency exchange rate data”, “cryptocurrency and stock assets”. I suggest adding information about that data, including data sources, time windows and description of the chosen financial instruments.
2. The quality of the figures is not very good.
3. In “3 Benchmark Methodology” the action is somewhere in future (“will be conducted”) and somewhere in past (“was trained”) tense. It’s worthy to uniform the statements.
4. The implementation of Trading Bot gives additional significance to the research. In “8. Trading Bot Implementation” it is written that the authors “present an overview of the trading bot’s implementation along with the relevant code.” However, this code is missing, which makes the Trading Bot existence only in words – there is no mathematical or programming evidence for it.
5. In my opinion, the section with the results is poorly described. It would be good to add crucial experimental details, including the aforementioned data specifics, as well as model architecture specifics, and hyperparameter settings.