

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

Anna Diva Plasencia Lotufo<sup>1</sup>

<sup>1</sup> Universidade Estadual Paulista

Potential competing interests: No potential competing interests to declare.

The authors do not present what are the input data for the prediction of the price trends.

The authors do not present the mathematical equations of each method used. Do they use the same input data for the same task in the different algorithms?

The authors do not define what an epoch is, what is sequence length? Why do they change these parameters to execute the task?

The results showed in Table 1 are very close and, in my opinion, cannot provide significant differences among them.

According to my experience, the algorithms can provide significant differences, but it does depend on the data.

The graphics in Figure 2 are very close, except graphic a) (NBeats) presenting a gap between actual and predicted. According to the authors, the best result is this one (NBeats). If you compare with the others, it is not the best, at least graphically.

In general, the paper lacks of information and needs some improvements.