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.

The study presents an evaluation of a number of machine learning models (NBeats, NHits, RNN, LSTM and transformers) for stock price prediction and provides valuable insights and data of individual models. Solving the topic and problem of stock price prediction in financial markets is topical and ranks high in many studies.

The research methodology is elaborated in detail, including data collection, implementation of models and their assessment. The comparison of models for predicting stock prices presents the finding of prediction ability only with limited data, based on this assumption, the evidence of the models is low with limited data for determining the prediction of stock prices.

The included literary sources on which the literature search is based, and the methodological part of the research are in accordance with the contextualization of the research results.

Disadvantages of existing methods are missing. The contributions of the contribution do not abound in extra new knowledge regarding the models used.

Specific data ranges and their retrieval including hyperparameters are not fully covered in the paper.

A trading bot trained on ML models can be used to some research advantage, but the extent to which these bot results are relevant is not entirely accurate.

The conclusion could include a more extensive summary of the entire paper including the models used, it is briefly written here.

Some of the authors' citations could be more up-to-date and more extensive for the research being addressed at the same time and its interest.

The paper can be used as a good background for the following research based on the found results of the included models of NBeats, NHits and transformers, as mentioned in the chapter on future progress to achieve more relevant contributions and novelties in this area of the addressed topic.