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

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Dear Editor,

Thank you for the invitation to review the manuscript titled "Machine Learning Methods in Algorithmic Trading: An Experimental Evaluation of Supervised Learning Techniques for Stock Price" that was recently submitted to your journal.

This research proposal explores using advanced Machine Learning techniques to forecast stock and currency prices. It explores models like Transformers, LSTM, Simple RNN, NHits, and NBeats, offering insights for investors, analysts, and researchers. Results show NBeats and NHits models perform better with limited data, while Transformers requires more. The findings inform model selection for real-world applications.

===> Responds to Authors

Dear Authors,

Thank you for the opportunity to review your manuscript titled "Machine Learning Methods in Algorithmic Trading: An Experimental Evaluation of Supervised Learning Techniques for Stock Price". Below are my detailed comments:

1. I agree the title is quite long and could be shortened for clarity. A more concise title would help capture the main focus.
2. The dataset used needs to be clearly specified as stock or currency data to avoid any confusion. Please add details on the exact assets and time period. In addition, explain API names.
3. A data description table is necessary to outline key statistics of the raw datasets like time period, number of samples, features included etc. This is currently missing.
4. For journal publication, the paper organize and formatting need to follow a standard Journal.
5. All tables require thorough explanations of the values/metrics shown to aid reader interpretation. Legends and captions are insufficient currently.
6. The methodology section lacks important implementation details. Kindly include the model architectures and equations used for evaluation.
7. Please proofread for English language errors and consistent terminology usage. Clear academic writing is important.
8. The related work discussed can be expanded by including more recent (last 3 years) and highly relevant papers to better position this work.

Overall, the research conducted has potential but requires addressing the above points for clarity and rigor before publication. A revision incorporating these reviewer comments would help strengthen the manuscript.