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 research proposal addresses the use of various Machine Learning (ML) techniques for forecasting stock and currency prices in financial markets. While the proposal covers several aspects, there are areas that could be further developed for a more robust and convincing research plan:

1. The introduction could benefit from a clearer delineation of the motivation behind the study. Why is accurate price prediction crucial in the context of financial markets? How will the proposed research contribute to the existing knowledge in this domain?
2. While the proposal mentions the use of various ML models (Transformers, LSTM, Simple RNN, NHits, NBeats), it lacks details on the specific aspects of the methodology. Explain how each model will be implemented, trained, and evaluated. Consider discussing any preprocessing steps, hyperparameter tuning, or ensemble methods.
3. Provide a more detailed discussion on the potential applications and implications of the research findings. How can the insights gained from this study be practically applied by investors, financial analysts, or researchers?
4. Acknowledge potential challenges and limitations of the proposed study. This could include issues related to data quality, model interpretability, or the generalizability of findings.