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

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This paper performs an experimental evaluation of several deep learning models for the task of stock price prediction. Overall this paper is not particularly well-written, with some florid passages and informal language here and there; albeit the writing is quite clear without much confusion.

Regarding the contents, this paper is lacking in several areas. The related works section is not comprehensive and did not discuss in detail several example applications of the discussed models. Furthermore, the main models that were discussed--Transformer, NBeats and NHits--were not discussed in great detail (i.e., what do their structures look like?). The presentation of the experiment results is also confusing. For the other baseline models, there's no need to show the different parameter results; only the best-performing configuration should be shown. For the main model, show the different parameters' results on a separate ablation test section.

Finally, the lack of novelty and technical depth is the main weakness of this paper. There doesn't seem to be any novel modifications to the utilized models, and the problem is very simple as it boils down to simple regression task. It doesn't offer anything new to the literature.