

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.

Article is well written and organized, but as an experimental evaluation of existing methods, it should have gone deeper into the comparison. The evaluated methods perform very differently if tuned properly for the same problem - choosing default parameters for each model is a simplification that could not be done in an article like this one. One alternative, for the authors would be a focus more on the application (that is only mentioned in the end of the article) showing practical results of the selected methods and exploring the process of achieving better results while bidding with a support system that carries such predictors.