

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 paper exhibits potential in the domain of stock price prediction through machine learning techniques but requires improvements in data collection transparency, practical implementation examples, and explicit articulation of target objectives to enhance its overall impact. Here are the potential areas for improvements:

1. Data Collection Sample Clarification: The paper lacks transparency in its data collection process, specifically in the data preprocessing section. While it mentions that EUR/USD data is collected over the maximum available period, it falls short in providing crucial details such as the exact duration of this maximum period and the specifics of the collected samples that would undergo preprocessing. Clarity in this area is essential for comprehensibility.

2. Lack of Implementation Details: The paper offers a comprehensive theoretical overview of various machine learning methods, including NBeats, NHits, RNN, LSTM, and Transformer, as well as evaluation metrics. However, it lacks practical application examples in presented figures, which lack clarity to understand how these methods are implemented on the collected data to derive meaningful results. Bridging this gap by showcasing the application of these techniques on real data is critical to show insights into the model's actual performance over the data.

3. Unclear Target Objectives: The paper falls short of explicitly defining the specific objectives or outcomes to be achieved using the aforementioned machine learning algorithms. It is crucial to establish clear goals and performance benchmarks to enhance the effectiveness of these methods in the context of stock price prediction. Without well-defined objectives, it becomes challenging to assess the practical significance of the research outcome.