

## Summary

The dataset in this report is from Binance platform, which is one of the most uprising brokers in the cryptocurrency industry. The feature extraction is achieved by using GAN. Besides, signatures of rough paths are also discussed to extract features. With VAE and LSTM, the results are in good prediction accuracy. Moreover, prediction using dilated CNN gave an accuracy similar to random guessing.

## Strength

The report is well documented. The theoretic methodology of every model are given with great details.

## Weakness

Could give more comments on the result.

## Evaluation

- Clarity and quality of writing: 5
- Technique quality: 5
- Overall rating: 5
- Confidence of assessment: 3