1. In the introduction part, I think at the beginning of paragraph 2 we can add some transition sentences like “At that day many index changes in a high volatility with news comes in.” and then taking some index as an example.

2. Maybe for the starting sentence at the third paragraph, we can use an interrogative sentence like “How the fast-changing information on that day affect the market price?” and then follows with “Researchers have long been …”.

3. For the next paragraph talking about studying information flow, I was firstly a little confused about what the paper means by studying information flow and then when I see the explanation of information flow I realized that it wants to learn how information on Brexit day flows among the stocks. I think we can state our goal more specifically at the beginning of this paragraph.

4. The intuitive justification for the hypothesis of information flows explain why high-value stocks react to the information firstly but doesn’t explain how it flows to the low-value stocks? Or we can only add one more sentence saying like “then the information flows to the low-value stocks”?

5. At the end of the introduction part it says we are going to use DNNs to overcome the shortcomings and also compared it with SVMs. Do we need to state why we use SVMs as a comparison?

6. For equation (1), I think there is a typo as we mentioned last time, that y from layer l should be computed by x from layer l-1?