Title: Learning Stock Networks with Robust PCA

Summary

This poster mainly illustrates the potential of robust PCA in exploring correlations in stock prices and compares the dimensionality reduction results of classical PCA and robust PCA. According to visualizing financial network graphs, the authors demonstrate that robust PCA has a better performance in estimating financial networks.

Strengths

This paper possesses the clear intention and also show the comparison results in robust PCA and classical PCA. Also, it implements the visualization of financial networks.

Drawbacks

The results part only describes one figure and lacks explanation for other three figures. The discussion part is lack of major evidence to support that robust PCA presents an improvemen
t
than classical PCA. The poster also lacks the contribution part to show each author' s work.

Evaluation on Clarity and quality of writing (grade: 5)

The poster is well organized and uses figures properly. However, there are some suggestions for authors to improve the clarity of this poster:

1. Please add figure number for each figure in their title or caption.

2. Please add the contribution part.

Evaluation on Technical Quality (grade: 4):

The poster has a good technical quality and its claims are well-supported by theoretical analysis. However, the work only describes the first figure and lacks explanation for other three figures in results part. The specific difference between classical PCA and robust PCA should be pointed out, such as making the classification circles to compare the performance. It is difficult for both figures to distinguish which stocks belong to each sector.
In discussion part, the authors claimed that robust PCA presented an improvement on the estimation of the financial networks. However, this result cannot be clearly obtained since orange points seem like everywhere in the last figure. The digital evaluation metric can be added to compare these two approaches and see if it' s consistent with your conclusion.

Overall rating: 4.5

Confidence on your assessment: 3