**JoseMenZhang: Learning Stock Networks with Robust PCA**

Summary of the report:

This project aimed to compare classical PCA and Robust PCA when applied to time-series finance data. Financial network graphs obtained naively form the sample, with PCA and with Robust PCA were estimated and visually compared. Robust PCA was found to produce the most intuitive result.

Describe the strengths of the report:

The report provided some interesting figures of graphical networks obtained from the sample, with PCA and with Robust PCA. Financial networks are an active area of research.

Describe the weaknesses of the report:

Minor technical clarifications in the discussion of results is needed.

Evaluation on clarity and quality of writing: 4

The report is generally well-written and easy to follow.

Missing figure number labels.

Evaluation on technical quality: 4

Visualizing the data by a graphical network is a very interesting idea. Including more information on how to interpret the graph would be beneficial (e.g. What to the nodes represent? What constitutes an improvement/representative of the prior information? How can we interpret the information depicted on the graphs?).

Overall rating: 4

Confidence on your assessment: 3