

# Peer review sheet

MAFS6010Z, 2021 fall

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Group that you review:

	Confidence on your assessment (1-3)	Clarity and quality of writing (1-5)	Technical quality (1-5)	Overall rating (1-5)
Score	1	5	5	4

Summary:

Using images of OHLC data as input to CNN model and output 20 days return classification. The CNN model is similar with the paper's for the most part. Train Loss, Validation Loss, Validation Accuracy are plotted and a sensitivity test, predictions of other labels are also shown. Finally the binary classification accuracy result of 20-days is 0.509.

Strengths:

The report is clear and intelligible, the description of method and model is detailed. Different trials of model structure and labels can be seen in the report.

Weaknesses:

Why CNN or why this method may could be mentioned in the report.

Clarity and writing:

5

Technical quality:

5