

Group 14, **CHAN Koon Lam, LAM Chung Wai, TANG Tsz Hong**

For reviewer 1:

The reviewer mentioned we do not have many fancy techniques for data preprocessing and feature engineering and she gives a good suggestion to us that we can investigate from feature engineering side and try to incorporate some financial domain knowledge.

I agree that that is a weakness of our report. It is the first time for us to handle such a large dataset in machine learning problem. At the beginning stage, we have tried to add some features but it didn't yield good performance, so we didn't do much on the feature engineering. Still, that is one of the important parts of machine learning and we should have elaborated this part more. In future reports, we believe we will put more focus on the feature engineering part.

For reviewer 2:

After considering the model training time, we decided to include all features for pursuing the highest possible accuracy, instead of selecting specific features. Also, we have explored the possibilities of implementing various models for the classification problem.

For the picture of the graph, we have made the figure as large as possible. We put it in a single picture for comparing various features at once. It is still possible to display each feature one by one, but it would be less convenient to compare different features.

For reviewer 3:

I agree with the reviewer that we should fine-tune hyperparameters of the model, as well as explain better why the most important features have an impact on the model prediction. For the data cleaning step, we have applied oversampling and deal with features containing a large percentage of Nan values. However, I do agree that we should include feature engineering in the next project to discover whether there are new features that can be useful in model prediction.