Peer review sheet

MAFS6010Z, 2021 fall

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Group that you review: 10

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

Summary:
A simple analysis on using basic machine learning methods to predict future returns. Steps mainly follow what is described in Xiu et al.'s paper but some details do not correspond to that in the essay.

Strengths:
Pretty good prediction results are generated from the replication work.

Weaknesses:
Results of top and bottom stocks are not shown in the report.
No data standardization before fitting the linear models.
Using backward method to fill in the blank values may introduce future information to current time. Considering only using it within one month or one year instead.
Diebold-Mariano test is not conducted in the replication work.

Clarity and writing:
Scores and variable importance chart are plotted and shown in the report.
Methods of dealing with missing values are mentioned.

Technical quality:
Hyperparameters of each model are set to default values.
Variable importance scores are the original one, it would be better to transform them to have a clearer look between models.