Peer review sheet

MAFS6010Z, 2021 fall

Your name and sid:

ZHEN Mengnan
20749066

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	3

Summary:
This group tried OLS, OLS-3, PLS, PCR, Enet, RF, GBRT models to fit empirical asset pricing.

Strengths:
1. The poster is clearly written. This poster almost has all the parts it should have.
2. The python coding is clearly presented with comments to explain the purpose.

Weaknesses:
1. For the data processing part:

The group Using forward and backward methods to fill the missing value and drop the remaining data with missing value. But they didn't explain the rationale of such approach, that is, Why they used this data processing method, and was it reasonable?

2. For the process of model fitting:

The group didn’t adjust parameters using validation set. For example: in the PCA model, the group only used the fixed parameter: n_components=10 to fit the model, instead of trying to fit more parameters. In other words, the cross-validation set didn’t play its role in model fitting.

3. For the replication part:
   only RF and GBRT model had the part about the variable importance.

Clarity and writing: 4
Clear structure, with nice graphs

Technical quality: 3