Summary of the report.

They performed robust mean and covariance matrix estimation using TV-GAN and JS-GAN on financial dataset. They had different assumptions on distribution. And they compared experimental results with theoretical derications.

Describe the strengths of the report.

(1)The report is very clear and easy to follow.

(2) Both theoretical background and experiments help readers to understand.

Describe the weaknesses of the report.

1. As the report have pointed out, the result may be not the optimal.

Evaluation on quality of writing (1-5): 5

Evaluation on presentation(1-5): 5

Evaluation on creativity(1-5): 3

Confidence on your assessment:3