Group 4 Summary:

This group applied Light GBM, LSTM, Multivariate Time Series Transformer, Wavenet to the problem of predicting various kind of cryptocurrencies price movement. The dataset comes from G-Research and it includes features like the price in 15 minutes interval.
The finding from EDA includes more popular cryptocurrencies (ETH/ BTC) have higher correlation with each other.
For feature engineering, this team create several new features, such as average trading volume, log price, etc.
The Multivariate Time Series Transformer and Wavenet are originally purposed for NLP and Audio related task, this team believed that employing these model would also work because of the similar time-series nature of the dataset. Both of these models achieve the best performance in terms of accuracy(Person correlation).
In the backtesting part, this team is able to achieve a gain of 60% profit in 2 years which outperforms the price movement of the portfoilo of cryptocurrencies.

Strength:

This team has used a lot of useful figures in both the report and slide. They also explain the concept of various model clearly in the presentation.

Weakness:

It would be nice if the figure comes with a label in the report, which would make things look more organized. Also, I would recommend to state the time interval in the slide.

Evaluation:

Criteria	Points
Quality of writing	4
Presentation	4
Creativity	4
Confidence on my assessment	2