G-Research Crypto Forecasting (Kaggle) **(Group 4)**

• Summary of the report.

The report investigates the stock price movements in advance and forecast short-term log return in 14 popular cryptocurrencies. More specifically, it will be evaluated in Pearson correlation coefficient between the predicted log return and the testing data in a 15-minutes difference. Raw datasets are preprocessed and model building with diagnosis followed by selection and exploratory analysis. Wavenet is the best model with 0.695 score on Kaggle.

• Strengths of the report.

Strong supportive data visualization for the model selection section
Couple of models used (light GBM, LSTM, Wavenet)
Analytic skills are shown in back-testing comparing the graph of actual market and predicted market

• Describe the weaknesses of the report.

Overall, the report is well designed. Unfortunately, the model configurations, hyperparameter settings did not mention in the report

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

The report is written in a neat way with subtopic, objectives and methodology are stated clearly. Lots of figures for visualization and demonstration. I would like to suggest that the details of model configurations should be explained.

• Evaluation on presentation (1-5): 5

The presentation is clear and organized. The time allocation is balanced which divided presentation into 3 parts (data model and analysis). The presentation explains LSTM, time series transformer, wavenet with graphs and mathematical result.
It shows backtesting which is good.

• Evaluation on creativity (1-5): 5

The model part is good for reader have easy understanding and may even inspire the reader, speaker provided lots of information about the model used and the idea behind the selection. However, the configuration of details of model is not provided. The reader has idea how to re-construction the model but may need multiple of try for same result and manipulate the result. That would be a great presentation to reader and reader may cite this report.

• Confidence on your assessment

3, I have carefully read the paper and checked the results