**Peer review sheet**

MAFS6010Z, 2021 fall

Your name and sid: Xu Yuan 20801498

Group that you review: G1

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

Summary:

For data preparation, this team illustrated why using grayscale images instead of time series data. And they reproduced the CNN model in paper and tuned

parameter to train model.

After that, they showed performance evaluation and interpretation of the result, particularly in the testing set performance, portfolios performance, and CNN visualization methods. This report concluded that the CNN method constructed

image-based forecasts in general outperform traditional price trend signals in the asset pricing.

Strengths:

Solid technical method, strictly follow the parameters in paper but do some improvement base on it. And they use classification accuracy, portfolio performance and Grad-Cam to test the model performance, which support their training model mechanism.

Weaknesses:

The report writing is not fully coherent, there are some misunderstanding in their clarification. And they should make their conclusion a separate paragraph rather than simply mentions it in abstract.

Clarity and writing:

Same as mentioned in “Weakness”

Technical quality:

Same as mentioned in “Strength”