**Peer review sheet**

MAFS6010Z, 2021 fall

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Group that you review:

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| --- | --- | --- | --- | --- |
|  | 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 | 4 |

Summary:

The author first preprocessed the data to fill the missing values. Then he choose the algorithms, including OLS (including OLS\_3), Elastic Net, PLS, PCR, Random Forest, and Neural Network (including NN1, NN2, NN3, NN4, NN5), to do empirical analysis. Finally, the author presents monthly R-squared of each algorithm in their test dataset and the best value of parameters.

Strengths:

The report is clearly written and well organized. The results technically sound.

Weaknesses:

The requirements of figures replication are not fully met. The methods of filling the missing value are not fully reasonable.

Clarity and writing:

The report is clearly written and well organized. Also, the style, grammar and formatting are good. However, the requirements of figures replication are not fully met. If the result can be expressed by bar charts like the figure in the paper, it will be displayed more clearly.

Technical quality:

The results technically sound. The evaluation appropriate. The author clearly assess both the strengths and weaknesses of their approach. Relevant papers are cited, discussed, and compared to the presented work.

It is possible for other researchers to replicate these results. However, when all values are null, it is not reasonable to fill them with zeros, which will affect the result. Also, the result of feature importance is lacked.