**Peer review sheet**

MAFS6010Z, 2021 fall

Your name and sid: SUN Ke（20747903）

Group that you review:

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

Summary: In the report, OLS, Elastic Net, Random Forest, Principal Component Regression, Gradient Boosting and Neural Networks were used to fit the stock data. And the score of  is used to judge the models and the importance of different models.

Strengths: The logic of the paper is clear.

Weaknesses: The understanding of the paper is not enough, and many places are not reasonable. The report is not very readable.

Clarity and writing:

1.It is unnecessary and unprofessional to include the source code in the report, especially the part of the code in the text explanation.

2.The analysis of the results was too simple and did not explain clearly. For example, they just put the results graphs for readers without much explanation, which is not a qualified in my opinion.

Technical quality:

1.The way of data processing is not appropriate (Not only macro variables are not considered, but variables with many missing values are directly deleted). By the way, the original paper takes the method of missing values to supplement NA to 0.

1. The results are not good. Most of  are negative, which indicates that the model may be over-fitting or the prediction effect of the model is poor.
2. The correctness of substituting the score of  for  in the original paper is unknown.