**Peer review sheet**

MAFS6010Z, 2021 fall

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Group that you review: Group 13

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | Confidence on your assessment (1-3) | Clarity and quality of writing (1-5) | Technical quality  (1-5) | Overall rating  (1-5) |
| Score | 3 | 3.5 | 3 | 3 |

**Summary:**

The report tries to replicate the reference paper and focus on the analysis of the variable importance using different machine learning methods including OLS, OLS3, Lasso, Ridge, Random Forest, GBRT and Neural Networks.

**Strengths:**

The report is well organized.

Relevant papers are cited.

**Weaknesses:**

The experiments are not convincing enough.

**Clarity and writing:**

1. Some grammar errors:

e.g., 文本

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conduct ➡️ conducts

文本

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which selected ➡️ which are selected

1. Wrong figure number:

文本

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1. It may be more intuitive to use tables to show the performance ().

**Technical quality:**

1. The data should be divided according to time (years) rather than the number of observations.

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1. The group doesn’t use ‘recursive performance evaluation scheme’ to evaluate the results. The performance shown in the paper is evaluated by of **one** test subsample.

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1. Lack of hyperparameter tuning schemes for Tree models.
2. It doesn’t seem to be a right way to simply sum the ranks of estimated coefficient within each sample when evaluating variable importance.

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1. The algorithm doesn’t converge, and the group just ignores it.

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