**Peer review sheet**

MAFS6010Z, 2021 fall

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Group that you review: GROUP 14

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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 | 2 | 5 | 4 | 5 |

Summary:

This project has used six models to replicate the study of Empirical Asset Pricing via Machine Learning. They have conducted data cleaning methods including feature engineering and variable interactions. They have also looked into the variable importance of each predictors.

Strengths:

The report was cleanly written with important points well laid out. They have conducted good practice on data cleaning by applying feature engineering, handling missing values etc. They have also reviewed variable interactions as well as variable importance to give out better analysis on important predictors.

Weaknesses:

The outcome of the report was different to the paper, the report did not clearly mentioned the reason why nor did they attempt to replicate the processing and calculations of the data and see if the output will be more similar to the paper.

Clarity and writing:

The report is clearly written, no typos or grammar mistakes were found.

Technical quality:

Technical quality is excellent as they have conducted detailed technical analysis on the data cleaning, modelling as well as analysis on model performance and predictors selections.