**Peer review sheet**

MAFS6010Z, 2021 fall

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Group that you review:17

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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 | 5 | 4 |

Summary:

This paper studed different machine learning methods applied to asset pricing and compare different learning methods by characteristic importance of each feature in each method respectively.

Generally, the paper followed the original author’s approach and included PCR, PLS, elastic nets, random forests, gradient boosting trees and neural networks.

Strengths:

The report contains plenty of charts, which makes it more convenient and direct for readers to figure out the performance of each machine learning method and compare them together. And the charts are relatively neat and pretty.

Weaknesses:

The original author put a heatmap in the paper and made it more clear to compare the characteristic importance among different models. But in this report they didn’t put this heatmap, but separately put the characteristic importance of each model respectively. I think it’s better to add a heatmap to make it clear.

Clarity and writing: 4

The Clarity and writing of this report is fairly good and the poster is wholy pretty and clear. But the font size is too small maybe because the content in one single page is too much, making it a little difficult to read.

Technical quality: 4

The technical quality is relatively good.