**Peer review sheet**

MAFS6010Z, 2021 fall

Your name and sid: 20828446

Group that you review: 4

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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 | 4 | 4 |

Summary:

In this paper, the author reproduced the convolution neural network (CNN) model to predict the future return of stocks using the images data. This paper is well-organized, which is separated into four parts: data description, model structure and its details, extensions and conclusion.

Strengths:

This paper had detailed explanation about the techniques used in the model, such as dropout, batch normalization and Xavier Initialization. And I should emphasize that the layout of the paper is very refreshing.

Weaknesses:

This paper lacks a summary table with figures that indicate the performance of the model in different settings in the ablation experiment. As well, the paper doesn’t involve work that focus on model interpretability.

Clarity and writing:

Well-organized and hardly to find a typo. However, more contents in extensions part will make it better.

Technical quality:

It is a little bit strange that the training & validation loss is very unstable. Maybe some hyperparameters are not well chosen.