**Peer review sheet**

MAFS6010Z, 2021 fall

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Group that you review: 6

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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 | 5 | 5 | 5 |

Summary:

Replicated the paper, followed the appendix in the paper to evaluate the performance of the CNN image classifier by comparing the accuracy, correlation and Sharpe ratios of variation of hyperparameters and visualize the returns of long-short portfolios.

Strengths:

It is a good-writing report with some detailed extension.

Weaknesses:

I am a little surprised that when it comes to 2 layers and 4 layers, the performance is both better than model with 3 layers. This is an interesting part, maybe worth more time researching.

Clarity and writing:

Clear and well clarified

Technical quality:

Well replicated and did a very comprehensive analysis.