**Peer review sheet**

MAFS6010Z, 2021 fall

Your name and sid: WANG LEI 20737829

Group that you review: Group7

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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 | 4 | 3.5 | 4 |

Summary:

Group 7 replicates the paper. The difference between paper and their work is as followings. They use RMSprop optimizer which can reduce the overfitting of the training stage. Softmax layer and dilation is removed. A table summarizes results for different model tunning.

Strengths:

Have model tuning changes to achieve a better accuracy. Do some comparisons among these changes.

Weaknesses:

Typos in the report

No extensions, like return predicitons and other evaluation metrics or methods, like Sharpe Ratio.

No interpretation of how different image examples activate the regions of the CNN to trigger ‘up’ or ‘down’ return predictions.

Clarity and writing:

Typos in the report.

The explanation of key points, especially the difference between the paper and their work, can be highlighted and more detailed.

Technical quality:

Some extensions can be done in the future.