**Peer review sheet**

MAFS6010Z, 2021 fall

Your name and sid: LAI, Cong; 20747850

Group that you review: 8

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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 | 4 | 4 |

Summary:

* The aim of this project is to replicate some results of the paper <Empirical Asset Pricing via Machine Learning>, which performed machine learning repertoire to predict the expected return and identify informative predictor variables. Six machine learning methods had been used in this project and analysis on prediction and variable importance was conducted thereafter.
* The final result:

表格

描述已自动生成

Strengths:

* High level of completeness.

Weaknesses:

* The performance of models needs more improvement.

Clarity and writing:

* Clearly

Technical quality:

* Good