**Peer review sheet**

MAFS6010Z, 2021 fall

Your name and sid: LIU Jinghui

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 | 5 | 3 | 4 |

Summary:

The post is clearly clarified, with good consideration about data preprocessing and comparing loss functions. However, it put too much on several methods.

Strengths:

1. Take industry variables into account
2. Compare the difference of whether using Huber loss function or not

Weaknesses:

1. Compared to the whole stock pool, 500 stocks are relatively not enough
2. Write too much about linear method

Clarity and writing:

Clear writing

Technical quality:

Many R2\_oos values seem too low