

UNIVERSITY OF NEVADA LAS VEGAS

Finance Department

FINQ 773 Capstone Project

Course Description

A capstone project is a required culminating experience for the MS Quantitative Finance (MSQF) program and should apply knowledge obtained from the MSQF coursework to a project involving significant data analysis using large financial datasets. This will help prepare students for finance-related careers involving financial data analytics.

This course will be used to fulfill the requirement that graduate programs assess at least one outcome related to one of the following graduate level requirements each year:

Student engagement in research, scholarship, creative expression and/or appropriate high-level professional practice.

Prerequisites

Admission in MSQF program and completion of at least 24 credit hours of MSQF coursework including Corporate Finance Modeling and Investments Modeling, or approval by Director of MSQF program.

Student Learning Outcomes

The MSQF program learning outcomes are given below and FINQ 773 covers all these outcomes. Students will be assessed towards the achievement of these learning outcomes.

- Develop strong understanding of key concepts in Finance.
- Analyze data with advanced statistical and econometric techniques.
- Apply computer programming and statistical software to analysis of data.
- Think critically about financial problems and provide potential solutions.
- Develop the ability to manipulate and analyze large financial datasets.
- Communicate effectively.

Organization and Delivery

Students will have to work in teams of **3-5** students per group. It is up to students to decide on group compositions. Students are required to maintain the same group members throughout the course. The project will be a company (client) project or a research project identified by faculty or the students. Each group will identify a tenured/tenure track faculty to be their primary advisor.

All proposed capstone projects will need to be approved by the MSQF program director to ensure that learning objectives will be met. The faculty advisor and MSQF program director will be the main points of contact for each group. Groups are mandated to periodically meet with their faculty

advisor and MSQF program director and report about work in progress and/or seek necessary guidance. It is the responsibility of each of the groups to set up these meetings.

Furthermore, groups are invited to seek advice from Finance faculty members and Lee Business School faculty members as specific needs arise. There is no formal class meeting schedule for this course. The primary advisor, MSQF director, and 1-2 other tenured/tenure track faculty members will serve as readers of the final reports. The oral presentation of the capstone project will be made to the same group of 3-4 faculty members.

Course Deliverables

Interim Report

The interim report is due on the date listed above. The report should be executive-summary style and review the current work as well as present a plan for completion of the assignment. The interim report can be in form of a short paper (maximum 6 pages) or as a set of Power Point presentation slides. Groups are free as to choose the format but are advised to discuss this with their faculty advisor and MSQF director ahead of time.

Final Report

The length of the final written report is constrained to a maximum of 25 pages (12 font, typed and double-spaced) excluding exhibits (e.g., graphs, tables, appendixes etc.). Groups should attach exhibits as appropriate. **20%** of the grade for the final report will be based on the style, syntax, organization, and general professionalism of the write-up. **80%** of the write-up grade will be based on the quality of the analysis, e.g., the quality of the topic, the realism of assumptions made, the logical flow of ideas presented, the methodology and analytical rigor applied, the acceptability of the conclusions made, and the achievement of the learning objectives as outlined above.

Final Presentation

The final presentations will take place one week before the end of the semester. Each group will present its project to their respective faculty group. The time allocated for each presentation will be a maximum of 20-25 minutes followed by 10-15 minutes of Q&A led by faculty members. Groups are invited to make available copies of the Power Point presentation materials to all attendees. The grade is based upon the quality, clarity and professionalism of the team's oral presentation as well as the ability to demonstrate logic and reasoning while responding to questions.

Individual Contribution

While this course is designed to be primarily a group project, assessments of individual contributions will be conducted using peer evaluation. Each student is required to conduct a peer evaluation of the other members of the group to assess the equitable nature of individual contributions to the group project. Your grade will be revised downward if your contribution to the group project is scored adversely by your peers.

Grading

The final grade will be based on the group's performance on the interim report, the final report, and the group's presentation and answers during Q&A. The weights on each component of the overall course grade are as follows:

Item	Weight
Interim report	10%
Final report	50%
Presentation and Q&A	40%

Grading will be conducted through the use of a rubric evaluating the following concepts:

- Understanding of financial concepts,
- Utilize advanced statistical and econometric techniques
- Use computer programming and statistical software for data analysis
- Use critical thinking
- Manipulate and analyze large financial datasets Communicate effectively
 - *Appropriateness, clarity, organization and professionalism of the written final report*
 - *Demonstrate logic and reasoning while orally presenting and defending the final work*

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