Finance in Action

15.451 Proseminar in Capital Markets/Investment Management
Instructor: Mark Kritzman

15.452 Proseminar in Corporate Finance/Investment Banking
Instructor: John Parsons

What are the finance prosemnars?
Finance Proseminars are Action Learning opportunities offered by the Finance Group at MIT Sloan. The courses are open to all MIT graduate students and meet the Action Learning requirement for the MBA Finance Track and Master of Finance programs.

What will I learn?
Finance Proseminars offer students an opportunity to apply what they've learned in class to authentic industry problems. Students work in teams to tackle issues posed by company sponsors and present findings to leading experts in the finance industry, as well as to their fellow classmates. Students will experience the complex task of developing and communicating solutions to the challenging financial problems facing businesses today.

What type of project will I work on?
Recent Capital Markets/Investment Management projects include:

• Determine a portfolio’s optimal rebalancing schedule.

• Review and classify methodologies for detecting crowded trades within equity, fixed income, and currency markets.

• Develop and test strategies for replicating hedge fund style returns.

• Design a portfolio construction technique which takes into account non-normal returns and realistic risk preferences.

• Determine a portfolio’s optimal exposure to illiquid assets.
Recent Corporate Finance/Investment Banking projects include:

- Determine the value of a captive finance unit to an industrial manufacturer.
- Evaluate an acquisition opportunity in the health care market.
- Assess the long-term growth opportunities for a niche financing business.
- Determine the cost of hedging at a commodity processing company.
- Analyze a technology company's current financial position and develop a financial plan to match the company's growth strategy.

How do I enroll?
We encourage you to bid competitively on these two courses for the fall 2013 semester.