

15.451

Proseminar in Capital Markets/Investment Management

Sample Project Titles

- Can machine learning identify superior investment managers?
- Predicting currency returns with country fundamentals
- Factor investing: Replication and outperforming the benchmark
- Analysis of the small cap effect
- Optimization of cryptocurrency portfolios
- Predictive analysis of bond-equity return correlation



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Proseminar in Corporate Finance/Investment Banking

Sample Project Titles

- Optimal ALM structure for infrastructure companies
- Innovative business models and financing strategies for energy storage
- Global growth shaping strategic corporate finance in the boardroom
- Valuing early stage energy technology R&D investments
- Structured equity: a solution to valuing equity participation
- Analysis of the Cigna/Express Scripts merger



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