Financial Index Analysis Project Rubric

Category (Weight)	Insufficient (0-5)	Appropriate (6-7)	Good (8-9)	Excellent (10)	Grade
Exploratory Data Analysis (15%) (Volatility clustering, stationarity, ACF/PACF)	- Minimal or missing EDA. No meaningful insights.	- Basic statistics and plots, but lacks depth.	- Well-executed EDA covering major insights on volatility.	- Thorough and insightful EDA, effectively guiding model selection.	
Volatility Modeling (25%) (ARCH, GARCH, extensions, model selection)	- No clear justification or incorrect model choice.	- Some justification but lacks depth in model selection.	- Well-justified selection with proper diagnostics.	- Strong justification, demonstrating deep understanding and model comparison.	
Risk Modeling and Interpretation (20%) (VaR, Expected Shortfall, tail risk)	- No risk measures computed or incorrect methodology.	- Risk measures computed but weak interpretation.	- Well-executed risk modeling with meaningful interpretation.	- Highly accurate risk modeling with deep insights on financial implications.	
Presentation - Visuals (15%) (Clarity, readability, effectiveness of slides)	- Disorganized or difficult to read slides. Poor use of visuals.	- Basic visuals but lacks engagement or consistency.	- Clear and professional visuals with minor flaws.	- Highly engaging, well-structured slides enhancing communication.	
Presentation - Delivery (25%) (Structure, clarity, engagement)	- Unstructured, unclear, and lacks engagement.	- Some structure but lacks clarity and impact.	- Well-structured and engaging delivery with minor issues.	- Highly professional, well-paced, engaging, and effectively delivered.	