I've listed here 3 capstone ideas that I discussed with my mentor.

https://www.kaggle.com/c/santas-stolen-sleigh/data

This is a route optimization problem and is interesting to me because of its real world application. In this case, Santa must optimize his routes to deliver a list of gifts to their destinations.

https://www.kaggle.com/c/springleaf-marketing-response

The problem requires predicting which customers will respond to a direct mail offer based on current behavior. This incorporates targeting and I wanted to see how companies approach such problems.

https://www.kaggle.com/c/springleaf-marketing-response

Although slightly daunting, the problem posed a set of interesting questions and I may have a slight bias for optimization problems. The dataset is exhaustive and I would like to learn how I could approach such a problem.