



DATA INTELLIGENCE BOOTCADEMY

Programme Information & Capstone Project Guideline

Programme Rundown



Week	Day	Time	Activity	Content
1	10 OCT (SAT)	1300 - 1600	Welcome Session	<ul style="list-style-type: none">- Programme introduction- Ice-breaking & grouping- Capstone project topic brainstorm- Data collection workshop
2	16 OCT (FRI)	1900 - 2100	Technical Session	<ul style="list-style-type: none">- Presentation (Data profile)- Environment setup- Modelling workshop
3	24 OCT (SAT)	1300 - 1500	Technical Session	<ul style="list-style-type: none">- Presentation (Modelling)- Model interpretation workshop
4	30 OCT (FRI)	1900 - 2100	Hands-on Session	<ul style="list-style-type: none">- Presentation (Modelling)- Group workshop

Programme Rundown



Week	Day	Time	Activity	Content
5	7 NOV (SAT)	1300 - 1530	Mid-Programme Evaluation	<ul style="list-style-type: none">- Capstone project progress presentation- Model interpretation & dashboarding
6	14 NOV (FRI)	1900 - 2100	Hands-on Session	<ul style="list-style-type: none">- Presentation (Alternative data)- Group workshop
7	21 NOV (FRI)	1900 - 2100	Hands-on Session	<ul style="list-style-type: none">- Final consultation- Presentation deck submission- Lucky draw
8	28 NOV/ 5 DEC (SAT)	1300 - 1700	Demo Day	<ul style="list-style-type: none">- Capstone project presentation- Areix data intelligence student ambassador selection

Role & Responsibilities



Presentation

- Capstone project
- Alternative data analysis
- Dashboard

Punctuality

Late attendance of 15 minutes w/o prior notice will be counted as absence

Attendance

- Mid-programme evaluation
- Demo day
- Attend 70% of the sessions

Obtain Certificate



Absence

Absence is required to be informed via email 2 days or more in advance

Capstone Project



Phase 1

Create a model to strategise the asset allocation for a MPF portfolio which best suit retirement needs.

Phase 2

Utilise alternative data to enhance your analytical findings.

Capstone Project



Criteria

- Outperforms HSI
- Volatility < HSI (Standard deviation)
- Asset allocation
 - Equity + Fixed Income + Cash
 - Multiple regions
- Backtesting period
 - Since MPF launch

Considerations

- Extreme market situations
 - e.g. 2008 Financial Crisis
- Retirement needs
 - De-risking mechanism
- Risk tolerance
- Management fee
 - Gross return / net return

Details

- 1 presentation
- 2 analysts
- 3-4 MPF schemes
- 5 funds selection (min.)

Deliverables

- Dashboard
- Presentation
- Video
- Source code

Grouping



Group	Analyst 1	Analyst 2	Selected MPF Schemes
1	Liu Yao Xin	Law Hoi Ting	<ul style="list-style-type: none">1. YF Life2. BOCI-Prudential3. Bank of East Asia4. Bank of Communications
2	Tang Tun Yu	To Oi Yiu	<ul style="list-style-type: none">1. Sun Life2. HSBC3. Hoitong
3	Poon Pak Ki	Ko Wai Mei	<ul style="list-style-type: none">1. AIA2. Manulife3. BCT
4	Law Ho Ming	Tsui Ho Yan	<ul style="list-style-type: none">1. Allianz2. Fidelity3. Invesco
5	Lee Chi Chung	Lui On Ni	<ul style="list-style-type: none">1. AMTD2. China Life3. Principal

Next Technical Session

16/10 (Fri)

19:00 – 21:00

Lion Rock 72, 1/F, Innocenter, Kowloon Tong

- *Please gather at the reception area in Innocenter (next to Starbucks) upon arrival*
 - *Please bring along your personal computer*