Guide to setting up Azure MFA Extension for NPS
Requrements:
1.   MsOnline Module
     Install-module -name MsOnline -force
2. Tenant ID: Log into the azure portal and grab your tenantID. You will be prompted for this laer
3. Azure MFA Extension for NPS - Download Link Below
    https://www.microsoft.com/en-us/download/details.aspx?id=54688
4. Azure MFA Extension Health Script - Download Link Below:
    https://gallery.technet.microsoft.com/Azure-MFA-NPS-Extension-648de6bb/view/Discussions

Instructions:
IN Powershell
1. Mkdir c:\install "Copy the mfa extension into this folder"
2. Cd install
3. .\NpsExtnForAzureMfaInstaller.exe #follow the prompts #this installs a script
4.   & "C:\Program Files\Microsoft\AzureMfa\Config\AzureMfaNpsExtnConfigSetup.ps1"
5. This will prompt you to log in and enter your TenantID
6. Come back and test this when rds is finished being configured

This Module doesn't always work after the first, second, or even 3rd tie you reconfigure. So you can go add/remove programs and remove it and start over. But before you do that you have to do a little bit of clean up within the tenant Run the following commands. If mfa is not working, run the health script and try reinstalling. See below on how to clean up the tenant.

Import-module msonline
Connect-msolservice

#get this keyids
Get-MsolServicePrincipalCredential -AppPrincipalId
"981f26a1-7f43-403b-a875-f8b09b8cd720" -ReturnKeyValues 1

#GEt this object id
Get-MsolServicePrincipal | Where{$_.AppPrincipalID -eq
"981f26a1-7f43-403b-a875-f8b09b8cd720"} | Select ObjectID

#Paste in command below
Remove-MsolServicePrincipalCredential -KeyIds d7926d73-91ec-4349-a9f8-7e386dd3432f
-ObjectId '2fc34110-bd81-4dd1-9fac-763059b08aa2'

#verify these queries are empty
Get-MsolServicePrincipalCredential -AppPrincipalId
"981f26a1-7f43-403b-a875-f8b09b8cd720" -ReturnKeyValues 1

Get-MsolServicePrincipal -objectid 2fc34110-bd81-4dd1-9fac-763059b08aa2

Reboot + Reinstall