

GR5261/GU4261 Final Project Instruction

Group member list due: March 30

Project presentations: April 27, May 4

Project report due: May 10

You are required to participate in a group project. A group may consist of about 6-7 participants, each contributing to the project report and presentation. Each group should send one group member list to George (cc4160@columbia.edu) by Mar 30. Anyone not in the lists will form groups by us. Your group should decide a topic on some statistical analysis of financial data. The statistical methods may not be limited to those learned in this class. The last two classes will be dedicated to project presentation. The written report of your project is due on Friday, May 10 (online submission) and should include the following parts.

0. A title page, with the title of the project and each participant's name and specification of his/her contributions.
1. An introduction describing the study and the data.
2. Main objectives and a plan about how to achieve them.
3. Description of your analysis, including methods, formulae being used and, possibly theory behind them.
4. Results of statistical analysis, with your own interpretation. In presenting your results, you may want to use summary tables/figures.
5. Conclusions.
6. Attachments: computer codes and a selection of computer outputs.

* The main part (items 1-5) should be no more than five pages long, but there is no page limit on the attachment.