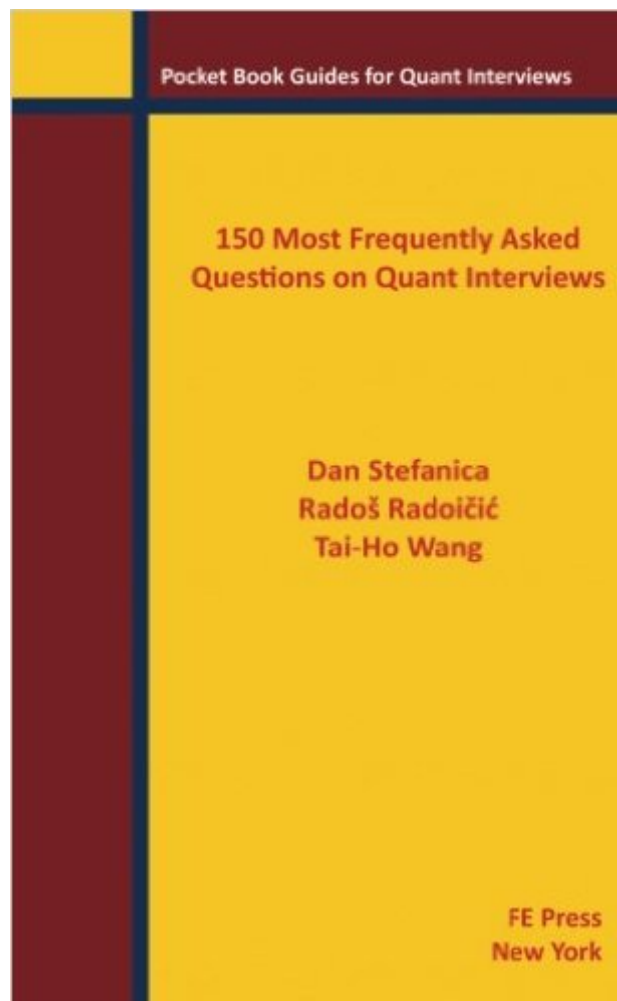


The book was found

150 Most Frequently Asked Questions On Quant Interviews (Pocket Book Guides For Quant Interviews)



Synopsis

Topics: Mathematics, calculus, differential equations Covariance and correlation matrices. Linear algebra Financial instruments: options, bonds, swaps, forwards, futures C++, algorithms, data structures Monte Carlo simulations. Numerical methods Probability. Stochastic calculus Brainteasers

The use of quantitative methods and programming skills in all areas of finance, from trading to risk management, has grown tremendously in recent years, and accelerated through the financial crisis and with the advent of the big data era. A core body of knowledge is required for successfully interviewing for a quant type position. The challenge lies in the fact that this knowledge encompasses finance, programming (in particular C++ programming), and several areas of mathematics (probability and stochastic calculus, numerical methods, linear algebra, and advanced calculus). Moreover, brainteasers are often asked to probe the ingenuity of candidates. This book contains over 150 questions covering this core body of knowledge. These questions are frequently and currently asked on interviews for quantitative positions, and cover a vast spectrum, from C++ and data structures, to finance, brainteasers, and stochastic calculus. The answers to all of these questions are included in the book. These answers are written in the same very practical vein that was used to select the questions: they are complete, but straight to the point, as they would be given in an interview.

Book Information

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Customer Reviews

This is a wonderful little book! It fits in your pocket, so you can easily carry it with you and study it

even during a crowded subway ride. After a warm-up chapter, all questions presented in the book are just stated in a long list, with no accompanying solution after each question. So there is no temptation to immediately read the answer if you get stuck. This is a very thoughtful editorial choice and it fits very well with the aim of the book to train you for interviews. Subsequent chapters provide detailed solutions to each question. Topics covered are: Calculus, Linear Algebra, Financial Instruments, C++ and Data structure, Monte Carlo and Numerical methods, Probability and Stochastic Calculus, Brain Teasers. The selection of topics fits very well with the kind of questions you will be likely to encounter. And the choice of questions for each topic is well balanced. Study this book and you will have a pretty good idea of what to expect during quant interviews.

The book arrived within a business day, thanks to ! Absolutely must have to kick-start interview preparation in the field of Quant Fin. Loved the questions on Linear Algebra, Calculus & Probability. The book is very compact and helps to skim through a night before the interviews.

Excellent C++ section and the brainteasers are a lot of fun. I found questions we ask on phone screens or final rounds. Also got ideas for new questions and liked the first ten questions, too. Will make you look very smart if you know these questions. The author gives clear solutions.

Very intelligently thought out questions. But more than the questions, I like the solutions. The solutions provide you a quick base to learn even if you are unfamiliar with a topic. Finally, this is one book you can pick before an interview and complete.

Good pocket book. Especially when you were on the flight to NY.

It helps...Hard questions

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