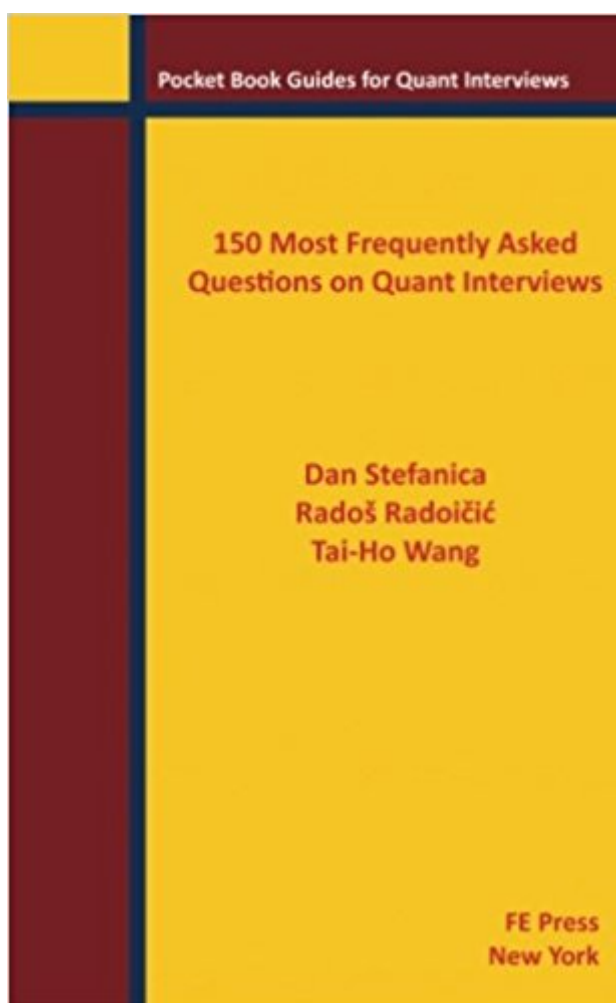The book was found

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

Pocket Book Guides for Quant Interviews

150 Most Frequently Asked Questions on Quant Interviews

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Synopsis

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

The authors are professors in the elite Masters Program in Financial Engineering at Baruch College,

City University of New York, and have vast experience educating students who interview very successfully for quantitative positions (95% employment rate for 2007-2013 Baruch MFE graduates). Dan Stefanica has been the Director of the Baruch MFE Program since its inception in 2002, and is the author of the best-selling A Primer For The Mathematics Of Financial Engineering and A Linear Algebra Primer for Financial Engineering. He teaches graduate courses on numerical methods for financial engineering, as well as pre-program courses on advanced calculus and numerical linear algebra with financial applications. His research spans numerical analysis, graph theory, and geophysical fluid dynamics. He has a PhD in mathematics from New York University and taught previously at the Massachusetts Institute of Technology. Rados Radoicic has been on the faculty of the Baruch MFE Program since 2006, teaching graduate courses on financial instruments, econometrics, and statistics, as well as pre-program courses on advanced calculus with financial applications. He has done extensive research in discrete and computational geometry, extremal combinatorics, and graph theory. He has a BS and a PhD in mathematics from the Massachusetts Institute of Technology. Tai-Ho Wang has been on the faculty of the Baruch MFE Program since 2008, teaching graduate courses on stochastic processes and optimization methods, as well as pre-program courses in probability. His research spans fields as varied as quantitative finance, statistics, and Riemannian geometry. He has a PhD in applied mathematics from National Chiao Tung University.

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.

I love this little book. It had been my good friend on the subway.I bought several interview books when looking for a quant job, and found out the "Green Book" and this 150FAQ are the best! They don't have much overlap. Some questions in the "Green Book" are too unusual, so I was always

thinking about who would ask those questions that do not make much sense. But the questions covered in this book are very meaningful!It is not only an interview book but also a refined encyclopedia for basic quant knowledge. I always found out interesting stuff that motivated me to learn more and go deeper.I have also met some related questions in my real quant interview experience. It helped me a lot!

Dan is an awesome person

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

It helps...Hard questions

good!

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.

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.

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