

Quant Job Interview Questions And Answers

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Companies use quantitative interview questions to test the limits of your knowledge, as well as the techniques, applications and methods you use to attack and solve problems. These kinds of questions are most likely to turn up in interviews for positions requiring analytical skills in investment banking, business analysis and research, capital markets, marketing, and applications systems and technology.

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Quant Technical Interview Questions Pete Benson pbenson@umich.edu Department of Mathematics 530 Church Street, 2082C East Hall Ann Arbor, MI 48109-1043, USA. Contents 1 General math 2 2 Linear Algebra 3 3 Probability 4 4 Options 6 5 Risk Management 7 6 OOP, C++, Python 8 7 Fixed Income 10

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However, leaving those quirks aside, it does contain more than 200 fantastic questions on topics that a quant will likely be asked about in interview. The book covers a broad range of categories such as calculus/linear algebra, brainteasers (many varieties here!), probability and combinatorics, stochastic processes, finance/options and numerical methods.

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