



Quant Job Interview Questions and Answers (Second Edition)

By Mark Joshi, Nicholas Denson, Andrew Downes



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The quant job market has never been tougher. Extensive preparation is essential. Expanding on the successful first edition, this second edition has been updated to reflect the latest questions asked. It now provides over 300 interview questions taken from actual interviews in the City and Wall Street. Each question comes with a full detailed solution, discussion of what the interviewer is seeking and possible follow-up questions. Topics covered include option pricing, probability, mathematics, numerical algorithms and C++, as well as a discussion of the interview process and the non-technical interview. All three authors have worked as quants and they have done many interviews from both sides of the desk. Mark Joshi has written many papers and books including the very successful introductory textbook, "The Concepts and Practice of Mathematical Finance."



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Review

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Given this review you can expect to see it in the new recommended reading list for our Quant Career Guide.

Dominic Connor on wilmott.com

About the Author

Mark S. Joshi is a Professor in the Centre for Actuarial Studies at the University of Melbourne. He has wide experience of teaching courses in financial mathematics and has previously held posts at the University of Cambridge and at Royal Bank of Scotland Group Risk Management. In February 2004 he was appointed Head of Quantitative Research Centre (QUARC) at RBS. He is the author of six books and numerous papers on both financial and pure mathematics, and has been an invited speaker at many international conferences.

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