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Brainteasers/Quantitative Interview Questions As we mentioned, most interview questions will relate in some form to mathematics, statistics, econometrics or computer programming. You may get finance-specific questions if you\u2019ve studied finance at university or worked in finance before, but the main goal of the interview will be to determine your ability to think through quantitative concepts.

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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

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QUANT JOB INTERVIEW QUESTIONS 3 (a) Compute the probability density function of X . (b) Compute mean, median, and mode of the distribution of X . (5) Suppose X is a Gaussian variable of mean 0, and standard deviation, and define $N(u)$ as the CDF of a centered Gaussian variable of mean 0 and variance 1, i.e, $N(u) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^u e^{-\frac{1}{2}t^2} dt$.

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