Interview Prep Reading List

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- puzzles are common denominators across the entire industry
- appear in almost all quant interviews, regardless of desk
- reading list here is not necessarily for the exams

General interview-prep books:

Keep the emphasis on maths, logic and probability. The other sections can come later. For example, Joshi's C++ material is dated and the option-pricing questions aren't essential for every desk.

1. A Practical Guide To Quantitative Finance Interviews by Xinfeng Zhou
2. Quant Job Interview Questions and Answers by Andrew Downes and Mark S. Joshi
3. Heard on the Street: Quantitative Questions from Wall Street Job Interviews by Timothy Crack

Reading List for Probability and Combinatorics:

1. Introduction to Counting & Probability by David Patrick: This book starts from the very basics and goes slow. You can look at just the chapter end problems and skip chapters which you are comfortable in. Do try the Challenge problems though.
2. Intermediate Counting & Probability by David Patrick.
3. Feller, An Introduction to Probability Theory, Chapters 1 to 5. Do the exercises, especially in Chapter 2.
4. First few problems in Takis Konstantopoulos's problem set: https://www.stat.berkeley.edu/~aldous/150/takis_exercises.pdf.
5. One Thousand Exercises in Probability by David Stirzaker and Geoffrey Grimmett.

Reading List for Linear Algebra and Regression:

1. Thirty-three Miniatures: Mathematical and Algorithmic Applications of Linear Algebra by Jiří Matoušek

2. https://online.stat.psu.edu/stat500/Lesson09
3. Ch 1-3 and Appendix A of Applied Linear Statistical Models by Kutner, Nachtsheim, Neter and Li.
4. Monte Carlo theory, methods and examples by Art Owen: https://artowen.su.domains/mc/ CH 1-3, 8.1-3, 9.1-4.

Also quickly look up the following topics:

- LU / Cholesky decompositions
- Forward, backward and centered finite-difference derivatives
- Newton-Raphson, Brent's
- Gaussian quadrature

Reading List for Finance Basics:

1. Ch 1-3 of Financial Calculus: An Introduction to Derivative Pricing by Baxter and Rennie
2. Ch 1-3 of Options, Futures and Other Derivatives by J C Hull
3. The lectures here https://youtube.com/playlist?list=PLUl4u3cNGP63B2lDhyKOsImI7FjCf6eDW&si=zPdfa3jG7-EdYSwF

Reading List for Monte Carlo:

1. The notes by Art Owen at https://artowen.su.domains/mc/.
2. Monte Carlo methods in financial engineering by Glasserman.

Some Fun Reads:

1. Flash Boys by Michael Lewis
2. The Man Who Solved the Market by Gregory Zuckerman
3. Too Big to Fail by Andrew Ross Sorkin
4. The Big Short by Michael Lewis