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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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Getting a job in trading - Trading Interviews

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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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