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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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