

What's a quant?

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my background

- academic
- professional

experiences

- JPMorgan
- Greenwich Capital Markets
- RiskMetrics Group
- MSCI

opportunities for quants

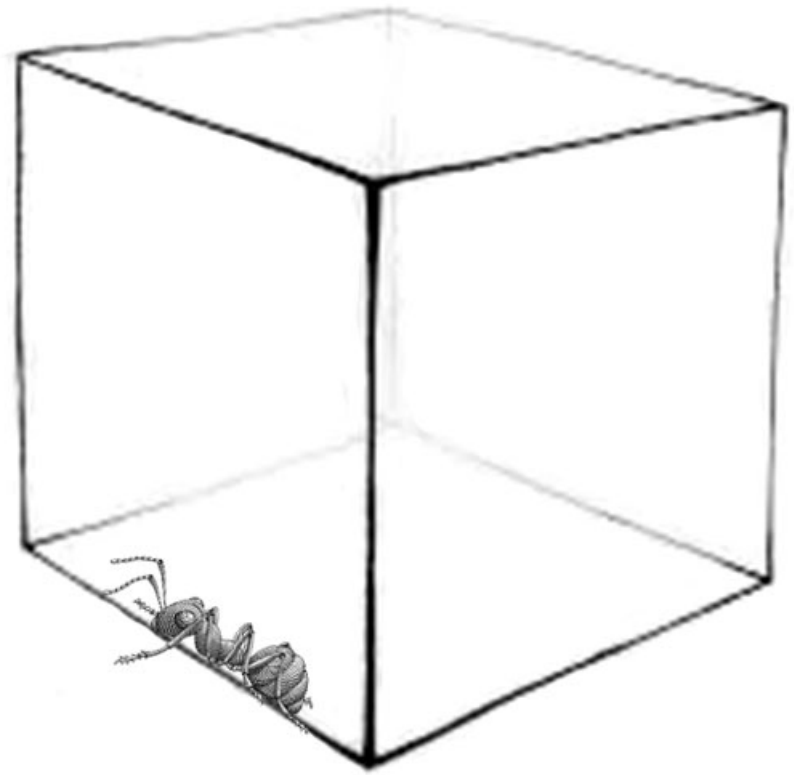
- proprietary trading
- asset management
- risk management

what does a quant know?

- knowledge of markets
 - equities, fixed income, FX, commodities
- securities
 - spot, forwards, futures, bonds, options, swaps, MBS, CDS, CXOs, ...
- models of markets
 - stochastic, arbitrage-free, transaction costs,...
- pricing
 - differential equations, binomial trees, Monte Carlo

what do employers look for?

- academic resume
- some interview questions...



advice

- if you want to be a quant
- If you don't want to be a quant

Quantitative Finance at U of M

questions?