G-RESEARCH

RECOMMENDED READING

The interview process with G-Research begins with our Online Quant Quiz. If that goes well, you'll then move on to our triage stage, before further technical interviews.

For all stages of our interview process, but particularly our Quant Quiz, your knowledge will be put to the test, which is why we've recommended some reading to help you brush up on topics that may crop up, as well as fill in any gaps in your knowledge.

If the quiz goes well, the next step will be a 'triage' interview, in which we identify the appropriate technical interviews for you. One of these will be Maths, two will be drawn from Stats, Finance, Programming, and ML.

Besides reviewing the above sample quiz questions, we've provided a list below of general suggested reading for you to brush up on topics or to fill in any gaps in your knowledge:

- If you're taking our typical quiz, a great way to prepare is by working through a book like Stefanica, Radoicic and Wang[1]. It emphasises numerical methods more and statistics less. Its more advanced questions are closer to the level of our triage interview questions than of our quiz questions
- If you're taking the ML-specific quiz, we'd recommend taking a look at Cracking the Coding Interview and The Elements of Statistical Learning
- We do not assume a detailed knowledge of finance. If you wanted a single source however, Narang[2] is a good, casual introduction to many of these concepts. If you were interested in getting some trading experience, Narang's focus on trading strategies can help you assess and implement your understanding of the theory
- If you want coding practice, ProjectEuler.net is a nice place to start: it provides bite-size maths problems that often require a computational solution. Codility, Kaggle and TopCoder have similar projects. Working up to Kaggle would be a good idea: they have become an industry standard as their prediction problems are close to a lot of quant work
- Googling 'programming brain teasers' is also good preparation for the programming technical interview
- If you want to know what other quant researchers are reading, this community wiki answer provides lots of options, ranging from introductory to expert
- A classic first generation Wall St. quant memoir is Derman[3]
- Schwager[4] interviews successful fund managers about their trading strategies

[1] Dan Stefanica, Radoš Radoicic and Tai-ho Wang. 150 Most Frequently Asked Questions on Quant Interviews. Pocket Book Guides for Quant Interviews. FE Press, 2013.
[2] Rishi K. Narang. Inside the black box: A simple guide to quantitative and high frequency trading. 2nd. John Wiley & Sons, 2013.
[3] Emanuel Derman. My life as a quant: reflections on physics and finance. John Wiley & Sons, 2004.
[4] Jack D Schwager. Hedge fund market wizards: How winning traders win. John Wiley & Sons, 2012.