Morgan Stanley Data Engineer Interview Guide - Experienced

Introduction

Morgan Stanley is a globally renowned investment bank with a strong presence across institutional securities, wealth management, and investment management. Securing a Data Engineer role here involves a rigorous five-round interview process, designed to assess both technical depth and your alignment with the firm's values.

This guide is based on real experiences, offering a detailed breakdown of each interview round, actionable tips, and insights to help you navigate the process with confidence.

Interview Process Breakdown

1. Preliminary Round: Online Test

A 2-hour timed test on HackerRank, designed to evaluate your core technical knowledge and problem-solving skills across various domains.

2. Technical Interview 1

A deep dive into SQL, Python, Big Data tools, and cloud technologies with a focus on scenario-based problem-solving.

3. Technical Interview 2

Primarily focuses on data modeling, ETL pipelines, PySpark, and Databricks Lakehouse architecture.

4. Techno-Managerial Round

Assesses your leadership qualities, project experiences, and alignment with Morgan Stanley's core principles.

5. HR Round

A conversational round focusing on your personality, goals, and career aspirations.

Detailed Insights on Each Round

Round 1: Preliminary Round (Online Test)

This online test evaluates your foundational skills and practical knowledge. Conducted on HackerRank, it consists of four individually timed sections:

- **SQL Coding Questions**: Medium-level queries focusing on joins, aggregations, window functions, and subqueries.
- Python & SQL MCQs: Questions covering data structures, functions, and database operations.
- **Data Structures Coding Question**: A medium-level problem involving arrays, stacks, queues, or linked lists.
- **Database and Administration Scenarios**: Practical MCQs based on relational database concepts, transactions, and Unix commands.

Example Questions:

- 1. Write a SQL query to calculate the highest salary in each department using a window function.
- 2. Identify the Unix command that lists files with specific permissions.

Tips for Success:

- Review SQL concepts like joins, window functions, group by, having clauses, and subqueries.
- Focus on Python basics, including lists, dictionaries, and sets. Deep dive into Pandas for data manipulation.
- Brush up on data structures like arrays, strings, stacks, and queues.
- Practice Unix commands and understand basic shell scripting.

Round 2: Technical Interview 1

This round is a comprehensive evaluation of your expertise across various data engineering tools and concepts.

Key Focus Areas:

- SQL: Writing queries with joins, aggregations, and window functions.
- Big Data Tools: Hive (partitioning, bucketing), Sqoop (incremental loads, commands), and HDFS.
- Cloud Computing: AWS services like S3, EC2, IAM, and Redshift.
- Spark: Architecture, narrow vs. wide transformations, coalesce vs. repartition, and scheduling jobs.
- DevOps: CI/CD concepts, Git workflows, and tools like Jenkins.

Example Questions:

- 1. Given two tables, calculate the row count for different types of joins (inner, left, right, and full outer).
- 2. Write a Sqoop command to import relational data from MySQL into HDFS.
- 3. Explain the difference between coalescing and repartitioning in Spark.

Tips for Success:

- Be prepared to explain SQL queries, especially window functions like lead and lag.
- Understand the differences between Hive's managed and external tables.
- Practice writing Sqoop commands and discuss how to handle incremental loads.

Round 3: Technical Interview 2

This round emphasizes your ability to design efficient data models and pipelines.

Key Focus Areas:

- Data Modeling: Normalize and denormalize schemas based on use cases.
- ETL Design: Extract, transform, and load pipelines using tools like AWS Glue.
- PySpark: Handling batch and stream processing, Spark monitoring, and performance optimization.
- Databricks: Lakehouse architecture and data transformation workflows.

Example Questions:

- 1. Design a relational data model for a sales database, incorporating normalization techniques.
- 2. Write pseudo code for an ETL pipeline using Python and Pandas.
- 3. Explain Spark's narrow vs. wide transformations and when to use each.

Tips for Success:

- Discuss real-world projects to demonstrate your ETL and data modeling expertise.
- Understand the architecture and benefits of Databricks Lakehouse.
- Prepare to write pseudo code and explain its logic clearly.

Round 4: Techno-Managerial Round

This round evaluates your leadership, communication skills, and alignment with Morgan Stanley's values.

Key Focus Areas:

- Project Experiences: Discuss the challenges and technologies used in your past work.
- Teamwork: Explain how you handle conflicts and manage teams effectively.
- Technical Skills: Answer scenario-based questions about Spark, AWS Glue, and Delta Lakes.

Example Questions:

- 1. How would you manage a disagreement within your team about an ETL pipeline design?
- 2. What are the advantages of Delta Tables in your project?
- 3. Explain the configuration of a Spark cluster for optimal performance.

Tips for Success:

- Use examples from past experiences to highlight problem-solving and leadership skills.
- Align your answers with Morgan Stanley's core principles.

Round 5: HR Round

This conversational round assesses your cultural fit and long-term goals.

Questions Asked:

- 1. What motivates you to join Morgan Stanley?
- 2. What are your strengths and weaknesses?
- 3. Why should we hire you?

Tips for Success:

- Be authentic and articulate your career goals clearly.
- Research Morgan Stanley's culture and values to align your answers with their expectations.

Tips for Success Across Rounds

- **Preparation:** Focus on SQL, Python, Big Data, and cloud technologies. Practice coding problems and review key concepts.
- **Communication:** Explain your thought process clearly during coding and scenario-based questions.
- **Examples:** Draw from real-world experiences to demonstrate your skills effectively.

Common Mistakes to Avoid

- Overlooking SQL window functions or Python libraries like Pandas.
- Failing to articulate the reasoning behind your approach to problems.
- Not researching Morgan Stanley's values and aligning your answers accordingly.

Glassdoor Morgan Stanley Review -

https://www.glassdoor.co.in/Reviews/Morgan-Stanley-Reviews-E2282.htm

Morgan Stanley Careers -

https://www.morganstanley.com/careers/career-opportunities-search

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