

PROBLEMS

- (1) How many $M \times N$ binary matrices (with components 0/1) are there with *odd* row sums and *odd* column sums? (Credit Suisse)
- (2) N people are ranked from the highest to the lowest with no ties, but we do not know the precise rankings. When two people have a match, the one with higher rank wins with a probability $1/2 + r$ while loses with a probability $1/2 - r$. If we see all the $N(N-1)/2$ win/lose-results, i.e. i wins j for $\text{match}(i, j)$, $i, j = 1, 2, \dots, N$, how can we give an estimation of r ? Can we say anything about the confidence interval? (Two Sigma)
- (3) N people standing in a *circle* from 1 to N . The first person kicks out the person standing next to him clockwise i.e 1 kicks out 2 and so on. Who is the last person to remain? (Credit Suisse)
- (4) A stream of signals comes in, how can we detect outliers? (Citadel)
- (5) We have a three dimensional unit ball and we use 2 planes with constant distance d ($d < 1$) to cut the ball into 3 portions. Show that the middle portion has *constant* surface area among all such plane-cuttings. What about an N dimensional unit ball cutted by 2 hyperplanes with constant distance d ($d < 1$) (Morgan Stanely)?
- (6) Given some disks on the plane, write a piece of code to estimate the area covered by them. (Bloomberg)
- (7) There are 4 apples and 60 oranges in the blanket. We take one fruit out at a time. Let N be the number of apples left when we have taken all the oranges out. What is $\mathbb{E}[N]$? (KCG)
- (8) What are the last 4 digits of $2015^{2014^{2013}}$? (World Quant)
- (9) Let M be a 2×2 positive definite matrix with i.i.d. components uniformly distributed on $[-60, 60]$. Compute $\mathbb{E}[\det(M)]$. (World Quant)
- (10) There are 4 coins on the North, South, West, East sides of a round table. We do not know whether they are facing up or down at the beginning. The game repeats the next 2 steps:
 - We pick any number of coins and turn them around.
 - The table is then rotated blindly.
 Design a strategy to determine when we are certain to have all coins facing up or all coins facing down. (Two Sigma)

- (11) A right triangle with side length (45, 60, 75). For every point p inside the right triangle, let L_p be the total distance from p to the 3 sides. What is $\mathbb{E}[L_p]$? (World Quant)

These are from my previous interviews and my friends' previous interviews.

P.S. I have answers to 1, 3, 5, 6, 9, some ideas to 2, 4, 7, 8, 10. Problem 11 is too complicated.