Quant Finance Revision

The basic knowledge required to operate as a quant researcher can be split into a number of topics: finance, statistics and probability, and coding. This repo has a focus on the finance elements.

Finance Topics

- Black Scholes Equation
- Sharpe Ratio
- Portfolio Optimisation
- CAPM
- Time Series Analysis
- PDEs
- Convex Optimisation
- Securities Markets 101
- Pairs Trading Strategies
- Trend Following Strats
- Mean Reversion Strats
- Market Microstructure
- Monte Carlo Methods

Resources

Books

- Grinold and Kahn, Active Portfolio Management : A quantitative approach for producing superior returns and selecting superior money managers.

Other

- G Research Interview Guide