

A collection of my interview problems

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1 CTC quant researcher

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1. Discuss my research project
2. We want to make change for S cents, and we have infinite supply of each coin in the set $\text{Coins} = \{v_0, v_1, \dots, v_n\}$, where v_i is the value of the i -th coin. Find the number of methods to reach value S ?

We can start by drawing a decision tree for simple cases. Then we need to design a dynamic programming algorithm.

Suppose there are $z(S, n)$ methods to reach value S use the n coins.

Subproblem: find $z(T, i)$, the number of methods to reach value $T < S$ use the first i coins. Considering the two options, use the i -th coin or not, we have the recurrence relation:

$$z(T, i) = z(T - v_i, i) + z(T, i - 1).$$

```
class Solution:
    def change(self, amount: int, coins: List[int]) -> int:

        memo = {}
        def helper(amount, i):

            if amount < 0:
                return 0
            if amount == 0:
                return 1
            if i < 0:
                return 0

            if (amount, i) not in memo:
```

```

        ans = helper(amount - coins[i], i) + helper(
                                                    amount, i-1)

        memo[(amount,i)] = ans

    return memo[(amount,i)]

return helper(amount, len(coins)-1)

```

3. You can take two trains, train A or train B, to go to work. The waiting time of train A follows a uniform distribution between 0 and 5, and the waiting time of train B follows a uniform distribution between 0 and 10. What is your expected waiting time to take a train to work?

$X_1 \sim U(0, 5)$, $X_2 \sim U(0, 10)$. My waiting time $X = \min(X_1, X_2)$.

$$\begin{aligned}
 E[X] &= \int_0^{10} \int_0^5 \min(x_1, x_2) \frac{1}{50} dx_1 dx_2 \\
 &= \frac{1}{50} \int_0^{10} \int_0^5 \min(x_1, x_2) dx_1 dx_2 \\
 &= \frac{1}{50} \left(\int_0^5 \int_0^{x_1} x_2 dx_2 dx_1 + \int_0^5 \int_{x_1}^{10} x_1 dx_2 dx_1 \right) \\
 &= \dots
 \end{aligned}$$