How to ace interviews (MFE Master's Program)

January 1, 2023

0 About Me

- Currently Master's in Financial Engineering @ Columbia University.
- Got the offer from Baruch MFE and CMU MSCF; (Reasonably) rejected by Princeton MFin
- DO NOT JUDGE MY PECULIAR CHOICE. It's a long story.

1 Housing-Keeping Stuff

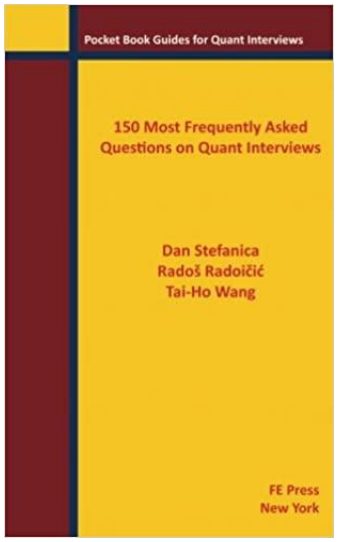
- Motivation: Yes, there could be interviews that await you. At least true for Baruch (Mostly technical), CMU (No-brainer behavioral), and Princeton (behavioral and alumni).
- Timeline: When you should be expecting an interview
- DISCLAIMER: This sharing is for educational but not informational purposes. I cannot guarantee the integrity and validity of the information I provide here, nor will I bear any responsibility.

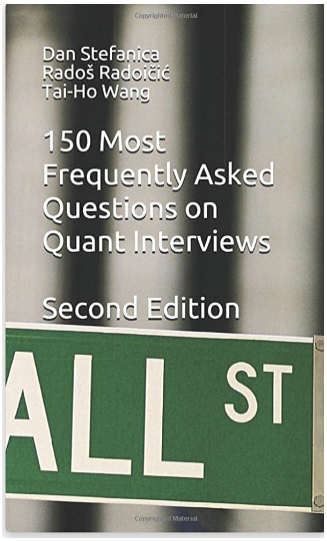
2 Info Search

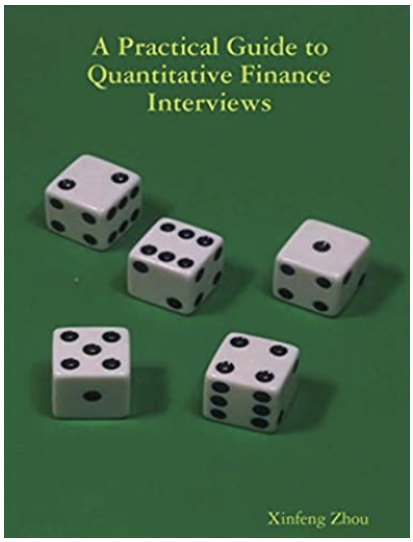
- 1p3a: THE top choice
- Glassdoor/Quantnet: Could be useful, but mostly outdated information
- Blind when you are professionally mature
- Ask: If you have connections, use them; if you don't, build them.

3 Tech Interview

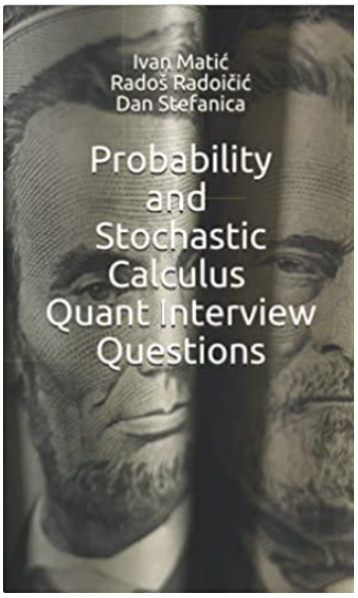
- Hard stuff:
    - Search info first to see if your interview is gonna be technical. If you aim for Baruch, you better be prepared.
    - Ask yourself have you known everything in **150 Most Frequently Asked Questions on Quant Interviews & A Practical Guide To Quantitative Finance Interviews** (& Possibly Heard on the street)



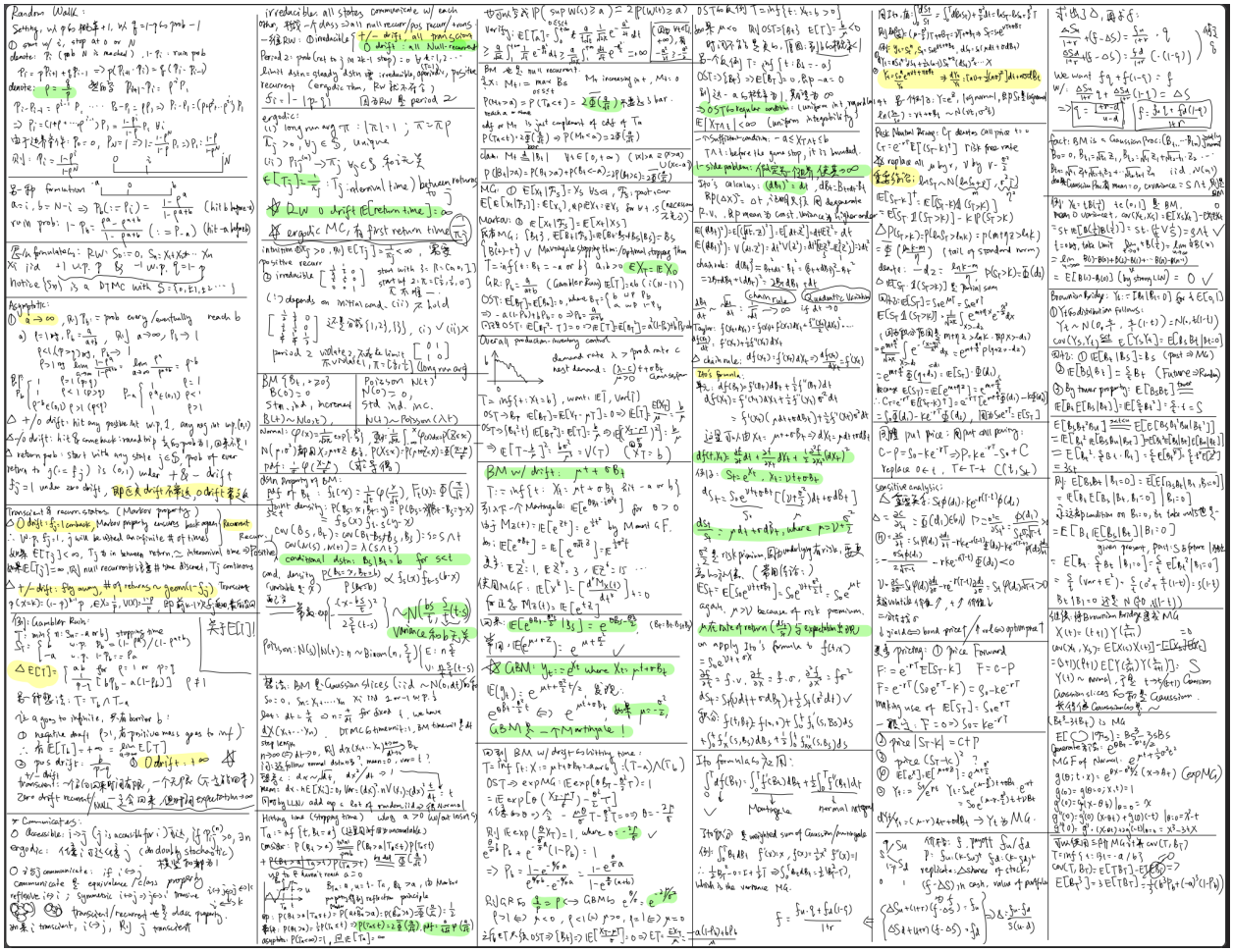




- Good coverage is KING. If you have extra energy and time, dig deeper into probability.
  X,Y~i.i.d U(0,1), pdf of X+Y



- Leetcode questions are starting to show up, but do not overprepare. Weekly contests should become your routine (probably after applying to grad school); OOP
- Finance stuff: Explain put-call parity, Greeks, arbitrage opportunity or not, binomial tree/BSM.
- How I prepared: “Cheatsheet” (don’t cheat). Go through everything.



- Soft stuff
  - Silently solving the problem is a no-no.
  - Navigator interviewers through how you want to formulate the problem, assumptions you are making, and thinking process – speak your mind!
  - Quickly adjust to comments
  - Do now be daunted if you cannot get to the final result. After all, you have proved your ability to think like a quant. (If you've done what I've said)

4 Resume Questions

- Ask yourself: Are you sure you're familiar with everything you put on your resume?
- Then ask again, vigorously
- Introducing: the STAR method (Let's google this together)
- What makes a good Resume? Search for it on 1p3a or stay tuned for more sharing from HFA
- Try Latex, it's awesome! (Clean, tidy, and supports version control with Git) https://www.overleaf.com/latex/templates?q=resume
- Google for resume books:

    - https://math.nyu.edu/media/mathfin/class/2023/resume_book_2023.pdf
    - Princeton used to publish their resume book but I did not find it.

5 Last Part, Fun Part: Behavioral

- Could be a sanity check, but could also be your last chance to impress.
- Give me a reason not to forget about you after the interview, BY ALL MEANS. Get your own niche. Most people hate mediocrity. At least I do.
- Once again, engage in the conversation. Do not spill it all out. Gently leave space for follow-up questions.
- A pickle jar

You think that's it? Think twice

- Interviews are your chance to build up a more informative and dynamic portfolio of yourself. Grasp it and think about what additional aspects of yours you really want your dream school to learn about.
- For those CS students: You can unintentionally bring up and brag about your GitHub page. Make sure your projects are well documented, and codes are clearly commented on so that you won't be backfired
- Be "LinkedIn" ready (make sure it's in English), and get your own handle: https://www.linkedin.com/in/jiangteng/
- Last but not least… (For real this time)

GOOD LUCK! I'll open the floor for questions.