

Reading list for Wall Street Quantitative Job Interviews
by Karhan Akcoglu '02 PhD

[1] *Heard on the Street: Quantitative Questions from Wall Street Job Interviews* by Timothy Falcon Crack

Excellent book containing hundreds of solved sample problems from Wall Street interviews. Useful appendices review important finance concepts.

[2] *Options, Futures, and Other Derivatives* by John C. Hull

The finance bible, required reading for all Wall Street jobs.

[3] *Numerical Analysis* by Lee W. Johnson and R. Dean Riess

This book is out of print but any other introductory numerical analysis book should do.

[4] *The Princeton Review: Cracking the GRE: Math* by Steven A. Leduc

Concise review of undergraduate mathematics; should be able to answer questions on this material on the spot.

[5] *Introduction to the Mathematics of Financial Derivatives* by Salih N. Neftci

More mathematically sound than Hull's book [2], though it covers less material.

[6] *Stochastic Differential Equations: An Introduction with Applications* by Bernt K. Oksendal

An excellent introduction to stochastic calculus, required knowledge for most quantitative jobs.