Quant Skills: Have Fun, Get Paid

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Quant skills

• What?
  – Learn to code: Python, Matlab, R, C++, Java, ...
  – Join the math gym: calculus, linear algebra, ...
  – Work with data: probability, stats, data science

• Why?
  – View the world in a new way
  – Get a great job (yes, it’s true, employers want people with skills)
  – Have fun (this is great fun once you get the hang of it)
“Frontiers of economics”

• Macroeconomic foundations for asset prices (fall)
  – Connections between asset prices (equity, options, bonds) and the economy as a whole. Combines economics/finance, math, and Matlab. Link: http://goo.gl/6AksHr

• Advanced topics in modern macroeconomics (spring)
  – Models of forecasting and information acquisition with applications to business conditions and asset allocation. Link: http://goo.gl/GmpVLu

• Data bootcamp (new for spring)

More

• Read my advice page
  – http://pages.stern.nyu.edu/~dbackus/undergrad_advice.htm
  – Or Google: #nyuecon advice

• Or stop by
  – KMC 7-68
  – Or email: db3@nyu.edu
  – Or Google: #nyuecon dave

• Sargent’s Macro with Python, tentative for Spring 2016.

• xkcd: https://xkcd.com/353/