

## Linear Algebra Primer Financial Engineering

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Dan Stefanica has been the Director of the Baruch MFE Program since its inception in 2002, and is the author of the best-selling A Primer For The Mathematics Of Financial Engineering and A Linear Algebra Primer for Financial Engineering: Covariance Matrices, Eigenvectors, OLS, and more, and co-author of 150 Most Frequently Asked Questions on Quant Interviews. He teaches graduate courses on numerical methods for financial engineering, as well as pre-program courses on advanced calculus and ...

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