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Jörg Kienitz is head of Quantitative Analytics at Deutsche Postbank AG. He is primarily involved in developing and implementing models for pricing complex derivatives structures and for asset allocation.

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'Jörg Kienitz is an acknowledged expert and well-regarded practitioner in the field of interest rate modelling. This text is a near perfect combination of theory and practice after the financial crisis, and makes an important contribution to the current literature.

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Description Jörg Kienitz is Partner at Quaternion Risk Management where he is responsible for business development,

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pricing models research and risk management consulting. Prior to this he was a Director at Deloitte and Co-lead of the quant team.

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Financial Modelling, Theory, Implementation and Practice

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From Wikipedia, the free encyclopedia Financial modeling is the task of building an abstract representation (a model) of a real world financial situation. This is a mathematical model designed to represent (a simplified version of) the performance of a financial asset or portfolio of a business, project, or any other investment.

Financial modeling - Wikipedia

Joerg Kienitz and Daniel Wetterau present "Financial Modelling: Theory, Implementation and Practice with MATLAB Source", a great resource on state-of-the-art models in financial mathematics. The authors try to bridge the gap between current research topics and an implementation which can be applied in the real world.

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