

Year	Topic	Degree	Supervisor
2016	Stresstests at Banks: Methods and Models for the Analysis of the Impact of Macroeconomic Factors on the Regulatory Capital	M.Sc.	Roberto Liebscher
2015	How Social Are Socially Labelled Stock Mutual Funds? An Empirical Analysis of the Investment Behaviour and its Motivation	M.Sc.	Roberto Liebscher
2015	An Analysis of Collateralized Loan Obligation Portfolio Loss Rates	M.Sc.	Roberto Liebscher
2015	The Trading of Syndicated Loans through Collateralized Loan Obligations	M.Sc.	Roberto Liebscher
2015	The Arbitrage Pricing Theory: Value Determining Macroeconomic Factors at the German Stock Market	B.Sc.	Roberto Liebscher
2015	Predicting European Mutual Fund Returns Using R-Squared	B.Sc.	Roberto Liebscher
2015	An Empirical Analysis of the Accrual Anomaly in the German Stock Market	B.Sc.	Roberto Liebscher
2015	Portfolio Management Using Social Criteria: The Impact of the Dow Jones Sustainability Index on the Portfolio Composition of Stock Mutual Funds	B.Sc.	Roberto Liebscher
2014	The Information Content of Short Sales in Germany	B.Sc.	Stephanie Riedinger
2014	Bitcoins - Analysis of the Importance of the Virtual Currency	B.Sc.	Stephanie Riedinger
2014	Bank Failure Prediction: A Statistical Prediction Model based on Regression Analysis and the Programming Language R	B.Sc.	Thomas Mählmann
2014	An Empirical Analysis of Socially Responsible Balanced Funds	M.Sc.	Hans-Martin Henke
2014	Is there Manager Quality on the Market for Collateralized Loan Obligations?	M.Sc.	Roberto Liebscher
2014	Moral Hazard in Loan Securitizations and its Regulatory Treatment	B.Sc.	Roberto Liebscher
2014	Analysis of Analysts' Characteristics and their Impact on Forecast Accuracy on the German Stock Market	B.Sc.	Roberto Liebscher
2014	About the Profitability of Following Analysts' Stock Recommendations	B.Sc.	Roberto Liebscher
2013	Impact and Forecast Quality of Analyst Recommendations on the German Stock Market	M.Sc.	Roberto Liebscher
2013	The Effect of social responsible Screening on Bond Portfolios	B.Sc.	Hans-Martin Henke
2013	Ethical and financial Evaluation of socially responsible Bond Funds	B.Sc.	Hans-Martin Henke
2013	What drives Food Prices? A critical Analysis of scientific Work on the Impact of Speculation	B.Sc.	Hans-Martin Henke

Year	Topic	Degree	Supervisor
2013	The Impact of Social Responsible Screening on Bond Portfolios	B.Sc.	Hans-Martin Henke
2013	Determinants of CDS Positions of Financial Institutions	M.Sc.	Thomas Mählmann
2013	Determinants of Credit Spreads of Financial Institutions	M.Sc.	Thomas Mählmann
2013	Impact and Quality of Analysts' Stock Recommendations on the German Stock Market	M.Sc.	Roberto Liebscher
2013	The Analysis and Use of selected Relative and Absolute Instruments to measure Hedge Fund Performance	B.Sc.	Stephanie Riedinger
2013	Directors' Dealings: Imitation of Insider Transactions as Trading Strategy	B.Sc.	Roberto Liebscher
2013	Algorithmic Trading and its Impact on Financial Markets	B.Sc.	Roberto Liebscher
2012	Contingent Capital - how does it work and how can it be utilized for Risk Mitigation Purposes?	M.Sc.	Thomas Mählmann
2012	The Systematic Risk of European Financial Institutions: An empirical Analysis	B.Sc.	Thomas Mählmann
2012	An Empirical Analysis of Pairs Trading	M.Sc.	Hans-Martin Henke
2012	An empirical Analysis of the relation between Environmental-, Social-, and Governance Risks (ESG-risks) and Credit Risks	M.Sc.	Hans-Martin Henke
2012	An theoretical and empirical Analysis of Investors Behaviour at the Capital Market under the Consideration of the Behavioural Finance Theory	M.Sc.	Hans-Martin Henke
2012	Systematic Risk - An Overview of the Risk Measure	M.Sc.	Alexander März
2012	The Financial Crisis of 2007 - 2009: A historic Comparison	B.Sc.	Alexander März
2012	Sustainable Fixed Income Fund: A structured Market Overview and Performance Measurement of sustainable Investment Strategies	B.Sc.	Hans-Martin Henke
2012	A critical Evaluation of sustainable Bonds, financial and ethical Criteria	B.Sc.	Hans-Martin Henke
2012	On the Relation of Sovereign Debt and Corporate Bond Spreads	B.Sc.	Roberto Liebscher
2012	Theoretical and Empirical Analysis of the Dividend Policy of Listed Firms	B.Sc.	Roberto Liebscher
2012	Announcements of Rating Changes on the Market for Corporate Credit Default Swaps	B.Sc.	Roberto Liebscher
2012	The Effect of Fair Value Accounting on the Financial Crisis	B.Sc.	Roberto Liebscher
2012	Determinants of a Bank's Systemic Importance	B.Sc.	Roberto Liebscher

Year	Topic	Degree	Supervisor
2012	The Valuation of Convertibles: Comparison and critical Evaluation of the Valuation Methods	B.Sc.	Roberto Liebscher
2011	The Impact of Asset Manager Compensation and Trading Restrictions on CDO Performance	M.Sc.	Thomas Mählmann
2011	Volatility Based Trading Strategies Using Derivatives	B.Sc.	Roberto Liebscher
2011	Changes of Bank Regulation - A critical Analysis of Basel III	B.Sc.	Thomas Mählmann
2011	Evaluation of selected Methods of Technical Share Price Analysis	B.Sc.	Thomas Mählmann
2011	GDP - Indexed based Government Bonds: A critical Approach	B.Sc.	Thomas Mählmann
2011	Lead-Lag Analysis of Company Ratings during the Financial Crisis	B.Sc.	Thomas Mählmann
2011	The Momentum Effect on Stock Markets	B.Sc.	Thomas Mählmann