

Publications

- Henke, Hans-Martin (2016): [The effect of social screening on bond mutual fund performance](#), in Journal of Banking and Finance, Vol. 67, No. 6, 69–84. ([Abstract](#))
- Liebscher, Roberto; Mählmann, Thomas (2016): [Are Professional Investment Managers Skilled? Evidence from Syndicated Loan Portfolios](#), in: Management Science, forthcoming. ([Abstract](#))
- Dilly, Mark; Mählmann, Thomas (2015): [Is there a "boom bias" in agency ratings?](#), in: Review of Finance, Vol. 20, No. 3, 979-1011. ([Abstract](#))
- Mählmann, Thomas (2015): [Market share and risk taking: The role of asset managers in the collapse of the arbitrage CDO market](#), in: Review of Finance and Quantitative Accounting, Vol. 45, No. 1, 1-33. ([Abstract](#))
- Mählmann, Thomas (2013): [Hedge funds, CDOs and the financial crisis: An empirical investigation of the "Magnetar Trade"](#), in: Journal of Banking & Finance. Vol. 37, No. 2, 537-548. ([Abstract](#))
- Mählmann, Thomas (2012): [Did investors outsource their risk analysis to rating agencies? Evidence from ABS-CDOs](#), in: Journal of Banking & Finance. Vol. 36, No. 5, 1478-1491. ([Abstract](#))
- Mählmann, Thomas (2011): [Is there a relationship benefit in credit ratings?](#), in: Review of Finance, Vol. 15, No. 3, 475-510. ([Abstract](#))
- Mählmann, Thomas (2010): [On the correlation between fraud and default risk](#), in: Zeitschrift für Betriebswirtschaft, Vol. 80, No. 12, 1325-1352. ([Abstract](#))
- Dilly, Mark; Mählmann, Thomas (2010): [Ableitung markt-impliziter Ratings aus Credit Default Swap-Spreads](#), in: Zeitschrift für Bankrecht und Bankwirtschaft, Vol. 6/2010, 487-507 ([Abstract](#))
- Mählmann, Thomas (2010): Securitizations and the subprime crisis: The collapse of the market for ABS-CDOs, in: Die Betriebswirtschaft, Vol. 70, No. 5, 405-423. ([Abstract](#))
- Hartmann-Wendels, Thomas; Mählmann, Thomas; Versen, Tobias (2009): [Determinants of bank's risk exposure to new account fraud – Evidence from Germany](#), in: Journal of Banking & Finance, Vol. 33, No. 2, 347-357. ([Abstract](#))
- Mählmann, Thomas (2009): [Multiple credit ratings, cost of debt and self-selection](#), in: Journal of Business Finance & Accounting, Vol. 36, No. 9/10, 1228-1251. ([Abstract](#))
- Mählmann, Thomas (2008): [Rating agencies and the role of rating publication rights](#), in: Journal of Banking & Finance, Vol. 32, No. 11, 2412-2422. ([Abstract](#))

- Mählmann, Thomas (2006): **Estimation of rating class transition probabilities with incomplete data**, in: Journal of Banking & Finance, Vol. 30, No. 11, 3235-3256. (**Abstract**)
- Mählmann, Thomas (2005): **Biases in estimating bank loan default probabilities**, in: Journal of Risk, Vol. 7, No. 4, 75-102. (**Abstract**)
- Hartmann-Wendels, Thomas; Lieberoth-Leden, Axel; Mählmann, Thomas; Zunder, Ingo (2005): **Entwicklung eines Ratingsystems für mittelständische Unternehmen und dessen Einsatz in der Praxis** in: Zeitschrift für betriebswirtschaftliche Forschung, Vol. 52, No. 5, 1-29. (**Abstract**)