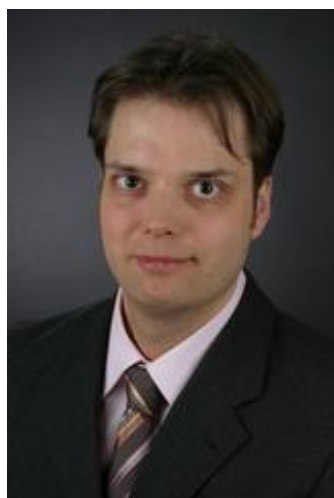


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### Research focus

- Risk Management
- Banking Regulation
- Applied Econometrics
- Empirical Banking and Finance

### Curriculum vitae

- Visiting professor (Ambassador of professorship): University of Mannheim (winter 2010/11), University of Trier (winter 2009/10)
- Habilitation: Essays on Default Risk, Fraud Risk and Rating Agencies (University of Cologne, 2005-2009)
- PhD-thesis: Development and Risk Quantification of Internal Credit Rating Systems (University of Cologne, 2000-2005)
- Diploma degree: Business Administration (University of Cologne, 1994-2000)

### Publications

#### A+/A-Journals

- 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 (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](#))
- 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 (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](#))

## B-Journals

- 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 (2010): [On the correlation between fraud and default risk](#), in: Zeitschrift für Betriebswirtschaft, Vol. 80, No. 12, 1325-1352. ([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 (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](#))

## C/D-Journals

- 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](#))