Curriculum Vitae

Dr. Christian Schmaltz

born : August, 13 1974, Schwerin, Germany
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1. Consulting Experience

- Fellow, True North Institute 7/2011 - …
- Risk Management Consultant, 6/2010 - 6/2011
  True North Partners, Consultant
- Risk Management Consultant, 2008 - 5/2010
  KDB Krall Demmel Baumgarten GmbH
- Industry Projects during PhD:
  Stress Testing (HSH Nordbank), 2006
  CDS-Spreads (Commerzbank) 2007
  Loan Committments (HSH Nordbank) 2007
- Risk Management Consultant, Deloitte, Düsseldorf 2004 - 2005
  Projects : IAS Macro Hedge Accounting, Rating Validation, Derivative Pricing

2. Academics

- Assistant Professor for Finance, 8/2011 - …
  Aarhus School of Business, Denmark
- PhD, Frankfurt School of Finance & Management, 2005 - 2008
  Title: « Liquidity Management of Banks »
- Industrial Engineering, 1997 - 2003
  Technical University of Karlsruhe (TH)
- Master in Economics 2001 - 2002
  (DEA Macroéconomie, Paris I)
- Bachelor in Economics 2000 - 2001
  (Maîtrise en Sciences Economiques, Paris I)

3. Publications

- Credit Default Swaps are not default insurance policies, C. Schmaltz/ P. Thivaios, IF Newsletter, The Geneva Association 08/ 2011
- Optimal bank planning under Basel III - regulations, C. Schmaltz/ S. Pokutta, Journal of financial transformation 03/ 2012
- The identification of Systemically Important Financial Institutions (SIFI) in the insurance industry: An activities-based methodology, C. Schmaltz, E. Baranoff, D. Haefeli, P. Liedke, Journal of Insurance Regulation 09/ 2012

As of: 02.01.2013

3. Publications (cont'd)

	• How to make shareholders happy under Basel III C. Schmaltz, T. Heidorn, S. Pokutta, S. Andrae, submitted.	12/ 2012
	• Managing liquidity : optimal degree of centralization, C. Schmaltz, S. Pokutta Journal of Banking and Finance, 35(3), 627 - 638	01/ 2011
	• A quantitative liquidity model for banks, C. Schmaltz, Publisher: Gabler	08/ 2009

4. Working Papers

	• Loan pricing for capital-constraint banks (early stage)	2012 - …
	• Term deposit modelling (early stage), with S. Brandt	2012 - …
	• A network model for bank lending capacity (submitted), with S. Pokutta	2011 - …
	• Measuring systemic risk and contagion in financial networks (submitted), with S. Pokutta, S. Stiller	2011 - …
	• Are Credit Default Swaps "Credit Default Insurances"? (submitted), with P. Thivaios	2012 - …

5. Teaching

Denmark	• Portfolio Theory and Investment Analysis, Master's level,	2011 - 2012
	• International Corporate Finance, Bachelor's level	2011 - 2012
Germany	• Frankfurt School of Finance and Management, Bank Controlling	2009 - 2012
Russia	• Finance Academy Moscow Liquidity Risk Management	2009 - 2012

6. Seminars/ Workshops

	• Basel III – Academy, 15 days p.a.	2011 - …
	• Funds Transfer Pricing, 4 days p.a.	2012 - …
	• German Banking regulation, 6 days p.a.	2011 - …
	• Foundations of Financial Mathematics, 4 days p.a.	2005 - …
	• Stress Testing in Banks , 2 days p.s.	2009 - …
	• Other topcis (OpRisk, Bank management)	

7. Hobbies

- Sports, Travelling, Politics