

# Gennaro de Novellis

## AUDIT & RISK MANAGEMENT

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### ARTICLES IN SCHOLARLY JOURNALS

DE NOVELLIS G., MUSILE TANZI P., STANGHELLINI E.

**Covenant-lite agreement and credit risk: A key relationship in the leveraged loan market**

Research in International Business and Finance, 2024, vol.70, pp.102377

DE NOVELLIS G., MUSILE TANZI P., RANALLI M. G., STANGHELLINI E.

**Leveraged finance exposure in the banking system: Systemic risk and interconnectedness**

Journal of International Financial Markets, Institutions & Money, 2024, vol.90, pp.101890

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### PROCEEDINGS/PRESENTATIONS

DE NOVELLIS G., MUSILE TANZI P., STANGHELLINI E., RANALLI M. G.

**The leveraged loan market: credit and systemic risk identification**

1° Workshop Annuale del Dipartimento di Economia (WADE 2023), 30-31 Ottobre 2023, Perugia, Italy

VENTURELLI V., PEDRAZZOLI A., PENNETTA D., DE NOVELLIS G.

**Assessing the Influence of ESG Washing on Bank Reputational Exposure: a cross-country analysis**

1st Conference on Sustainable Banking & Finance CSBF 2023, June 23, 2023, Napoli, Italy

DE NOVELLIS G., MUSILE TANZI P., STANGHELLINI E.

**A Systemic Risk Indicator for Leveraged Finance Exposure in the Banking System**

6th FEB International Scientific Conference: Challenges in Economics and Business in the Post-COVID Times, May 16-20, 2022, Maribor, Slovenia

DE NOVELLIS G., MUSILE TANZI P., STANGHELLINI E.

**A Systemic Risk Indicator for Leveraged Finance Exposure in the Banking System.**

TINFIN Conference: Technology, Innovation and Stability: New Directions in Finance, May 5-6 2022, Zagreb, Croatia

DE NOVELLIS G., MUSILE TANZI P., STANGHELLINI E.

**Credit risk identification in leveraged loans market using mediation analysis**

European Financial Management Association 2022 Annual Meeting (EFMA), June 29-July 2 2022, Roma, Italy

DE NOVELLIS G., MUSILE TANZI P., STANGHELLINI E.

**Credit risk identification in leveraged loans market using mediation analysis**

11th International Conference of the Financial Engineering and Banking Society (FEBS), June 10-12 2022, Portsmouth, Great Britain

DE NOVELLIS G., MUSILE TANZI P., STANGHELLINI E.

## **Leveraged Finance Exposure In The Banking System: Systemic Risk And Interconnectedness**

*Wolpertinger Annual Conference, August 31-September 1, 2022, Madrid, Spain*

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