Gennaro de Novellis

AUDIT & RISK MANAGEMENT

ARTICLES IN SCHOLARLY JOURNALS

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

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
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DE NOVELLIS G., MUSILE TANZI P., STANGHELLINI E.
A Systemic Risk Indicator for Leveraged Finance Exposure in the Banking System
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DE NOVELLIS G., MUSILE TANZI P., STANGHELLINI E.
A Systemic Risk Indicator for Leveraged Finance Exposure in the Banking System.
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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
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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