Giovanna Zanotti

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Biography

Giovanna Zanotti is a Fellow of Banking and Insurance at SDA Bocconi School of Management. She is a Full Professor at the Università degli Studi di Bergamo and a Contract Professor at Università Bocconi.

She has collaborated with SDA Bocconi since 1998. She has conducted research and education projects with leading enterprises.

Her research activities focus on structure and efficiency of financial markets and derivatives, risk management and financial engineering. Recently, she has been focusing on the following topics: behavioral Black and Scholes; structured bonds and efficient frontiers; gender and mutual fund performance.

She is the author of numerous books and articles on her topics of interest. Her works have been published in European Financial Management, the International Journal of Managerial Finance, the Journal of International Financial Markets, Institutions & Money and the Journal of Multinational Financial Management, among others. She is an editorial board member of the International Journal of Portfolio Analysis and Management. She actively participates in the most prestigious international conferences; she was a Visiting Professor at Calgary University in 2007. She is an independent board member of SESA S.P.A. and Banca Akros; she was an independent board member of Banca Aletti (2012-2017). She was the General Secretary of ACEPI (the Italian Association of Certificates and Investment Products).

Giovanna earned a degree in Economics and a Ph.D. in Business Administration both from Università Bocconi.

Teaching domains

Derivatives

Financial Markets & Instruments

Risk Assessment & Management

Asset Pricing

ARTICLES IN SCHOLARLY JOURNALS

JAISWAL-DALE A., SIMON-LEE F., ZANOTTI G., CINCINELLI P.
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CONTRIBUTION TO CHAPTERS, BOOKS OR RESEARCH MONOGRAPHS

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POMANTE U., SAITA F., ZANOTTI G.
L'utilizzo degli strumenti derivati nella gestione di portafoglio in *Economia del mercato mobiliare*
P. L. Fabrizi (Eds),Egea, pp.587-628, 2011

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François-Serge Lhabitant, Greg N. Gregoriou (Eds),John Wiley & Sons, pp.67-76, 2008

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PROCEEDINGS/PRESENTATIONS

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World Finance Conference - 15-17 June, 2011, Rhodes, Greece

ZANOTTI G., FUSAI G.
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Climate variables and weather derivatives

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Exchange traded funds versus traditional mutual funds: a comparative analysis on the italian on the italian markets

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RESEARCH REPORTS

FUSAI G., ZANOTTI G.

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WORKING PAPERS

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