

Gennaro de Novellis

AUDIT & RISK MANAGEMENT

ARTICLES IN SCHOLARLY JOURNALS

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

Assessing the influence of ESG washing on bank reputational exposure: A cross-country analysis
Business Ethics, the Environment & Responsibility, 2024

DE NOVELLIS G., DORETTI M., MONTANARI G. E., RANALLI M. G., SALVATI N.

Performance evaluation of nursing homes using finite mixtures of logistic models and M-quantile regression for binary data

Statistical Methods and Applications, 2024, vol.33, no. 3, pp.753-781

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

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

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

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