Gennaro de Novellis

RESEARCHER
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Biography

Gennaro de Novellis is a Researcher of Finance at SDA Bocconi School of Management.

His research focuses on topics such as asset and risk management, syndicated and leveraged lending, sustainable finance, credit and systemic risk. Currently, he is conducting research on the identification of credit and systemic risk in the leveraged loan market, interconnectedness in the green loans and sustainability-linked loans market, the relationship between ESG washing and the ESG reputational exposure of banks, and the characteristics that determine the transition from ESG washer to vocal ESG. At SDA Bocconi, he is involved in various research projects and collaborates with important companies and institutions, including ABI, Enel S.p.A., Alleanza Assicurazioni, CRIF - Centrale Rischi Finanziari S.p.A., and ASSOFIN.

Before embarking on his research activities, he served as a Junior Risk Manager at Eurizon Capital SA in Luxembourg. In that role, he conducted analyses of market and counterparty risk for financial portfolios, examined key factors in the financial market, and assessed regulatory changes. He also verified the adequacy of pricing determinations for OTC derivatives, bonds, loans, and securitizations, and performed targeted statistical analyses to define the limits of the Credit Risk appetite.

Gennaro graduated with honors, obtaining an M.Sc. in Finance and Quantitative Methods for Economics from the University of Perugia in 2018. He attended and successfully completed the final exams of the Advanced Risk and Portfolio Management (ARPM) Bootcamp in New York. Subsequently, he earned a Ph.D. in Economics - Quantitative Methods for Economics from the University of Perugia in 2023, during which he served as a Visiting Researcher at the Université Paris-Est Créteil in France.

Teaching domains

Financial Markets & Instruments

Risk Assessment & Management

Private Banking

Syndication of Bonds and Loans

Sustainable Accounting & Finance

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

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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