

# Giampaolo Gabbi

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PROFESSOR OF PRACTICE

**Audit & Risk Management**

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## Biography

Giampaolo Gabbi is Professor of Risk Management Practice. He is currently Associate Dean of the Custom Programs Corporate and Financial Institutions Division.

He coordinates management and board induction programs on financial risk and regulatory debate. His research focuses on risk management and asset management.

He holds courses in Risk Management and Capital Management at Bocconi University. He has taught at the University of Siena, as Full Professor, at the University of Parma as Researcher and at City University London, as Lecturer of Financial Regulation.

He is Chairperson of the Scientific Committee of the Risk Management Magazine of the Italian Association of Financial Industry Risk Managers (AIFIRM); he is Risk Management Department Editor of the Journal published by the Association of Teachers of Economics of Financial Intermediaries (ADEIMF).

Giampaolo holds a degree in Economics from the University of Parma and a PhD in Business Economics from Bocconi University.

## Teaching domains

Risk Assessment & Management

Derivatives

Capital Adequacy

Risk Regulation

Asset Allocation and Portfolio Management

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## ARTICLES IN SCHOLARLY JOURNALS

GABBI G., TONINI D., RUSSO M.

**A Novel Supervised-Unsupervised Approach for Past-Due Prediction**

Risk Management Magazine Aifirm, 2024, vol.19, no. 02, pp.4-21

VOZZELLA P., GABBI G.

**Regulating the banking sector to support credit access: Evidence from small business**

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**Die Hard: Probability of Default and Soft Information**

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KAPAR B., IORI G., GABBI G., GERMANO G.

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**Controlling risks to ensure financial stability and reducing volatility**

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MATTHIAS M., GIAMMARINO M., GABBI G.

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**Which factors affect corporate bonds pricing? Empirical evidence from eurobonds primary market spreads**

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GABBI G.

**Definizione, misurazione e gestione del rischio reputazionale degli intermediari bancari**

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## PRACTICE-ORIENTED BOOKS

CASELLI S., GABBI G.

**Il credito e la crescita. Banche e Finanza per le imprese**

Egea, Milano, Italy, 2020

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## EDITED BOOKS

GABBI G., MARSELLA M., MASSACESI M. (EDS.)

**Il rischio operativo nelle banche. Aspetti teorici ed esperienze. Misurazioni e gestione**

Egea, Milano, Italy, 2005

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## CONTRIBUTION TO CHAPTERS, BOOKS OR RESEARCH MONOGRAPHS

GABBI G., PIANORSI M., SOANA M. G.

**The Impact of Risk Culture on Bank Reputation** in *Risk Culture in Banking*

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**The role of incentives for the great recession: Securitization and contagion** in *The Demise of Finance-dominated Capitalism: Explaining the Financial and Economic Crises*

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SCHWIZER P., GABBI G.

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P. Schwizer (Eds),Egea, pp.19-52, 2013

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NADOTTI L., GABBI G.

**Le metodologie di misurazione, di trasferimento e di mitigazione del compliance risk nell'area dei servizi di investimento** in *La funzione compliance: banche, assicurazioni e società di investimento – Organizzazione, strumenti e casi*

P. Musile Tanzi (Eds),Bancaria Editrice, chap. 6, 2010

DE LAURENTIS G., GABBI G.

**Model Risk in Credit Management Processes** in *The Risk Modeling Evaluation Handbook*

Gregoriu, Hoppe, Wehn (Eds),McGraw-Hill, pp.205-222, 2010

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## ARTICLES IN NATIONAL/INTERNATIONAL NEWSPAPERS

GABBI G.

**Correlations among risks: Lessons from the Silicon Valley Bank collapse**

VoxEU - CEPR, 10 July, 2023

GABBI G., MORO C.

**I numerosi vantaggi di un sistema creditizio vario e articolato**

Il Sole 24 Ore, 21 February, 2023

GABBI G.

**EU's SME support effort requires revision**

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**The unintended consequences of the ECB's bank dividend curbs**

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GABBI G.

**Nuovo credito dai dividendi congelati delle banche**

lavoce.info, 31 March, 2020

GABBI G., VOZZELLA P.

**La formula giusta per dare credito alle piccole imprese**

## Grants & Honors

Top Teacher in Executive Education Award - SDA Bocconi School of Management , 2011

Best Paper Award - International Business & Economy Conference - IBEC , 2009

Top Teacher in Executive Education Award - SDA Bocconi School of Management , 2009

Top Teacher in Executive Education Award - SDA Bocconi School of Management , 2008

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