

Andrea Cesare Resti

Professor of Finance

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Curriculum Vitae

Associate Professor of the Department of Finance at Bocconi University.

Degree in Economics from the Università di Brescia.

PhD in Finance from the Università di Bergamo.

Research Interests

- Rating systems, loss given default, credit VaR and the Basel Capital Accord.
- Mergers and aggregations among banks.
- Asset management and private banking.
- Efficiency measurements for financial institutions.

Publications

Selection

- Krink T. e Paterlini S. e Resti A. "The optimal structure of PD buckets", Journal of Banking and Finance, vol. 32, 2008, pp. 2255-2266.
- Resti A. (forthcoming 2008), Pillar II in the New Basel Accord: The Challenge of Economic Capital, Riskbooks, London, .
- Resti A (forthcoming 2009), "Exposure at Default, LGD and Recovery Risk", in Rama Cont (ed.) Encyclopedia of Quantitative Finance, John Wiley & Sons, Chichester.
- Krink T., Paterlini S. e Resti A. "Using differential evolution to improve the accuracy of bank rating systems", Computational Statistics and Data Analysis, vol. 52, 2007, pp. 68-87.
- Resti A. and A. Sironi (2007), "The risk-weights in the New Basel Capital Accord: Lessons from bond spreads based on a simple structural model", Journal of Financial Intermediation.
- Altman E., Resti A. and A. Sironi (2005), Loss Given Default: the next Challenge in Credit Risk Management, Risk Books.
- Altman E., Resti A. and A. Sironi (2005), "The Link Between Default and Recovery Rates: Theory, Empirical Evidence and Implications", Journal of Business.
- Altman E., Resti A. and A. Sironi (2005), "Default Recovery Rates in Credit Risk Modeling: A Review of the Literature and Empirical Evidence", Journal of Finance Literature.
- Altman E., Resti A. and A. Sironi (2004), "Default Recovery Rates in Credit RiskModelling: A Review of the Literature and Empirical Evidence", Economic Notes.