

Brunella Bruno

Banking and Insurance

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Curriculum Vitae

Degree in Business Administration from Università degli Studi della Calabria

PhD in Financial Markets and Institutions from Università degli Studi di Siena

Academic position and/or Professional activities

Tenured researcher in Financial Markets and Institutions. National scientific qualification, Associate professor, since 2014 (sect. 13/B4). Academic Visitor at Saïd Business School, University of Oxford (February–August 2016). Visiting Professor at Bangor Business School, Bangor University (January–August 2013). Visiting Scholar at the Department of Finance, Stern School of Business, New York University (spring semester, 2005).

Research Interests

- Empirical banking
- Credit risk management

- Credit risk transfer
- Art as investment

Publications

"Market Reaction to Bank Liquidity Regulation" (with E. Onali e K. Schaeck), *Journal of Financial Quantitative Analysis* (forthcoming)

"Financial structure and corporate investment in Europe: Evidence from the crisis years" (with A. D'Onofrio e I. Marino), in C. Mayer et al. (eds.), *Finance and Investment: The European Case*, Oxford: Oxford University Press, forthcoming 2018

"Determinants of bank lending in Europe and the United States: Evidence from crisis and post-crisis years" in C. Mayer et al. (eds.), *Finance and Investment: The European Case*, Oxford: Oxford University Press, forthcoming 2018

"A securitisation scheme for resolving Europe's problem loans" (with G. Lusignani and M. Onado), in C. Mayer, S. Micossi, M. Onado, M. Pagano and A. Polo (eds.), *Finance and Investment: The European Case*, Oxford: Oxford University Press, forthcoming 2018

Are risk-based capital requirements detrimental to corporate lending? Evidence from Europe (with G. Nocera and A. Resti), CEPR Discussion Paper Series, Working paper DP 12007, 2017

"NPLs and Resource Allocation in Crisis and Post Crisis Years: Evidence from European Banks" (with I. Marino), in G. Bracchi, U. Filotto e D. Masciandaro eds, *The Changing Face of Banking: Banking Industry, Behavioural Economics, Regulation and Supervision*, 21st Report on the Italian Financial System, Fondazione Rosselli, 2016

"The credibility of European banks' risk-weighted capital: structural differences or national segmentations?" (with G. Nocera and A. Resti), in G. Bracchi and D. Masciandaro eds., *Reshaping Commercial Banking in Italy: New challenges from Lending to Governance*, 19th Report on the Italian Financial System, Fondazione Rosselli. p. 257-275, Edibank, 2014

"Credit Risk Transfer in U.S. Commercial Banks. What Changed during the 2007-09 Crisis" (with M. Bedendo), *Journal of Banking and Finance*, 36: 3260-3273, 2012

"Top Managers Compensation, Incentives and Risk: behind the O - t - D Model in US Banks" (with A. Falduto), *Bancaria* (Section Forum), n. 9, 2011

"Corporate Governance in the Italian Banking System" (with G. Iannotta and G. Nocera), in A. Kostyuk, F. Takeda, K. Hosono eds., *Anti-Crisis Paradigms of Corporate Governance in Banks: A New Institutional Outlook*, Virtus Interpress, 2010

"Credit Derivatives vs. Loan Sales: Evidence from the European Banking Market" (with M. Bedendo), in L. Anderloni, D.T. Llewellyn, R. Schmidt, *Financial Innovation in Retail and Corporate Banking*, Edward Elgar Publishing Ltd, 2009

Il mercato secondario dei prestiti bancari, *Bancaria Editrice*, 2004