

# Giovanna Zanotti

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## Capital Markets

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## Curriculum Vitae

Giovanna Zanotti is Affiliate Professor of Banking and Insurance at SDA Bocconi School of Management. She is Full Professor at the University of Bergamo and Contract Professor at Bocconi University.

She cooperates with SDA Bocconi since 1998. She conducted research and training projects with primary enterprises.

Her research activities focus on structure and efficiency of financial markets and derivatives, risk management and financial engineering. Recently, she has been deepening the following topics: behavioral black and scholes; structured bonds and efficient frontier; gender and mutual fund performance.

She is the author of numerous books and articles on the subject. Her works have been published in *European Financial Management*, *International Journal of Managerial Finance*, *Journal International Financial Markets, Institutions & Money* and *Journal of Multinational Financial Management*, among others. She is editorial board member of *International Journal of Portfolio Analysis and Management*. She actively participates to most prestigious international conferences; she was Visiting Professor at Calgary University in 2007. She is independent board member of SESA S.P.A. and Banca Akros; she was independent board member of Banca Aletti (2012- March 2017). She was General Secretary of ACEPI (the Italian Association of Certificates and Investment Product).

Giovanna earned a Degree in Economics and a Ph.D. in Business Administration both from Bocconi University.

# Publications

## Books

- Zanotti G., <>, in (Poitras G. ed.) Handbook of Research on Stock Market Globalization Edited by Geoffrey Poitras, Edward Elgar, 2012 pp.163-181
- Zanotti G., <>, in (Lazzari V. ed.) Trends in The European Securities Industry, Egea, January 2011 pp. 59-94
- “Climate variables and weather derivatives. Gas demand, temperature and seasonality effects in the Italian case”, with Giampaolo Gabbi, in Weather, Energy and Environmental hedging. An introduction, ICFA press, June 2007
- “Il caso Banca Intesa“ in i Sistemi di gestione dei costi nei gruppi bancari italiani, Bancaria Editrice, Roma, 2007
- “Short term Interest rates volatility and Liquidity Risk” in Stock Market Liquidity: Implications for Market Microstructure and Asset Pricing, John Wiley and Sons Inc. 2008 to be published around, September 2007
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- “Organizzazione e struttura dei mercati mobiliari italiani”, in L’economia del mercato mobiliare, a cura di P.L. Fabrizi, Milano, EGEA, 2003-2005-2006
- “La valutazione delle performance”, in L’economia del mercato mobiliare, a cura di P.L. Fabrizi, Milano, EGEA, 2003-2005-2006
- “L’efficienza dei mercati”, in L’economia del mercato mobiliare, a cura di P.L. Fabrizi, Milano, EGEA, 2003-2005-2006
- “L’utilizzo degli strumenti derivati nella gestione di portafoglio”, con Ugo Pomante e Francesco Saita, capitolo 16 paragrafo 4, in L’economia del mercato mobiliare, a cura di P.L. Fabrizi, Milano, EGEA, 2003-2005-2006
- “Le operazioni sul mercato del debito: corporate bonds e prestiti sindacati” con Manuela Geranio in Corporate e Investment banking a cura di G. Forestieri, Egea, 2003 e 2005, Milano
- “Le banche e la ristrutturazione delle imprese in crisi” in Corporate e Investment banking a cura di G. Forestieri, Egea 2003-2005, Milano
- “Gli strumenti di finanziamento imperniati su valori mobiliari” in Gli strumenti e i Servizi Finanziari, a cura di P.L. Fabrizi, G. Forestieri, P. Mottura, seconda edizione, Milano, Egea, 2003.

## Articles

- Geranio M., Zanotti G., Equity markets do not fit all: an analysis of public-to-private deals in Continental Europe, <>, vol. 18 issue 5 p. 867-895, ISSN: 1354-7798, November 2012-11-12
- Aabo T., Kuhn J., Zanotti G., Founder Family Influence and Foreign Exchange Risk Management, <>, ISSN: 1743-9132, Volume 7, Issue 1 (2011)
- On the role of behavioural finance in the pricing of financial derivatives: the case of the S&P500, with A. Pena, B. Alemanni working paper carefin, 2010
- Hedging with futures: Efficacy of GARCH correlations models to European electricity markets, GZanotti, G. Gabbi, M. Geranio, Journal International Financial Markets, Institutions & Money, 2010
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- “Short term Interest rates volatility and Liquidity Risk” in Stock Market Liquidity: Implications for Market Microstructure and Asset Pricing, John Wiley and Sons Inc. 2007
- “Equity Markets don’t fit all companies: an analysis of public to private deals in continental Europe”, Under Review European Financial Management Can Mutual Funds Characteristics Explain Fees ?, Journal of Multinational Financial Management, 15 (2005)
- “Economie di Scala e di diversificazione nel sistema bancario italiano”, in Banche e Banchieri n.1 gennaio-febbraio 1998, Milano
- “Gli accordi di cooperazione nel settore dell’intermediazione finanziaria”, in Lettera Newfin n.3 settembre-dicembre 1998, Milano.