

## Gennaro de Novellis: Curriculum Vitae

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CONTACT INFORMATION	Department of Economics - University of Perugia, mail: gennaro.denovellis@unipg.it Via Alessandro Pascoli, 20 - 06123 Perugia (Italy)
RESEARCH INTERESTS	Syndicated Lending, Leveraged Finance, Asset and Risk Management, Financial Stability, Interconnectedness, Sustainable Finance, Greenwashing, Credit Risk modeling, Systemic Risk assessment, Statistical Modeling.
POSITION	<p><b>Researcher - Finance</b> SDA Bocconi School of Management (January 2023 - Today)</p> <p><b>Subject Expert - Financial Markets and Institutions</b> Department of Economics - University of Perugia (December 2020 - Today)</p> <p><b>Visiting Researcher</b> AEI International School Université Paris Est Créteil (UPEC) (April 2022 - June 2022)</p> <p><b>Research Fellow</b> Department of Political Science - University of Perugia (June 2020 - October 2020)</p> <p><b>Junior Risk Manager</b> Eurizon Capital SA, 8, Avenue de la Liberté, Luxembourg (September 2018 - September 2019)</p> <p><b>Internship - Financial Risk Management</b> Eurizon Capital SA, 8, Avenue de la Liberté, Luxembourg (February 2018 - August 2018)</p>
EDUCATION	<p><b>PHD IN Economics - Quantitative Methods for Economics</b> University of Perugia (November 2019 - July 2023) <i>Advisors: P. Musile Tanzi, E. Stanghellini.</i></p> <p><b>MSC IN Finance and Quantitative Methods for Economics (2016 - 2018)</b> University of Perugia Thesis Title: Views and Risk Factors in Optimal Portfolio Allocation. <i>Advisor: M. Nicolosi</i> <i>Final grade: 110/110 cum laude</i></p> <p><b>BACHELOR'S DEGREE IN Business Administration (2012 - 2016)</b> University of Perugia</p> <p><b>SCIENTIFIC DIPLOMA (2012)</b> Liceo Scientifico Rossano Calabro</p>

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**TEACHING**

**Adjunct Professor, *Portfolio Mathematics Theory*** (February 2024 - Today)

Bachelor's degree in Business Administration

Department of Economics - University of Perugia

**Adjunct Professor, *Corporate Finance*** (January 2024 - Today)

MSc in International Relations

Faculty of Political, Economic and Social Sciences - University of Milan

**Teaching Assistant, *Wealth Management Executive Program*** (May 2023 - Today)

SDA Bocconi School of Management

**Teaching Assistant, *Risk Management with Derivatives*** (March 2023 - Today)

Bocconi University

**Teaching Assistant, *Private Banking and Asset Management*** (October 2020 - Today)

MSc in Finance and Quantitative Methods for Economics

Department of Economics - University of Perugia

**Teaching Assistant, *Economics of Markets and Financial Intermediaries*** (80 hours from October 2022 to February 2023)

Bachelor's degree in Business Administration

Department of Economics - University of Perugia

**Teaching Assistant, *Statistics*** (25 hours from March 2017 to July 2017)

Bachelor's degree in Business Administration

Department of Economics - University of Perugia

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**RESEARCH****Publications**

1. De Novellis, G., Musile Tanzi, P., Ranalli, M., and Stanghellini, E. (2024). Leveraged finance exposure in the banking system: Systemic risk and interconnectedness. *Journal of International Financial Markets, Institutions and Money*, 90:101890. <https://doi.org/10.1016/j.intfin.2023.101890>

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**Current works**

1. G. De Novellis, P. Musile Tanzi and E. Stanghellini. Covenant-Lite Agreement And Credit Risk: A Key Relationship In The Leveraged Loan Market. *Under Review*, 2023
2. G. De Novellis, M. Doretti, G.E. Montanari, M.G. Ranalli and N. Salvati. Performance Evaluation of Nursing Homes using Finite Mixtures of Logistic models and M-Quantile regression for binary data. *Under Review*, 2023
3. V. Venturelli, A. Pedrazzoli, D. Pennetta and G. De Novellis. Assessing the Influence of ESG Washing on Bank Reputational Exposure: a cross-country analysis. *Under Review*, 2023
4. G. De Novellis, A. Pedrazzoli, V. Venturelli and D. Pennetta. What characteristics determine whether to become an ESG washer or a vocal ESG bank? *Working Paper*, 2023
5. G. De Novellis, P. Musile Tanzi and A. Burchi. How does green interconnectedness influence banks' exposure to ESG loans? *Working Paper*, 2023

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## Proceedings

1. G. De Novellis, P. Musile Tanzi and E. Stanghellini (2022). 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*. ISBN 978-961-286-600-6. <https://doi.org/10.18690/um.epf.5.2022.19>.
2. G. De Novellis, P. Musile Tanzi, E. Stanghellini and M. G. Ranalli (2023). The leveraged loan market: credit and systemic risk identification. *Workshop Annuale del Dipartimento di Economia 2023 (WADE 2023)*, Department of Economics. Zenodo. ISSN 1722-618X <https://doi.org/10.5281/zenodo.10053357>.

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## PRESENTATIONS

### Contributed presentations

1. G. De Novellis, P. Musile Tanzi and E. Stanghellini. A Systemic Risk Indicator for Leveraged Finance Exposure in the Banking System. *TINFIN Conference: Technology, Innovation and Stability: New Directions in Finance*, Zagreb (Croatia) (May 5, 2022).
2. G. De Novellis, P. Musile Tanzi and E. Stanghellini. 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*, Maribor (Slovenia) (May 17, 2022).
3. G. De Novellis, P. Musile Tanzi and E. Stanghellini. Credit risk identification in leveraged loans market using mediation analysis. *11th International Conference of the Financial Engineering and Banking Society (FEBS)*, Portsmouth (UK) (June 10-12, 2022).
4. G. De Novellis, P. Musile Tanzi and E. Stanghellini. Credit risk identification in leveraged loans market using mediation analysis. *European Financial Management Association 2022 Annual Meeting (EFMA)*, Rome (Italy) (June 29-July 02, 2022).
5. G. De Novellis, P. Musile Tanzi and E. Stanghellini. Leveraged Finance Exposure In The Banking System: Systemic Risk And Interconnectedness. *2022 Wolpertinger Annual Conference*, Madrid (Spain) (August 31-September 1, 2022).
6. V. Venturelli, A. Pedrazzoli, D. Pennetta and G. De Novellis. Assessing the Influence of ESG Washing on Bank Reputational Exposure: a cross-country analysis. *1st Conference on Sustainable Banking & Finance CSBF 2023*, Naples (Italy) (June 23, 2023).
7. G. De Novellis, P. Musile Tanzi, E. Stanghellini and M. G. Ranalli (2023). The leveraged loan market: credit and systemic risk identification. *1st Workshop Annuale del Dipartimento di Economia 2023 (WADE 2023)*, Department of Economics, Perugia (Italy), (October 31-31, 2023).

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## HONORS

**Ph.D. Scholarship** (2019 - 2022)  
Department of Economics, University of Perugia.

**Winner of the selection** for an internship in one of the ARPM sponsors (Eurizon Capital SA), following the evaluation of the ARPM exams (January 2018).

**Scholarship** for participating to the Advanced Risk and Portfolio Management (ARPM) Bootcamp, New York (2017)

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ORGANIZATIONS/ OTHER    **Member, Italian Association of Scholars of Economics and Management of Financial Institutions and Markets (ADEIMF)** - (November 2020 - Today)

**Member of the Teaching Board** (as a representative of the PhD students), *Department of Economics - University of Perugia*  
(February 2020 - December 2022)

**Partecipant, Fund Management Challenge - CFA Society Italy** (2017)

**Member of the Board of the Department** (as a representative of the students), *Department of Economics - University of Perugia*  
(2013 - 2017)

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ATTENDED COURSES    **Autumn School in Spatial Analysis and Policy Evaluation, Fondazione Eni Enrico Mattei (FEEM)** - (November 2020)

**ARPM Bootcamp, Advanced Risk and Portfolio Management (ARPM)**,  
New York (August 2017)

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LANGUAGES    **Italian: Mother tongue, English: C1, French: B1**

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COMPUTER SKILLS    *Programming:* R,  $\LaTeX$ , Microsoft Visual Basic  
*Statistical software:* Stata, SPSS  
*Financial data provider:* Bloomberg, Refinitiv Eikon  
*Operating systems:* MacOS, Windows  
*Other:* Microsoft Office, Orbis (Bureau van Dijk)

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Perugia (Italy), March 3, 2024

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