

Gino Gandolfi

Affiliate Professor



Knowledge Group: Finance

Research Domains: Insurance

Teaching Domains: Financial Management, Life Insurance, Asset Allocation and Portfolio Management, Personal Financial Planning, Derivatives

gino.gandolfi@sdabocconi.it

Articles in Scholarly Journals

Italian SMEs and access to credit: Does being “green” matter?

ARCURI, M. C., G. GANDOLFI, R. PISANI, "Italian SMEs and access to credit: Does being “green” matter?", Research in International Business and Finance, 2026, vol. 81, pp. 103215

Can extreme weather forecasts lead to a risk premium? Evidence of a non-linear response in U.S. natural gas futures

MONTEUX, M., M. C. ARCURI, G. GANDOLFI, S. CASELLI, "Can extreme weather forecasts lead to a risk premium? Evidence of a non-linear response in U.S. natural gas futures", The North American Journal of Economics and Finance, 2025, vol. 80, pp. 102494

Productivity of innovation: the effect of innovativeness on start-up survival

ARCURI, M. C., I. RUSSO, G. GANDOLFI, "Productivity of innovation: the effect of innovativeness on start-up survival", Journal of Technology Transfer, 2025, vol. 50, pp. 1111–1169

Does fake news impact stock returns? Evidence from US and EU stock markets

ARCURI, M. C., G. GANDOLFI, I. RUSSO, "Does fake news impact stock returns? Evidence from US and EU stock markets", Journal of Economics and Business, 2023, vol. 125-126, pp. 106130

Exploring the impact of innovation intensity on the growth of female-led entrepreneurial firms

ARCURI, M. C., G. GANDOLFI, I. RUSSO, "Exploring the impact of innovation intensity on the growth of female-led entrepreneurial firms", Journal of Small Business and Enterprise Development, 2023, vol. 30, no. 5, pp. 947-966

Robust portfolio optimization for banking foundations: a CVaR approach for asset allocation with mandatory constraints

ARCURI, M. C., G. GANDOLFI, F. LAURINI, "Robust portfolio optimization for banking foundations: a CVaR approach for asset allocation with mandatory constraints", Central European Journal of Operations

Research, 2023, vol. 31, no. 2, pp. 557-581

The Relevance of Liquidity and Country Risk to Euro-Denominated Bonds and the Influence of ECB Monetary Policy

ARCURI, M. C., G. GANDOLFI, M. MANOUX, G. VERGA, "The Relevance of Liquidity and Country Risk to Euro-Denominated Bonds and the Influence of ECB Monetary Policy", *International Journal of Economics and Finance*, 2021, vol. 13, no. 6, pp. 1-18

From Local Academic Spin-Off to International Firm: The Case of VisLab

ARCURI, M. C., E. BOCCHIALINI, G. GANDOLFI, "From Local Academic Spin-Off to International Firm: The Case of VisLab", *International Business Research*, 2020, vol. 13, no. 6, pp. 100-114

What Factors Influence European Corporate Bond Spread?

ARCURI, M. C., G. GANDOLFI, M. MONTEUX, G. VERGA, "What Factors Influence European Corporate Bond Spread?", *International Journal of Business and Management*, 2020, vol. 15, no. 4, pp. 87-97

Il mercato REPO USA sotto stress: interpretazioni ed implicazioni per la stabilità finanziaria

MANTOVI, A., S. CASELLI, G. GANDOLFI, "Il mercato REPO USA sotto stress: interpretazioni ed implicazioni per la stabilità finanziaria", *Il Risparmio*, 2019, vol. 4, pp. 5-27

The effect of cyber-attacks on stock returns

BROGI, M., M. C. ARCURI, G. GANDOLFI, "The effect of cyber-attacks on stock returns", *Corporate Ownership and Control*, 2018, vol. 15, pp. 70-83

Underpricing And Long-Term Performance Of Ipos: Evidence From European Intermediary-Oriented Markets

ARCURI, M. C., G. GANDOLFI, M. REGALLI, M. , G. SOANA, "Underpricing And Long-Term Performance Of Ipos: Evidence From European Intermediary-Oriented Markets", *Economics, Management, and Financial Markets*, 2018, vol. 13, no. 3, pp. 11-36

The impact of sovereign rating news on European banks

CASELLI, S., G. GANDOLFI, G. SOANA, "The impact of sovereign rating news on European banks", *European Financial Management*, 2016, vol. 22, no. 1, pp. 142-167

Italian asset management companies: governance structure and mutual funds

GANDOLFI, G., M. ARCURI, "Italian asset management companies: governance structure and mutual funds", *Investment Management and Financial Innovations*, 2013, vol. 10, no. 2, pp. 64-72

La performance delle IPOs italiane nel medio-lungo termine: il caso delle imprese bancarie

ARCURI, M., G. GANDOLFI, M. REGALLI, "La performance delle IPOs italiane nel medio-lungo termine: il caso delle imprese bancarie", *Bancaria*, 2012, vol. 2/2012, no. 2

A new asset allocation technique to reduce financial portfolio risk

GANDOLFI, G., A. SABATINI, M. ROSSOLINI, "A new asset allocation technique to reduce financial portfolio risk", *Journal of Asset Management*, 2011, vol. 12, no. 6, pp. 418-425

Some lessons from the Italian asset management industry

GANDOLFI, G., M. ARCURI, "Some lessons from the Italian asset management industry", Business & Economy, 2011, vol. 1, no. 3, pp. 19-21

PID Feedback Controller used as a tactical asset allocation technique: The G.A.M. model

GANDOLFI, G., M. ROSSOLINI, A. SABATINI, "PID Feedback Controller used as a tactical asset allocation technique: The G.A.M. model", Physica A: Statistical Mechanics and its Applications, 2007, vol. 383, no. 1, pp. 71-78

Macd variable: a tool of great adaptability to financial market dynamics

GANDOLFI, G., M. ROSSOLINI, A. SABATINI, "Macd variable: a tool of great adaptability to financial market dynamics", STA Market Technician Journal, 2006, vol. 57

Edited Books

Scelta e gestione degli investimenti finanziari - L'investitore, il consulente, il gestore di fronte alle decisioni di investimento

GANDOLFI, G. (Ed.), "Scelta e gestione degli investimenti finanziari - L'investitore, il consulente, il gestore di fronte alle decisioni di investimento" - 2018, Bancaria Editrice, Roma, Italy

Il gestore imprese. Creare valore per la banca e il cliente con i sistemi informativi di ruolo

DE LAURENTIS, G., G. GANDOLFI (Eds.), "Il gestore imprese. Creare valore per la banca e il cliente con i sistemi informativi di ruolo" - 2008, Bancaria Editrice, Roma, Italy

Il ruolo dell'ICT nelle banche italiane: efficienza e creazione di valore. Strategie competitive e decisioni di investimento nell'analisi di casi aziendali

GANDOLFI, G., R. RUOZI (Eds.), "Il ruolo dell'ICT nelle banche italiane: efficienza e creazione di valore. Strategie competitive e decisioni di investimento nell'analisi di casi aziendali" - 2005, Bancaria Editrice, Roma, Italy

Contribution to Chapters, Books or Research Monographs

Stock market reactions to fake news

ARCURI, M. C., G. GANDOLFI, I. RUSSO, "Stock market reactions to fake news" in Corporate Governance: An Interdisciplinary Outlook in the Wake of Pandemic/Conference Proceedings., Stefania Sylos Labini, Alexander Kostyuk, Dmytro Govorun (Eds.), Virtus Interpress, pp. 98-104, 2020

Sovereign Wealth Fund Investments: The Stock Market Reaction

ARCURI, M. C., G. GANDOLFI, "Sovereign Wealth Fund Investments: The Stock Market Reaction" in Asset Management: Strategies, Opportunities and Challenges., M.C. Arcuri (Ed.), Nova Science Publishers, chap. 6, pp. 179-199, 2019

Le tecniche di selezione dei singoli investimenti mobiliari: le obbligazioni

DRAGO, D., G. GANDOLFI, S. PASQUALI, M. VALLETTA, "Le tecniche di selezione dei singoli investimenti mobiliari: le obbligazioni" in Scelta e gestione degli investimenti finanziari., G. Gandolfi (Ed.), Bancaria Editrice, chap. 4, pp. 223-310, 2018

Le concentrazioni bancarie e gli effetti sulla struttura del sistema bancario italiano

GANDOLFI, G., "Le concentrazioni bancarie e gli effetti sulla struttura del sistema bancario italiano" in Le fusioni in banca. Gestire l'integrazione per creare valore. Esperienze di successo e leve manageriali., A.Carretta e P.Schwizer (Ed.), Bancaria Editrice, 2008

La concorrenza bancaria in Italia: un'analisi del grado di concentrazione del mercato

GANDOLFI, G., P. SCHWIZER, "La concorrenza bancaria in Italia: un'analisi del grado di concentrazione del mercato" in IX Rapporto sul Sistema Finanziario Italiano della Fondazione Rosselli – La competitività: le banche, l'industria finanziaria e le regole., G. Bracchi, D. Masciandaro (Eds.), Bancaria Editrice, 2004

Proceedings/Presentations

How does cyber crime affect firms? The effect of information security breaches on stock returns

ARCURI, M. C., M. BROGI, G. GANDOLFI, "How does cyber crime affect firms? The effect of information security breaches on stock returns" in Proceedings of the First Italian Conference on Cybersecurity (ITASEC17), CEUR Workshop Proceedings 1816 -January 17-20, 2017, Venice, Italy

Customer and advisor financial decisions: the theory of planned behavior perspective

SOANA, M. G., D. CUCINELLI, G. GANDOLFI, "Customer and advisor financial decisions: the theory of planned behavior perspective" in IFABS 2016 Conference - 1-2 June, 2016, Barcelona, Spain