

# Gennaro De Novellis

Assistant Professor of Practice



**Knowledge Group:** Finance

**Research Domains:** Audit & Risk Management

**Teaching Domains:** Financial Markets & Instruments, Risk Assessment & Management, Private Banking, Syndication of Bonds and Loans, Sustainable Accounting & Finance

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## Articles in Scholarly Journals

### **Assessing the influence of ESG washing on bank reputational exposure: A cross-country analysis**

VENTURELLI, V., A. PEDRAZZOLI, D. PENNETTA, G. DE NOVELLIS, "Assessing the influence of ESG washing on bank reputational exposure: A cross-country analysis", *Business Ethics, the Environment & Responsibility*, 2025, vol. 34, no. 4, pp. 1540-1560

### **Banche e blockchain: il nuovo paradigma del Trade e Supply Chain Finance nella trasformazione digitale**

DE NOVELLIS, G., U. FILOTTO, D. SGRULLETTI, G. P. STELLA, "Banche e blockchain: il nuovo paradigma del Trade e Supply Chain Finance nella trasformazione digitale", *Bancaria*, 2025, no. 7-8, pp. 75-84

### **Eco-innovation in the insurance sector: the role of governance**

ALLODI, E., G. DE NOVELLIS, D. SGRULLETTI, "Eco-innovation in the insurance sector: the role of governance", *Corporate Governance - International Journal of Business in Society*, 2025, pp. 1-23

### **Greenwashing, greenhushing, and the path to green banking**

DE NOVELLIS, G., A. PEDRAZZOLI, D. PENNETTA, V. VENTURELLI, "Greenwashing, greenhushing, and the path to green banking", *Global Finance Journal*, 2025, vol. 67, pp. 101147

### **Covenant-lite agreement and credit risk: A key relationship in the leveraged loan market**

DE NOVELLIS, G., P. MUSILE TANZI, E. STANGHELLINI, "Covenant-lite agreement and credit risk: A key relationship in the leveraged loan market", *Research in International Business and Finance*, 2024, vol. 70, pp. 102377

### **Leveraged finance exposure in the banking system: Systemic risk and interconnectedness**

DE NOVELLIS, G., P. MUSILE TANZI, M. G. RANALLI, E. STANGHELLINI, "Leveraged finance exposure in the banking system: Systemic risk and interconnectedness", *Journal of International Financial Markets, Institutions & Money*, 2024, vol. 90, pp. 101890

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## Contribution to Chapters, Books or Research Monographs

### **Climate transition risk in the syndicated loan market**

DE NOVELLIS, G., A. BURCHI, "Climate transition risk in the syndicated loan market" in Innovation in Banking and Financial Intermediaries., Enrico Fioravante Geretto, Egidio Palmieri (Eds.), Routledge, pp. 56-84, 2025

### **Machine learning in investment strategies**

BURCHI, A., G. DE NOVELLIS, "Machine learning in investment strategies" in Innovation in Banking and Financial Intermediaries., Enrico Fioravante Geretto, Egidio Palmieri (Eds.), Routledge, pp. 254-283, 2025

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## Proceedings/Presentations

### **Assessing the Influence of ESG Washing on Bank Reputational Exposure: a cross-country analysis**

VENTURELLI, V., A. PEDRAZZOLI, G. DE NOVELLIS, D. PENNETTA, "Assessing the Influence of ESG Washing on Bank Reputational Exposure: a cross-country analysis" in 1st Conference on Sustainable Banking & Finance CSBF 2023, June 23, 2023, Napoli, Italy

### **The leveraged loan market: credit and systemic risk identification**

DE NOVELLIS, G., P. MUSILE TANZI, E. STANGHELLINI, M. G. RANALLI, "The leveraged loan market: credit and systemic risk identification" in 1° Workshop Annuale del Dipartimento di Economia (WADE 2023), 30-31 Ottobre, 2023, Perugia, Italy

### **A Systemic Risk Indicator for Leveraged Finance Exposure in the Banking System**

DE NOVELLIS, G., P. MUSILE TANZI, E. STANGHELLINI, "A Systemic Risk Indicator for Leveraged Finance Exposure in the Banking System" in 6th FEB International Scientific Conference: Challenges in Economics and Business in the Post-COVID Times, May 16-20, 2022, Maribor, Slovenia

### **A Systemic Risk Indicator for Leveraged Finance Exposure in the Banking System.**

DE NOVELLIS, G., P. MUSILE TANZI, E. STANGHELLINI, "A Systemic Risk Indicator for Leveraged Finance Exposure in the Banking System." in TINFIN Conference: Technology, Innovation and Stability: New Directions in Finance, May 5-6, 2022, Zagreb, Croatia

### **Credit risk identification in leveraged loans market using mediation analysis**

DE NOVELLIS, G., P. MUSILE TANZI, E. STANGHELLINI, "Credit risk identification in leveraged loans market using mediation analysis" in 11th International Conference of the Financial Engineering and Banking Society (FEBS), June 10-12, 2022, Portsmouth, Great Britain

### **Credit risk identification in leveraged loans market using mediation analysis**

DE NOVELLIS, G., P. MUSILE TANZI, E. STANGHELLINI, "Credit risk identification in leveraged loans market using mediation analysis" in European Financial Management Association 2022 Annual Meeting (EFMA), June 29-July 2, 2022, Roma, Italy

### **Leveraged Finance Exposure In The Banking System: Systemic Risk And Interconnectedness**

DE NOVELLIS, G., P. MUSILE TANZI, E. STANGHELLINI, "Leveraged Finance Exposure In The Banking System: Systemic Risk And Interconnectedness" in Wolpertinger Annual Conference, August 31-September 1, 2022, Madrid, Spain