Giampaolo Gabbi
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Publications

1. The Black and Litterman optimization framework with higher moments: the case of hedge funds, with R. Renò e A. Limone, in Stock Market Volatility, Chapman & Hall/CRC, Boca Raton, USA

2. Operational Risk Vs. Capital Requirements under New Italian Banking Capital Regulation: Are Small Banks Penalized? A Clinical Study, with S. Cosma e G. Salvatori, in Operational Risk toward Basel III, Wiley & Sons, New York

3. Il valore della reputazione bancaria nel pensiero di Tancredi Bianchi, con M. Matthias, Banche e Banchieri, n. 4

4. How risk destroyed banks' reputation, IAMSDA special issue on "The Brave New World", n. 3

5. Rischi operativi e piccole banche: the black swan, con S. Cosma e G. Salvadori, Bancaria, n. 3

6. The model risk in credit management processes, with G. De Laurentis, in Gregoriou – Hoppe - Wehn (eds.) Model Risk Evaluation Handbook, McGraw Hill, New York

7. L'evoluzione della funzione compliance e il compliance risk nei servizi di investimento, a cura di P. Musile Tanzi, SDA Bocconi, in collaborazione con AICOM e SIA-SSB

8. Alternative Investments Encyclopaedia, voci curate:
    a. swap
    b. forward contracts
    c. self-regulatory organization
    d. asset allocation
    e. semi-deviation
9. Chapman & Hall/CRC, Boca Raton, USA

10. Reputation, Corporate Governance and Ethical Choices, in S. Capece (a cura di) 2009, Ethical choices in economics, society and the environment, Luiss University Press, Roma

11. Il rischio reputazionale nei contributi di Tancredi Bianchi: appunti per una teoria, (con M. Matthias) in Scritti in onore di Tancredi Bianchi, Bancaria, Roma

12. La term structure, in G. Gandolfi (ed), Scelta e gestione degli investimenti finanziari, Bancaria editrice, Roma

Papers submitted to the Social Science Research Network (SSRN)

http://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=280643

1. An Asset Allocation Model Based on a Semi Variance Adjusted Sharpe Ratio

2. The Liquidity Risk Factors for Bonds

3. Compliance Risk in the Evolution of the Investment Services - Characteristics, Control Tools and Organizational Issues

4. The Evolution of Compliance Function and Compliance Risk in Investment Services

5. A Reverse Engineering Approach to Price Credit Spreads in the Qualitative Rating Process

Papers submitted to scientific journals

1. Forecasting electricity futures volatility via hedging methodologies

2. Default and Asset Correlation. An Empirical Study for Italian SMEs

Working papers

1. Trading Scheme and the Price of Energy

2. Further Analysis on the European Interbank Market during the credit crunch period

3. Measuring, Transferring and Mitigating the Compliance Risk in the Investment Industry. An Italian Survey

4. A Survey on Risk Management and Usage of Derivatives by Non-Financial Italian Firms

5. Reputation Risk and Senior Management Sell Decisions: The Case of US Financial Institutions

6. Asset Allocation and Time Diversification for Bond and Equity Markets

Conferences

1. Istanbul (Turkey), 2nd Multinational Energy and Value Conference

2. Chicago (USA), The Fifty-Eighth Annual Meeting of the Midwest Finance Association (MFA)

3. Udaipur (India), 8th International Business & Economy Conference

4. Nantes (France), European Financial Management Symposium: Risk Management in Financial Institutions

5. Roma, ABI, Basilea 2 e crisi finanziaria

6. Milano, Università Bocconi, “How to Face the Challenges of the Current Economic Turmoil”, Continuous Learning Alumni Conference (CLAC)