

Giampaolo Gabbi

Professor of Practice



Knowledge Group: Finance

Research Domains: Audit & Risk Management

Teaching Domains: Risk Assessment & Management, Derivatives, Capital Adequacy, Risk Regulation, Asset Allocation and Portfolio Management

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Other

For a digital euro that citizens will embrace - Per un euro digitale che piaccia ai cittadini

CASELLI, S., G. GABBI, L. DE ROSSI, N. ABBATEMARCO, M. RUSSO, S. MORETTI, "For a digital euro that citizens will embrace - Per un euro digitale che piaccia ai cittadini", SDA Bocconi Insight, 1 October 2025

Articles in Scholarly Journals

Introduction to the Special Issue: Transforming the Future of Finance and Risk Management

GABBI, G., D. GALAI, Z. WIENER, "Introduction to the Special Issue: Transforming the Future of Finance and Risk Management", The Quarterly Journal of Finance, 2025, vol. 15, no. 2

A Novel Supervised-Unsupervised Approach for Past-Due Prediction

GABBI, G., D. TONINI, M. RUSSO, "A Novel Supervised-Unsupervised Approach for Past-Due Prediction", Risk Management Magazine Aifirm, 2024, vol. 19, no. 2, pp. 4-21

In the fight against climate change, did the financial sector cut secular ties with the oil industry or merely camouflage them?

RUZZENENTI, F., K. HUBACEK, G. GABBI, "In the fight against climate change, did the financial sector cut secular ties with the oil industry or merely camouflage them?", Cleaner Production Letters, 2023, vol. 4, pp. 100040

Financial Theory and Risk Modeling: Diverse Perspectives in Turbulent Times

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Regulating the banking sector to support credit access: Evidence from small business

VOZZELLA, P., G. GABBI, "Regulating the banking sector to support credit access: Evidence from small business", Journal of International Financial Management and Accounting, 2023, vol. 34, no. 3, pp. 757-790

New measures for a new normal in finance and risk management

GABBI, G., G. IORI, "New measures for a new normal in finance and risk management", European Journal of Finance, 2022, vol. 28, no. 13-15, pp. 1257-1262

Credit Transition and Structural Shocks

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Knowns and Unknowns. Risk Management in a Context of Increasing Uncertainty

GABBI, G., D. GALAI, Z. WIENER, "Knowns and Unknowns. Risk Management in a Context of Increasing Uncertainty", The Quarterly Journal of Finance, 2022, vol. 12, no. 01, pp. 2202001

Banking regulation, procyclicality, and asset correlations in the real economic environment

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The biocapacity adjusted economic growth. Developing a new indicator

GABBI, G., M. MATTHIAS, N. PATRIZI, F. M. PULSELLI, S. BASTIANONI, "The biocapacity adjusted economic growth. Developing a new indicator", Ecological Indicators, 2021, vol. 122, pp. 107318

Market microstructure, banks' behaviour and interbank spreads: evidence after the crisis

KAPAR, B., G. IORI, G. GABBI, G. GERMANO, "Market microstructure, banks' behaviour and interbank spreads: evidence after the crisis", Journal of Economic Interaction and Coordination, 2020, vol. 15, no. 1, pp. 283-331

Does face-to-face contact matter? Evidence on loan pricing

GABBI, G., M. GIAMMARINO, M. MATTHIAS, S. MONFERRA', G. SAMPAGNARO, "Does face-to-face contact matter? Evidence on loan pricing", European Journal of Finance, 2020, vol. 26, no. 7-8, pp. 820-836

What is good and bad with the regulation supporting the SME's credit access

VOZZELLA, P., G. GABBI, "What is good and bad with the regulation supporting the SME's credit access", Journal of Financial Regulation and Compliance, 2020, vol. 28, no. 4, pp. 569-586

Die Hard: Probability of Default and Soft Information

GABBI, G., M. GIAMMARINO, M. MATTHIAS, "Die Hard: Probability of Default and Soft Information", Risks, 2020, vol. 8, no. 2, pp. 46-58

How material is a material issue? Stock returns and the financial relevance and financial intensity of ESG materiality

CONSOLANDI, C., R. G. ECCLES, G. GABBI, "How material is a material issue? Stock returns and the financial relevance and financial intensity of ESG materiality", Journal of Sustainable Finance & Investment, 2020, vol. 12, no. 4, pp. 1045-1068

Credit Risk Migration and Economic Cycles

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Modeling hard and soft facts for SMEs: Some international evidence

MATTHIAS, M., M. GIAMMARINO, G. GABBI, "Modeling hard and soft facts for SMEs: Some international evidence", *Journal of International Financial Management and Accounting*, 2019, vol. 30, no. 3, pp. 203-222

Energy and Environmental Flows: Do Most Financialised Countries within the Mediterranean Area Export Unsustainability?

VOZZELLA, P., F. RUZZENENTI, G. GABBI, "Energy and Environmental Flows: Do Most Financialised Countries within the Mediterranean Area Export Unsustainability?", *Sustainability*, 2019, vol. 11, no. 13, pp. 3736

Controlling risks to ensure financial stability and reducing volatility

GABBI, G., R. LEVICH, "Controlling risks to ensure financial stability and reducing volatility", *Journal of International Financial Management and Accounting*, 2019, vol. 30, no. 3, pp. 183-187

Sex & the City. Are financial decisions driven by emotions?

GABBI, G., G. ZANOTTI, "Sex & the City. Are financial decisions driven by emotions?", *Journal of Behavioral and Experimental Finance*, 2018, vol. 21, pp. 50-57

Risks, Deviations from Efficiency, and Financial Regulation: A Foreword

GABBI, G., O. ROGGI, "Risks, Deviations from Efficiency, and Financial Regulation: A Foreword", *Journal of Financial Management, Markets and Institutions*, 2017, vol. 5, no. 2, pp. 143-146

Banks' Strategies and Cost of Money: Effects of the Financial Crisis on the European Electronic Overnight Interbank Market

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Interactions between financial and environmental networks in OECD countries

GABBI, G., F. RUZZENENTI, A. JOSEPH, E. TICCI, P. VOZZELLA, "Interactions between financial and environmental networks in OECD countries", *Plos One*, 2015, vol. 10, no. 9

Reduction of systemic risk by means of Pigouvian taxation

GABBI, G., V. ZLATIC, H. ABRAHAM, "Reduction of systemic risk by means of Pigouvian taxation", *Plos One*, 2015, vol. 10, no. 7, pp. e0114928

Financial regulations and bank credit to the real economy

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Breaking up the bank: alternative proposals to separate banking activities

GABBI, G., A. SIRONI, "Breaking up the bank: alternative proposals to separate banking activities", *Rivista di Politica Economica*, 2014, vol. 2014, no. 4-6, pp. 17-37

Asset correlations and bank capital adequacy

GABBI, G., P. VOZZELLA, "Asset correlations and bank capital adequacy", *European Journal of Finance*, 2013, vol. 19, no. 1, pp. 55-74

Evolution of controllability in interbank networks

DELPINI, D., S. BATTISTON, M. RICCABONI, G. GABBI, F. PAMMOLLI, G. CALDARELLI, "Evolution of controllability in interbank networks", *Scientific Reports*, 2013, vol. 3, no. 1626, pp. 1-11

Managing compliance risk after Mifid

MUSILE TANZI, P., G. GABBI, D. PREVIATI, P. SCHWIZER, "Managing compliance risk after Mifid", *Journal of Financial Regulation and Compliance*, 2013, vol. 21, no. 1, pp. 51-68

Risk management for Italian non-financial firms: currency and interest rate exposure

BODNAR, G., C. CONSOLANDI, G. GABBI, A. JAISWAL-DALE, "Risk management for Italian non-financial firms: currency and interest rate exposure", *European Financial Management*, 2013, vol. 19, no. 5, pp. 887-910

Il valore della reputazione bancaria tra "risk management" e scelte strategiche

GABBI, G., A. PATARNELLO, "Il valore della reputazione bancaria tra "risk management" e scelte strategiche", *Banca Impresa Società*, 2010, vol. 2, pp. 335-358

Hedging with futures: Efficacy of GARCH correlation models to European electricity markets

ZANOTTI, G., G. GABBI, M. GERANIO, "Hedging with futures: Efficacy of GARCH correlation models to European electricity markets", *Journal of International Financial Markets, Institutions & Money*, 2010, vol. 20, no. 2, pp. 135-148

A network analysis of the Italian overnight money market

IORI, G., G. DE MASI, O. V. PRECUP, G. GABBI, G. CALDARELLI, "A network analysis of the Italian overnight money market", *Journal of Economic Dynamics and Control*, 2008, vol. 32, no. 1, pp. 259-278

Which factors affect corporate bonds pricing? Empirical evidence from eurobonds primary market spreads

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Semi-correlations as a tool for geographical and sector asset allocation

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Articles in national/international newspapers

I numerosi vantaggi di un sistema creditizio vario e articolato

GABBI, G., C. MORO, "I numerosi vantaggi di un sistema creditizio vario e articolato", Il Sole 24 Ore, 21 February 2023

Correlations among risks: Lessons from the Silicon Valley Bank collapse

GABBI, G., "Correlations among risks: Lessons from the Silicon Valley Bank collapse", voxEU.org, 10 July 2023

EU's SME support effort requires revision

GABBI, G., "EU's SME support effort requires revision", The Banker, 9 February 2021

The unintended consequences of the ECB's bank dividend curbs

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Nuovo credito dai dividendi congelati delle banche

GABBI, G., "Nuovo credito dai dividendi congelati delle banche", lavoce.info, 31 March 2020

La formula giusta per dare credito alle piccole imprese

GABBI, G., P. VOZZELLA, "La formula giusta per dare credito alle piccole imprese", lavoce.info, 6 July 2018

Practice-Oriented Books

Il credito e la crescita. Banche e Finanza per le imprese

CASELLI, S., G. GABBI - "Il credito e la crescita. Banche e Finanza per le imprese" - 2020, Egea, Milano, Italy

Contribution to Chapters, Books or Research Monographs

The Impact of Risk Culture on Bank Reputation

GABBI, G., M. PIANORSI, M. G. SOANA, "The Impact of Risk Culture on Bank Reputation" in Risk Culture in Banking., Carretta A., Fiordelisi F., Schwizer P. (Eds.), Palgrave Macmillan, chap. 7, pp. 177-194, 2017

The transmission channels between the financial and the real sectors in Italy and the crisis

GABBI, G., E. TICCI, P. VOZZELLA, "The transmission channels between the financial and the real sectors in Italy and the crisis" in Financialisation and the Financial and Economic Crises: Country Studies., E. Hein, D. Detzer, N. Dodig (Eds.), Edward Elgar Publishing, chap. 10, pp. 234-254, 2016

Regulating Core and Non-Core Banking Activities. The Unanswered Question

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The role of incentives for the great recession: Securitization and contagion

GABBI, G., A. KALBASKA, A. VERCELLI, "The role of incentives for the great recession: Securitization and contagion" in The Demise of Finance-dominated Capitalism: Explaining the Financial and Economic Crises., E. Hein, D. Detzer, N. Dodig, (Eds.), Edward Elgar Publishing, chap. 9, pp. 308-330, 2015

Good News, Bad News: A Proposal to Measure Banks' Reputation using Twitter

FARINA, V., G. GABBI, D. PREVIATI, "Good News, Bad News: A Proposal to Measure Banks' Reputation using Twitter" in Governance, Regulation and Bank Stability., Ted Lindblom, Stefan Sjögren, Magnus Willeson (Eds.), Palgrave Macmillan UK, pp. 242-259, 2014

I risultati: la funzione risk management e il ruolo strategico del CRO

GABBI, G., "I risultati: la funzione risk management e il ruolo strategico del CRO" in Internal governance., P. Schwizer (Ed.), Egea, pp. 119-126, 2013

Il ruolo del CRO e il sistema di gestione dei rischi

GABBI, G., "Il ruolo del CRO e il sistema di gestione dei rischi" in Internal governance., P. Schwizer (Ed.), Egea, pp. 53-64, 2013

L'evoluzione delle norme e delle best practice in materia di internal governance bancaria

SCHWIZER, P., G. GABBI, "L'evoluzione delle norme e delle best practice in materia di internal governance bancaria" in Internal governance., P. Schwizer (Ed.), Egea, pp. 19-52, 2013

Regulating short selling: the European framework(s) and the regulatory arbitrages

GABBI, G., P. GIOVINAZZO, "Regulating short selling: the European framework(s) and the regulatory arbitrages" in Handbook of Short Selling., G. Gregoriou (Ed.), Elsevier, pp. 199-208, 2011

Model Risk in Credit Management Processes

DE LAURENTIS, G., G. GABBI, "Model Risk in Credit Management Processes" in The Risk Modeling Evaluation Handbook., Gregoriu, Hoppe, Wehn (Eds.), McGraw-Hill, pp. 205-222, 2010

L'evoluzione delle 'regole del gioco' MiFID compliant nel settore dei servizi di investimento

GABBI, G., P. MUSILE TANZI, "L'evoluzione delle 'regole del gioco' MiFID compliant nel settore dei servizi di investimento" in La funzione compliance: banche, assicurazioni e società di investimento – Organizzazione, strumenti e casi., P. Musile Tanzi (Ed.), Bancaria Editrice, chap. 3, pp. 29-39, 2010

Le metodologie di misurazione, di trasferimento e di mitigazione del compliance risk nell'area dei servizi di investimento

NADOTTI, L., G. GABBI, "Le metodologie di misurazione, di trasferimento e di mitigazione del compliance risk nell'area dei servizi di investimento" in La funzione compliance: banche, assicurazioni e società di investimento – Organizzazione, strumenti e casi., P. Musile Tanzi (Ed.), Bancaria Editrice, chap. 6, 2010

Edited Books

Il rischio operativo nelle banche. Aspetti teorici ed esperienze. Misurazioni e gestione

GABBI, G., M. MARSELLA, M. MASSACESI (Eds.), "Il rischio operativo nelle banche. Aspetti teorici ed esperienze. Misurazioni e gestione" - 2005, Egea, Milano, Italy