

## Curriculum Vitae Andrea Sironi



DOCENTE ORDINARIO al DIPARTIMENTO DI FINANZA DELL'UNIVERSITÀ BOCCONI

Nato il 13 maggio 1964. Laureato in Economia politica presso l'Università Bocconi.

### Curriculum Accademico

Professore ordinario di Economia degli intermediari finanziari. Rettore dell'Università da ottobre 2012. Prorettore all'Internazionalizzazione dal 2005 al 2008. Dean della Graduate School dal 2004 al 2005. Direttore della Divisione Ricerche della SDA Bocconi dal 2000 al 2006. Docente del corso Mercati e istituzioni finanziarie presso il programma MBA della SDA Bocconi. Dal gennaio al luglio 1993 visiting scholar presso il Department of Finance della Stern School of Business (New York University). Dal gennaio al luglio 2000 visiting professor presso la Division of Research and Statistics del Federal Reserve Board, Washington. Membro dell'International Academic Advisory Board di Fitch Ratings.

### Are di interesse scientifico

Mercati finanziari internazionali. Gestione dei rischi finanziari. Gestione del capitale nelle istituzioni finanziarie. Vigilanza internazionale.

### Pubblicazioni principali

Resti A. and A. Sironi (2009), What's different about loans? An analysis of the risk structure of credit spreads, *International Journal of Banking Accounting Auditing and Finance*, forthcoming.

Iannotta G., Nocera G. and Sironi A. (2007), "Ownership structure, risk, and performance in the European banking industry", *Journal of Banking and Finance*;

Resti A. and Sironi A. (2007), *Risk Management and Shareholders Value in Banking*, John Wiley, New York.

Resti A. and A. Sironi (2007), "The risk-weights in the New Basel Capital Accord: Lessons from bond spreads based on a simple structural model", *Journal of Financial Intermediation*;

Altman E., Resti A. and Sironi A. (2005), "Loss Given Default: the next Challenge in Credit Risk Management", *Risk Books*;

Altman E., Resti A. and Sironi A. (2005), "The Link Between Default and Recovery Rates: Theory, Empirical Evidence and Implications", *Journal of Business*;

Altman E., Resti A. and A. Sironi (2005), "Default and Recovery Rates in Credit Risk Modeling: A Review of the Literature and Empirical Evidence", *Journal of Finance Literature*;

Gabbi G. and A. Sironi (2005), "Which Factors Affect Corporate Bonds Pricing: Empirical Evidence from Eurobonds Primary Market Spreads", *European Journal of Finance*;

Altman E., Resti A. and Sironi A. (2004), "Default and Recovery Rates in Credit RiskModelling: A Review of the Literature and Empirical Evidence", *Economic Notes*;

Sironi A. and Zazzara C.(2004), "Applying Credit Risk Models to Deposit Insurance Pricing: Empirical Evidence from the Italian Banking System", Journal of International Banking Regulation;

Sironi A. (2003), "Testing for Market Discipline in the European Banking Industry: Evidence from Subordinated Debt Issues", Journal of Money, Credit and Banking;

Sironi A. and C. Zazzara (2003), "The New Basel Accord: Implications for Italian Banks", with Cristiano Zazzara, Review of Financial Economics;

Sironi A. (2002), "Strengthening Banks' Market Discipline and Levelling the Playing Field: Are the Two Compatible"?, Journal of Banking and Finance;

Saita F. e Sironi A., "Gestione del capitale e creazione di valore nelle banche", Roma, Bancaria Editrice, 2002;

Sironi A. (2001), "An Analysis of European Banks Subordinated Debt Issues and Its Implications for a Mandatory Subordinated Debt Policy", Journal of Financial Services Research;

"La gestione del rischio di credito: l'esperienza delle grandi banche italiane" (con P. Savona), 2000;

"Reforming the Italian Financial System: Recent Evolution and Future Prospects", in New York University Salomon Center, Occasional Paper, 1994;