

# Sclip Alex

**Telefono: +39-320-1128214**  
**Email: alex.sclip@unimore.it**  
**Data di nascita: 2/11/1989**

## **Posizione Lavorativa Attuale**

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Assegnista di Ricerca presso il Dipartimento di Economia “Marco Biagi”

Università di Modena e Reggio Emilia

Maggio 2018

## **Formazione**

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**Dottorato di Ricerca in Scienze Manageriali e Attuariali**

Udine, Italia

Specializzazione in Banca e Finanza.

Novembre 2014 – Febbraio 2018

Università di Udine.

Supervisore: Professor Stefano Miani

Tesi: *Essays on Bank risk.*

**Postgraduate visiting research student**

Colchester, UK

Essex Business School.

Ottobre 2016 – Dicembre 2016

Supervisor: Professoressa Claudia Girardone

**Laurea Magistrale in Banca e Finanza**

Udine, Italia

Università di Udine

2011 – 2014

Voto: *110/110 Summa cum laude*

**Laurea Triennale in Banca e Finanza**

Udine, Italia

Università di Udine

2008 – 2011

## **Interessi di Ricerca**

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Ratings, Financial Regulation, Bank stability, Insurance Risk Management

## **Attività Didattica**

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Attività di tutoraggio

2017 -

Corso di “Economia delle Istituzioni finanziarie”

Università Degli Studi di Milano, Bicocca.

Attività didattica

2015 – 2016 – 2017

Corso di “Economia e gestione delle imprese di assicurazione” (Totale 30 ore)

Università di Udine.

Attività didattica

2016 - 2017

Corso di “Intermediari finanziari, bilanci e vigilanza” (Totale 20 ore)  
Università di Udine.

Attività didattica presso MIB School of Management (Trieste) 2015 -  
Master in “Insurance and Risk Management”  
Attività di tutoring per i corsi di Risk Management e Matematica Finanziaria.  
Lezioni sull’utilizzo della piattaforma Bloomberg.

Attività didattica 2015  
Corso di “Finanza Aziendale” (Totale 10 ore)

Lettore 2016  
Corso di “Modern Banking” (Totale 12 ore)  
Essex Business School, Essex University, (UK)

### **Pubblicazioni in Refereed Journals**

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[1] Dynamic correlations and volatility linkages between stocks and sukuk: Evidence from international markets, (2016). *Review of Financial Economics*, 31, 34-44. Doi: <http://dx.doi.org/10.1016/j.rfe.2016.06.006> (with Dreassi A., Miani S. and Paltrinieri A.) (Abs ranking: 1)

[2] Bank-Insurance risk spillovers: Evidence from Europe, (2018). *The Geneva Papers on Risk and Insurance-Issues and Practice*, 43(1), 72-96. Doi: <https://doi.org/10.1057/s41288-017-0049-0> (with Dreassi A., Miani S., Paltrinieri A.) (ABS ranking: 2)

[3] The determinants of co-movement dynamics between sukuk and bonds. (2018). *Quarterly Review of Economics and Finance*, 68, 73-84.  
Doi: <https://doi.org/10.1016/j.qref.2017.09.003> (with Hassan M. K., Paltrinieri A., Dreassi A., and Miani S.) (ABS ranking: 2)

[4] Systematic risk and bank leverage: the role of asset quality. (2018) Accepted: *Finance Research Letters*. Doi: <https://doi.org/10.1016/j.frl.2018.02.015> (with Beltrame F. and Previtali D.) (ABS ranking: 2)

[5] Large EU banks’ capital and liquidity: Relationship and impact on CDS spreads. Accepted: *The British Accounting Review*. Doi: <https://doi.org/10.1016/j.bar.2018.10.001> (with Girardone C. and Miani S.) (ABS ranking: 3)

### **Capitoli di libro internazionali**

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[1] Does earnings management affect banks’ cost of funding? An empirical investigation across an European Sample. (2016), Chapter 2, in Carbo Valverde, S., Cuadros Solas, P., Rodríguez Fernández, F. *Bank Funding, Financial Instruments and Decision-Making in the Banking Industry*. Palgrave Macmillan Studies in Banking and Financial Institutions, p. 7-30., Doi 10.1007/978-3-319-30701-5\_2 (With Beltrame, F and Previtali, D.)

[2] Earnings quality and the cost of debt of SME. (2017), in Chiesini, G., Giaretta, E., Paltrinieri A. Financial Markets, SME Financing and Emerging Economies. Palgrave Macmillan Studies in Banking and Financial Institutions, p. 21-39, Doi: 10.1007/978-3-319-54891-3\_3 (with Beltrame F. and Floreani J.)

### **Capitoli di libro nazionali**

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[1] L'analisi economico-finanziaria operata sulle imprese del campione, In AA.VV., "Strumenti finanziari a supporto delle PMI", Milano, Franco Angeli, 2015, pp. 160-179. (con Beltrame F.)

### **Papers under review and work in progress**

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- [1] Bank rating changes, capital structure adjustment and lending (with Girardone C.)
- [2] Bank risk and lending supply during the Federal Reserve's LSAPs (with Beltrame, F. and Paltrinieri, A.)
- [3] The effect of Financial Fragmentation on SMEs access to finance (with Calabrese R. and Girardone C.)
- [4] The impact of lower interest rates on insurers' profitability and value.
- [5] Monetary policy and bank performance

### **Research grant**

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Research Assistant October 2017 -  
University of Edinburgh, Business School.  
Research project: The effects of financial fragmentation post Brexit on SMEs access to finance. Project funded by the British Academy.

Research committee award Essex Business School, University of Essex. December 2016

### **Presentazioni a convegni internazionali**

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#### **2018:**

FEBS, University of Rome III, (Rome, June); Finest Workshop, University of Rome III (Rome, June); Wolpertinger Conference, (Modena, September).

#### **2017:**

Contemporary Issues in Banking and Finance, University of St. Andrews, UK; (December)  
FMA, Financial Management Conference, Lisbon; (June)  
IRMC, International Risk Management Conference, Florence; (June)  
EFiC, Essex Finance Centre Conference in Banking and Finance, Essex Business School; Colchester; (July)  
AIDEA Bicentenary Conference, Associazione Italiana Docenti Economia Aziendale, Rome; (September)

#### **2016:**

FMA, Financial Management Conference, Helsinki; (June)  
EFiC, Essex Finance Centre Conference in Banking and Finance, Essex Business School; Colchester; (July)

Wolpertinger Conference, Verona; (August).

**2015:**

Wolpertinger Conference, Granada; (August).

### **Attività di Referee**

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International Journal of Emerging Markets; Palgrave Macmillan; The Geneva Papers on Risk and Insurance – Issues and Practice; Review of Managerial Science.

### **Conoscenze informatiche**

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Bloomberg Professional Service, Aida, Amadeus, Fitch Connect, Matlab, Stata, R software.

### **Membership**

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FMA (Financial Management Association International), ADEIMF, AIDEA.

### **Lingue conosciute**

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Italiano: Madrelingua

Inglese: Fluente

### **Attività professionali**

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Piastrellista presso Sclip Giuliano & C. Snc	2005 - 2013
Collaboratore presso Obiettivi Finanziari di Gianni Zorzi	2014
Attività di consulenza e formazione presso istituti finanziari	2017 -

Esprimo il mio consenso al trattamento dei dati sopra riportati, ai sensi del D. Lgs 196/2003.

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