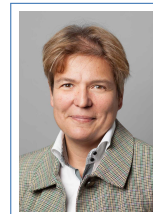


Maria-Pia Victoria-Feser

Professor of Statistics

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Executive Summary (September 2019)

- Employment history** I started my career as a lecturer at the London School of Economics (LSE) in 1993, the year I completed my Ph. D. in econometrics and statistics. In 1997, I was hired as lecturer in the Faculty of Psychology and Educational Sciences (FPSE) of the University of Geneva. Between 1997 and 2001, my position has evolved until I became full professor (50%) in 2001 at HEC-Genève. Since 2018, I have a 100% permanent position at the Geneva School of Economics and Management (GSEM).
- Awards and grants** I received a total of 3,277,537 CHF of personal research funding (Swiss National Science Foundation (SNSF) and private) for seven projects, and over 500,000 CHF of research funding for collaborative projects. I was awarded the Latzis International Prize (1995) for my Ph. D. Thesis, as well as a doctoral (1991) and a professorial (2000) fellowships from the SNSF.
- Research** My main research interest is statistical methodology and its application in different domains. I started with the development of robust methods of estimation and inference for application in economics (welfare analysis, risk analysis) and psychology (psychometric). I am also interested in computational statistics and have developed estimation methods for complex models (latent dependence structures, missing data), time series (signal processing), and model selection in high dimensions. My publications are often co-authored with former Ph. D. students or with academic researchers in other universities and/or outside the methodological statistics field. I have published in total eight book chapters, five proceedings, one book and thirty-five articles in peer-reviewed journals (27 ranked Q1 in Scimago Journal Ranking), of which ten are in one of the four mainstream journals in statistics and two in one of the five mainstream journals in economics.
- Teaching and student supervision** I set up, taught or organized more than 20 classes, for students enrolled in different programs, such as bachelor (BA), Master (MA), short courses, summer courses, certificates, executive education, and for students with different backgrounds, such as economics, management, psychology, social sciences, international relations. I have supervised nine Ph. D. students; for six of them the research outcome has been published in one of the four mainstream journals in statistics, two have professorial positions and two have research positions in renowned universities. I am currently (co-)supervising six Ph. D. students.
- Managerial achievements** I founded two master programs (in statistics and in business analytics), a Ph. D. program (in statistics), and an institute (the Research Centre for Statistics). I led the creation of the GSEM (2012-2013) and became founding dean (2014-2017). During my mandate, I started the accreditation project for the GSEM, the creation of a chair in Business and Human Rights, and led the setting up of a Public-Private Partnership (PPP) to support the Master in Business Analytics.

Employment

Current Position

2014– **Full professor**, *Geneva School of Economics and Management (GSEM)*, University of Geneva, Switzerland.

Previous Positions

2001–2013 **Full professor (part-time)**, *HEC-Genève*, University of Geneva, Switzerland.

2000–2005 **Associate professor (part-time)**, *Faculty of Psychology and Educational Sciences*, University of Geneva, Switzerland.

Nontenured position, financed by the Swiss National Science Foundation (SNSF)

2000–2001 **Associate professor (part-time)**, *HEC-Genève*, University of Geneva, Switzerland.

Nontenured position, financed by the SNSF

1997–2000 **Lecturer**, *Faculty of Psychology and Educational Sciences*, University of Geneva, Switzerland.

1993–1996 **Lecturer**, *Statistics Department*, London School of Economics (LSE), UK.

Personal Background

Education

May 1993 **Ph. D. in Econometrics and Statistics**, University of Geneva, Switzerland.

June 1989 **Master in Econometrics**, University of Geneva, Switzerland.

Career/Research Breaks (total of 11.5 EFT years)

2013–2017 Founding dean of the GSEM (with preparation)

2005–2013 Part time position (50%)

2002 Parental leave (6 month), third child (adoption)

1996–1997 Maternity leave (18 months), second child

1994–1995 Maternity leave (18 months), first child

Other

Date of Birth 24 September 1965

Nationality Swiss

Web page gsem.unige.ch/racs/victoria-feser

Fellowships and Awards

2000–2005 **SNSF Professorship**, 1,268,289 CHF and 257,471 CHF, University of Geneva, Switzerland.

<http://p3.snf.ch/Project-57883>, <http://p3.snf.ch/Project-106465>

1997–2000 **University of Geneva Scholarship**, Faculty of Psychology and Educational Sciences, University of Geneva, Switzerland.

1995 **Latsis International Prize for Ph. D. dissertation**, 25,000 CHF, University of Geneva, Switzerland.

1991–1992 **SNSF Doctoral Scholarship**, Statistics Department, LSE, UK.

Research Funding

2019–2020 **Out-of-sample prediction estimation to accurately predict response to immunotherapy drugs in metastatic melanoma**, Universities of Sydney and Geneva Partnership Collaboration Awards, 39,893 AUD, University of Geneva, Switzerland.

with Dr S. Lo

2019–2023 **Simulation Based Fast Inference for Complex Models**, SNSF, 701,746 CHF, University of Geneva, Switzerland.

<http://p3.snf.ch/Project-182684>

2016–2018 **Media Analytics Research Project**, Mediapulse AG für Medienforschung, 171,261 CHF, University of Geneva, Switzerland.

2012–2015 **Robust Estimation of Time Dependent Processes with Application to Brain Imaging Data**, SNSF, 173,332 CHF, University of Geneva, Switzerland.

<http://p3.snf.ch/Project-140489>

2011–2014 **Robust Prediction and Model Choice in Mixed Linear Models for the Analysis of Social Sciences Data**, SNSF, 327,240 CHF, University of Geneva, Switzerland.

<http://p3.snf.ch/Project-131906>

2010–2013 **Modelling of Reciprocal Influences of Neuronal Activity Between Brain Regions Involved in Emotional Processing**, CADMOS, University of Geneva research fund, one Ph. D. position, University of Geneva, Switzerland.

with Prof. O. Renaud and Prof. D. Grandjean

2006–2012 **Generalized Linear Latent Variable and Mixed Models: Estimation, Inference and Analysis Of Data In The Social Sciences**, SNSF, 378,198 CHF, University of Geneva, Switzerland.

<http://p3.snf.ch/Project-109532>

1997–1998 **Statistical methods for personal income distribution**, SNSF, 225,288 CHF, University of Geneva, Switzerland.

with Prof. E. Ronchetti, <http://p3.snf.ch/Project-46961>

1996–1997 **Modelling upper incomes**, STICERD research fund, LSE, UK.

with Prof. F. Cowell

- 1995–1997 **Distributional analysis using sample data**, *Economic and Social Research Council (ESRC)*, UK, LSE, UK.
with Prof. F. Cowell
- 1994–1995 **International comparative study of data truncation**, *LSE research initiative fund*, LSE, UK.
with Prof. F. Cowell

Student Supervision

Ph. D. Students

- Ongoing **Yayuk Astutik**, *tbd*, Swiss Government Excellence Scholarship, Indonesia.
2019-2020
- Ongoing **Voirol, Lionel**, *tbd*, Since September 2019.
- Ongoing **Boulaguiem, Younes**, *tbd*, Since August 2019.
- Ongoing **Miglioli, Cesare**, *Model Selection in High Dimension for Discrete Models*, Since February 2018.
- Ongoing **Blanc, Guillaume**, *Fast and Robust Estimation in High Dimension for Highly Dependent Data*, Since September 2017.
- Ongoing **Xu, Haotian**, *A Wavelet-Based Goodness-of-Fit Assessment for Latent Variable Models*, Since September 2015.
- 2019 **Orso, Samuel**, *Contributions to simulation-based estimation methods*, Ph. D. Thesis in Statistics, University of Geneva.
Current position: Post Doc, University of Geneva
- 2016 **Molinari, Roberto Carlo**, *Robust Inference for Random Fields and Latent Models*, Ph. D. Thesis in Statistics, University of Geneva.
Current position: Invited Assistant Professor, University of Pennsylvania
- 2015 **Dupuis Lozeron, Elise**, *Simulation Based Bias Correction Methods for Complex Problems*, Ph. D. Thesis in Statistics, University of Geneva.
One relevant article published in the Journal of the American Statistical Association (2019)
- 2013 **Guerrier, Stephane**, *Two Essays in Statistics: a Prediction Divergence Criterion for Model Selection and Wavelet Variance Based Estimation of Latent Time Series Models*, Ph. D. Thesis in Statistics, University of Geneva.
Current position: Assistant Professor, University of Geneva, financed by the Swiss National Science Foundation program Eccellenza Professorial Fellowships. Between 2014 and 2018, he was successively Assistant Professor at UC Urbana-Champaign and Pennstate University. One relevant article published in the Journal of the American Statistical Association (2013)
- 2011 **Couturier, Dominique-Laurent**, *Statistical Modelling of Radio Audience Data: a Parametric Approach*, Ph. D. Thesis in Statistics, University of Geneva.
Current position: Senior Statistician and Data Scientist, Cancer Research UK Cambridge Institute, University of Cambridge. One relevant article published in the Annals of Applied Statistics (2010)
- 2009 **Elefant-Yanni, Veronique Rica**, *Research on Affect Structure Using Generalized Linear Latent Variable Models for the Treatment of Ordinal Variables*, Ph. D. Thesis in Psychology, University of Geneva.
- 2008 **Conne, David**, *Goodness-of-Fit for Generalized Linear Latent Variables Models*, Ph. D. Thesis in Econometrics and Statistics, University of Geneva.
One relevant article published in the Journal of the American Statistical Association (2010)
- 2004 **Huber, Philippe**, *Generalized Linear Latent Variables Models: Estimation, Inference and Empirical Analysis of Financial Data*, Ph. D. Thesis in Econometrics and Statistics, University of Geneva.
One relevant article published in the Journal of the Royal Statistical Society, Series B (2004)
- 2004 **Copt, Samuel**, *High Breakdown Inference for Mixed Linear Models*, Ph. D. Thesis in Econometrics and Statistics, University of Geneva.
One relevant article published in the Journal of the American Statistical Association (2006)

Master Students

- 2020 **Shrinkage Methods Comparison in Bioprocess Optimization Context**, *Sutter, Jean Alexandre*, Master in Statistics, University of Geneva.
- 2020 **Future of Work: A proposed methodology towards cultural change and adoption of new ways of working**, *Dardougas, Amvrosios Konstantinos*, Master in Business Analytics, University of Geneva.

- 2019 **Model Selection for Multinomial Logit Regression Using a Decomposition Strategy**, *Galvan, Cecilia*, Master in Statistics, University of Geneva.
- 2019 **Extended Covariance Penalty Criteria for Model Selection in Logistic Regression**, *Lee, Minyoung*, Master in Statistics, University of Geneva.
- 2018 **Prediction Divergence Criterion for Model Selection in the Logistic Regression**, *Miglioli, Cesare*, Master in Statistics, University of Geneva.
- 2016 **A Multivariate Model for Latent Lazy Random Walks with Jump Processes: With Application in High-Frequency Financial Data**, *Bakalli, Gaetan*, Master in Statistics, University of Geneva.
- 2016 **Monte Carlo Study of a New Model Selection Algorithm for High Dimensional Problems in a Longitudinal Setting: An application to Early Warning Systems in the context of Sovereign Crises**, *Hammad, Salim*, Master in Statistics, University of Geneva.
- 2014 **Can we predict SNP Genotypes from Plant Images by applying Pattern Recognition Techniques? A Case study in Pepper**, *Garin, Vincent*, Master in Statistics, University of Geneva.
- 2013 **Robust Estimation of Bivariate Copulas**, *Orso, Samuel*, Master in Statistics, University of Geneva.
- 2013 **Robust Model Selection**, *Mili, Nabil*, Master in Statistics, University of Geneva.
- 2012 **Robust Estimation of Wavelet Variance: a non-parametric approach**, *Molinari, Roberto*, Master in Statistics, University of Geneva.
- 2012 **Impact of Extreme Values on Residuals in Linear Mixed Models. An exploratory Analysis**, *Rothen, Stéphane*, Master in Statistics, University of Geneva.
- 2011 **Cluster Analysis of large datasets involving categorical variables using hierarchical and optimization partitioning techniques**, *Nicolet, Mathieu*, Master in Statistics, University of Geneva.
- 2009 **A Report on the Construction of a Summary Index Scoring ICT Performance in an Economic Perspective Worldwide 2010/2011**, *Tsoumtsa Ngompong, Virginie*, Master in Statistics, University of Geneva.
- 2008 **Regional and Global Estimates for Millennium Development Goals' Indicator 3.2 : "Share of Women in Wage Employment in the Non-Agricultural Sector"**, *Philiips, Samantha*, Master in Statistics, University of Geneva.
- 2008 **Robust estimator for constrained covariance matrix in the case of Confirmatory Factor Analysis**, *Dupuis, Elise*, Master in Statistics, University of Geneva.
- 2006 **Analyse de sensibilité du modèle GLLVM à une distribution asymétrique des variables latentes**, *Scheuer, Nicolas*, Master in Econometrics, University of Geneva.
- 2006 **Estimation robuste d'analyse factorielle confirmatoire**, *Irintcheeva, Irina*, Master in Econometrics, University of Geneva.
- 2005 **Test d'adéquation pour les modèles linéaires à variables latentes généralisés**, *Conne, David*, Master in Econometrics, University of Geneva.
- 2001 **Estimation of Generalized Latent Trait Models**, *Huber, Philippe*, Master in Econometrics, University of Geneva.

Managerial Achievements (selection)

Organisation of Scientific Meetings

- 2016 **Chair of local organizing committee, ICORS**, July 2016, Geneva, Switzerland.

Leadership Positions

- 2017–2019 **Director**, *Research Center for Statistics*, GSEM, University of Geneva, Switzerland.
- 2014–2017 **Founding Dean**, *Geneva School of Economics and Management (GSEM)*, University of Geneva, Switzerland.
Main achievements: organisational restructuring in research institutes, new bilingual bachelor in economics and management, setting up of the accreditation process for the GSEM, setting up the creation of a chair in Business and Human Rights, setting up of a PPP agreement to support the Master in Business Analytics.
- 2011–2013 **Founding Director**, *Research Center for Statistics*, University of Geneva, Switzerland.
- 2009–2013 **Founding Director**, *Ph. D. program in Statistics*, University of Geneva, Switzerland.
- 2006–2013 **Founding Director**, *Master of Science in Statistics*, University of Geneva, Switzerland.

2001–2007 **President**, *Equal Opportunity commission*, Faculty of Economics and Social Sciences, University of Geneva, Switzerland.

Committees

- 2019– **Member**, *Selection committee for the Latsis prize*, University of Geneva, Switzerland.
- 2012–2013 **Coordinator**, *Committee for the creation of the GSEM*, University of Geneva, Switzerland.
- 2011–2013 **Member**, *Integrity commission*, Faculty of Economics and Social Sciences, University of Geneva, Switzerland.
- 2009–2013 **Member**, *Selection committee for “Excellence Grants”*, University of Geneva, Switzerland.
Program for female carrier promotion.
- 1997–2001 **Founding coordinator**, *Methodology and Data Analysis Group*, Faculty of Psychology and Educational Sciences, University of Geneva, Switzerland.

Teaching

- 2021 **Introduction to Data Analytics**, *BA, International Relations, 6 ECTS*, University of Geneva.
- 2019 **R programming for Data Science**, *Summer Class, 3 ECTS*, University of Geneva.
Principal teacher: Prof. S. Guerrier
- 2018– **Model selection in high dimension**, *MA/Doct Stat, 6 ECTS*, University of Geneva.
- 2018– **Sampling techniques**, *MA Stat, 3 ECTS*, University of Geneva.
Invited teachers from the Swiss Federal Statistical Office
- 2015– **Introduction to Biostatistics**, *MA Stat, 3 ECTS*, University of Geneva.
Invited teachers: Dr. D. Warne, Dr F. Curtin
- 2015– **Survival Analysis**, *Certificate of Applied Statistics, 3 ECTS*.
Invited teachers: Dr S. Rothen, Dr S. Copt
- 2015–2019 **Longitudinal Analysis**, *Certificate of Applied Stat, 3 ECTS*, University of Geneva.
Invited teacher: Dr B. Cerutti
- 2009 **Robust Regression Methods in Biostatistics**, *Short Course*, Swiss Statistical Society.
- 2008 **Robust Regression Methods in Biostatistics**, *Short Course*, XXIV International Biometric Conference (IBC2008), Dublin, Ireland.
- 2007 **Robust Statistics**, *National Doctoral School in Statistics*, Aussoie, France.
- 2006–2013 **Mixed linear models**, *MA Stat, 6 ECTS*, University of Geneva.
- 2006–2013 **Teaching statistics**, *MA Stat, 3 ECTS*, University of Geneva.
- 2005–2006 **Statistical Modelling**, *BA Econ/Management*, University of Geneva.
- 2002–2005 **Data Analysis**, *BA Psych, 6 ECTS*, University of Geneva.
- 2001–2013 **Statistical Methods**, *BA Management, 6 ECTS*, University of Geneva.
- 2001 (Apr) **Structural Equation Modeling with LISREL**, *Short course*, University of Geneva.
Invited teacher: Prof. K. Joreskog
- 2000–2005 **Multivariate analysis**, *MA Psych, 6 ECTS*, University of Geneva.
- 1999–2004 **Introductory statistics**, *Certificate in business administration, 3 ECTS*, University of Geneva.
Executive education.
- 1998–2005 **Research methodology**, *MA Psych, 6 ECTS*, University of Geneva.
- 1998–2001 **Statistics and Probability I**, *BA Econ/Management, 6 ECTS*, University of Geneva.
- 1994–1996 **Regression analysis and ANOVA**, *BA Econ, 6 ECTS*, LSE.
- 1994–1996 **Experiments in social research**, *MA Stat, 6 ECTS*, LSE.
- 1994–1996 **Robust methods of estimation**, *MA Stat, 6 ECTS*, LSE.

Publications

Articles

- 2021 **Robust Two-Step Wavelet-Based Inference for Time Series Models**, *Journal of the American Statistical Association (Theory & Methods)*, Guerrier, S., Molinari, R., Victoria-Feser, M.-P. and H. Xu.
<https://doi.org/10.1080/01621459.2021.1895176>, Q1 Scimago Stat & Prob.

- 2019 **Simulation based Bias Correction Methods for Complex Models**, *Journal of the American Statistical Association (Theory & Methods)*, 114, 146–157, Guerrier, S., Dupuis, E., Ma, Y. and M.-P. Victoria-Feser.
DOI:10.1080/01621459.2017.1380031, Q1 Scimago Stat & Prob.
- 2018 **Discussion of *The power of monitoring: How to make the most of a contaminated multivariate sample*** by A. Cerioli, M. Riani, A. C. Atkinson and A. Corbellini, *Statistical Methods and Applications*, 27, 595–602, Heritier, S. and M.-P. Victoria-Feser.
DOI:10.1007/s10260-017-0412-0, Q2 Scimago Stat & Prob.
- 2018 **Parametric Inference for Index Functionals**, *Econometrics*, 6 (22), Guerrier, S., Orso, S. and M.-P. Victoria-Feser.
DOI:10.3390/econometrics6020022
- 2014 **Estimation of Time Series Models via Robust Wavelet Variance**, *Austrian Journal of Statistics*, 43, 267–277, Guerrier, S., Molinari, R. and M.-P. Victoria-Feser.
DOI:10.17713/ajs.v43i4.45, Q3 Scimago Stat & Prob.
- 2014 **Generalized Method of Wavelet Moments for Inertial Navigation Filter Design**, *IEEE Transactions on Aerospace and Electronic Systems*, 50, 2269–2283, Stebler, Y., Guerrier, S., Skaloud, J. and M.-P. Victoria-Feser.
DOI:10.1109/TAES.2014.120751, Q1 Scimago Engineering.
- 2013 **Robust VIF Regression with Application to Variable Selection in Large Datasets**, *Annals of Applied Statistics*, 7, 319–341, Dupuis, D. J. and M.-P. Victoria-Feser.
DOI:10.1214/12-AOAS584, Q1 Scimago Stat & Prob.
- 2013 **Wavelet-Variance-Based Estimation for Composite Stochastic Processes**, *Journal of the American Statistical Association (Theory & Methods)*, 108, 1021–1030, Guerrier, S., Skaloud, J., Stebler, Y. and M.-P. Victoria-Feser.
DOI:10.1080/01621459.2013.799920, Q1 Scimago Stat & Prob.
- 2012 **Fault Detection and Isolation in Multiple MEMS-IMUs Configurations**, *IEEE Transactions on Aerospace and Electronic Systems*, 48, 2015–2031, Guerrier, S., Waegli, A., Skaloud, J. and M.-P. Victoria-Feser.
DOI:10.1109/TAES.2012.6237576, Q1 Scimago Engineering.
- 2011 **Constrained Expectation-Maximization Algorithm for Stochastic Inertial Error Modeling: Study of Feasibility**, *Measurement Science and Technology*, 22, Stebler, Y., Guerrier, S., Skaloud, J. and M.-P. Victoria-Feser.
DOI:10.1088/0957-0233/22/8/085204, Q1 Scimago Engineering.
- 2011 **Isotone Additive Latent Variable Models**, *Statistics and Computing*, 22, 647–659, Sardy, S. and M.-P. Victoria-Feser.
DOI:10.1007/s11222-011-9262-z, Q1 Scimago Stat & Prob.
- 2011 **Fast Robust Model Selection in Large Datasets**, *Journal of the American Statistical Association (Theory & Methods)*, 106, 203–212, Dupuis, D. J. and M.-P. Victoria-Feser.
DOI:10.1198/jasa.2011.tm09650, Q1 Scimago Stat & Prob.
- 2010 **Goodness-of-fit for Generalized Linear Latent Variables Models**, *Journal of the American Statistical Association (Theory & Methods)*, 105, 1126–1134, Conne, D., Ronchetti, E. and M.-P. Victoria-Feser.
DOI:10.1198/jasa.2010.tm09160, Q1 Scimago Stat & Prob.
- 2010 **Zero-Inflated Truncated Generalized Pareto Distribution for the Analysis of Radio Audiance Data**, *Annals of Applied Statistics*, 4, 1824–1846, Couturier, D.-L. and M.-P. Victoria-Feser.
DOI:10.1214/10-AOAS358, Q1 Scimago Stat & Prob.
- 2010 **A Robust Coefficient of Determination For Regression**, *Journal of Statistical Planning and Inference*, 140, 1852–1862, Renaud, O. and M.-P. Victoria-Feser.
DOI:10.1016/j.jspi.2010.01.008, Q2 Scimago Stat & Prob.
- 2010 **Robust Estimation of Constrained Covariance Matrices for Confirmatory Factor Analysis**, *Computational Statistics and Data Analysis*, 54, 3020–3032, Dupuis Lozeron, E. and M.-P. Victoria-Feser.
DOI:10.1016/j.csda.2009.08.014, Q1 Scimago Stat & Prob.
- 2009 **Assessing Multivariate Predictors Of Financial Market Movements: A Latent Factor Framework For Ordinal Data**, *Annals of Applied Statistics*, 3, 249–271, Huber, P., Scaillet, O. and M.-P. Victoria-Feser.
DOI:10.1214/08-AOAS213, Q1 Scimago Stat & Prob.

- 2007 **De-Biasing Weighted MLE via Indirect Inference: The Case of Generalized Linear Latent Variable Models**, *Revstat Statistical Journal*, 5, 85–96, Victoria-Feser, M.-P..
<https://www.ine.pt/revstat/pdf/rs070105.pdf>, Q4 Scimago Stat & Prob.
- 2007 **Robust Stochastic Dominance: A Semi-Parametric Approach**, *Journal of Economic Inequality*, 7, 21–37, Cowell, F. A. and M.-P. Victoria-Feser.
 DOI:10.1007/s10888-006-9022-z
- 2006 **A Robust Prediction Error Criterion for Pareto Modeling of Upper Tails**, *The Canadian Journal of Statistics*, 34, 639–658, Dupuis, D. and M.-P. Victoria-Feser.
 DOI:10.1002/cjs.5550340406, Q1 Scimago Stat & Prob.
- 2006 **Distributional Dominance with Trimmed Data**, *Journal of Business and Economics Statistics*, 24, 291–300, Cowell, F. A. and M.-P. Victoria-Feser.
 DOI:10.1198/073500105000000207, Q1 Scimago Stat & Prob.
- 2006 **Bounded-Influence Robust Estimation in Generalized Linear Latent Variable Models**, *Journal of the American Statistical Association (Theory & Methods)*, 101, 644–653, Moustaki, I. and M.-P. Victoria-Feser.
 DOI:10.1198/016214505000001320, Q1 Scimago Stat & Prob.
- 2006 **High Breakdown Inference in the Mixed Linear Model**, *Journal of the American Statistical Association (Theory & Methods)*, 101, 292–300, Copt, S. and Victoria-Feser, M.-P..
 DOI:10.1198/016214505000000772, Q1 Scimago Stat & Prob.
- 2004 **Estimation of Generalized Linear Latent Variable Models**, *Journal of the Royal Statistical Society, Series B*, 66, 893–908, Huber, P., Ronchetti, E. and M.-P. Victoria-Feser.
 DOI:10.1111/j.1467-9868.2004.05627.x, Q1 Scimago Stat & Prob.
- 2003 **Distribution-Free Inference for Welfare Indices under Complete and Incomplete Information**, *The Journal of Economic Inequality*, 1, 191–219, Cowell, F. and M.-P. Victoria-Feser.
 DOI:10.1023/B:JOEI.0000004637.12354.c7
- 2002 **High Breakdown Estimation of Multivariate Location and Scale With Missing Observations**, *British Journal of Mathematical and Statistical Psychology*, 55, 317–335, Cheng, T.-C. and M.-P. Victoria-Feser.
 DOI:10.1348/000711002760554615, Q1 Scimago Stat & Prob.
- 2002 **Robust Inference with Binary Data**, *Psychometrika*, 67, 21–32, Victoria-Feser, M.-P..
 DOI:10.1007/BF02294707, Q1 Scimago Psychology.
- 2002 **Welfare Rankings in the Presence of Contaminated Data**, *Econometrica*, 70, 1221–1233, Cowell, F. and M.-P. Victoria-Feser.
 DOI:10.1111/1468-0262.00324, Q1 Scimago Econ. & Econometrics.
- 2001 **Putting Robust Statistical Methods into Practice: Poverty Analysis in Tunisia**, *Swiss Journal of Economics and Statistics*, 3, 463–482, Ayadi, M., Matoussi, M. S. and M.-P. Victoria-Feser.
- 2000 **A General Robust Approach to the Analysis of Income Distribution, Inequality and Poverty**, *International Statistical Review*, 68, 277–293, Victoria-Feser, M.-P..
 DOI:10.1111/j.1751-5823.2000.tb00331.x, Q1 Scimago Stat & Prob.
- 1997 **A Robust Test for Non-Nested Hypotheses**, *Journal of the Royal Statistical Society, Series B*, 59, 715–727, Victoria-Feser, M.-P..
 DOI:10.1111/1467-9868.00093, Q1 Scimago Stat & Prob.
- 1997 **Robust Estimation for Grouped Data**, *Journal of the American Statistical Association (Theory & Methods)*, 92, 333–340, Victoria-Feser, M.-P. and E. Ronchetti.
 DOI:10.2307/2291478, Q1 Scimago Stat & Prob.
- 1996 **Poverty measurement with contaminated data: A robust approach**, *European Economic Review*, 40, 1761–1771, Cowell, F. and M.-P. Victoria-Feser.
 DOI:10.1016/0014-2921(95)00048-8, Q1 Scimago Econ. & Econometrics.
- 1996 **Robustness Properties of Inequality Measures**, *Econometrica*, 64, 77–101, Cowell, F. and M.-P. Victoria-Feser.
 DOI:10.2307/2171925, Q1 Scimago Econ. & Econometrics.
- 1994 **Robust Methods for Personal-Income Distribution Models**, *Victoria-Feser, M.-P. and E. Ronchetti*, *Canadian Journal of Statistics*, 22, 247–258.
 DOI:10.2307/3315587, Q1 Scimago Stat & Prob.

- 2009 **Robust Methods in Biostatistics**, *Wiley Series in Probability and Statistics*, Heritier, S., E. Cantoni, S. Copt and M.-P. Victoria-Feser.
DOI:10.1002/9780470740538

Book Chapters

- 2008 **Modelling Lorenz Curves: Robust and Semi-Parametric Issues**, In *Chotikapanich D. (eds)* Modelling Income Distributions and Lorenz Curves, p. 241–253, Economic Studies in Equality, Social Exclusion and Well-Being, vol 5. Springer, New York, Cowell, F. A. and M.-P. Victoria-Fese.
DOI:10.1007/978-0-387-72796-7_13
- 2005 **Robust Statistics for Multivariate Models**, In *Everitt, B. and Howell, D. (eds)* Encyclopedia of Statistics in Behavioral Science, p. 1764–1768, Wiley, Chishester., Victoria-Feser, M.-P.
DOI:10.1002/9781118445112.stat06531
- 2004 **Fast algorithms for computing high breakdown covariance matrices with missing data**, In *Hubert, M., Pison, G., Struyf, A. and Van Aelst, S. (eds)* Theory and Applications of Recent Robust Methods, p. 71–82, Statistics for Industry and Technology Series, Birkhauser, Basel, Copt, S. and Victoria-Feser, M.-P.
DOI:10.1007/978-3-0348-7958-3_7
- 2000 **Distributional Analysis: a Robust Approach**, In *Atkinson, T., Glennerster, H. and Stern, N. (eds)* Putting Economics To Work, STICERD, Houghton St., London, WC2A 2A, Cowell, F. and M.-P. Victoria-Feser.
<https://www.semanticscholar.org/paper/Distributional-Analysis%3A-a-Robust-Approach-Cowell-Victoria-Feser/5325ed48ec3c2616405a1a6c9d2dc09ea5c1442f>
- 1999 **Comment on Giorgi's chapter: The Sampling Properties of Inequality Indices**, In *Silber, J. (ed)* Handbook on Income Inequality Measurement, p. 260–267, Kluwer Academic Publisher, Victoria-Feser, M.-P.
- 1997 **Resistant Modelling of Income Distributions and Inequality Measures**, In *Brillinger, D.R., Fernholz, L. T and Morgenthaler, S. (eds)* The Practice of Data Analysis: Essays in Honor of John W. Tukey, p. 287–298, Princeton University Press, Princeton, Ronchetti, E. and M.-P. Victoria-Feser.
- 1997 **Practical applications of bounded-influence tests**, In *Maddala, G. S. and Rao, C. R. (eds)* Handbook of Statistics 15, p. 77–100, Elsevier, Heritier, S. and M.-P. Victoria-Feser.
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- 2014 **Study of MEMS-based Inertial Sensors Operating in Dynamic Conditions**, *Proceedings of IEEE/ION PLANS 2014*, Monterey, CA, USA, Stebler, Y., Guerrier, S., Skaloud, J., Molinari, R. and M.-P. Victoria-Feser.
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- 2013 **An Algorithm for Automatic Inertial Sensors Calibration**, *Proceedings of the ION GNSS 2013*, Nashville, Guerrier, S., Molinari, R., Skalud, J. and M.-P. Victoria-Feser.
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- 2012 **A Framework for Inertial Sensor Calibration using Complex Stochastic Error Models**, *Proceedings of the Position Location and Navigation Symposium (PLANS), 2012*, IEEE/ION, Stebler, Y., Guerrier, S., Skalud, J. and M.-P. Victoria-Feser.
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- 2011 **Improving Modeling of MEMS-IMUs Operating in GNSS-denied Conditions**, *Proceedings of the ION GNSS 2011*, Portland, OR, USA, Stebler, Y., Guerrier, S., Skalud, J. and M.-P. Victoria-Feser.

Work in Progress

- 2020 **Prevalence Estimation from Random Samples and Census Data with Participation Bias**, Guerrier, S., Kuzmics, C. and M.-P. Victoria-Feser.
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- 2020 **Asymptotically Optimal Bias Reduction for Parametric Models**, Guerrier, S., Karemera, M., Orso, S. and M.-P. Victoria-Feser.
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- 2019 **Phase Transition Unbiased Estimation in High Dimensional Settings**, Guerrier, S., Karemera, M., Orso, S. and M.-P. Victoria-Feser.
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- 2019 **A simple recipe for making accurate parametric inference in finite sample**, Guerrier, S., Karemera, M., Orso, S. and M.-P. Victoria-Feser.
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- 2018 **On the Properties of Simulation-based Estimators in High Dimensions**, Guerrier, S., Karemera, M., Orso, S. and M.-P. Victoria-Feser.
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- 2015 **A Prediction Divergence Criterion for Model Selection**, Guerrier, S. and M.-P. Victoria-Feser.
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Software

- 2020 **“cape” - R package**, Guerrier, S., Karemera, M., Kuzmics, C. and M.-P. Victoria-Feser, Implements the conditional prevalence estimation approach proposed in <https://arxiv.org/abs/2012.10745>, Download: <https://stephaneguerrier.github.io/cape/>.

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- 2005 **Robust Mean-Variance Portfolio Selection**, *FAME Research Paper*, No. 140, Perret-Gentil, C. and M.-P. Victoria-Feser.
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- 2005 **The affect structure revisited**, *University of Geneva*, Elefant-Yanni, V. R. and M.P. Victoria-Feser.
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- 2004 **A simulation study to compare competing estimators in structural equation models with ordinal variables**, *University of Geneva*, Elefant-Yanni, V. R., Huber, P. and M.-P. Victoria-Feser.
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- 2000 **Robust Portfolio Selection**, *University of Geneva*, Victoria-Feser, M.-P..
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- 2000 **Robust Income Distribution Estimation with Missing Data**, *DARP Discussion Papers*, no 57, STICERD, Houghton St., London, WC2A 2A, Victoria-Feser, M.-P..
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- 1998 **Do Hospital Practices have an Effect on Women’s Decision to Breastfeed: A UK Study**, *London School of Economics*, Moustaki, I., Victoria-Feser, M.-P. and H. Hyams.
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Scientific Communication

Presentations

- 2019, Dec **Accurate Parametric Inference in High Dimensional Settings: A Step Beyond the Bootstrap**, Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser, 12th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics) 2019, London, UK.
- 2019, Dec **Right-Censoring Bias Correction for Growth Curve Linear Mixed Models**, Couturier, D. L., Guerrier, S. and M.-P. Victoria-Feser, CMStatistics 2019, London, UK.
- 2019, Dec **Exact Finite Sample Inference for Studies with a Small Number of Clusters**, Guerrier, S., S. Heritier and M.-P. Victoria-Feser, CMStatistics 2019, London, UK.
- 2019, Dec **Finite Sample Unbiased Estimation in High Dimensional Settings**, Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser, CMStatistics 2019, London, UK.

- 2019, Dec **Simulated Switched Z-estimation for Accurate Finite Sample Inference**, *Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser*, CMStatistics 2019, London, UK.
- 2019, Dec **Accurate Parametric Inference in High Dimensional Settings: A Step Beyond the Bootstrap**, *Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser*, Workshop on Statistical Methods in Data Science, MATRIX - Mathematical Research Institute, Creswick Campus, University of Melbourne, Australia.
- 2019, Dec **Exact Finite Sample Inference for Clustered Data**, *Guerrier, S., S. Heritier and M.-P. Victoria-Feser*, Workshop on Statistical Methods in Data Science, MATRIX - Mathematical Research Institute, Creswick Campus, University of Melbourne, Australia.
- 2019, Oct **Accurate Simulation-Based Parametric Inference in High Dimensional Settings**, *Couturier, D.-L., S. Guerrier, M. Karemera, S. Orso and M.-P. Victoria-Feser*, Stochastics and Statistics Seminar, MIT Statistics and Data Science Center, Cambridge (MA), USA.
- 2019, Sep **Right-Censoring Bias Correction for Growth Curve Linear Mixed Models**, *Couturier, D.-L., S. Guerrier and M.-P. Victoria-Feser*, Joint Conference of the Sub-Saharan Africa Network (SUSAN) of the International Biometrics Society (IBS) and DELTAS Africa Sub-Saharan Africa Consortium for Advanced Biostatistics (SSACAB), Cape Town, South Africa.
- 2019, Jul **A simple recipe for making accurate parametric inference in finite sample**, *S. Guerrier, M. Karemera, S. Orso and M.-P. Victoria-Feser*, Joint Statistical Meeting (JSM), Denver, Colorado, USA.
- 2019, Jul **Finite Sample Unbiasedness in High Dimensions via the Iterative Bootstrap**, *S. Guerrier, M. Karemera, S. Orso and M.-P. Victoria-Feser*, Joint Statistical Meeting (JSM), Denver, Colorado, USA.
- 2019, Jul **Bias Reduced Simulation-Based Estimators in High Dimensions**, *Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser*, European Meeting of Statisticians, Palermo, Italy.
- 2019, Jul **Finite Sample Unbiasedness in High Dimensions for the Logistic Regression Model with Small EPV**, *Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser*, Annual Conference of the International Society for Clinical Biostatistics (ISCB), Leuven, Belgium.
- 2019, Jul **Exact finite sample inference for clustered data**, *Heritier, S., S. Guerrier and M.-P. Victoria-Feser*, Annual Conference of the ISCB, Leuven, Belgium.
- 2019, May **Efficient Bias Reduced Simulation-Based Estimators in High Dimensions**, *Guerrier, S., M. Karemera, S. Orso, Y. Zhang and M.-P. Victoria-Feser*, ICORS, Guayaquil, Ecuador.
- 2019, May **A Study of Simulation Based Estimators for High Dimensional Generalized Linear Models**, *Zhang, Y., S. Guerrier, M.-P. Victoria-Feser, M. Karemera and S. Orso*, 47th Annual Meeting of the Statistical Society of Canada, University of Calgary, Canada.
- 2019, Apr **A Simple Recipe for Making Accurate Parametric Inference in Finite Sample**, *Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser*, Final CRoNoS meeting and Workshop on Multivariate Data Analysis (CRoNoS & MDA 2019), Limassol, Cyprus.
- 2019, Mar **Finite Sample Unbiasedness in High Dimensions Via the Iterative Bootstrap**, *Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser*, Research Seminar, Università degli Studi di Padova, Italy.
- 2019, Jan **A Study of Simulation-Based Estimators in Logistic Regression and Negative Binomial Regression**, *Zhang, Y., S. Guerrier, M.-P. Victoria-Feser, S. Orso and M. Karemera*, 2019 ICSA Conference on Data Science, Xishuangbanna, Yunnan Province, China.
- 2018, Dec **Dealing with a small number of large clusters using iterative bootstrap**, *Heritier, S., S. Guerrier and M.-P. Victoria-Feser*, International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics), Pisa, Italy.
- 2018, Nov **Finite Sample Simulation Based Switched Z-estimation (SwiZs) and inference**, *Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser*, Research Seminar, Department of Statistics, Università degli studi di Bologna, Bologna, Italy.
- 2018, Oct **Finite Sample Simulation Based Switched Z-estimation (SwiZs) and inference**, *Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser*, Research Seminar, Department of Statistics, University of Pennsylvania, College State, USA.
- 2018, Oct **Finite Sample Simulation Based Switched Z-estimation (SwiZs) and inference**, *Guerrier, S., M. Karemera, S. Orso and M.-P. Victoria-Feser*, Research Seminar, Department of Statistics, George Mason University, Halifax, USA.

- 2018, Aug **Fast simulation-based estimation for complex models**, *Guerrier, S., S. Orso and M.-P. Victoria-Feser*, International Conference on Computational Statistics (CompStat), A. I. Cuza University, Iasi, Romania.
- 2018, Jul **Simulation based Estimation for GLLVM**, *Victoria-Feser, M.-P., G. Blanc, S. Guerrier, S. Orso and I. Moustaki*, International Meeting of the Psychometric Society, New York, USA.
- 2018, Apr **Fast Simulation based Estimation for Complex Models**, *Guerrier, S., S. Orso, G. Blanc, M. Karemera and M.-P. Victoria-Feser*, Workshop on Forecasting from Complexity, Institute for Mathematics and Applications, University of Minnesota, Minneapolis, USA.
- 2018, Feb **A Prediction Divergence Criterion for Model Selection and Classification in High Dimensional Settings**, *Guerrier, S., M. Avella Medina and M.-P. Victoria-Feser*, Research Seminar, Department of Statistics, University of Sydney, Australia.
- 2017, Dec **A prediction divergence criterion for model selection in high dimensional settings**, *Guerrier, S., M. Avella Medina and M.-P. Victoria-Feser*, CMStatistics, London, UK.
- 2017, Oct **Simulation-Based Bias Correction Methods for Complex Models**, *Guerrier, S., E. Dupuis-Lozeron, Y. Ma and M.-P. Victoria-Feser*, Research Seminar, Toulouse School of Economics, Toulouse, France.
- 2016, Aug **Two-step Robust Estimation of Copulae**, *Guerrier, S., S. Orso and M.-P. Victoria-Feser*, International Conference on Computational Statistics (COMPSTAT), Oviedo, Spain.
- 2015, Apr **A Prediction Divergence Criterion for Model Selection**, *Guerrier, S. and M.-P. Victoria-Feser*, Research Seminar, Department of Statistics, University of Illinois at Urbana Champaign, USA.
- 2015, Mar **Robust Generalized Method of Wavelet Moments**, *Guerrier, S., R. Molinari and M.-P. Victoria-Feser*, Research Seminar, University for science and technology (ETH), Zurich, Switzerland.
- 2015, Jan **Bounded-Influence Robust Estimation of Copulas**, *Guerrier, S., S. Orso and M.-P. Victoria-Feser*, ICORS, Kolkata, India.
- 2015, Jan **Robust wavelet variance based estimation for composite stochastic processes**, *Guerrier, S., R. Molinari and M.-P. Victoria-Feser*, ICORS, Kolkata, India.
- 2014, Dec **Bounded-influence Robust Estimation of Copulas**, *Guerrier, S., R. Molinari, S. Orso and Victoria-Feser, M.-P.*, 7th International Conference on ERCIM WG on Computational and Methodological Statistics (CMStat), Pisa, Italy.
- 2014, Aug **Bounded-Influence Robust Estimation of Copulas**, *Guerrier, S., S. Orso and M.-P. Victoria-Feser*, COMPSTAT, Geneva, Switzerland.
- 2014, Aug **Bounded-Influence Robust Estimation of Copulas**, *Guerrier, S., Orso, S. and M.-P. Victoria-Feser*, International Conference on Robust Statistics (ICORS), Haale, Germany.
- 2014, Aug **Asymptotic and Finite Sample Bias Correction via Resampling Methods for Generalized Linear Latent Variable Models**, *Guerrier, S., E. Dupuis-Lozeron and M.-P. Victoria-Feser*, Joint Statistical Meetings, Boston, USA.
- 2014, Apr **A Prediction Divergence Criterion for Model Selection**, *Guerrier, S. and M.-P. Victoria-Feser*, Research Seminar, Department of Statistics, Stanford University, USA.
- 2013, Dec **Robust wavelet variance based estimation for composite stochastic processes**, *Guerrier, S., R. Molinari and M.-P. Victoria-Feser*, CMStatistics, London, UK.
- 2013, Sep **Generalized method of wavelet moments for the estimation of composite stochastic models**, *Guerrier, S. and M.-P. Victoria-Feser*, 10th International Conference on Computer Data Analysis & Modeling, Minsk, Belarus.
- 2013, Jul **Asymptotic and Finite Sample Bias Correction via Resampling Methods for Generalized Linear Latent Variable Models**, *Guerrier, S., E. Dupuis-Lozeron and M.-P. Victoria-Feser*, ICORS, Saint Petersburg, Russia.
- 2013, Jul **Robust wavelet variance based estimation for composite stochastic processes**, *Guerrier, S., R. Molinari and M.-P. Victoria-Feser*, ICORS, Saint Petersburg, Russia.
- 2012, Dec **Introduction to robust statistics and case study with fast robust model selection in regression**, *Dupuis, D. and M.-P. Victoria-Feser*, Research Seminar, Medical School, University of Geneva, Switzerland.
- 2012, Aug **Generalized method of wavelet moments for the estimation of composite stochastic models**, *Guerrier, S. and M.-P. Victoria-Feser*, CompStat, Limassol, Cyprus.

- 2012, Aug **Generalized method of wavelet moments for the estimation of composite stochastic models**, Guerrier, S. and M.-P. Victoria-Feser, Joint Statistical Meetings, San Diego, USA.
- 2012, Aug **Robust VIF Regression for Selection in Large Datasets**, Dupuis, D. and M.-P. Victoria-Feser, CompStat, Limassol, Cyprus.
- 2012, May **Simulation Based Estimation for Generalized Latent Linear Variables Models**, Guerrier, S., E. Dupuis-Lozeron and M.-P. Victoria-Feser, International Conference on Methods and Models for Latent Variables, Naples, Italy.
- 2012, Feb **Robust VIF Selection in Large Datasets**, Dupuis, D. J. and M.-P. Victoria-Feser, Research Seminar, University of Neuchâtel, Switzerland.
- 2010, Jul **Fast Robust Model Selection in Large Datasets**, Dupuis, D. J. and M.-P. Victoria-Feser, ICORS, Prague, Czech Republic.
- 2010, Feb **Robust FDI in Redundant MEMS-IMUs Systems**, Guerrier, S., J. Skaloud, A. Waegli and M.-P. Victoria-Feser, EuroCow, The Calibration and Orientation Workshop (European Spatial Data Research), Barcelona, Spain.
- 2008, Sep **Robust Estimation of Constrained Covariance Matrices for Confirmatory Factor Analysis**, Dupuis-Lozeron, E. and M.-P. Victoria-Feser, ICORS, Antalya, Turkey.
- 2007, Dec **Consistent Robust Estimation Using Indirect Inference for the Construction of Wealth Indicators**, Victoria-Feser, M.-P., Research Seminar, Statistical Institute, UCL, Belgium.
- 2007, Nov **Consistent Robust Estimation Using Indirect Inference for the Construction of Wealth Indicators**, Victoria-Feser, M.-P., Research Seminar, School of Mathematics and Statistics, University of New South Wales, Sydney, Australia.
- 2007, Apr **Assessing the Predictive Ability of Broker-Dealers Using a Multivariate Multinomial Logit (MML) with Latent Factors**, Huber, P., O. Scaillet and M.-P. Victoria-Feser, International Workshop on Computational and Financial Econometrics, Geneva, Switzerland.
- 2006, Sep **Robust Mean-Variance Portfolio Selection**, Victoria-Feser, M.-P., Research Seminar, Department of Decision Sciences, London Business School, UK.
- 2006, Aug **Important Concepts in Robustness and Key Results**, Victoria-Feser, M.-P., Annual Conference of the ISCB, Geneva, Switzerland.
- 2006, Jul **De-biasing Weighted MLE Via Indirect Inference: The Case of Generalized Linear Latent Variable Models**, Victoria-Feser, M.-P., ICORS, Lisbon, Portugal.
- 2006, Jun **A Robust Alternative to the F-test in ANOVA and Mixed Linear Models**, Victoria-Feser, M.-P., Meeting of the Psychometric Society, Montreal, Canada.
- 2005, May **Robust Lorenz Curves: A Semi-Parametric Approach**, Victoria-Feser, M.-P., International Conference in memory of two eminent social scientists: C. Gini and M. O. Lorenz, Siena, Italy.
- 2004, Jul **Invited panel discussant on the future of robust statistics**, Victoria-Feser, M.-P., ICORS, Beijing, China.
- 2004, Apr **Estimation of Generalized Linear Latent Variable Models**, Victoria-Feser, M.-P. and P. Huber, Computational Management Science Conference, University of Neuchâtel, Switzerland.
- 2003, Sep **High Breakdown Inference in the Mixed Linear Model**, Victoria-Feser, M.-P. and S. Copt, Research seminar, Department of Applied Economics, Katholieke Universiteit Leuven, Belgium.
- 2003, Sep **Robust Mean-Variance Portfolio Selection**, Perret-Gentil, C. and M.-P. Victoria-Feser, European Investment Review Annual Conference, Geneva, Switzerland.
- 2003, Aug **Estimation of Generalized Latent Trait Models**, Huber, P., E. Ronchetti and M.-P. Victoria-Feser, Joint Statistical Meeting, San Francisco, USA.
- 2003, Aug **Latent Variable Modeling**, Huber, P., E. Ronchetti and M.-P. Victoria-Feser, Joint Statistical Meeting, San Francisco, USA.
- 2003, Aug **A Prediction Error Criterion for Choosing the Lower Quantile in Pareto Index Estimation**, Dupuis, D. and M.-P. Victoria-Feser, Joint Statistical Meeting, San Francisco, USA.
- 2003, Jul **Robust Multivariate Inference for ANOVA Models with Repeated Measures**, Copt, S. and M.-P. Victoria-Feser, ICORS, Antwerpen, Belgium.
- 2003, Jul **Fast Algorithms for Computing High Breakdown Covariance Matrices with Missing Data**, Copt, S. and M.-P. Victoria-Feser, ICORS, Antwerpen, Belgium.

- 2002, May **Robust Lorenz curves: A Semi-Parametric Approach**, *Cowell, F. and M.-P. Victoria-Feser*, ICORS, Vancouver, Canada.
- 2001, Jul **Generalized Latent Trait Models: is the Maximum Likelihood Estimator Robust to Data Contamination?**, *Victoria-Feser, M.-P. and I. Moustaki*, International Meeting of the Psychometric Society, Osaka, Japan.
- 2000, Jul **High Breakdown Estimation of Multivariate Location and Covariance with Missing Observations**, *Victoria-Feser, M.-P. and T.-C. Cheng*, 22nd Biennial Meeting of the Society for Multivariate Analysis in the Behavioural Sciences, London, UK.
- 1998, Aug **Robust Inference for Income Distribution and Related Economic Problems**, *Victoria-Feser, M.-P.*, 22nd European meeting of Statisticians, Vilnius, Lithuania.
- 1995, Jun **Performance measurement analysis: Art versus science**, *Meaden, S., S. Haworth and M.-P. Victoria-Feser*, Global Alternative Investment Management Forum, Geneva, Switzerland.
- 1992, Aug **Robust Estimators with Grouped Data**, *Victoria-Feser, M.-P. and E. Ronchetti*, 20th European meeting of Statisticians, Bath, UK.
- 1991, May **Robust Methods for Personal Income Models**, *Victoria-Feser, M.-P.*, International Conference on Personal Income Distribution, Inequality and Poverty, Sienna, Italy.

Consulting

- 2010 **Liking drivers identification in perfume evaluation, determination of consumer behaviour towards perfume evaluation**, *Consulting work for a private company in the perfume industry*, Geneva, Switzerland.
- 2004–2005 **Classify, Analyse and Optimize in the Hedge Funds Industry**, *Consulting work for a private bank*, Geneva, Switzerland.
- 2003 **Rapport sur l'évaluation des performances prédictives des gérants mandatés par la CIA**, *Consulting work for a pension fund*, Geneva, Switzerland.
- 2000 **Plan d'analyse pour une étude sur l'emploi du temps extrascolaire des enfants à Genève**, *Consulting work for the research department for education*, Geneva government, Switzerland.
- 1995–1996 **Performance Index for the Hedges Fund Market**, *Consulting work for TASS Management*, London, UK.
- 1993-1994 **Robust methods for portfolio optimization**, *Consulting work for TASS Management*, London, UK.