

Master in Statistics

Past Master Thesis

2019

GALVAN Cecilia, *Model Selection for Multinomial Logit Regression Using a Decomposition Strategy*, January 2019

DONG Ziqing, *Robust Full-epoch Length Single Trial Correction Method for Analyzing EEG data*, January 2019

CRISTELLI Giulia, *How to tune robust estimators*, January 2019

KIMBER Talia Beatrice, *Multiplicity of SMILES as means of data augmentation to predict molecular behaviour using convolutional neural networks*, January 2019

MASLEV Alexander, *A study of Bayesian Joint Modelling for Predicting Ventilator-Associated Pneumonia*, February 2019

2018

BELAHBIB Julien, *Multi-label text classifier case-study for DiploFoundation*, October 2018

JOHNER Louis, *An Agent-Based Model Approach to Real Estate Portfolio Risk Management*, October 2018

VORLET Marine, *Spatiotemporal modelling of Jellyfish distribution in Nova Scotia as an indicator of Leatherback Turtle's critical foraging habitat*, October 2018

KNAFOU Julien, *Sensitivity analysis on a document classification task using recurrent neural network*, July 2018

TRAECHSEL Bastien, *Predicting Frailty and assessing prediction performance of a statistical model*, July 2018

XU Christelle, *Median-of-Means Risk Minimization for Dynamic Location Scale Models*, July 2018

CASTILLO Mark Lorenzo, *Simulation and semiparametric estimation for finite-activity Lévy driven Ornstein-Uhlenbeck process*, February 2018

DREVINSKAS Edvinas, *Robust estimator for semi-parametric dynamic location scale models*, February 2018

MIGLIOLI Cesare, *Prediction Divergence Criterion for Model Selection in the Logistic Regression*, February 2018

RIEDO Steve, *Statistical Scoring Models in Derivative Trading*, February 2018

RYTSAR Romana, *Modelling mortality rate: Generalized Linear and Additive Models (GLAM) and Bayesian approach*, February 2018

SHENG Jie, *Statistical forecasting for monthly coffee sales -- in the context of Nespresso supply chain*, February 2018

WÜST Lionel, *High Frequency Pairs Trading in realistic situation*, February 2018

2017

BERNARDO Melissa, *Autoregressive Condition Duration Models: a numerical analysis of semi- and parametric estimation*, September 2017

BLANC Guillaume, *Flexible Modeling of the Random Effects in a Generalized Linear Mixed Model*, August 2017

JIANG Chaonan, *Saddlepoint techniques for spatial autoregressive micro panel data models with fixed effects: theoretical derivation*, June 2017

GASSMANN Barbara, *Prédiction à court terme de la demande d'électricité*, February 2017

LAVDA Frantzeska, *A Study of Recurrent neural networks (RNNs) in univariate and multivariate time series*, February 2017

MOOR Alban, *Frequency domain bootstrap methods for short length time series*, February 2017

MOZGOVOY Vadym, *Metropolis-Hastings MCMC for univariate and bivariate Bayesian Lasso Regression in the steroid detection context*, February 2017

NAAMAN Moriya Yasmin, *Applied asymptotics: case-studies in spatial data analysis*, February 2017

MOZGOVOY Vadym, *Metropolis-Hastings MCMC for univariate and bivariate Bayesian Lasso Regression in the steroid detection context*, January 2017

2016

LAVDA Frantzeska, *A Study of Recurrent neural networks (RNNs) in univariate and multivariate time series*, December 2016

GASSMANN Barbara, *Prédiction à court terme de la demande d'électricité*, December 2016

GUMOWSKI Marc, *Yield Curve Estimation using Dynamic Semiparametric Factor Model and its Implementation in R*, December 2016

NAAMAN Moriya Yasmin, *Applied asymptotics: case-studies in spatial data analysis*, December 2016

MOOR Alban, *Frequency domain bootstrap methods for short length time series*, October 2016

HAMMAD Salim, *Monte Carlo Study of a New Model Selection Algorithm for High Dimensional Problems in a Longitudinal Setting*, August 2016

MPORAMAZINA Desir, *Marketing Analytics and Cluster Validity: Evaluation of the gap statistic under hierarchical clustering and Poisson clusters*, April 2016

PARFENOV Fedor, *Internship at Expedia Inc: Deduplication of a Hotel Database Using the Expectation-Maximisation Algorithm and Fuzzy Matching on Text*, March 2016

2015

BAKALLI Gaetan, *A Multivariate Model for Latent Lazy Random Walks with Jump Processes: With Application to High-Frequency Finance*, November 2015

WETTSTEIN Steen, *Indicateurs conjoncturels avancés pour l'économie genevoise*, September 2015

QUAINI Alberto, *Robust approaches to the Lasso*, August 2015

STALDER Odile, *Computationally Efficient Estimation of Gene-Environment Interactions when the Genetic Component is Multivariate and Complex*, August 2015

SPAENNI Pascal, *Business risk analysis - a hybrid approach using the Genetic Algorithm and Discriminant Analysis*, August 2015

BODELET Julien, *Saddlepoint Approximations for Time Series Models*, June 2015

EBERT Irina, *Auto-Copulae for Modelling Serial Dependence and Estimation of Value at Risk for Univariate Time Series*, January 2015

ZOOKHUU Munkhzul, *Analyzing Repeated Measures Data from a Complex Survey: Comparisons of different Methods of Analysis for exploring factors affecting women's attitudes towards domestic violence*, January 2015

JAVANMARDI Neda, *Block thresholding Multivariate Financial Time Series to detect crashes*, January 2015

2014

DELFIM Jean-Christophe, *Matrix-Valued Time Series: Advanced Metrics Implementations and Application to Financial Data including Corporate Social Responsibility Variables*, August 2014

KALDINA Olga, *Low-rank penalized matrix approximation as a new approach to Sparse Principal Component Analysis*, April 2014

RONG Zhicheng, *Dynamic Long/Short Portfolio Optimization -- With the Omega Ratio and Lead-Lag Indicator*, March 2014

2013

GARIN Vincent, *Can we predict SNP Genotypes from Plant Images by applying Pattern Recognition Techniques? A Case study in Pepper*, December 2013

NAMUKASA Esther, *Robust generalized estimating equations for Poisson responses*, December 2013

ZHU Yanwen, *Comparison of common spaces in Descriptive analysis of Matrix-Valued Times-Series*, September 2013

ORSO Samuel, *Robust Estimation of Bivariate Copulas*, August 2013

CORREA SHOKICHE Carlos, *Multivariate extension for Wavelet-based Statistical Parametric Mapping*, February 2013

SAUSER Julien, *Transformation in Nonparametric Regression for Log-Normal Distribution*, January 2013

WU Chunhua, *Study of D-efficiency of experimental designs with respect to contamination on the design points: the case of polynomial regressions*, January 2013

BRANCA Mattia, *An Analysis of Implementations of Varying-Coefficient Models*, January 2013

DRAGAN Sanda, *Optimal Design for regression models with random coefficients*, January 2013

MILI Nabil, *Robust Model Selection*, January 2013

AUDA Marie, *Variable selection strategies for large number of covariates: an illustration with the ZIP model*, January 2013

2012

FROSSARD Jaromil, *Prévisions pour les modèles linéaires généralisés robustes: étude Monte-Carlo d'un nouvel estimateur*, November 2012

DE CASTRO Carlos Antonio, *Finalizing the Development of a Tool for Analysis of Product Guidance Tests*, September 2012

MOLINARI Roberto C., *Robust Wavelet Variance Estimation: a semi-parametric approach*, February 2012

Related publication: S. Guerrier, R. Molinari, M.-P. Victoria-Feser (2014) Estimation of Time Series Models via Robust Wavelet Variance, *Austrian Journal of Statistics* 43 (3-4), 267—277

FLORES AGREDA Daniel, *Prediction and Standard Error Estimation for Random Effects in Generalized Linear Mixed Models*, February 2012

TAUSHANOV Zhivko, *Excess Volatility: the Role of Agents' Heterogeneity and Memory*, January 2012

ABOSHYAN Shahandukht, *Uniform Mixture Designs and D-Optimality*, January 2012

ROTHEN Stéphane, *Impact of Extreme Values on Residuals in Linear Mixed Models*, January 2012

2011

TURBATU Laura, *On the robustness properties of empirical Bayes with an application to the Fay-Herriot model*, December 2011

AVELLA MEDINA Marco, *The Robust Nonnegative Garrote for Generalized Linear and Additive Models*, July 2011

McGILL James A., *High Frequency Financial Data Modelling using Hawkes Processes & Extreme Value Theory*, January 2011

Related publication: V. Chavez-Demoulin, J. McGill (2012) High-frequency financial data modeling using Hawkes processes, *Journal of Banking and Finance* 36, 3415--3426. DOI: 10.1016/j.jbankfin.2012.08.011

2010

GLAUSER Jérôme, *Precision of goodness-of-fit and parameters estimation in longitudinal structural equation modeling: an application to Latent State-Trait and Latent Growth Curve Models*, August 2010

Related publication: D. S. Courvoisier, T. Agoritsas, J. Glauser, K. Michaud, F. Wolfe, E. Cantoni, T. V. Perneger and A. Finckh (2012) Pain is the most important predictor of psychosocial health in patients with Rheumatoid Arthritis, *Arthritis Care and Research* 64, 190--196. DOI: 10.1002/acr.20652

JHABVALA Dravasp, *A simulation study of the effectiveness of Generalized Procrustes Analysis for sensory panels*, June 2010

AEBERHARD William, *Power and Sample Size Calculation in a Negative Binomial Regression Framework - The Power of Falls: Might the "Holy Trinity" help?*, June 2010

CEKIC Sezen, *Lien entre activité neuronale des sites cérébraux de l'amygdale et du cortex orbito-frontal en réponse à une prosodie émotionnelle - Investigation par la Granger-Causalité*, June 2010

NICOLET Mathieu, *Cluster Analysis of large datasets involving categorical variables using hierarchical and optimization partitioning techniques*, May 2010

2009

CENTENO GIL Elia Adriana, *Categorical Data Analysis and its Application in Social Research, LHR databases*, September 2009

YAPU QUISPE Luis Panfilo, *Portfolio Robust Prediction*, March 2009

EXPERT Paul, *Numerical Comparison of Two Wavelet-Based Approaches to Solve Wicksell's Inverse Problem*, January 2009

THEODOLOZ Mélanie, *Modèles linéaires généralisés à variables latentes et sur-représentation de zéros*, January 2009

TSOUMTSA NGOMPENG Virginie, *A Report on the Construction of a Summary Index Scoring ICT Performance in an Economic Perspective Worldwide*, January 2009

2008

MARTIN Danielle, *The Position of the Swiss Legislators and the Cantons on a Left-right Scale Using Bayesian Inference*, December 2008

UNGIL Carlos, *Efficient Monte Carlo and Quasi-Monte Carlo Pricing of Multi Barrier Reverse Convertibles*, August 2008

SALAZAR SERRUDO Lucas, *A Robustness Study of Heckman's Model*, August 2008

PHILLIPS Samantha, *Regional and Global Estimates for Millennium Development Goals' Indicator 3.2 : Share of Women in Wage Employment in the Non-Agricultural Sector*, August 2008

TRAN Ngoc-Bich, *Capabilities and Wellbeing: A Generalized Linear Latent and Mixed Model Analysis*, July 2008

TAKANE Marina, *Robust Numerical Methods for Modelling Interest Rates*, June 2008

Related publication: S. Loisel, M. Takane (2009) Fast indirect robust generalized method of moments, *Computational Statistics and Data Analysis* 53, 3571--3579. DOI: 10.1016/j.csda.2009.03.021

FONTAINE Delphine, *Analyse de données issues d'Electroencéphalogrammes (EEG) : comparaison de résultats obtenus par des méthodes actuelles et par des méthodes ondelettes*, June 2008

DUPUIS LOZERON Elise, *Robust Estimator for Constrained Covariance Matrix in the Case of Confirmatory Factor Analysis*, June 2008

Related publication: E. Dupuis Lozeron, M.-P. Victoria-Feser (2010) Robust Estimation of Constrained Covariance Matrices for Confirmatory Factor Analysis, *Computational Statistics and Data Analysis* 54, 3020-3032. DOI: 10.1016/j.csda.2009.08.014

D'ACREMONT Mathieu Cyril, How to Predict Risk in a Multiple Stimulus-Reward Environment ?, June 2008

Related publication: M. d'Acremont, M. Gilli, P. Bossaerts (2009) Predicting risk in a multiple stimulus-reward environment, in: J.-C. Dreher, L. Tremblay (eds) *Handbook of Reward and Decision Making*, Elsevier

PESCIA Gregory, *Adjusted Mixture Designs: An alternative for experiment with mixtures and process variables*, June 2008

2007

ZEDINI Asma, *Poisson Hurdle Model. Towards a Robustified Approach*, September 2007

Related publication: E. Cantoni, A. Zedini (2011) A Robust Version of the Hurdle Model, *Journal of Statistical Planning and Inference* 141, 1214--1223. DOI: 10.1016/j.jspi.2010.09.022

COURVOISIER-GROSS Delphine, *Mixture Latent State Trait Models with Traits and States Covariates: Application and Simulation Studies*, September 2007

Related publication: D. S. Courvoisier, M. Eid, F. W. E. Nussbeck (2007) Mixture distribution latent state-trait analysis: basic ideas and applications, *Psychological Methods* 12, 80--104. DOI: 10.1037/1082-989X.12.1.80

WORMSER David, *Comparison of Sampling Plans for the Monitoring of Ecological Compensation Areas*, September 2007