Samuel Orso

Research Center for Statistics
Geneva School of Economics and Management
Boulevard du Pont-d'Arve 40
Geneva CH-1205, Switzerland

Phone: +41-22-379-8802
email: Samuel.Orso@unige.ch
URL: https://www.unige.ch/gsem/fr/recherche/instituts/rcs/equipe/fellows/samuel-orso/
GITHUB: https://github.com/samorso/

Born: March 12, 1987—Geneva, Switzerland
Nationality: Swiss

Current position

Postdoctoral Scholar, Geneva School of Economics and Management, University of Geneva
Lecturer, Faculty of Business and Management, University of Lausanne

Areas of specialization

Robust statistics • Simulation-based methods

Appointments held

2013-2019	*Research Assistant*, University of Geneva
2016-2017	*Lecturer*, University of Applied Sciences and Arts, Western Switzerland
2013	*Pollster*, Swiss Federal Statistical Office, Neuchâtel

Education

2019	PʜD in Statistics, University of Geneva
2013	MSc in Statistics, University of Geneva

Grants & awards

2019	Financial support for conference, Fondation Ernst et Lucie Schmidheiny - 1,000 CHF
2019	SNFS Flexibility Grant - 33,670 CHF
2019	Financial support for conference, Société Académique de Genève - 864 CHF
2016	Financial support for conference, Académie suisse des sciences humaines et sociales - 500 CHF
2013	Best Grade & Best Master Thesis, Pictet Group Charitable Foundation - 4,000 CHF

Publications

Thesis

2019   Orso, Samuel (2019), "Contributions to simulation-based estimation methods," *Doctoral dissertation*. University of Geneva, Switzerland.
doi: 10.13097/archive-ouverte/unige:121536

2013   Orso, Samuel (2013), "Robust Estimation for Bivariate Distribution," *Master's thesis*. University of Geneva, Switzerland.
https://archive-ouverte.unige.ch/unige:33672

Journal articles & proceedings

2018   Clausen, Philippe, Skaloud, Jan, Orso, Samuel, and Guerrier, Stéphane (2018), "Construction of dynamically-dependent stochastic error models," *IEEE/ION Position, Location and Navigation Symposium (PLANS)*, Monterey, CA, 2018, pp. 1336-1341.
doi: 10.1109/PLANS.2018.8373524

2018   Branca, Mattia, Orso, Samuel, Molinari, Roberto C, Xu, Haotian, Guerrier, Stéphane, Zhang, Yuming, Mili, Nabil (2018), "Is nonmetastatic cutaneous melanoma predictable through genomic biomarkers?," *Melanoma research* 28(1) 21-29.
doi: 10.1097/CMR.0000000000000412   Impact factor: 2.615

2018   Guerrier, Stéphane, Orso, Samuel, Victoria-Feser, Maria-Pia (2018), "Parametric inference for index functionals," *Econometrics* 6(2) 22.
doi: 10.3390/econometrics6020022

2016   Guerrier, Stéphane, Mili, Nabil, Molinari, Roberto, Orso, Samuel, Avella-Medina, Marco, Ma, Yanyuan (2016), "A predictive based regression algorithm for gene network selection," *Frontiers in Genetics* 7 97.
doi: 10.3389/fgene.2016.00097   Impact factor: 3.517

Working papers

2019   Guerrier, Stéphane, Karemera, Mucyo, Orso, Samuel, Victoria-Feser, Maria-Pia (2019), "Phase Transition Unbiased Estimation in High Dimensional Settings," *Working paper*.
arXiv:1907.11541

2019   Guerrier, Stéphane, Karemera, Mucyo, Orso, Samuel, Victoria-Feser, Maria-Pia (2019), "A simple recipe for making accurate parametric inference in finite sample," *Working paper*.
arXiv:1901.06750

2013   Guerrier, Stéphane, Orso, Samuel, Victoria-Feser, Maria-Pia (2019), "Robust Estimation of Bivariate Copulas," *Working paper*.
unige:30307

Talks

CONFERENCES

2019   Guerrier, Stéphane, Karamera, Mucyo, Orso, Samuel, Victoria-Feser, Maria-Pia (2019, December), "Simulated switched Z-estimation for accurate finite sample inference," *12th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics)*, London, UK.

2019   Guerrier, Stéphane, Karamera, Mucyo, Orso, Samuel, Victoria-Feser, Maria-Pia (2019, April), "A simple recipe for making accurate parametric inference in finite sample," *Final CRoNoS meeting and Workshop on Multivariate Data Analysis (CRoNoS MDA 2019)*, Limassol, Cyprus.

2016   Guerrier, Stéphane, Orso, Samuel, Victoria-Feser, Maria-Pia (2016, August), "Two-step robust estimation of copulae," *22nd International Conference on Computational Statistics (COMPSTAT)*, Oviedo, Spain.

2014   Guerrier, Stéphane, Molinari, Roberto, Orso, Samuel, Victoria-Feser, Maria-Pia (2014, December), "Bounded-influence robust estimation of copulas," *7th International Conference on ERCIM WG on Computational and Methodological Statistics (ERCIM 2014)*, Pisa, Italy.

2014   Guerrier, Stéphane, Orso, Samuel, Victoria-Feser, Maria-Pia (2014, August), "Bounded-influence robust estimation of copulas," *21st International Conference on Computational Statistics (COMPSTAT)*, Geneva, Switzerland.

2014   Guerrier, Stéphane, Orso, Samuel, Victoria-Feser, Maria-Pia (2014, August), "Bounded-influence robust estimation of copulas," *4th International Conference on Robust Statistics (ICORS)*, Haale, Germany.

RESEARCH SEMINARS

2016   Guerrier, Stéphane, Orso, Samuel, Victoria-Feser, Maria-Pia (2016, October), "Two-step feasible M-estimators for complex models," *Research Seminar of the Institute of Transportation and Economics*, Technische Universität Dresden, Dresden, Germany.

2016   Guerrier, Stéphane, Mili, Nabil, Molinari, Roberto, Orso, Samuel, Avella-Medina, Marco, Ma, Yanyuan (2016, June), "A predictive based regression algorithm for gene network selection," *Epidemiological symposium*, Hôpitaux Universitaires de Genève, Geneva, Switzerland.

2016   Clausen, Philippe, Skaloud, Jan, Orso, Samuel, and Guerrier, Stéphane (2016, June), "Inertial sensor stochastic calibration under varying environmental conditions," *Environmental engineer talk*, EPFL, Lausanne, Switzerland.

2015   Guerrier, Stéphane, Orso, Samuel, Victoria-Feser, Maria-Pia (2015, February), "Robust inference for copula models," *Economic Research Seminar*, Technische Universität Humboldt Universität zu Berlin, Berlin, Germany.

Teaching

2018-2019 *Programming tools for data science*, MSc Management - Business Analytics, 6 ECTS, University of Lausanne.
Class' website

2018 *Forecasting*, MSc Management - Business Analytics, 3 ECTS, University of Lausanne.
Class' website

2017 *Multivariate statistics*, MBA, University of Applied Sciences and Arts, Western Switzerland, Lausanne.

2016 *Statistics 2*, BSc, University of Applied Sciences and Arts, Western Switzerland, Geneva.

Service to the profession

2019 Member of the Geneva School of Economics and Management's Participatory Council (faculty governance).

2016-2017 Treasurer for the Geneva Academics in Management and Economics (PhD association).