Gaetan Bakalli

Last update: September 2026

Employment

Assistant Professor, EDHEC, Lille, France 2026 – now
- Department of Data Science, Economics & Finance.

Assistant Professor, Emlyon Business School, Lyon, France 2022 – 2026
- Department of Quantitative Economics & Finance and Healthcare Innovation, Technology & Society Institute

Visiting Assistant Professor, Auburn University, USA 2021 – 2022
- Department of Mathematics and Statistics

Education

PhD in Statistics, University of Geneva, Switzerland 2016 – 2021

Visiting Scholar, Pennsylvania State Univesrsity, USA Spring 2018
- Department of Statistics

Visiting Scholar, University of Illinois at Urbana-Champaign, USA Spring 2017
- Department of Statistics

MSc in Statistics, University of Geneva, Switzerland 2013 - 2016

Other Affiliations

Research Associate, Ecole Nomale Supèrieure, Lyon, France 2024 – now
- Center for Economic Research on Governance, Inequality and Conflict

Journal Publications

Menkveld, A. J., Dreber, A., Holzmeister, F., Huber, J. and Johanneson, M., Kirchler, M., Razen, M., Weitzel, U., . . . , **Bakalli, G.** (2024). Crowdsourcing project with 342 coauthors. "*Non-Standard Errors*", Journal of Finance, 79(3), 2339-2390.

Ramzy, G. M., Norkin, M., Koessler, T., Voirol, L., Tihy, M., Hany, D., McKee, T., Frédéric Ris, Buchs, N., Docquier, M., Toso, C., Rubbia-Brandt, L., **Bakalli, G.**, Guerrier, S., Huelsken, J., & Nowak-Sliwinska, P., (2023) "*Platform combining statistical modeling and patient-derived organoids to facilitate personalized treatment of colorectal carcinoma*. Journal of Experimental & Clinical Cancer Research, BMC, 42(1), 79. Impact Factor 11.4

Bakalli, G., Cucci, D. A., Radi, A., El-Sheimy, N., Molinari, R., Scaillet, O., & Guerrier, S. (2023). "*Multi-signal Moment-based Approaches for Repeated Sampling Schemes*", IEEE Transactions on Signal Processing 71, 1103 - 1114. Impact Factor: 5.23.

Bakalli, G., Guerrier, S., & Scaillet, O. (2023). "*A Penalized Two-pass Regression to Predict Stock Returns with Time-varying Risk Premia*", Journal of Econometrics, 237(2), 105375.

Miglioli, C., **Bakalli, G.**, Guerrier, S., Orso, S., Molinari, R., Karemera, M. & Mili, N. (2022). "*Evidence of antagonistic predictive effects of miRNAs in breast cancer cohorts through data-driven networks*", Scientific Report, Nature Group, 12, 5166.

Parisi, N., Janier-Dubry, A., Ponzetto, E., Pavlopoulos, C., **Bakalli, G.**, Molinari, R, Guerrier, S., & Mili, N. (2021). "*Non Applicability of Validated Predictive Models for Intensive Care Admission and Death of COVID-19 Patients in a Secondary Care Hospital in Belgium*", Journal of Emergency and Critical Care Medicine, 5: 22.

Guerrier, S., Jurado, J., Khaghani, M., **Bakalli, G.**, Karemera, M., Molinari, R., Orso, S., Raquet, J, Schubert

Kabban, C., Skaloud, J. Xu, H. & Zhang, Y. (2020). "*Wavelet-Based Moment-Matching Techniques for Inertial Sensor Calibration*", IEEE Transactions on Instrumentation & Measurement, 69(10), p.7542-755. Impact Factor: 5.6.

Radi, A., **Bakalli, G.**, Guerrier, S., El-Sheimy, N., Sesay, A. B., & Molinari, R. (2019). "*A Multisignal Wavelet Variance-based Framework for Inertial Sensor Stochastic Error Modeling*". IEEE Transactions on Instrumentation and Measurement, 68(12), p. 4924-4936.

Conference Proceedings

Bakalli, G., Radi, A., Nassar, S., Guerrier, S., Zhang, Y., & Molinari, R., (2018). "*A Two-step Computationally Efficient Procedure for IMU Classification and Calibration*", in Proceedings of IEEE/ION PLANS 2018, Monterey, CA, USA.

Radi, A., **Bakalli, G.**, El-Sheimy, N., Guerrier, S., & Molinari, R. (2017). "*An Automatic Calibration Approach for the Stochastic Parameters of Inertial Sensors*", in Proceedings of the ION GNSS+ 2017, Portland, OR, USA.

Bakalli, G., Radi, A., El-Sheimy, N., Molinari, R., & Guerrier, R. (2017). "*A Computational Multivariate-Based Technique for Inertial Sensor Calibration*", in Proceedings of the ION GNSS+ 2017, Portland, OR, USA.

Teaching

Ecole Normale Supérieure, France

- Econometrics I (Graduate). 2024 - now
- Topics in Financial Macroeconomics (Graduate). 2023 - 2026

Emlyon Business School, France

- Quantum Technologies and its Business Applications (Graduate) Fall 2025
- Digital tools for Finance (Graduate) 2022 - 2026
- Finance for Strategist (Graduate) 2023 - 2026
- Introduction to Financial Markets (Graduate) 2022 - 2025
- Dynamic Dashboard Applications with R (Graduate) Spring 2023

Auburn University, USA

- Statistics for Health Sciences (Undergrad) Spring 2022

University of Geneva, Switzerland
Teaching Assistant

- Financial Econometrics Fall 2016 - 2020
- Stochastic Processes in Finance Fall 2016 - 2018
- Quantitative Risk Management Spring 2017 - 2018

Miscellaneous

Certifications: CAIA certification
Programming: : Python, R, Matlab, SQL, HTML
Languages : French (native), English (fluent), Dutch (written and conversational)