Hedibert F Lopes

List of Publications by Year
in descending order

56 papers	2,645 citations	361296 20 h-index	302012 39 g-index
57 all docs	57 docs citations	57 times ranked	2640 citing authors

#	Article	IF	Citations
1	Bayesian generalizations of the integer-valued autoregressive model. Journal of Applied Statistics, 2022, 49, 336-356.	0.6	2
2	Parsimony inducing priors for large scale stateâ€“space models. Journal of Econometrics, 2022, 230, 39-61.	3.5	9
3	How many hospitalizations has the COVID-19 vaccination already prevented in SÃ£o Paulo?. Clinics, 2021, 76, e3250.	0.6	6
4	The illusion of the illusion of sparsity: An exercise in prior sensitivity. Brazilian Journal of Probability and Statistics, 2021, 35, .	0.1	3
5	Modeling seaâ€level processes on the U.S. Atlantic Coast. Environmetrics, 2020, 31, e2609.	0.6	1
6	Prior Sensitivity Analysis in a Semi-Parametric Integer-Valued Time Series Model. Entropy, 2020, 22, 69.	1.1	4
7	Efficient Sampling for Gaussian Linear Regression With Arbitrary Priors. Journal of Computational and Graphical Statistics, 2019, 28, 142-154.	0.9	21
8	Particle learning for Bayesian semi-parametric stochastic volatility model. Econometric Reviews, 2019, 38, 1007-1023.	0.5	7
9	Bayesian semiparametric Markov switching stochastic volatility model. Applied Stochastic Models in Business and Industry, 2019, 35, 978-997.	0.9	5
10	Bayesian hypothesis testing: Redux. Brazilian Journal of Probability and Statistics, 2019, 33, .	0.1	0
11	On the Long-Run Volatility of Stocks. Journal of the American Statistical Association, 2018, 113, 1050-1069.	1.8	14
12	Discussion of â€˜Multiâ€stage multivariate modeling of temporal patterns in prescription counts for competing drugs in a therapeutic categoryâ€™ by Serhiyenko, Ravishanker and Venkatesan. Applied Stochastic Models in Business and Industry, 2018, 34, 81-81.	0.9	0
13	Bayesian Factor Model Shrinkage for Linear IV Regression With Many Instruments. Journal of Business and Economic Statistics, 2018, 36, 278-287.	1.8	8
14	Sequential Bayesian learning for stochastic volatility with varianceâ€gamma jumps in returns. Applied Stochastic Models in Business and Industry, 2018, 34, 460-479.	0.9	5
15	Rejoinder to â€œSequential Bayesian learning for stochastic volatility with varianceâ€gamma jumps in returnsâ€•Reply to the discussions by Nalini Ravishanker and Refik Soyer. Applied Stochastic Models in Business and Industry, 2018, 34, 484-485.	0.9	0
16	Cholesky realized stochastic volatility model. Econometrics and Statistics, 2017, 3, 34-59.	0.4	15
17	Efficient Bayesian Inference for Multivariate Factor Stochastic Volatility Models. Journal of Computational and Graphical Statistics, 2017, 26, 905-917.	0.9	68
18	Time-varying extreme pattern with dynamic models. Test, 2016, 25, 131-149.	0.7	16

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19	Particle Learning for Fat-Tailed Distributions. Econometric Reviews, 2016, 35, 1666-1691.	0.5	7
20	Bayesian mixture of parametric and nonparametric density estimation: A Misspecification Problem. Brazilian Review of Econometrics, 2015, 31, 19.	0.1	3
21	Bayesian Instrumental Variables: Priors and Likelihoods. Econometric Reviews, 2014, 33, 100-121.	0.5	28
22	Treatment Effects: A Bayesian Perspective. Econometric Reviews, 2014, 33, 36-67.	0.5	22
23	Analysis of Exchange Rates via Multivariate Bayesian Factor Stochastic Volatility Models. Springer Proceedings in Mathematics and Statistics, 2014, , 181-185.	0.1	3
24	Sequential parameter learning and filtering in structured autoregressive state-space models. Statistics and Computing, 2013, 23, 43-57.	0.8	5
25	Online Bayesian learning in dynamic models: an illustrative introduction to particle methods. , 2013, , 203-228.		6
26	Tracking Epidemics With Google Flu Trends Data and a State-Space SEIR Model. Journal of the American Statistical Association, 2012, 107, 1410-1426.	1.8	123
27	Measuring the vulnerability of the Uruguayan population to vector-borne diseases via spatially hierarchical factor models. Annals of Applied Statistics, 2012, 6, .	0.5	5
28	Bayesian statistics with a smile: A resamplingâ€“sampling perspective. Brazilian Journal of Probability and Statistics, 2012, 26, .	0.1	6
29	Segmental dataset and whole body expression data do not support the hypothesis that non-random movement is an intrinsic property of Drosophila retrogenes. BMC Evolutionary Biology, 2012, 12, 169.	3.2	1
30	Re-analysis of the larval testis data on meiotic sex chromosome inactivation revealed evidence for tissue-specific gene expression related to the drosophila X chromosome. BMC Biology, 2012, 10, 49; author reply 50.	1.7	36
31	Credit granting to small firms: A Brazilian case. Journal of Business Research, 2011, 64, 309-315.	5.8	46
32	Regression models for exceedance data via the full likelihood. Environmental and Ecological Statistics, 2011, 18, 495-512.	1.9	19
33	Particle filters and Bayesian inference in financial econometrics. Journal of Forecasting, 2011, 30, 168-209.	1.6	103
34	Generalized spatial dynamic factor models. Computational Statistics and Data Analysis, 2011, 55, 1319-1330.	0.7	35
35	Confronting Prior Convictions: On Issues of Prior Sensitivity and Likelihood Robustness in Bayesian Analysis. Annual Review of Economics, 2011, 3, 107-131.	2.4	17
36	Dynamic Stock Selection Strategies: A Structured Factor Model Framework*. , 2011, , 69-90.		13

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37	Particle Learning for Sequential Bayesian Computation*. , 2011, , 317-360.		15
38	Particle learning for general mixtures. Bayesian Analysis, 2010, 5, .	1.6	40
39	Particle Learning and Smoothing. Statistical Science, 2010, 25, .	1.6	224
40	Bayesian modeling of financial returns: A relationship between volatility and trading volume. Applied Stochastic Models in Business and Industry, 2010, 26, 172-193.	0.9	5
41	Time-varying joint distribution through copulas. Computational Statistics and Data Analysis, 2010, 54, 2383-2399.	0.7	70
42	Direct Evidence for Postmeiotic Transcription During <i>Drosophila melanogaster</i> Spermatogenesis. Genetics, 2010, 186, 431-433.	1.2	63
43	Stage-Specific Expression Profiling of Drosophila Spermatogenesis Suggests that Meiotic Sex Chromosome Inactivation Drives Genomic Relocation of Testis-Expressed Genes. PLoS Genetics, 2009, 5, e1000731.	1.5	191
44	Simulation-based sequential analysis of Markov switching stochastic volatility models. Computational Statistics and Data Analysis, 2007, 51, 4526-4542.	0.7	79
45	Factor stochastic volatility with time varying loadings and Markov switching regimes. Journal of Statistical Planning and Inference, 2007, 137, 3082-3091.	0.4	62
46	BAYESIAN ESTIMATION OF RUIN PROBABILITIES WITH A HETEROGENEOUS AND HEAVYâ€TAILED INSURANCE CLAIMâ€SIZE DISTRIBUTION. Australian and New Zealand Journal of Statistics, 2007, 49, 415-434.	0.4	11
47	Bayesian Model Uncertainty In Smooth Transition Autoregressions. Journal of Time Series Analysis, 2006, 27, 99-117.	0.7	34
48	Dynamic Models. Handbook of Statistics, 2005, , 553-588.	0.4	25
49	Spatio-temporal models for mapping the incidence of malaria in ParÃ¡. Environmetrics, 2005, 16, 291-304.	0.6	47
50	Data driven estimates for mixtures. Computational Statistics and Data Analysis, 2004, 47, 583-598.	0.7	26
51	Bayesian analysis of extreme events with threshold estimation. Statistical Modelling, 2004, 4, 227-244.	0.5	151
52	Bayesian Meta-analysis for Longitudinal Data Models Using Multivariate Mixture Priors. Biometrics, 2003, 59, 66-75.	0.8	29
53	Hyperparameter estimation in forecast models. Computational Statistics and Data Analysis, 1999, 29, 387-410.	0.7	14
54	Markov Chain Monte Carlo. , 0, , .		886

#	Article	IF	Citations
55	Tracking Flu Epidemics Using Google Flu Trends and Particle Learning. SSRN Electronic Journal, 0, , .	0.4	10
56	Put Options in General Equilibrium. SSRN Electronic Journal, 0, , .	0.4	0