Final Presentation

Course: STP 598 Advanced Bayesian Statistical Learning
Semester: Spring 2022
Instructor: Hedibert Freitas Lopes
Presentation date: Monday, May 2nd, 2:30pm-4:20pm, WXLR A307

Your final evaluation has two parts AND both need to be fulfilled:

- A five-page summary of the paper needs to be turned in at the beginning of the class.
- At the beginning of the class, six students will be randomly selected and will present their paper in 15 minutes. More precisely, all students need to have their slides ready for presentation should they be randomly selected.

List of papers:

1. **The illusion of the illusion of sparsity**
   Fava and Lopes (2021), Brazilian Journal of Probability and Statistics
2. **Efficient sampling for Gaussian linear regression with arbitrary priors**
   Hahn, He and Lopes (2019), Journal of Computational and Graphical Statistics, 2019, 28, 142-154.
3. **Bayesian factor model shrinkage for linear IV regression with many instruments**
   Hahn, He and Lopes (2018), Journal of Business and Economic Statistics, 2018, 36(2), 278-287.
4. **Bayesian flexible modeling of trip durations**
   Chipman, George, Lemp and McCulloch (2010), Transportation Research Part B, 44,686-698
   doi:10.1016/j.trb.2010.01.007
5. **Measuring vulnerability via spatially hierarchical factor models**
   Lopes, Schmidt, Salazar, Gomez and Achkar (2012), Annals of Applied Statistics, 2012, 6, 284-303.
6. **On the Identifiability of Bayesian Factor Analytic Models**
   Papastamoulis and Ntzoufras (2022)
   https://arxiv.org/pdf/2004.05105.pdf
7. **Bayesian Gaussian copula factor models for mixed data**
   Murray, Dunson, Carin and Lucas (2013), Journal of the American Statistical Association 108 (502), 656-665
8. **Log-Linear Bayesian Additive Regression Trees for Multinomial Logistic and Count Regression Models**
   Murray (2021)
   https://www.tandfonline.com/doi/abs/10.1080/01621459.2020.1813587
9. **Modeling the density of US yield curve using Bayesian semi-parametric dynamic Nelson-Siegel model**
   Çakmakl (2020) , Econometric Reviews, 39(1), 71-91.
10. **Text as Data**
    Gentzkow, Kelly and Taddy (2019), Journal of Economic Literature, 57(3), 535-574.
    https://doi.org/10.1257/jel.20181020

11. **Forecasting with many predictors using Bayesian additive regression trees**
Pruser (2019) , Journal of Forecasting, 38(7), 621-631.

12. **Variational Bayes inference in high-dimensional time-varying parameter models**
Koop and Korobilis (2018)

13. **Financial time series forecasting with deep learning?: A systematic literature review: 2005-2019**
Sezer, Gudelek and Ozbayoglu (2020)
Applied Soft Computing, 106181.

14. **A weakly informative default prior distribution for logistic and other regression models**
Gelman, Jakulin, Pittau and Zu (2008), Annals of Applied Statistics, 2(4), 1360-1383.

15. **Bayesian Inference for logistic models using Pólya-Gamma latent variables**
Polson, Scott and Windle (2013), JASA, 108, 1339-1349.

16. **Do forecasts of bankruptcy cause bankruptcy? A machine learning sensitivity analysis**
Papakostas, Hahn, Murray, Zhou and Gerakos
`https://arxiv.org/pdf/2106.04503.pdf`

17. **Bayesian MIDAS Penalized Regressions: Estimation, Selection, and Prediction**
Mogliani and Simoni (2020)
`https://arxiv.org/pdf/1903.08025.pdf`

18. **Forecasting with many predictors using Bayesian additive regression trees**
Pruser (2019), Journal of Forecasting, Volume38, Issue7, November 2019, Pages 621-631
`https://doi.org/10.1002/for.2587`

19. **How Polarized are Citizens? Measuring Ideology from the Ground-Up**
Draca and Schwarz (2020)
`https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3154431`

20. **Measuring Polarization with Text Analysis: Evidence from the UK House of Commons, 1811-2015**
Goet (2019), Political Analysis , Volume 27 , Issue 4 , October 2019 , pp. 518 - 539
`https://doi.org/10.1017/pan.2019.2`

21. **Deep learning for finance: deep portfolios**
Heaton, Polson and Witte (2016)
`https://onlinelibrary.wiley.com/doi/epdf/10.1002/asmb.2209`

22. **Deep Learning in Characteristics-Sorted Factor Models**
Feng, Polson and Xu (2021)
`https://privpapers.ssrn.com/sol3/papers.cfm?abstract_id=3243683`

23. **Treed Avalanche Forecasting: Mitigating Avalanche Danger Utilizing Bayesian Additive Regression Trees**
Blattenberger and Fowles (2016), Journal of Forecasting
`10.1002/for.2421`

24. **Bayesian Additive Regression Trees using Bayesian model averaging**
Hernández, Raftery, Pennington et al. (2018), Stat Comput 28, 869-890
`https://doi.org/10.1007/s11222-017-9767-1`