Curricular Summary

Name: Hedibert Freitas Lopes

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Curriculo Lattes: http://lattes.cnpq.br/7679840055825288

MyCitations (Google Scholar): 10860 (2798 since 2021) - H-index: 36 (23 since 2018)

http://scholar.google.com/citations?user=fOWEO7EAAAAJ

1) Education/Training

Start and end year	Duration (months)	Title or activity	Institution, Entity and Supervisor	Work title
1987-1990	48	Undergraduate degree	Statistics, Instituto de Matemática, UFRJ; Advisor: Paulo Bravo; CNPq research grant.	Software for Statistical Quality Control
1991-1994	48	Graduate degree (MSc)	Statistics, Instituto de Matemática, UFRJ; Advisor: Hélio Migon; CNPq research grant.	Applications of Bayesian Vector Autoregressive models
1996-2000	60	Graduate degree (PhD)	Statistics and Decision Theory; Duke University, DUKE, USA; Advisors: Mike West & Peter Müller; CAPES research grant.	Bayesian Analysis in Latent Factor and Longitudinal Models
2013	NA	Livre-docência	Universidade de São Paulo, USP	Modeling Complex Stochastic Systems via Latent Factor Analysis

2) Professional experience, service, and academic distinctions and prizes (at most 3)

- Full Professor of Statistics and Econometrics, INSPER, since 09/2013.
- Associate Professor of Econometrics and Statistics, Chicago Booth, 09/2007 - 08/2013.
- Assistant Professor of Econometrics and Statistics, Chicago Booth, 09/2003 - 08/2007.

3) List of the most relevant and highest impact scientific results (at most 5)

Note: All authors appear in alphabetical order of last names

- Fruhwirth-Schnatter, Hosszejni and Lopes (2025) Sparse Bayesian factor analysis when the number of factors is unknown (with discussion). *Bayesian Analysis*, 20(1), 213-344.
- Lopes, McCulloch and Tsay (2021) Parsimony inducing priors for large scale state-space models. *Journal of Econometrics*, 230(1), 39-61.
- Ascari, Bonomolo and Lopes (2019) Walk on the wild side: Multiplicative sunspots and temporarily unstable path. *American Economic Review*, 109(5), 1805-1842.
- Carvalho, Lopes and McCulloch (2018) On the long run volatility of stocks. *Journal of the American Statistical Association*, 113, 1050-1069.
- Hahn, He and Lopes (2018) Bayesian factor model shrinkage for linear IV regression with many instruments. *Journal of Business and Economic Statistics*, 36(2), 278-287.

4) Research grants awarded by any agency or company to the researcher

4.a) Currently FAPESP funded projects.

2023/02538-0	FAPESP Theme Project	PI: Hedibert Lopes	Time series, wavelets and high-dimensional data analysis and applications	September/2023 to August/2028
2024/01027-4	FAPESP Theme Project	PI: Hedibert Lopes	Centro de Ciência e Desenvolvimento: Procuradoria, Inovação e Tecnologia - São Paulo (PROINTE-SP)	July/2024 to June/2029
2025/27064-6	FAPESP Theme Project- INCT	Research Associate: Hedibert Lopes	Instituto Nacional de Ciência e Tecnologia em Modelagem Estocástica e Complexidade	December/2025 to November/2030

4.b) Past FAPESP funded projects (at most 5)

2018/04654-9	FAPESP Theme Project	Pi: Hedibert Lopes	Time series, wavelets and high-dimensional data analysis	September/2018 to August/2023
2021/14005-0	Doctorate	PhD Student: Igor Ferreira Batista Martins PI: Hedibert Lopes	Sparsity and dynamic skewness in stochastic volatility models	April/2022 to march/2024
2021/13137-0	Doctorate	PhD Student: Rafael Campello de Alcantara PI: Hedibert Lopes	Bayesian aditive regression tree models for regression discontinuity design	September/2022 to August/2023
2021/06057-0	Post-doc	Post-doc: Widemberg da Silva Nobre PI: Hedibert Lopes	Causal mediation in the presence of multiple time-varying mediating variables	August/2021 a March/2022
2013/00506-1	FAPESP Theme Project	PI: Hedibert Lopes	Time series, wavelets and functional data analysis	July/2013 to June/2018

5) Academic quantitative indicators

1. Books: 6

2. Publications in journals with selective editorial policy: 90

3. Book chapters: 13

4. Supervised Master's dissertations
   4.a. Ongoing: 2
   4.b. Concluded: 19

5. Supervised Doctoral theses:
   5.a. Ongoing: 3
   5.b. Concluded: 17

6. Postdoctoral supervisions:
   6.a. Ongoing: 1
   6.b. Concluded: 0

7. number of citations received in the international scientific literature according to Web of Science, Scopus or Google Scholar: 10889 citations (Google Scholar)

8) NA

9) NA

10) NA

11) NA

12) Technical and scientific consulting

        12a) Peer-reviewer in international journals: 100+

        12b) Associate Editor: 1

6) Other information

1) Invited talks (internationally): 135
2) Invited talks (nationally): 85
3) Visiting Professor: 10
4) Collaborators: 50
5) Short-courses and tutorials: 30
6) Defense committes: PhD 41; MSc 11
7) ISBA Fellow since 2024 (First Brazilian granted this distinction)
8) ISI Fellow since 2020.
9) CNPq research fellow level B since September 2025 (research fellow since 2014)
10) Luiz Vianna Award for Young researchers at UFRJ, 2002.
11) CAPES research grant to pursue PhD in Statistics at Duke University, 1996-2000.
12) CNPq research grant to pursue MSc degree in Statistics at UFRJ, 1991-1993.
13) CNPq research grant for undergraduate research at UFRJ, 1990.