Final Presentation: List of potential papers

PhD in Business Economics | Course: Advanced Bayesian Econometrics
Professor: Hedibert Freitas Lopes | October 2024

On November 12, 2024, between 9 AM and 12 PM, 10 presentations will be given, each lasting no less than 10 minutes and no more than 15 minutes. On the same day, and no later than 9 AM, a PDF summary of 5 to 7 pages must be submitted directly to me via my institutional email `hedibertfl@insper.edu.br`.

1. Gustavo Soares
   Bayesian Solutions for the Factor Zoo: We Just Ran Two Quadrillion Models (2022)
   Svetlana Bryzgalova, Jiantao Huang, Christian Julliard
   `https://doi.org/10.1111/jofi.13197`
   `https://onlinelibrary.wiley.com/doi/epdf/10.1111/jofi.13197`

2. Arthur Botinha
   Dynamic graphical models: Theory, structure and counterfactual forecasting (October 8th, 2024)
   Mike West, Luke Vrotsos
   `https://arxiv.org/abs/2410.06125`

3. Matheus Lopes
   Macroeconomic Forecasting with Large Language Models (July 2nd, 2024)
   Andrea Carriero, Davide Pettenuzzo and Shubhranshu Shekhar
   `https://arxiv.org/abs/2407.00890`

4. Gustavo Torigoe
   Forecasting with many predictors using Bayesian additive regression trees (2019)
   Jan Prüser
   Journal of Forecasting, 38(7), 621-631.
   `https://doi.org/10.1002/for.2587`
   `https://ideas.repec.org/a/wly/jforec/v38y2019i7p621-631.html`

5. Gustavo Kanno
   The illusion of the illusion of sparsity (2021)
   Bruno Fava and Hedibert Lopes
   Brazilian Journal of Probability and Statistics, 35(4), 699-720.
   `https://doi.org/10.1214/21-BJPS503`

6. Pietro Consonni
   Forecasting macroeconomic data with Bayesian VARs: Sparse or dense? it depends! (Jul 14th, 2023)
   Gruber, L. and Kastner, G. (2022)
   https://arxiv.org/abs/2206.04902

7. Matheus Patrocínio
   Bayesian Modeling of TVP-VARs Using Regression Trees (May 5th, 2023)
   Niko Hauzenberger, Florian Huber, Gary Koop and James Mitchell
   https://arxiv.org/abs/2209.11970

8. Gustavo Amarante
   Forecasting U.S. inflation using Bayesian nonparametric models (2024)
   Todd Clark, Florian Huber, Gary Koop and Marcelo Marcellino
   Annals of Applied Statistics, 18(2), 1421-1444
   https://doi.org/10.1214/23-AOAS1841
   https://arxiv.org/abs/2202.13793

9. Guilherme Piantino
   Bayesian inference for non-stationary spatial covariance structure via spatial deformations (2003)
   Journal of the Royal Statistical Society, Series B, 65, Part 3, pp. 743-758.
   Alexandra M. Schmidt and Anthony O'Hagan
   https://academic.oup.com/jrsssb/article-pdf/65/3/743/49795356/jrsssb_65_3_743.pdf

10. Vitoria Wendt
    Bayesian Inference with Generative Adversarial Network Priors (July 22, 2019)
    Dhruv Patel and Assad A Oberai
    https://arxiv.org/abs/1907.09987