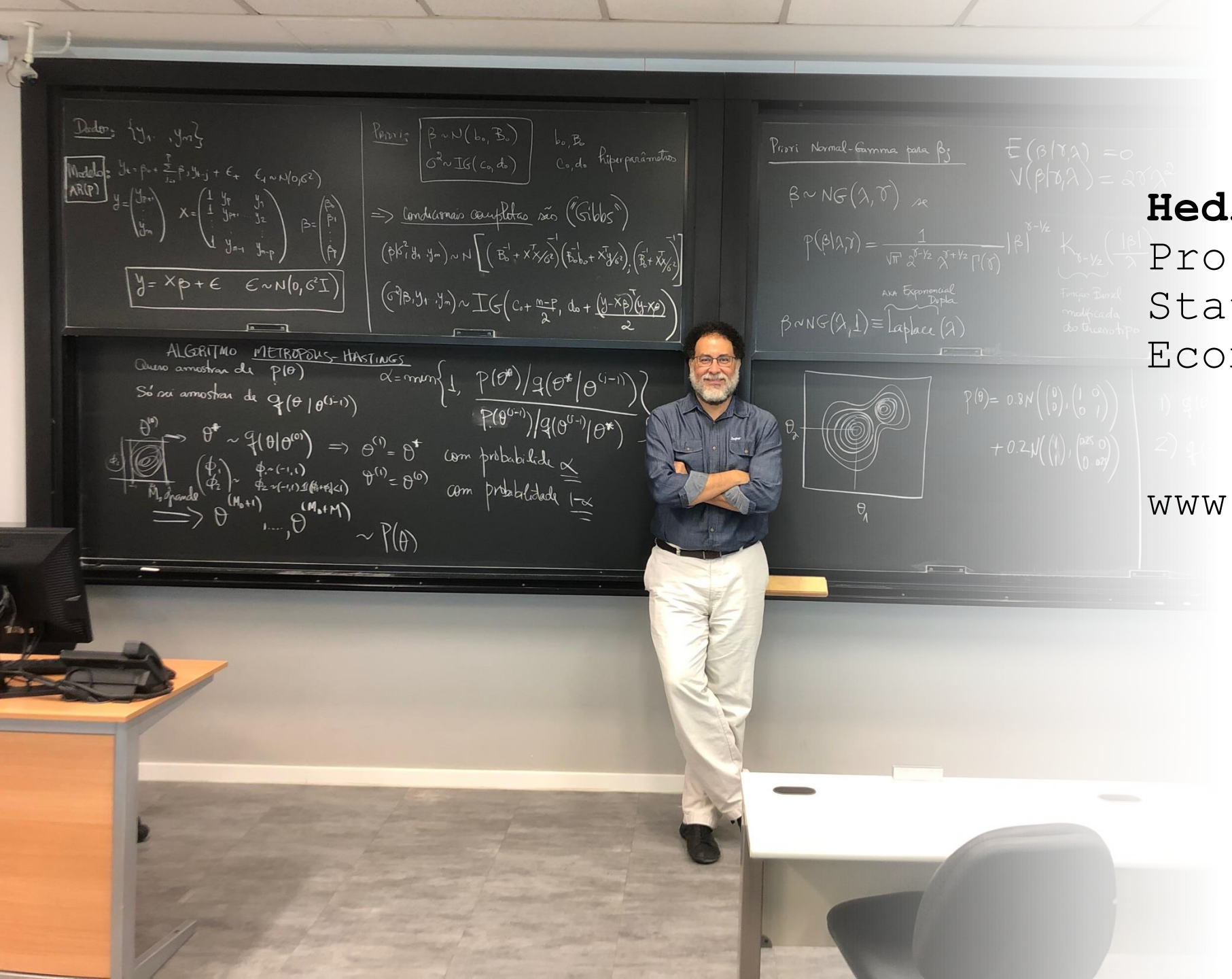

Hedibert Lopes
Professor of Statistics and Econometrics

www.hedibert.org

32 years in higher education

2013 – 2024: Professor of Statistics and Econometrics at INSPER.

2021 - 2023: Head of Department of Statistics, Arizona State University.

2003 – 2013: Professor of Econometrics and Statistics, University of Chicago.

1996 - 2003: Assistant Professor of Statistics, Federal University of Rio de Janeiro.

1992- 1996: Lecturer of Statistics, Fluminense Federal University.

Head of the Data and Decision Sciences Unit at INSPER

Publication in top journals

85 scientific papers in internationally acclaimed journals

Journal of the American Statistical Association

Bayesian Analysis

Journal of Econometrics

American Economic Review

Statistical Science

Journal Computational and Graphical Statistics (Currently Associate Editor)

Statistics and Computing

Journal of Business and Economic Statistics

Econometric Review

Journal of Forecasting

International Journal of Forecasting

Journal of Time Series Analysis

20 articles with more than 100 citations

Books and monographs

Gamerman and Lopes (2006)

MCMC: Stochastic Simulation for Bayesian Inference (2nd edition)

3rd edition (Fall 2025) – Gamerman, Lopes and Bambirra

4685 citations

Parmigiani and Inoue (2009) *Decision Theory: Principles and Approaches*.
Contributions by Hedibert F. Lopes

Migon and Lopes (2002) *Análise Bayesiana de Decisões: Aspectos Práticos*. ABE

Lopes and Rocha-Lima (1995) *Cointegração: Enfoques Clássico e Bayesiano*. ABE

Fellowship

International Society of Bayesian Analysis (ISBA)
First Brazilian Elected Fellow (2022)

International Statistical Institute (ISI)
Elected Fellow (2018)

Bolsistas CNPq INSPER

Nome	Área	Nível	Início	Término
Hedibert Freitas Lopes	**Estatística**	**PQ-1C**	**01/03/21**	**31/07/25**
Naercio Aquino Menezes Filho	Capital Humano	PQ-1C	01/03/23	31/07/27
Sergio Pinheiro Firpo	Capital Humano	PQ-1C	01/03/21	31/07/25
Rodrigo Reis Soares	Economia dos Recursos Humanos	PQ-1D	01/03/21	31/07/25
Adriana Bruscato Bortoluzzo	Administração Financeira	PQ-2	01/03/22	31/07/25
Cristine Campos de Xavier Pinto	Métodos e Modelos Matemáticos, Econométricos e Estatísticos	PQ-2	01/03/23	31/07/26
Danny Pimentel Claro	Mercadologia	PQ-2	01/03/24	31/07/27
Jose Heleno Faro	Economia Matemática	PQ-2	01/03/23	31/07/26
Pedro Garcia Duarte	História do Pensamento Econômico	PQ-2	01/03/23	31/07/26
Sandro Cabral	Administração Pública	PQ-2	01/03/22	31/07/25

Projetos FAPESP

Projeto Temático – FAPESP

Pesquisador principal

01/09/2023 a 31/08/2028

Séries Temporais, Ondaletas, Dados de Alta Dimensão e Aplicações

Programa Ciência para o Desenvolvimento - FAPESP

Pesquisador principal

01/06/2024 – Duração 48 meses

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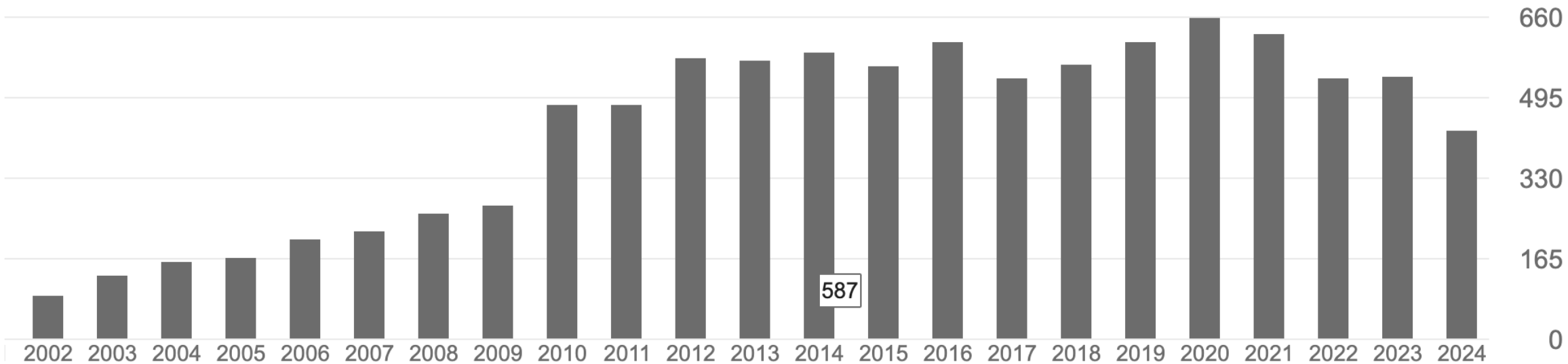


Doutores em Estatística e Economia que orientei entre 2017 e 2024

1. Renata Tavanielli
D.Sc. in Statistics (Expected defense for 2025)
Thesis topic: Cholesky-based dynamic copula modeling
Institution: University of Sao Paulo

2. Rafael Campello de Alcantara
Post-doc at UT Austin
D.Sc. in Business Economics (Fev-2024)
Thesis topic: Cutoff-aware BART for estimating Heterogeneous Treatment Effects in Regression Discontinuity Designs
Institution: Insper

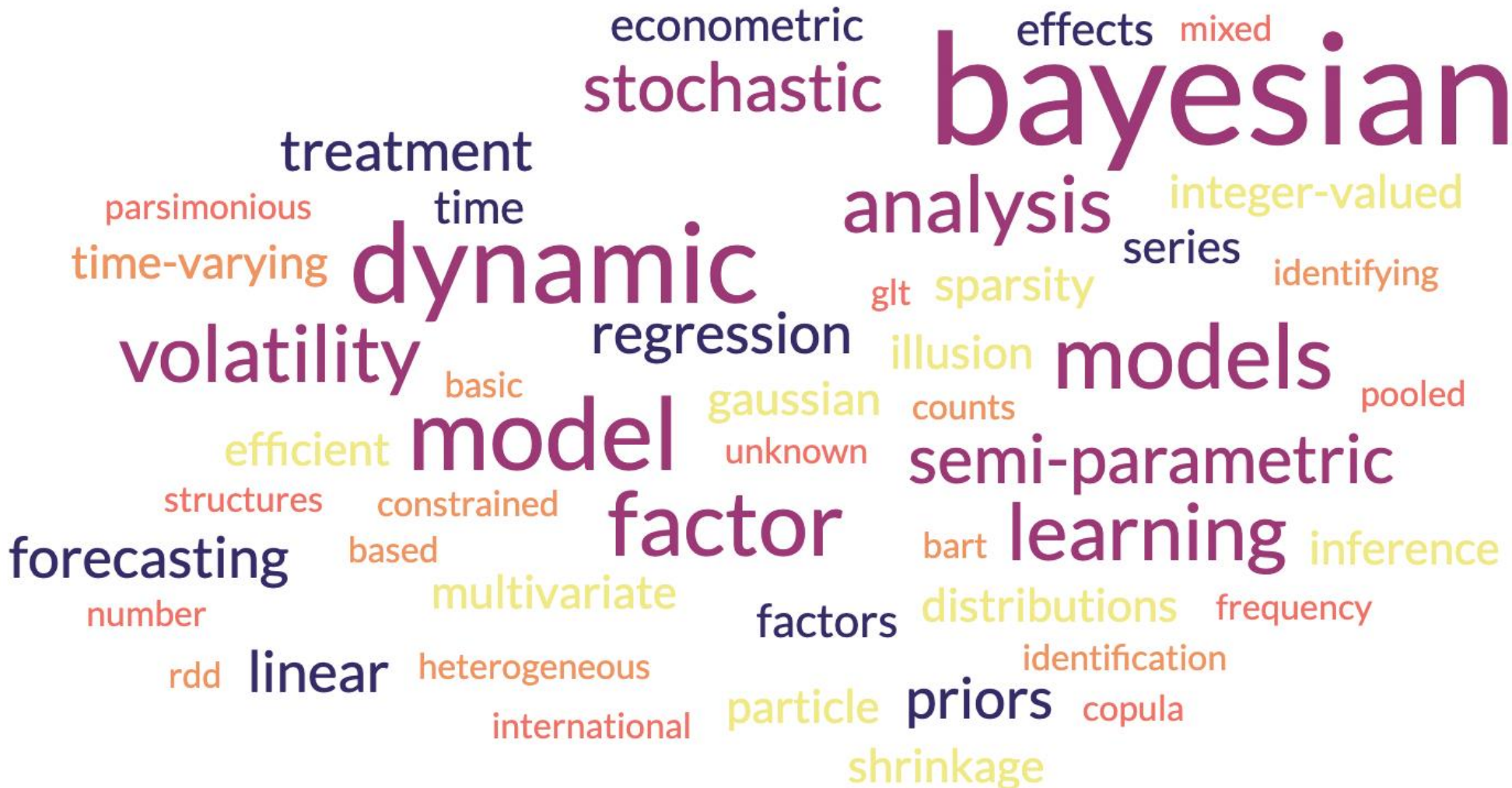
3. Igor Ferreira Batista Martins
Post-doc in Econometrics at Örebro, Sweden
D.Sc. in Business Economics (Feb-2024)
Thesis topic: Essays in Bayesian Financial Econometrics
Institution: Insper

4. Bruno do Prado Costa Levy
Itaú Asset Management
D.Sc. in Business Economics (2021)
Thesis topic: Dynamic ordering learning in multivariate forecasting
Institution: Insper

5. Henrique Bolfarine
Professor UT Austin
D.Sc. in Statistics (2021)
Thesis topic: Decoupling Shrinkage and Selection in Gaussian Linear Factor Analysis
Institution: University of Sao Paulo

6. Helton Graziadei
Assistant Professor at UEM
D.Sc. in Statistics (2020)
Thesis topic: Some Bayesian generalizations of the integer-valued autoregressive model
Institution: University of Sao Paulo

7. Paloma Waisman Uribe
Data Science Manager at Nubank
D.Sc. in Statistics (2017)
Thesis topic: Dynamic sparsity on time-varying Cholesky-based c ovariance matrices
Institution: University of Sao Paulo


econometric
effects
mixed
stochastic
bayesian
treatment
analysis
integer-valued
parsimonious
time
time-varying
dynamic
series
identifying
glt
sparsity
regression
volatility
illusion
models
basic
gaussian
counts
pooled
efficient
model
unknown
semi-parametric
structures
constrained
factor
learning
forecasting
based
bart
inference
multivariate
number
factors
distributions
frequency
identification
rdd
linear
heterogeneous
particle
priors
copula
international
shrinkage

1. A Constrained **BART** Model for Identifying Heterogeneous Treatment Effects in RDD
2. When it counts: Econometric identification of the basic **factor model** based on GLT structures
3. Parsimonious Bayesian **factor analysis** when the number of factors is unknown
4. Dynamic mixed frequency **pooled copula** International Journal of Forecasting
5. Time series momentum predictability via dynamic binary classification
6. **Dynamic portfolio allocation** in high dimensions using sparse risk factors
7. Dynamic ordering learning in multivariate forecasting
8. **Dynamic sparsity** on dynamic regression models
9. Tree-Based Bayesian Treatment Effect Analysis
10. Decoupling shrinkage and selection in Gaussian linear **factor analysis**
11. **Deep Learning** Models For Inflation Forecasting
12. Parsimony inducing priors for **large scale state-space models**
13. Bayesian generalizations of the **integer-valued autoregressive** model
14. The illusion of the illusion of **sparsity**
15. How many hospitalizations has the **COVID-19** vaccination already prevented in Sao Paulo?
16. **Spatial Prediction** of Sea Level Trends
17. **Prior sensitivity analysis** in a semi-parametric integer-valued time series model
18. Scalable semi-parametric inference for the means of **heavy-tailed** distributions
19. Bayesian semi-parametric **Markov switching** stochastic volatility mode
20. Walk on the wild side: **Multiplicative sunspots** and temporarily unstable path
21. **Efficient sampling** for Gaussian linear regression with arbitrary priors
22. Particle learning for Bayesian **semi-parametric stochastic volatility** model
23. Dynamic models
24. **Bayesian hypothesis testing**: Redux
25. On the long run volatility of stocks: time-varying predictive systems
26. Bayesian factor model **shrinkage** for linear IV regression with many instruments
27. Sequential Bayesian learning for stochastic volatility with **variance-gamma jumps** in returns
28. Efficient Bayesian inference for **multivariate factor SV models**
29. Cholesky **realized stochastic volatility** model
30. Particle learning for **fat-tailed** distributions
31. **Time-varying extreme pattern** with dynamic models
32. **Bayesian instrumental variables**: likelihoods and priors
33. **Treatment effects**: a Bayesian perspective, Econometric Reviews
34. Modern Bayesian Factor Analysis

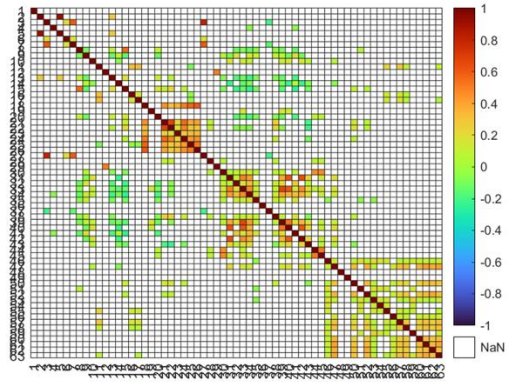
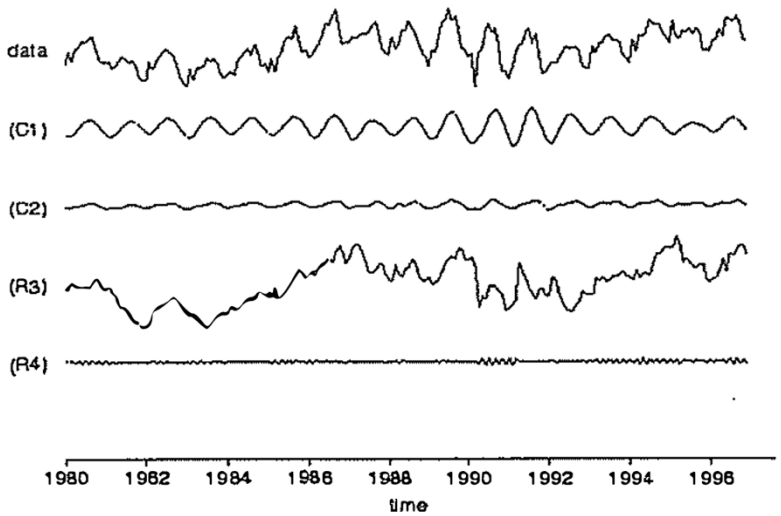
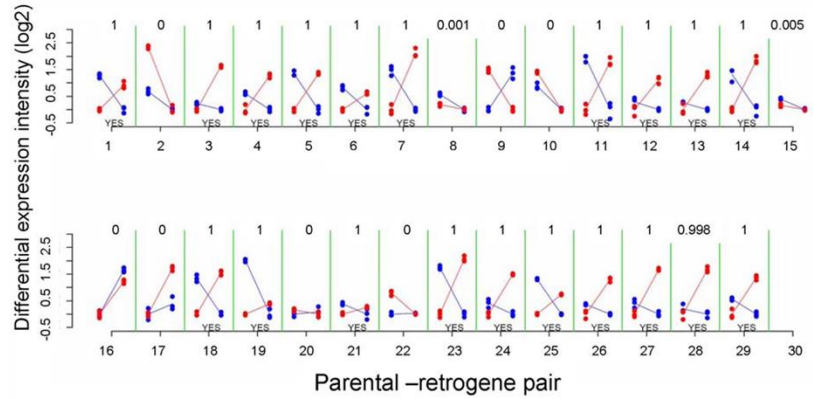
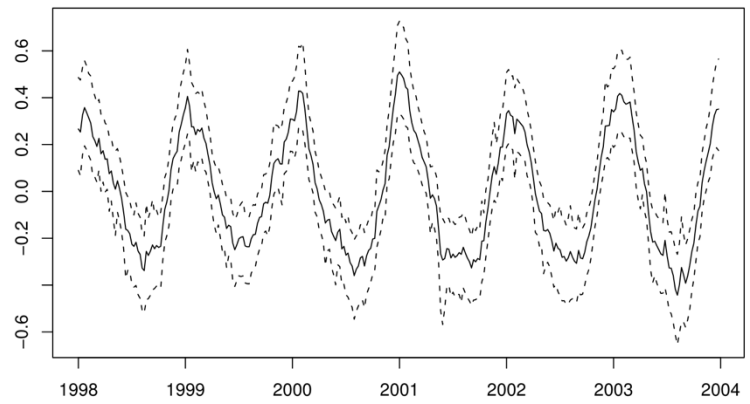


Figure 7: NYSE data; estimated marginal correlation matrix $\mathrm{E}(\mathbf{\Omega}^{\star}|\mathbf{y})$, where $\Omega^{\star}_{i\ell} = \mathrm{Corr}(\Lambda_{i1}f_{1t})(y_{\ell t} - \Lambda_{\ell 1}f_{1t}))$.







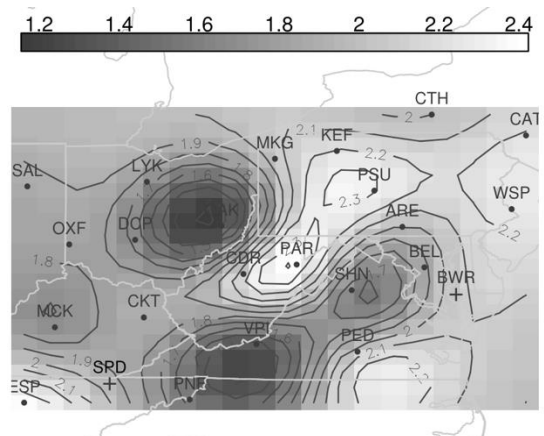
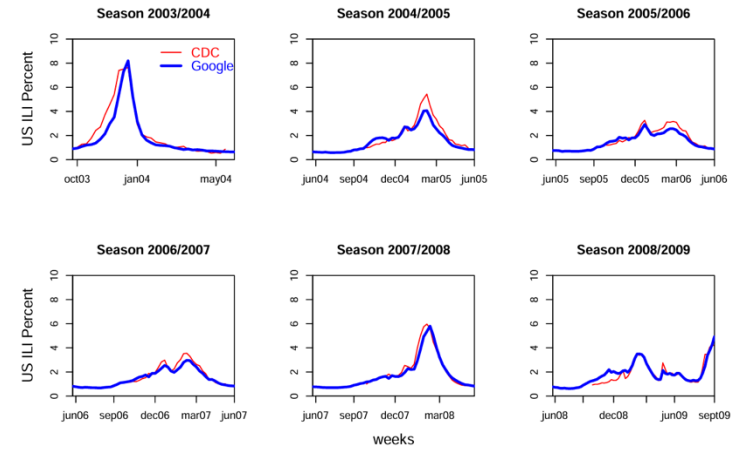


Figure 2: Google Flu Trends estimated ILI percentages (dashed line) and CDC ILI Surveillance percentages (solid line) for the United States, from June 2003 until September 2009. Separate plots correspond to separate influenza years, with each new influenza season starting in autumn, and ending in spring. Note that CDC did not used to produce ILI reports during summers before 2009, and thus no solid line appears during summer months prior to 2009.



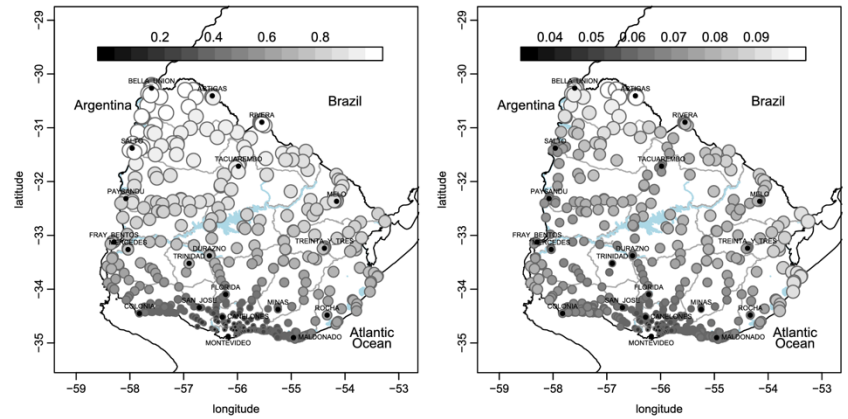


FIG. 2. *Posterior mean of θ_i and standard deviations (second column) for observed and unobserved cities under the SHFM when $\phi = 5$.*