

Carlos M Carvalho

List of Publications by Year in descending order

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Version: 2024-02-01

20
papers

1,791
citations

759233

12
h-index

940533

16
g-index

20
all docs

20
docs citations

20
times ranked

1579
citing authors

#	ARTICLE	IF	CITATIONS
1	Model Interpretation Through Lower-Dimensional Posterior Summarization. <i>Journal of Computational and Graphical Statistics</i> , 2021, 30, 144-161.	1.7	18
2	Targeted Smooth Bayesian Causal Forests: An analysis of heterogeneous treatment effects for simultaneous vs. interval medical abortion regimens over gestation. <i>Annals of Applied Statistics</i> , 2021, 15, .	1.1	4
3	Portfolio selection for individual passive investing. <i>Applied Stochastic Models in Business and Industry</i> , 2020, 36, 124-142.	1.5	9
4	Bayesian Regression Tree Models for Causal Inference: Regularization, Confounding, and Heterogeneous Effects (with Discussion). <i>Bayesian Analysis</i> , 2020, 15, .	3.0	119
5	A national experiment reveals where a growth mindset improves achievement. <i>Nature</i> , 2019, 573, 364-369.	27.8	647
6	Post-Processing Posteriors Over Precision Matrices to Produce Sparse Graph Estimates. <i>Bayesian Analysis</i> , 2019, 14, .	3.0	11
7	On the Long-Run Volatility of Stocks. <i>Journal of the American Statistical Association</i> , 2018, 113, 1050-1069.	3.1	14
8	Decoupling Shrinkage and Selection in Bayesian Linear Models: A Posterior Summary Perspective. <i>Journal of the American Statistical Association</i> , 2015, 110, 435-448.	3.1	100
9	Partial Factor Modeling: Predictor-Dependent Shrinkage for Linear Regression. <i>Journal of the American Statistical Association</i> , 2013, 108, 999-1008.	3.1	14
10	A Sparse Factor Analytic Probit Model for Congressional Voting Patterns. <i>Journal of the Royal Statistical Society Series C: Applied Statistics</i> , 2012, 61, 619-635.	1.0	15
11	Particle Learning and Smoothing. <i>Statistical Science</i> , 2010, 25, .	2.8	224
12	Cross-Study Projections of Genomic Biomarkers: An Evaluation in Cancer Genomics. <i>PLoS ONE</i> , 2009, 4, e4523.	2.5	15
13	Feature-Inclusion Stochastic Search for Gaussian Graphical Models. <i>Journal of Computational and Graphical Statistics</i> , 2008, 17, 790-808.	1.7	67
14	High-Dimensional Sparse Factor Modeling: Applications in Gene Expression Genomics. <i>Journal of the American Statistical Association</i> , 2008, 103, 1438-1456.	3.1	315
15	Dynamic matrix-variate graphical models. <i>Bayesian Analysis</i> , 2007, 2, .	3.0	108
16	Simulation-based sequential analysis of Markov switching stochastic volatility models. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 4526-4542.	1.2	79
17	Bayesian Regression Tree Models for Causal Inference: Regularization, Confounding, and Heterogeneous Effects. <i>SSRN Electronic Journal</i> , 0, , .	0.4	28
18	Monotonic Effects of Characteristics on Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3

#	ARTICLE	IF	CITATIONS
19	Variable Selection in Seemingly Unrelated Regressions with Random Predictors. SSRN Electronic Journal, 0, , .	0.4	1
20	Regret-Based Selection for Sparse Dynamic Portfolios. SSRN Electronic Journal, 0, , .	0.4	0