

# Hedibert F Lopes

## List of Publications by Year in descending order

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Version: 2024-02-01

56  
papers

2,645  
citations

361413

20  
h-index

302126

39  
g-index

57  
all docs

57  
docs citations

57  
times ranked

2640  
citing authors

#	ARTICLE	IF	CITATIONS
1	Markov Chain Monte Carlo. , 0, , .		886
2	Particle Learning and Smoothing. <i>Statistical Science</i> , 2010, 25, .	2.8	224
3	Stage-Specific Expression Profiling of <i>Drosophila</i> Spermatogenesis Suggests that Meiotic Sex Chromosome Inactivation Drives Genomic Relocation of Testis-Expressed Genes. <i>PLoS Genetics</i> , 2009, 5, e1000731.	3.5	191
4	Bayesian analysis of extreme events with threshold estimation. <i>Statistical Modelling</i> , 2004, 4, 227-244.	1.1	151
5	Tracking Epidemics With Google Flu Trends Data and a State-Space SEIR Model. <i>Journal of the American Statistical Association</i> , 2012, 107, 1410-1426.	3.1	123
6	Particle filters and Bayesian inference in financial econometrics. <i>Journal of Forecasting</i> , 2011, 30, 168-209.	2.8	103
7	Simulation-based sequential analysis of Markov switching stochastic volatility models. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 4526-4542.	1.2	79
8	Time-varying joint distribution through copulas. <i>Computational Statistics and Data Analysis</i> , 2010, 54, 2383-2399.	1.2	70
9	Efficient Bayesian Inference for Multivariate Factor Stochastic Volatility Models. <i>Journal of Computational and Graphical Statistics</i> , 2017, 26, 905-917.	1.7	68
10	Direct Evidence for Postmeiotic Transcription During <i>Drosophila melanogaster</i> Spermatogenesis. <i>Genetics</i> , 2010, 186, 431-433.	2.9	63
11	Factor stochastic volatility with time varying loadings and Markov switching regimes. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 3082-3091.	0.6	62
12	Spatio-temporal models for mapping the incidence of malaria in Par�ı. <i>Environmetrics</i> , 2005, 16, 291-304.	1.4	47
13	Credit granting to small firms: A Brazilian case. <i>Journal of Business Research</i> , 2011, 64, 309-315.	10.2	46
14	Particle learning for general mixtures. <i>Bayesian Analysis</i> , 2010, 5, .	3.0	40
15	Re-analysis of the larval testis data on meiotic sex chromosome inactivation revealed evidence for tissue-specific gene expression related to the <i>drosophila</i> X chromosome. <i>BMC Biology</i> , 2012, 10, 49; author reply 50.	3.8	36
16	Generalized spatial dynamic factor models. <i>Computational Statistics and Data Analysis</i> , 2011, 55, 1319-1330.	1.2	35
17	Bayesian Model Uncertainty In Smooth Transition Autoregressions. <i>Journal of Time Series Analysis</i> , 2006, 27, 99-117.	1.2	34
18	Bayesian Meta-analysis for Longitudinal Data Models Using Multivariate Mixture Priors. <i>Biometrics</i> , 2003, 59, 66-75.	1.4	29

#	ARTICLE	IF	CITATIONS
19	Bayesian Instrumental Variables: Priors and Likelihoods. <i>Econometric Reviews</i> , 2014, 33, 100-121.	1.1	28
20	Data driven estimates for mixtures. <i>Computational Statistics and Data Analysis</i> , 2004, 47, 583-598.	1.2	26
21	Dynamic Models. <i>Handbook of Statistics</i> , 2005, , 553-588.	0.6	25
22	Treatment Effects: A Bayesian Perspective. <i>Econometric Reviews</i> , 2014, 33, 36-67.	1.1	22
23	Efficient Sampling for Gaussian Linear Regression With Arbitrary Priors. <i>Journal of Computational and Graphical Statistics</i> , 2019, 28, 142-154.	1.7	21
24	Regression models for exceedance data via the full likelihood. <i>Environmental and Ecological Statistics</i> , 2011, 18, 495-512.	3.5	19
25	Confronting Prior Convictions: On Issues of Prior Sensitivity and Likelihood Robustness in Bayesian Analysis. <i>Annual Review of Economics</i> , 2011, 3, 107-131.	5.5	17
26	Time-varying extreme pattern with dynamic models. <i>Test</i> , 2016, 25, 131-149.	1.1	16
27	Cholesky realized stochastic volatility model. <i>Econometrics and Statistics</i> , 2017, 3, 34-59.	0.8	15
28	Particle Learning for Sequential Bayesian Computation*. , 2011, , 317-360.		15
29	Hyperparameter estimation in forecast models. <i>Computational Statistics and Data Analysis</i> , 1999, 29, 387-410.	1.2	14
30	On the Long-Run Volatility of Stocks. <i>Journal of the American Statistical Association</i> , 2018, 113, 1050-1069.	3.1	14
31	Dynamic Stock Selection Strategies: A Structured Factor Model Framework*. , 2011, , 69-90.		13
32	BAYESIAN ESTIMATION OF RUIN PROBABILITIES WITH A HETEROGENEOUS AND HEAVY-TAILED INSURANCE CLAIM-SIZE DISTRIBUTION. <i>Australian and New Zealand Journal of Statistics</i> , 2007, 49, 415-434.	0.9	11
33	Tracking Flu Epidemics Using Google Flu Trends and Particle Learning. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10
34	Parsimony inducing priors for large scale state-space models. <i>Journal of Econometrics</i> , 2022, 230, 39-61.	6.5	9
35	Bayesian Factor Model Shrinkage for Linear IV Regression With Many Instruments. <i>Journal of Business and Economic Statistics</i> , 2018, 36, 278-287.	2.9	8
36	Particle Learning for Fat-Tailed Distributions. <i>Econometric Reviews</i> , 2016, 35, 1666-1691.	1.1	7

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37	Particle learning for Bayesian semi-parametric stochastic volatility model. <i>Econometric Reviews</i> , 2019, 38, 1007-1023.	1.1	7
38	Bayesian statistics with a smile: A resamplingâ€“sampling perspective. <i>Brazilian Journal of Probability and Statistics</i> , 2012, 26, .	0.4	6
39	How many hospitalizations has the COVID-19 vaccination already prevented in SÃ£o Paulo?. <i>Clinics</i> , 2021, 76, e3250.	1.5	6
40	Online Bayesian learning in dynamic models: an illustrative introduction to particle methods. , 2013, , 203-228.		6
41	Bayesian modeling of financial returns: A relationship between volatility and trading volume. <i>Applied Stochastic Models in Business and Industry</i> , 2010, 26, 172-193.	1.5	5
42	Measuring the vulnerability of the Uruguayan population to vector-borne diseases via spatially hierarchical factor models. <i>Annals of Applied Statistics</i> , 2012, 6, .	1.1	5
43	Sequential parameter learning and filtering in structured autoregressive state-space models. <i>Statistics and Computing</i> , 2013, 23, 43-57.	1.5	5
44	Sequential Bayesian learning for stochastic volatility with varianceâ€“gamma jumps in returns. <i>Applied Stochastic Models in Business and Industry</i> , 2018, 34, 460-479.	1.5	5
45	Bayesian semiparametric Markov switching stochastic volatility model. <i>Applied Stochastic Models in Business and Industry</i> , 2019, 35, 978-997.	1.5	5
46	Prior Sensitivity Analysis in a Semi-Parametric Integer-Valued Time Series Model. <i>Entropy</i> , 2020, 22, 69.	2.2	4
47	Analysis of Exchange Rates via Multivariate Bayesian Factor Stochastic Volatility Models. <i>Springer Proceedings in Mathematics and Statistics</i> , 2014, , 181-185.	0.2	3
48	Bayesian mixture of parametric and nonparametric density estimation: A Misspecification Problem. <i>Brazilian Review of Econometrics</i> , 2015, 31, 19.	0.1	3
49	The illusion of the illusion of sparsity: An exercise in prior sensitivity. <i>Brazilian Journal of Probability and Statistics</i> , 2021, 35, .	0.4	3
50	Bayesian generalizations of the integer-valued autoregressive model. <i>Journal of Applied Statistics</i> , 2022, 49, 336-356.	1.3	2
51	Segmental dataset and whole body expression data do not support the hypothesis that non-random movement is an intrinsic property of <i>Drosophila retrogenes</i> . <i>BMC Evolutionary Biology</i> , 2012, 12, 169.	3.2	1
52	Modeling seaâ€“level processes on the U.S. Atlantic Coast. <i>Environmetrics</i> , 2020, 31, e2609.	1.4	1
53	Discussion of â€“Multiâ€“stage multivariate modeling of temporal patterns in prescription counts for competing drugs in a therapeutic categoryâ€“ by Serhiyenko, Ravishanker and Venkatesan. <i>Applied Stochastic Models in Business and Industry</i> , 2018, 34, 81-81.	1.5	0
54	Rejoinder to â€“Sequential Bayesian learning for stochastic volatility with varianceâ€“gamma jumps in returnsâ€“ Reply to the discussions by Nalini Ravishanker and Refik Soyer. <i>Applied Stochastic Models in Business and Industry</i> , 2018, 34, 484-485.	1.5	0

#	ARTICLE	IF	CITATIONS
55	Put Options in General Equilibrium. SSRN Electronic Journal, 0, , .	0.4	0
56	Bayesian hypothesis testing: Redux. Brazilian Journal of Probability and Statistics, 2019, 33, .	0.4	0