Prof. Eduardo de Oliveira Horta

e-mail: eduardo.horta@ufrgs.br

Website: https://professor.ufrgs.br/eduardohorta/

Affiliation (2013–): Department of Statistics & Graduate Program in Economics - Universidade Federal do Rio Grande do Sul - Brazil

Highest Education Attained (2015): PhD in Economics at Universidade Federal do Rio Grande do Sul - Brazil

Research interests: Stochastic Processes, Markov Processes, Exchangeble Sequences, Functional Time Series, Quantile Regression, Nonparametric Statistics, Financial Econometrics, Risk Measures.

H-index: 3

Selected work:

1. Marcelo Fernandes, Emmanuel Guerre & Eduardo Horta
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   Journal of Business & Economic Statistics
   Volume 39, Issue 1
   2022
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2. Eduardo Horta, Flavio Ziegelmann,
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   Stochastic Processes and their Applications,
   Volume 128, Issue 3,
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   Pages 727-755,
   ISSN 0304-4149,
   https://doi.org/10.1016/j.spa.2017.06.002
3. Eduardo Horta, Flavio Ziegelmann,
   Dynamics of financial returns densities: A functional approach applied to the Bovespa intraday index,
   International Journal of Forecasting,
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   Pages 75-88,
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   https://doi.org/10.1016/j.ijforecast.2017.08.001
4. Eduardo Horta, Flavio Ziegelmann,
   Identifying the spectral representation of Hilbertian time series,
   Statistics & Probability Letters,
   Volume 118,
   2016,
   Pages 45-49,

ISSN 0167-7152,
https://doi.org/10.1016/j.spl.2016.06.014

5. Marlon Moresco, Marcelo Brutti Righi & Eduardo Horta
Minkowski deviation measures
Statistics & Risk Modeling
Volume 40, Issue 1-2
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Pages: 1-19
https://doi.org/10.1515/strm-2021-0033