

HENRIQUE BOLFARINE

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EDUCATION

University of São Paulo

2017-2021

Phd in Statistics

Dissertation: “Decoupling Shrinkage and Selection in Factor and Mixture Models”

Adviser: Prof. Dr. Hedibert F. Lopes (Insper).

Co-Adviser: Prof. Dr. Carlos M. Carvalho (University of Texas at Austin).

University of São Paulo

2015-2017

M.S. in Statistics

Dissertation: “Comparative evaluation of network reconstruction methods in high dimensional settings.”

Adviser: Prof. Dr. Anatoli Ymbartsev.

University of São Paulo

2011-2015

B.S. in Applied Mathematics

Dissertation: “A brief introduction to Stochastic Differential Equations.”

Adviser: Prof. Dr. Pedro A. Tonelli.

PUBLICATIONS

“Decoupling Shrinkage and Selection in Gaussian Linear Factor Analysis”

(with Carlos M. Carvalho, Hedibert F. Lopes and Jared S. Murray) 2022 *Bayesian Analysis* Advance Publication 1 - 23, 2022. <https://doi.org/10.1214/22-BA1349>

“2021 ISI Mahalanobis Award: a Tribute to Heleno Bolfarine”

(with Fabrizio Ruggeri, Jorge Luis Bazán, Reinaldo B. Arellano-Valle, Victor Higo Davila and Mário de Castro) *International Statistical Review* (2021) doi: 10.1111/insr.12472.

WORKING PAPERS

“Lower-dimensional posterior density and cluster summaries for overparameterized Bayesian models”

(with H. Bolfarine, H.F. Lopes, & C.M. Carvalho.) <https://arxiv.org/abs/2506.09850>

“Network reconstruction with local partial correlation: comparative evaluation”

(with Lina Thomas and Anatoly Yambartsev) 2018

PROFESSIONAL EXPERIENCE

University of Texas at Austin

January 2024 - Current

Lecturer

Austin, Texas, US

- Lecturer in two Spring sessions of STA 235 Data Science for Business Applications in the McCombs School of Business

University of Texas at Austin

January 2024 - Current

Lecturer

Austin, Texas, US

- Lecturer in three Spring sessions of STA 301 Introduction to Data Science in the McCombs School of Business

University of Texas at Austin

Lecturer

August 2023 - December 2023

Austin, Texas, US

- Lecturer in five Fall sessions of STA 301 Introduction to Data Science in the McCombs School of Business

University of Texas at Austin

Lecturer

January 2023 - May 2023

Austin, Texas, US

- Lecturer in two Spring sessions of STA 235 Data Science for Business Applications in the McCombs School of Business

University of Texas at Austin

Lecturer

January 2023 - May 2023

Austin, Texas, US

- Lecturer in four Spring sessions of STA 301 Introduction to Data Science in the McCombs School of Business

University of Texas at Austin

Lecturer

August 2022 - December 2022

Austin, Texas, US

- Lecturer in four Fall sessions of STA 301 Introduction to Data Science in the McCombs School of Business

University of Texas at Austin

Lecturer

June 2022 - July 2022

Austin, Texas, US

- Lecturer in one Summer sessions of S22 Data Science for Business Applications in the McCombs School of Business

University of Texas at Austin

Lecturer

January 2022 - March 2022

Austin, Texas, US

- Lecturer in two Spring sessions of STA 235 Data Science for Business Applications in the McCombs School of Business

University of Texas at Austin

Postdoc

October 2021 - July 2022

Austin, Texas, US

- Research Professional allocated in the Salem Center for Public Policy.

University of Texas at Austin

Social Science/Humanities Research Professional

March 2021 - October 2021

Austin, Texas, US

- Research Professional allocated in the Salem Center for Public Policy.

University of São Paulo

Temporary Professor

January 2021 - February 2021

São Paulo, Brazil

- Temporary Professor for the summer course Introduction to Probability Theory (60 hour course, remote).

Inspere January 2020 - May 2020
Teaching Assistant São Paulo, Brazil

- Teaching assistant for the undergraduate course Bayesian Learning, under Prof. Hedibert F (60 hour course, in person/remote).

University of São Paulo August 2018 - December 2018
Supervised Internship São Paulo, Brazil

- Supervised internship, as a teaching assistant for the undergraduate course Statistical Inference (60 hour course, in person).

University of São Paulo January 2018 - February 2018
Temporary Professor São Paulo, Brazil

- Temporary Professor for the summer course Introduction to Probability Theory (60 hour course, in person).

University of São Paulo January 2017 - February 2017
Teaching Assistant São Paulo, Brazil

- Teacher assistant for the summer course Introduction to Probability Theory (60 hour course).

University of São Paulo January 2017 - February 2017
Teaching Assistant São Paulo, Brazil

- Teacher assistant for the summer course Introduction to Probability Theory (60 hour course).

University of São Paulo January 2016 - February 2016
Teaching Assistant São Paulo, Brazil

- Teacher assistant for the summer course Introduction to Probability Theory (60 hour course).

University of São Paulo August 2013 - December 2013
Teaching Assistant São Paulo, Brazil

- Teacher assistant for the course Introduction to Statistics II. (60 hour course).

University of São Paulo March 2013 - June 2013
Teaching Assistant São Paulo, Brazil

- Teacher assistant for the course Sampling Theory and Technics. (60 hour course).

University of São Paulo August 2012 - December 2013
Teaching Assistant São Paulo, Brazil

- Teacher assistant for the course Introduction to Statistics II. (60 hour course).

University of São Paulo March 2012 - June 2012
Teaching Assistant São Paulo, Brazil

- Teacher assistant for the course Introduction to Probability and Statistics I. (60 hour course).

PRESENTATIONS, EVENTS AND MEETINGS

Joint Statistical Meetings (JSM) 2023 - Seminar

Toronto, Canada, August 2023

Presentation

Bayesian Factor Models for Complex Multivariate Datasets

FGV EMap - Seminar

Online, November 2021

Presentation

Recent advances in Bayesian Factor Analysis

XV EBEB - Brazilian Meeting of Bayesian Statistics.

Maresias, Brazil, March 2020

*Presentation*Decoupling Shrinkage and Selection in Bayesian Gaussian factor analysis,
with known number of factors.**VI COBAL - Congresso Bayesiano da América Latina.**

Lima, Peru, July 2019

Presentation

Decoupling Shrinkage and Selection in Bayesian Gaussian Factor Analysis. 2019.

XIV EBEB - Brazilian Meeting on Bayesian Statistics.

Rio de Janeiro, Brazil, March 2018

Poster Presentation

Network reconstruction using classical and Bayesian methods, a comparison

TECHNICAL STRENGTHS

Programming R, C++, C, Python (in order of knowledge)**AWARDS AND RECOGNITIONS**

International Scholarship (CAPES)- Grant.	2021-2021
Scholarship from the National Council for Scientific Development (CNPq).	2018-2021
Coordination for the Improvement of Higher Education Personnel (CAPES).	2018-2021
Scholarship from the National Council for Scientific Development (CNPq).	2015-2017