

Dr. Ruben Loaiza Maya
Econometrics & Business Statistics
Email: Ruben.LoaizaMaya@monash.edu



Biography

Ruben Loaiza-Maya is a Lecturer in the Department of Econometrics and Business Statistics. He completed his doctoral studies in econometrics at the University of Melbourne and his undergraduate degree in economics at the Universidad Nacional de Colombia (Medellin).

His research interests include:

Copula Modelling; Bayesian Estimation Methods; Time Series Analysis; Macroeconomic and Financial Forecasting;

Employment

Senior Research Fellow

Econometrics & Business Statistics

MONASH UNIVERSITY

1 Jul 2020 → present

Research outputs

Fast and accurate variational inference for models with many latent variables

Loaiza-Maya, R., Smith, M. S., Nott, D. J. & Danaher, P. J., Oct 2022, In: Journal of Econometrics. 230, 2, p. 339-362 24 p.

Optimal probabilistic forecasts: when do they work?

Martin, G. M., Loaiza-Maya, R., Maneesoonthorn, W., Frazier, D. T. & Ramírez-Hassan, A., Jan 2022, In: International Journal of Forecasting. 38, 1, p. 384-406 23 p.

Fast variational bayes methods for multinomial probit models

Loaiza-Maya, R. & Nibbering, D., 2022, (Accepted/In press) In: Journal of Business and Economic Statistics. 12 p.

Implicit copula variational inference

Smith, M. S. & Loaiza-Maya, R., 2022, (Accepted/In press) In: Journal of Computational and Graphical Statistics. 13 p.

Scalable Bayesian estimation in the multinomial probit model

Loaiza-Maya, R. & Nibbering, D., 2022, In: Journal of Business and Economic Statistics. 40, 4, p. 1678-1690 13 p.

Variational Bayes in state space models: inferential and predictive accuracy

Frazier, D. T., Loaiza-Maya, R. & Martin, G. M., 2022, (Accepted/In press) In: Journal of Computational and Graphical Statistics. 12 p.

Focused Bayesian prediction

Loaiza-Maya, R., Martin, G. M. & Frazier, D. T., Aug 2021, In: Journal of Applied Econometrics. 36, 5, p. 517-543 27 p.

Advertising effectiveness for multiple retailer-brands in a multimedia and multichannel environment

Danaher, P. J., Danaher, T. S., Smith, M. S. & Loaiza-Maya, R., Jun 2020, In: Journal of Marketing Research. 57, 3, p. 445-467 23 p.

High-dimensional copula variational approximation through transformation

Smith, M. S., Loaiza-Maya, R. & Nott, D. J., 2020, In: Journal of Computational and Graphical Statistics. 29, 4, p. 729-743
15 p.

Real-time macroeconomic forecasting with a heteroskedastic inversion copula

Loaiza-Maya, R. & Smith, M. S., 2020, In: Journal of Business and Economic Statistics. 38, 2, p. 470-486 17 p.

Variational Bayes estimation of discrete-margined copula models with application to time series

Loaiza-Maya, R. & Smith, M. S., 3 Jul 2019, In: Journal of Computational and Graphical Statistics. 28, 3, p. 523-539 17 p.

Time series copulas for heteroskedastic data

Loaiza-Maya, R., Smith, M. S. & Maneesoonthorn, W., 1 Apr 2018, In: Journal of Applied Econometrics. 33, 3, p. 332-354
23 p.

Bayesian combination for inflation forecasts: the effects of a prior based on central banks' estimates

Melo, L. F., Loaiza, R. A. & Villamizar-Villegas, M., 1 Sep 2016, In: Economic Systems. 40, 3, p. 387-397 11 p.

Latin american exchange rate dependencies: A regular vine copula approach

Loaiza Maya, R. A., Gomez-Gonzales, J. E. & Melo Velandia, L. F., Jul 2015, In: Contemporary Economic Policy. 33, 3, p. 535-549 15 p.

Exchange rate contagion in Latin America

Loaiza-Maya, R. A., Gomez-Gonzales, J. E. & Melo-Velandia, L. F., 1 May 2015, In: Research in International Business and Finance. 34, p. 355-367 13 p.