

Conference on “Economic Applications of Quantile Regression 2.0”

Date: 7/8 June 2019

Location: Campus de Carcavelos, Rua da Holanda, n.1, 2775-405 Carcavelos, Portugal

Organizers: Bernd Fitzenberger (HU Berlin), Roger Koenker (UCL London), José Machado (U Nova de Lisboa), Blaise Melly (U Bern)

Program

JUNE 7		
900 Getting together		
915	Gib Bassett	Predicting Monthly Market Return Quantiles using the VIX Index
945	Yannis Biliass	The Distribution of Gains from Access to Stocks
1015 Coffee Break		
1045	Brantly Callaway	Heterogeneous Effects of Job Displacement on Earnings
1115	Patricia Gallego Granados	The Part-Time Wage Gap across the Wage Distribution
1145 15 min break		
1200	Alfred Galichon	Multivariate quantile regression via mass transport, from theory to numerics
1245 LUNCH		
1415	Bernd Fitzenberger	Changing Selection into Full-time Work and its Effects on Wage Inequality - An Application to Germany
1445	Michael Haylock	Heterogeneity in Performance Evaluation of Executives Using Quantile Regression and Stochastic Fluctuations
1515 Coffee Break		
1545	Sascha Satlukal	Overconfidence and Gender Differences in Wage Expectations
1615	Shuolin Shiy	Variable Selection with Group Structure: Exiting employment at retirement age - A Competing Risks Quantile Regression Analysis
1930 CONFERENCE DINNER		
JUNE 8		
915	Georg Keilbar	Modelling Systemic Risk Using Neural Network Quantile Regression
945	Jungmo Yoon	HAC Covariance Matrix Estimation in Quantile Regression with Application to CoVaR
1015 Coffee Break		
1045	Blaise Melly	Quantile and distribution regression in Stata: algorithms, pointwise and functional inference
1115	Andrija Mihoci	FRM The Financial Risk Meter
1145 15 min break		
1200	Manuel Arellano	Nonlinear Earnings and Employment Dynamics at the Extensive and Intensive Margins
1245 LUNCH		

Information on travel/accomodation:

Conference site: Campus de Carcavelos, Rua da Holanda, n.1, 2775-405 Carcavelos, Portugal
NOVA School of Business and Economics, Universidade Nova de Lisboa

Hotel (you needed to make your own reservation)

Riviera Hotel Carcavelos
Rua Bartolomeu Dias, Junqueiro
2775-551 Carcavelos

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reservas@rivierahotel.pt

Travel: Please notice that the Hotel and the NOVA School of Business and Economics are some 25km from Lisbon airport in the direction of Cascais (20km from Lisbon center).

- A Uber ride from Lisbon should cost about €20.
- There are trains from Cais do Sodré station (in the direction of Cascais). You should leave at the Oeiras or Carcavelos stops.

Participants have to cover themselves their costs of travel and accommodation.