

14TH NIPE SUMMER SCHOOL

ADVANCES IN QUANTILE REGRESSION

ROGER KOENKER

Monday, June 12

09:00 - 09:30 Registration
09:30 - 11:00 Quantile Regression: A Gentle Introduction
11:00 - 11:30 Coffee Break
11:30 - 13:00 QR Inference
13:00 - 14:00 Lunch
14:00 - 15:10 Nonparametric QR
15:10 - 15:20 Coffee Break
15:20 - 16:30 Lab Session in R

Tuesday, June 13

09:30 - 11:00 Censored QR and Survival Models
11:00 - 11:30 Coffee Break
11:30 - 13:00 Endogeneity and All That
13:00 - 14:00 Lunch
14:00 - 15:10 QR for Panel Data
15:10 - 15:20 Coffee Break
15:20 - 16:30 Lab Session in R

Wednesday, June 14

09:30 - 11:00 Quantile Autoregression
11:00 - 11:30 Coffee Break
11:30 - 13:00 QR Computation for “Big Data”
13:00 - 14:00 Lunch
14:00 - 15:10 Lab Session in R
15:10 - 15:30 Coffee Break
15:30 - 17:00 Seminar: Risk, QR and Choquet Portfolios