CURRICULUM VITAE

(Update 2001-2006)

NAME:	Roger Koenker	
POSITION:	W.B. McKinley Professor of Economics and Professor of Statistics	
ADDRESS:	Department of Economics University of Illinois Champaign, IL 61820	504 W. Pennsylvania Urbana, IL 61801
TELEPHONE: EMAIL:	(217) 333-4558 roger@ysidro.econ.uiuc.edu	(217) 367-5108
BIRTH:	21 February 1947	Grand Forks, ND
DEGREES:	A.B. Grinnell College 1969 Ph.D. University of Michigan 1974	
SPECIALIZATION:	Econometric Theory and Applications	
EXPERIENCE:	Assistant Professor of Economics, University of Illinois, 1974-1976 Member of Technical Staff, Economics Research, Bell Telephone Laboratories, 1976-1983 Visiting Associate Professor of Economics, University of Pennsylvania, Winter 1982 Professor of Economics, University of Illinois, 1983– McKinley Professor of Economics, University of Illinois, 1997– Professor of Statistics, University of Illinois, 1992– Visiting Fellow, CEMMAP and University College London, Spring 2003	
EDITORIAL:	Associate Editor, *Econometrica*, 1991–1994 Associate Editor, *Econometric Theory*, 1994– Associate Editor, *Journal of Statistical Software*, 2002– Associate Editor, *Journal of American Statistical Association*, 2004–	
PROFESSIONAL	Fellow of Econometric Society, 1998 International Fellow, CEMMAP, 2003 –	

PUBLICATIONS (Books):

Quantile Regression, Econometric Society Monograph Series, Cambridge U. Press.

PUBLICATIONS (Refereed Articles):

"Quantile Autoregression," (with Zhijie Xiao) *J. of Am. Stat. Assoc.*, with discussion and rejoinder, (2006), forthcoming.

"Density Estimation by Total Variation Regularization," Festschrift for Kjell Doksum, V.N. Nair (ed.) (2007), forthcoming.

"Quantile Regression Methods for Recursive Structural Equation Models," (with Lingjie Ma), *J. of Econometrics*, (2006), forthcoming.

"Quantile Regression Methods for Reference Growth Charts," (with Ying Wei, Anneli Pere, and Xuming He), *Statistics in Medicine* (2006), forthcoming.

"Inequality Constrained Quantile Regression," (with Pin Ng) *Sankhya*, (2005), 418-440.

"Pessimistic Portfolio Allocation and Choquet Expected Utility," (with G. Bassett and G. Kordas), *J. of Financial Econometrics*, (2004), 2, 477-492.

"Unit Root Quantile Autoregression Inference," (with Z. Xiao) *J. of Am Stat. Assoc.*, (2004), 94, 775-787.

"Quantile Regression for Longitudinal Data," *J. of Multivariate Analysis*, (2004), 91, 74-89.

"Penalized Triograms: Total Variation Regularization for Bivariate Smoothing", (with I. Mizera), *J. Royal Stat. Soc*, (2004), 66, 145-163.

"SparseM: A Sparse Matrix Package for R", (with P. Ng), *J. Stat. Software*, (2003), 8, 1-9.

"Inference on the Quantile Regression Process," (with Z. Xiao) *Econometrica*, (2003), 70, 1583-1604.

"Uncertainty, Hiring and Subsequent Performance: The NFL Draft" (with L. DeBrock and W. Hendricks), *Journal of Labor Economics,* (2003), 21, 857-886.

"Quantile Regression: An Introduction," (with K. Hallock), *J. of Economic Perspectives*, (2003), 15, 143-156.

"Tail Behavior of the Least Squares Estimator," (with J. Jureckova and S. Portnoy), *Stat. and Prob. Letters*, (2002) 55,377-84.

"Some pathological regression asymptotics under stable conditions," (with S. Portnoy), *Stat. and Prob. Letters*, (2002), 50, 219-228.

"Quantile regression for duration data: A reappraisal of the Pennsylvania reemployment bonus experiments, (with Y. Bilias), *Empirical Economics*, (2001), 26, 199-220.

"Reappraising Medfly Longevity: A Quantile Regression Approach," (with O. Geling), *J. of Am Stat. Assoc.*, (2001), 96, 458-468.

PUBLICATIONS (Comments):

"Comment on Spline Adaptation in Extended Linear Models," (with I. Mizera), *Statistical Science*, (2002), 17, 30-31.

PUBLICATIONS (Conference Proceedings):

"Elastic and Plastic Splines: Some Experimental Comparisons," (with I. Mizera) Statistical Data Analysis based on the L1-norm and Related Methods, (Y. Dodge, ed.), Birkhauser, Basel, 2002, 405-414.

"How to be Pessimistic: Choquet Risk and Portfolio Optimization", (with G. Bassett and G. Kordas) Statistical Data Analysis based on the L1-norm and Related Methods, (Y. Dodge, ed.), Birkhauser, Basel, 2002, 97–108.

REFEREE: *Econometrica*, *American Economic Review*, *Journal of Political Economy, Review of Economic Studies, Journal of Econometrics*, *Journal of the American Statistical Association*, *Annals of Statistics*, *Journal of Business, Economics, and Statistics*, *Econometric Theory, Bernoulli*, National Science Foundation, *Journal of Computational and Graphical Statistics, SIAM Journal of Optimization, Biometrika, American Statistician, International Economic Review, Statistics & Decisions, Climatic Change, Society for Industrial and Applied Mathematics, Council for International Exchange of Scholars, Annals of the Institute of Statistical Mathematics, The Canadian Journal of Statistics, Statistics, Australian Journal of Statistics, Brazilian Journal of Statistics, Metrika, JRSS(B), JRSS(A), Communications In Statistics, Journal of Applied Econometrics, Journal of Empirical Finance, Journal of Nonparametric Statistics, Quarterly Review of Economics and Business.*

SEMINARS (since 2000): EUI-Florence, Nuffield College Oxford, LSE, UCL, Warwick, Southampton, ULB-Brussels, Universidad Carlos III de Madrid, U. Dortmund, Harvard-MIT, University of Kansas, Yale, McGill University of Chicago, Malinvaud Seminar INSEE, University of Mannheim, Columbia University, University of Pennsylvania, Northwestern University, University of Michigan, Rutgers University, Bell Laboratories, Charles University, Prague; New University of Lisbon,

INVITED CONFERENCE TALKS: 3rd Eugene Lukacs Symposium in Statistics (Regression Quantiles and their impact on robust estimation and rank tests). Bowling Green, Ohio, 5th Prague Symposium on Asymptotic Statistics, Prague, Czech Republic, 5th School on Models of Regression, Campos dos Jordao, Brazil, (1997), Joint Statistical Meetings of the American Statistical Association, (1997), 3rd International Conference on L1 Methods in Statistics, Neuchatel, Switzerland, 6th Prague Symposium on Asymptotic Statistics, Prague, 7th Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, Lithuania. Principles of Econometrics Conference, Madison, 1998. Economic Applications of Quantile Regression, Konstanz, 2000. Quantile Regression Inference, Neuchatel, 2000. Brussels-Prague Statistics Symposium, Brussels, 2000, Controlling Complexity for Strong Stochastic Dependencies, Oberwolfach, 2000. Robust Statistics, Vorau, Austria, 2001. Workshop on Quantile Regression, Liberec, Czechia, 2001. South African Statistical Association, 2001, 34^{es} Journées de Statistique, Brussels, 2002; Conference on Nonparametrics, Crete, 2002; 4th Conference on L_1 Methods in Statistics, Neuchatel, 2002; Conference on Modern Statistical Inference, Brno, 2002. Masterclass on Quantile Regression, UCL, 2003, Conference on Quantile Regression Methods and Applications, CEMMAP/UCL, 2003, Workshop on Regularization, Banff 2003. Workshop on Longitudinal Data Analysis, IMS Singapore, 2005. European Courses in Advanced Statistics, La Roche-en-Ardennes, 2005 Econometrics in Rio, 2006, JASA Invited Talk, Seattle, 2006. Workshop on Quantile Regression and Related Methods, Edinburgh, 2006.

THESIS SUPERVISION:

C. Lamarche (2006) Quantile Regression for Panel Data, University of Oklahoma

L. Ma (2003) Quantile Regression Methods for Recursive Structural Equation Models, Panagora Asset Management

W. Belluzo, (2001) Semiparametric estimation of binary response valuation models. University of Sao Paulo

A. Novo, (2001) Open Economies, Inflation, Exchange Rate Contagion and Economic Growth, Bank of Portugal

T. Takada, (2001) Density estimation for robust financial econometrics, Osaka City University.

G. Kordas, (2000) Binary Regression Quantiles, University of Pennsylvania,

D. Morillo, (2000), Three Essays in Semiparametric Econometrics, Panagora Asset Management.

B. Weikel, (2000), Essays on Semiparametric Methods in Finance, Morgan-Stanley Dean Witter

T. Juhl (1999) Robust Inference in Multiple Nonstationary Time Series, University of Kansas

GRANTS:

NSF	SBR 05-44673	$212,712	2006-2009	Quantile Regression and L1 Regularization
NSF	SBR 02-40781	$251,995	2003-2006	Quantile Regression
NSF	SBR 99-11184	$184,917	2000-2003	Quantile Regression
NSF	SBR 96-17206	$195,109	1997-2000	Quantile Regression

TEACHING

	Courses	*Completed Forms*	*CEQ 1*	*CEQ 2*
Spring 2000:	Econ 476	12	4.5	4.5
Fall 2000:	Econ 472	31	4.1	4.4
Spring 2001:	Econ 476	13	4.2	4.4
Fall 2001:	Econ 472	29	4.0	4.3
Fall 2002:	Econ 472	20	4.5	4.7
Fall 2003:	Econ 472	34	4.3	4.5
Fall 2005:	Econ 508	27	3.8	3.9

DEPARTMENTAL SERVICE:

Labor Recruting Committee 2005-6 Junior Recruiting Committee 2001-2
Senior Recruiting Committee 2004-6
Director of Graduate Studies 1999-2002
Admissions Committee 1996–2002

March 2006