Cemmap / ESRC Econometric Study Group
Workshop on Quantile Regression
1 – 2 June 2009, Birkbeck (London)

Conference Programme

Day 1: Monday 1 June (links to papers are in BLUE)

09:30-10:00  Registration and Coffee
10:00-11:00  Invited Speaker: James Powell (UC Berkeley)
             A Quantile Correlated Random Coefficient Panel Data Model
11:00-11:30  Break
11:30-12:00  Adam Rosen (UCL)
             Set Identification via Quantile Restrictions with Short Panels
12:00-12:30  Tatiana Komarova (LSE)
             Binary Choice Models with Discrete Regressors: Identification and
             Misspecification
12:30-13:00  Keith Knight (Toronto)
             On the Asymptotic Distribution of the Chebyshev Estimator in Linear
             Regression
13:00-14:00  Lunch
14:00-15:00  Invited Speaker: Victor Chernozhukov (MIT)
             Improving Point and Interval Estimates of Monotone Functions by
             Rearrangement
15:00-15:30  Break
15:30-16:00  Alexandre Belloni (Duke)
             Penalized Quantile Regression in High-Dimensional Sparse Models
16:00-16:30  Ivan Fernandez-Val (Boston University)
             Inference on Counterfactual Distributions
16:30-17:00  Yoon-Jae Whang (Seoul National University)
             Nonparametric Tests of Conditional Treatment Effects
17:15-18:15  Panel Discussions on "What now in quantile regression and related
             methods?"
19:30        Conference Dinner
Day 2: Tuesday 2 June (links to papers are in BLUE)

09:00-10:00  Invited Speaker: Hidehiko Ichimura (University of Tokyo)
Nonparametric Intermediate Order Regression Quantiles

10:00-11:00  Invited Speaker: Xiaohong Chen (Yale University)
On PSMD Plug-in Estimation of Functionals of Semi/nonparametric Conditional Moment Models

11:00-11:30  Break

11:30-12:00  Blaise Melly (Brown)
Quantile Treatment Effects in the Regression Discontinuity Design

12:00-12:30  Debopam Bhattacharya (Dartmouth College)
Detecting Taste-Based Discrimination in Treatment Allocation Using Experimental Data

12:30-13:00  Martin Huber (University of St. Gallen)
Testing for Covariate Balance Using Nonparametric Quantile Regression and Resampling Methods

13:00-14:00  Lunch

14:00-15:00  Invited Speaker: Roger Koenker (University of Illinois)
Censored Quantile Regression

15:00-15:30  Break

15:30-16:00  Jinyun Lee (UCL)
Bounds for Quantiles of Treatment Effects

16:00-16:30  Andrew Harvey (Cambridge)
Local Kernel Density Estimation from Time Series Data

16:30-17:00  Chuan Goh (Toronto)
Nonstandard Estimation of Inverse Conditional Density-Weighted Expectations

17:00-17:30  Sung Jae Jun (Penn State)
Tighter Bounds in Triangular Systems