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centre for microdata methods and practice

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	Jinhyun 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

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