# Preliminary Program for the Herman Otto Hirschfeld Lectures “Lectures on Quantile Regression” given by Roger Koenker

# and the Workshop „Quantile Regression Methods: Theory and Applications”

## October 7-9 2010, Humboldt-Universität zu Berlin

(Version: 17 August 2010)

**Thursday, October 7 2010**

**Hermann Otto Hirschfeld Lectures (Roger Koenker, University of Illinois)**

**“Lectures on Quantile Regression”**

9.30 Coffee

10.00 **Lecture #1:** “Beyond the Average Man: Quantile Regression and the Exploration of Heterogeneity”

12.00 Lunch

14.00 **Lecture #2:** “Quantile Models for Duration Data”

16.00 Coffee

16.30 **Lecture #3**: “Quantile Risk Assessment and Choquet Portfolios”

18.00 Reception

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**Quantile Regression Workshop**

15.00-18.00 Arrival, registration

20.00 Dinner for quantile workshop participants

**Friday, October 8 2010**

9:00 Plenary session #1

Roger Koenker, University of Illinois, **Keynote address and HOH Lecture #4:** "Additive Models for Conditional Quantiles: Estimating Risk Factors for Childhood Malnutrition"

10:30 Coffee break

11.00 – 12.30 Plenary Session #2

Victor Chernozhukov, MIT: "Quantile Regression in High-Dimensional Sparse Econometric Models"

Blaise Melly, Brown University: "Quantile regression with time-varying covariates"

12.30 Lunch for conference participants

14.00 – 15.30 Parallel Theory Sessions

Parallel theory session #1

Keming Yu, Brunel University: "Bayesian variable selection in quantile regression"

Emmanuel Guerre, Queen Mary College University of London: "Uniform bias study and Bahadur representation for local polynomial estimators of the conditional quantile function"

Parallel theory session #2

Richard Song, Humboldt Universität zu Berlin and University of California at Berkeley: "Semiparametric Quantile Regression for Longitudinal Data Analysis"

Adonis Yatchew, University of Toronto "Nonparametric quantile estimation when data on derivatives are available"

15.30 – 16.30 Poster Session and Coffee break

16.30-18.00 Plenary Session #3

Joel Horowitz, Northwestern: "Nonparametric estimation of a nonseparable demand function under shape restrictions"

Andrew Chesher, UCL : "Structural quantile functions for discrete outcomes"

18.00 Sightseeing tour, Conference Dinner

**Saturday, October 9 2010**

9.00 Plenary Session #4

Battista Severgnini, Copenhagen School of Business “Is ICT a Jack-in-the-Box? A Counterfactual Approach for Identifying Productivity Spillovers”

Katerina Aristodemou, Brunel University: “Estimation of Errors-In-Variables models through Bayesian Quantile Regression with application to the Permanent Income Hypothesis”

10.30 Coffee break

11.00 Plenary session #5

Wolfgang Härdle, Humboldt Universität zu Berlin: “Local Quantile Regression”

Ya’acov Ritov, Hebrew University: “Partial Linear Quantile Regression and Bootstrap Confidence Bands”

12.30 Lunch

14.00 - 15.30 Plenary session #6

José Machado, Universita Lisboa: “Joblessness“

Michael Burda, Humboldt Universität zu Berlin: “Unionization, Stochastic Dominance, and Compression of the Wage Distribution: Evidence from Germany”

15.30 End of Workshop

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**Scientific Committee**: Michael Burda, Andrew Chesher, Wolfgang Härdle, Keming Yu