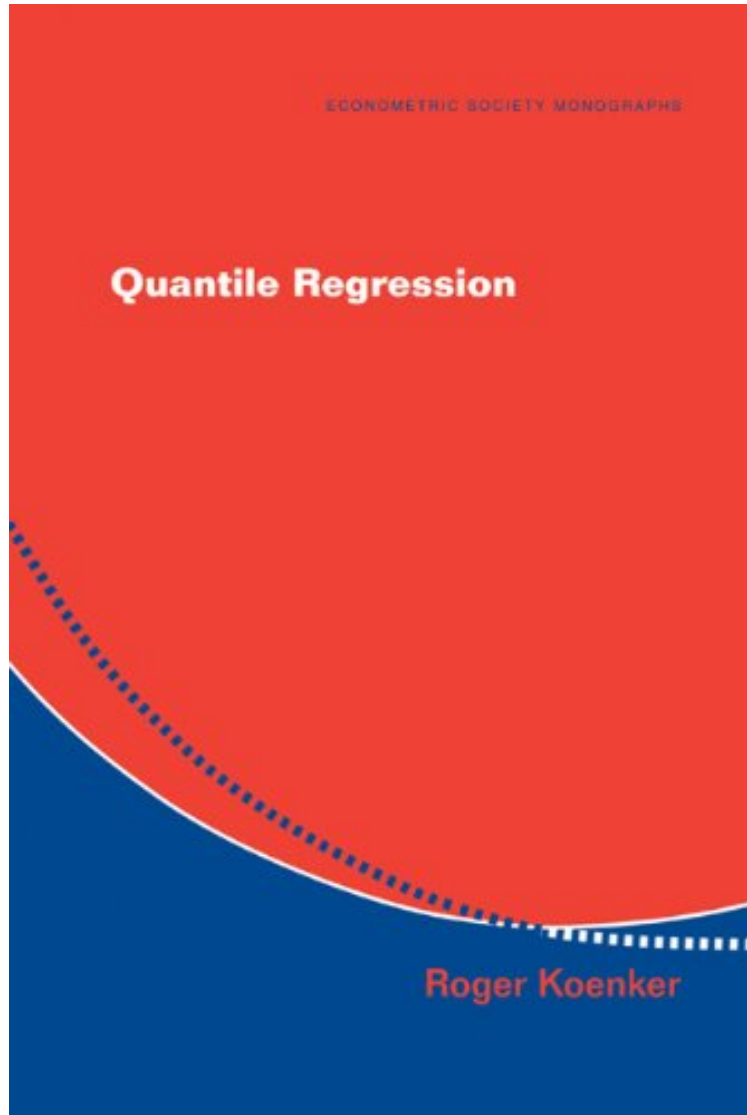


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## Quantile Regression (Econometric Society Monographs)

*Roger Koenker*

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Quantile regression is gradually emerging as a unified statistical methodology for estimating models of conditional quantile functions. By complementing the exclusive focus of classical least squares regression on the conditional mean, quantile regression offers a systematic strategy for examining how covariates influence the location, scale and shape of the entire response distribution. This monograph is the first comprehensive treatment of the subject, encompassing models that are linear and nonlinear, parametric and nonparametric. The author has devoted more than 25 years of research to this topic. The methods in the analysis are illustrated with a variety of applications from economics, biology, ecology and finance. The treatment will find its core audiences in econometrics, statistics, and applied mathematics in addition to the disciplines cited above.

"Roger Koenker has a profound knowledge of econometrics, linear and non-linear programming, statistics and computational statistics, and a strong intuition, combined with a sense for practical problems. As a result, this excellent book combines all of these above aspects and covers a broad spectrum, from practical applications to the weak convergence of probability measures through examples on maximum daily temperatures to Choquet capacities...this book should definitely be on every statistician's and econometrician's shelf." Jana Jureckova, Journal of the American Statistical Association "The author is one [of] the "fathers" of quantile regression. He has substantially contributed to the theoretical as well as the applied development of the field. The book is well written... It provides useful information for statisticians and econometricians, and it can certainly serve as a reference book." M. Huskova, Mathematical sAbout the Author Roger Koenker is McKinley Professor of Economics and Professor of Statistics at the University of Illinois at Urbana-Champaign. From 1976 to 1983 he was a member of the technical staff at Bell Laboratories. He has held visiting positions at The University of Pennsylvania, Charles University, Prague, Nuffield College, Oxford, University College London and Australian National University. He is a Fellow of the Econometric Society.