New Directions in Quantile Regression

Programme

10-11 December 2015
Winstanley Lecture Theatre
Trinity College

Institute for
New Economic Thinking
UNIVERSITY OF
CAMBRIDGE
FACULTY OF ECONOMICS

Thursday, 10 December 2015

9.30-10.00   **Registration and coffee**

Session 1: Inference and Computational Methods

10.00-10.40   Xuming He, University of Michigan
Resampling Methods for Quantile Regression

10.40-11.20   Keith Knight, University of Toronto
Diagnostics for Quantile Regression Using Elemental Matrices

11.20-12.00   Ivan Mizera, University of Alberta
Penalized Quantile Regression

12.00-13.30   **Lunch (Blue Boar Court Room)**

Section 2: High Dimension Quantile Regression

13.30-14.10   Marc Hallin, ECARES
Multiple Output Quantile Regression

14.10-14.50   Kengo Kato, University of Tokyo
High Dimensional Quantile Regression

14.50-15.30   Probal Chaudhuri, ISI Calcutta
Quantile Regression in Banach Space

15.30-16.00   **Coffee break**

Section 3: Shrinkage, Genomics and Computation

16.00-16.40   Laurent Briollais, University of Toronto
Quantile regression for genetic and genomic application

16.40-17.20   Lan Wang, University of Minnesota
Nonconvex penalized quantile regression in high dimensions

17.20-18.00   Roger Koenker, University of Illinois
Computational Methods Quantile Regression

19.00-   **Dinner** (by invitation only)
Private Supply Room, Trinity College

Friday, 11 December 2015

09.30-10.00	**Registration and coffee**

Session 4: Selection, Censoring and Missing Data

10.00-10.40	Kaspar Wuthrich, University of Bern *Local Quantile Treatment Effects*
10.40-11.20	Limin Peng, Emory University *Quantile Regression for Survival Analysis*
11.20-12.00	Manuel Arellano, CEMFI *Sample Selection in Quantile Regression*
12.00-13.30	**Lunch (in the Blue Boar Court Room)**

Section 5: Time-Series Applications

13.30-14.10	Chen Huang, Humboldt University *Factorizable Sparse Tail Event Curves*
14.10-14.50	Sergey Nasekin, Humboldt University *Tail Event Driven Asset Allocation*
14.50-15.30	Jihyung Lee, University of Illinois *Quantilograms under Strong Dependence*
15.30-16.00	**Coffee break**

Section 6: High Dimension Quantile Regression

16.00-16.40	Tobias Kley, LSE *Quantile Cross-Spectral Measures of Dependence between Economic Variables*
16.40-17.20	Antonio Galvao, University of Iowa *Quantile Regression for Longitudinal Data*
17.20-18.00	Alla Petukhina, Humboldt University *Tail Event Driven Asset Allocation, Evidence from Mutual Funds*

Venue Information

The Winstanley Lecture Theatre is a fully-equipped audio-visual theatre, with seating for up to 150 people. To reach it, turn into Whewell's Court from Trinity Street. Turn right immediately after the first arch and climb the stone stairs. At the top of the stairs, follow the path round the ziggurat-like Wolfson building, leaving it to your left. Then turn right into Blue Boar Court. The Winstanley Lecture Theatre is on the east side of the Court.

Burrell's Field

Grange Road

Burrell's Walk

Fellows' Garden

Queen's Road

The Avenue

The Wren Library

Garret Hostel Lane

New Court

Nevile's Court

River Cam

Bishop's Hostel

Nevile's Gate

Hall

Great Court

Master's Lodge

The Fountain

Trinity Lane

Chapel

Angel Court

Great Gate

Trinity Street

Main entrance located on Trinity Street

Blue Boar Court

Wolfson Building

All Saints' Passage

Whewell's Court

Green Street

Bridge Street

⭐ Winstanley Lecture Theatre

Sidney Street