



New Directions in Quantile Regression

Programme

10-11 December 2015
Winstanley Lecture Theatre
Trinity College



UNIVERSITY OF
CAMBRIDGE
Faculty of Economics



Institute for
New Economic
Thinking

Thursday, 10 December 2015

9.30-10.00 Registration

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

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

Friday, 11 December 2015

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

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

Other 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.

