



# 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**  
UNIVERSITY OF  
CAMBRIDGE  
FACULTY OF ECONOMICS

## 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 Edmonton  
*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

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|-------------|---|
| 10.00-10.40 | Ying Wei, Columbia University<br><i>Quantile Regression with Measurement Error and Missing Data</i> |
| 10.40-11.20 | Limin Peng, Emory University<br><i>Quantile Regression for Survival Analysis</i>                    |
| 11.20-12.00 | Manuel Arellano, CEMFI<br><i>Sample Selection in Quantile Regression</i>                            |
| 12.00-13.30 | Lunch   |

### Section 5: Time-Series Applications

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| 13.30-14.10 | Chen Huang, Humboldt University<br><i>Factorizable Sparse Tail Event Curves</i>     |
| 14.10-14.50 | Sergey Nasekin, Humboldt University<br><i>Tail Event Driven Asset Allocation</i>    |
| 14.50-15.30 | Jihyung Lee, University of Illinois<br><i>Quantilograms under Strong Dependence</i> |
| 15.30-16.00 | Coffee Break  |

### Section 6: High Dimension Quantile Regression

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| 16.00-16.40 | Kaspar Wuthrich, University of Bern<br><i>Local Quantile Treatment Effects</i>                               |
| 16.40-17.20 | Antonio Galvao, University of Iowa<br><i>Quantile Regression for Longitudinal Data</i>                       |
| 17.20-18.00 | Alla Petukhina, Humboldt University<br><i>Tail Event Driven Asset Allocation, Evidence from Mutual Funds</i> |



## 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.

