Quantile Regression (Econometric Society Monographs)

By Roger Koenker

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Quantile regression is gradually emerging as a unified statistical methodology for estimating models of conditional quantile functions. This monograph is the first comprehensive treatment of the subject, encompassing models that are linear and nonlinear, parametric and nonparametric. Roger Koenker has devoted more than 25 years of research to the topic. The methods in his analysis are illustrated with a variety of applications from economics, biology, ecology and finance and will target audiences in econometrics, statistics, and applied mathematics in addition to the disciplines cited above. Author resource page: http://www.econ.uiuc.edu/~roger/research/rq/rq.html

Roger Koenker is the winner of the 2010 Emanuel and Carol Parzen Prize for Statistical Innovation, awarded by the the Department of Statistics at Texas A&M University.

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Review
"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."
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M. Huskova, Mathematical Reviews

About 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.

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