# The University of Chicago
# Department of Statistics
## Seminars for Second Year PhD Students

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The University of Chicago

**"Quantile Regression: Applications and Current Research Areas"**

**TUESDAY March 7, 2006 at 5:00 pm**
**110 Eckhart Hall, 5734 S. University Avenue**

## ABSTRACT

Quantile regression offers a more complete statistical model than mean regression and now has widespread applications. I will briefly review this technique in this talk. I will begin with an introduction to and motivation for quantile regression. Then I will discuss some typical application areas, especially in financial econometrics. Next I will outline various approaches to estimation. I will finish by briefly proposing some recent research areas, especially in time series. This talk is mainly based on 3 papers: Yu K., Lu Z., Stander J.(2003) The Statistician; Yu K. Jones M.C.(1998) JASA; Hall P., Wolff R., Yao Q.(1999) JASA.

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Information about building access for persons with disabilities may be obtained in advance by calling the department office at (773) 702-8333.