

README FILE

This supplementary material consists of one Fortran file and six R files.

`cqpen.f90` provides functions to solve penalized quantile regression with multiple quantile levels and data from multiple sources. The functions are called in the `di_functions.R` for implementation.

As described in Section 4, `simulation_complete.R` and `simulation_incomplete.R` are the programs for the simulation cases with complete and incomplete group structures, respectively.

`preprocessing_liver_data.R` preprocesses the data used in Section 5.1 while `data_liver.R` analyzes the data.

`data_finance.R` implements the analysis in Section 5.2.