

Table 1: Quantile regression by check function :

Keyword: QR, check function, bayesian , tobit QR, correlated, missing data

Author	Year	Title	Abstract
Koenker, Bassett	1978		check function for RQ
Cole, Green	1992	smoothing reference centile curves:...	
Buchinsky	1995	Estimating the Asym Cov Matrix for QR , a MC study	$\sqrt{n}(\hat{\beta} - \beta) \rightarrow N(0, A)$, Powell (1984, 1986)
Jung	1996	Quasi likelihood for median regression model	Quasi-likelihood , median regression, dependency structure , cov matrix of indicator functions.
Lipsitz	1997	QR methods for longitudinal data w/ dropouts application...	based on Jung, QR on longitudinal MAR / dropouts/ weighting GEE
He	1997	Quantile Curves w/o crossing	$y = x\beta + (x'\gamma)\epsilon$, Great review here.
Heagerty, Pepe	1999	semiparametric estimation of regression quantile path w/ application to ...	
Koenker, Machado	1999	goodness of fit and related inference process for QR	likelihood based goodness of fit test for QR
Yu, Moyeed	2001	Bayesian quantile regression	ALD, Bayesian, b=random effect , posterior under an improper prior
Koenker	2004		L_1 -regularization QR , shrink individual effect to a common value
Koenker	2004	QR for longitudinal data	penalized interpretation random effects, estimator , QR w/ subject-specific fixed effects
Koenker	2005	Book: Quantile Regression	page. 72, asym var
Geraci, Bottai	2007	QR for longitudinal data using the ALD	ALD, QR, MCMC, random effects, longitudinal
Wang, Li, Jiang	2007		LASSO w/ ALD, least absolute deviance, robust regression shrinkage and variable selection
Yu, Stander	2007		Tobit QR
Li, Zhu	2008		LASSO QR, solution path of L_1 penalized QR
Chen, Koenker, Xiao	2009	copula-based nonlinear quantile autoregression	QAR, copula, nonlinear
Wu, Liu	2009		penalized QR w/ SCAD and adaptive lasso penalties
Reed, Yu	2009		new Gibbs for Bayesian QR w/ ALD
Dette	2010		mention Koenker 2005 : $\sqrt{n}(\hat{\beta} - \beta) \rightarrow N(0, var)$
Fenske et al	2010	Boosting Additive QR	boosting additive QR
Yuan, Yin	2010	bayesian QR for longitudinal Data studies w/ nonignorable missing data	l_2 penalty for b , check function , shrinkage, latent variables, non-ignorable dropout
Li, Xi, Lin	2010		Bayesian regularization QR w/ BQRL , group lasso, BQRN
Alhamzawi, Yu, Benoit	2011	Bayesian Adaptive Lasso quantile regression (BALQR)	different penalization for different regression coef. consistency.
Benoit, Van den Poel	2011	I	Binary QR w/ ALD

Table 2: QR, Polya tree, nonparametric, semiparametric Keyword: bayesian, semiparametric, nonparametric,

Muller et al	1996		DP
Kuo, Mallick	1997	Bayesian semi-parametric inference for AFT model	bayesian semi-parametric, AFT
Walker , Mallick	1997	Hierachical GLM and frailty model w/ bayesian nonparametric mixing	PT, GLMM
Maceachem	1999, 2000		DP
Walker, Mallick	1999	semiparametric AFT model	bayesia semi-parametric AFT , Polya tree, median regression, deal w/ multimode and skewness
Barron, Schervish, Wasserman	1999		posterior consistency for Polya Tree (PT)
Kottas, Gelfand	2001	Bayesian semiparametric median regression model	DP on median regression , good for unimode
Berger, Gulielmi	2001	Bayesian and conditional frequentist testing of a parametric model using nonparametric alternative	Bayes Factor, model comparison by Polya tree
Hanson, Johnson	2002	Modeling Regression error w/ mixture of Polya tree	MPT, Marginalized
Dunson, watson, Taylor	2003		multi, median , nonparametric, substitution likelihood
Scaccia, Green	2003	Bayesian Growth curves using normal mixtures w/ nonparametric weights	mixture normal, splines
Gelfand , Kottas	2003	Bayesian semiparametric regression for median residual life	median
Dunson, Taylor	2004		substitution likelihood
Muller, Quinlana	2004	nonparametric Bayesian Data analysis	Overview for bayesian nonparametric methods for density estimation
Hjort, Petrone	2005		nonparametric inference , DP, QR
Griffin, Steel	2006	order-based dependent DP	dependent DP
Geweke, keane	2007	smoothly mixing regression	normal mixture
Dunson et al	2007	Bayesian density regression	
Dunson et al	2007	approximate bayesian inference for quantiles	
Kottas , Kmjaic	2009	Bayesian nonparametric modeling in quantile regression	general quantile, DP
Thompson et al	2010	Bayesian nonparametric quantile regression using splines	Yu(2001) + natural cubic spline
Taddy, Kottas	2010	A bayesian nonparametric approach to Inference for QR	Flexible DP mixture , tobit QR, bayesian QR, good review
Feng, he, Hu	2011	Wild bootstrap for QR	Wild bootstrap
Hanson	2011	Polya Tree sampler	PT, MH, Density approximation, adaptive metropolis algorithm
Tokdar, Kadane	2011	Simultaneous Linear Quantile Regression: a semiparameteric bayesian approach	Great review
Machado, Silva	2011		asymptotic PT
schrumpf	2011	2	good review, heter model, asymptotic property
Tang, zhou, wu	2011		asymptotic
		Bayesian Analysis: Spatial quan-	QR conditional quantiles spa-

Table 3: Polya Tree

Branscum, Hanson	2008		ROC curve
Branscum, Hanson	2008		Meta analysis
Hanson , Johnson	2002		Regression residual
Li et al	2008		Genetic association study
Hanson, Yang	2007		Survival
Zhang et al	2010		survival w/ long covariates
Yang et al	210	Repeated measurement data	
Zhao, Hanson	2011		spatially dependent survival data
Paddock	2002		MI in missing data
Jara et al	2009		MPT in mixed effects model

Table 4: Polya Tree property

Niego	2011	Rubbery Polya Tree	rPT=PR marginally
Niego	2011	Rubbery Polya Tree	absolutely cts
Niego	2011	Rubbery Polya Tree	posterior consistence
Hanson, Johnson	2006		for M large enough, finite
Hanson, Johnson	2006		PT=PT
Hanson, Johnson	2006		f(w) cts
Zhao, Hanson	2011		f(w) has derivative
Jara	2009		quantile fcn formula
			MMPT cts