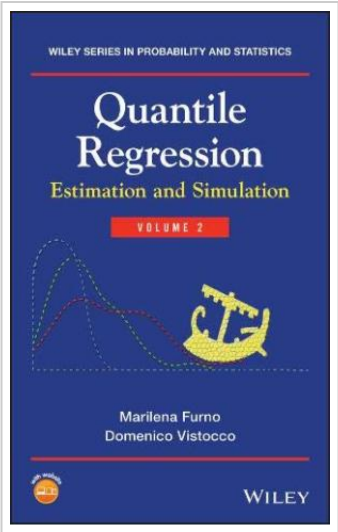

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Quantile Regression: Estimation and Simulation (Hardback)

By Marilena Furno, Domenico Vistocco

John Wiley & Sons Inc, United States, 2018. Hardback. Condition: New. Volume 2. Language: English. Brand new Book. Contains an overview of several technical topics of Quantile Regression Volume two of Quantile Regression offers an important guide for applied researchers that draws on the same example-based approach adopted for the first volume. The text explores topics including robustness, expectiles, m-quantile, decomposition, time series, elemental sets and linear programming. Graphical representations are widely used to visually introduce several issues, and to illustrate each method. All the topics are treated theoretically and using real data examples. Designed as a practical resource, the book is thorough without getting too technical about the statistical background. The authors cover a wide range of QR models useful in several fields. The software commands in R and Stata are available in the appendixes and featured on the accompanying website. The text: Provides an overview of several technical topics such as robustness of quantile regressions, bootstrap and elemental sets, treatment effect estimatorsCompares quantile regression with alternative estimators like expectiles, M-estimators and M-quantilesOffers a general introduction to linear programming focusing on the simplex method as solving method for the quantile regression problemConsiders time-series issues like non-stationarity, spurious regressions, cointegration,...

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