Quantile Regression: Theory and Applications (Wiley Series in Probability and Statistics)

Cristina Davino, Marilena Furno, Domenico Vistocco

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A guide to the implementation and interpretation of Quantile Regression models

This book explores the theory and numerous applications of quantile regression, offering empirical data analysis as well as the software tools to implement the methods.

The main focus of this book is to provide the reader with a comprehensive description of the main issues concerning quantile regression; these include basic modeling, geometrical interpretation, estimation and inference for quantile regression, as well as issues on validity of the model, diagnostic tools. Each methodological aspect is explored and followed by applications using real data.

Quantile Regression:

- Presents a complete treatment of quantile regression methods, including, estimation, inference issues and application of methods.
- Delivers a balance between methodolgy and application
- Offers an overview of the recent developments in the quantile regression framework and why to use quantile regression in a variety of areas such as economics, finance and computing.
- Features a supporting website (www.wiley.com/go/quantile_regression) hosting datasets along with R, Stata and SAS software code.

Researchers and PhD students in the field of statistics, economics, econometrics, social and environmental science and chemistry will benefit from this book.

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