Quantile regression for panel data and sample selection models

DIW Berlin, November 9-10, 2017

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Outline

Scope and readings/overviews

The lectures will provide an introduction to quantile regression and recent applications to sample selection and panel data estimation problems.

Arellano, M. and S. Bonhomme (2017): "Nonlinear Panel Data Methods for Dynamic Heterogeneous Agent Models", *Annual Review of Economics*, 9, 471-496.

Arellano, M. and S. Bonhomme (2017): "Sample Selection in Quantile Regression: A Survey". In: R. Koenker, V. Chernozhukov, X. He and L. Peng (eds.): *Handbook of Quantile Regression*, Chapman and Hall/CRC.

Chamberlain, G. (1994): "Quantile Regression, Censoring, and the Structure of Wages". In C. Sims (ed.): *Advances in Econometrics, Sixth World Congress*, vol. 1, Cambridge.

Koenker, R. and K. F. Hallock (2001): "Quantile Regression", *Journal of Economic Perspectives*, 15(4), 143–156.

Koenker, R. (2005): *Quantile Regression*, Cambridge University Press.