



## Quantile Regression

By Roger Koenker

CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2005. Paperback. Book Condition: New. 228 x 154 mm. Language: English . Brand New Book. Quantile regression is gradually emerging as a unified statistical methodology for estimating models of conditional quantile functions. By complementing the exclusive focus of classical least squares regression on the conditional mean, quantile regression offers a systematic strategy for examining how covariates influence the location, scale and shape of the entire response distribution. This monograph is the first comprehensive treatment of the subject, encompassing models that are linear and nonlinear, parametric and nonparametric. The author has devoted more than 25 years of research to this topic. The methods in the analysis are illustrated with a variety of applications from economics, biology, ecology and finance. The treatment will find its core audiences in econometrics, statistics, and applied mathematics in addition to the disciplines cited above.



READ ONLINE  
[ 4.09 MB ]

### Reviews

*This book is definitely not straightforward to get started on studying but extremely exciting to read. It is really simplistic but shocks in the 50 percent of the ebook. Once you begin to read the book, it is extremely difficult to leave it before concluding.*

*-- Ally Reichel*

*This publication is amazing. It is definitely basic but shocks in the fifty percent of your publication. You wont feel monotony at anytime of your own time (that's what catalogues are for concerning if you question me).*

*-- Prof. Kirk Cruickshank DDS*