Banco Central de Chile

Lectures on Quantile Regression and Nonlinear Panel Data

November 26 – November 28, 2018

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Lecture Outline

1. Quantile Regression

1.1 Exogenous Conditional Quantile Models

1.2 Koenker and Bassett QR estimator

1.3 Uniform inference

1.4 Extremal Quantile Regression

1.5 Changes-In-Changes

1.6 Equivariance and Censored Quantile Regression

1.7 Models with Endodeneity

1.8 Treatment effects

2. Nonlinear Panel Data

2.1 Semiparametric Panel Data Model

2.2 Fixed Effects and the Incidental Parameter Problem

2.3 Large-T Bias Corrections

2.4 Panel Jackknife

2.5 Time Effects in Large Panels

2.6 Networks

2.7 Quantile Effects

References

1. Quantile Regression

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2. Nonlinear Panel Data

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Schedule (TBC)

Monday November 26	9:00–10:30	Quantile Regression
Monday November 26	11:00–12:30	Quantile Regression
Monday November 26	14:00–16:00	Office Hours
Tuesday November 27	9:00–10:30	Nonlinear Panel Data
Tuesday November 27	11:00–12:30	Nonlinear Panel Data
Tuesday November 27	14:00–16:00	Office Hours
Wednesday November 28	13:00–14:30	Seminar
Wednesday November 28	15:00–17:00	Office Hours