

Reading List

Quantile Regression

Overviews & Textbooks:

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

Imbens, G. and J. M. Wooldridge (2007): *Lecture Notes Quantile Methods*, NBER Summer Institute, Lecture 14.

Link: <http://www.nber.org/%7Econfer/2007/si2007/wneprg.html>

Koenker, R. and G. Bassett (1978): "Regression Quantiles", *Econometrica*, 46, 33-50.

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

Fitzenberger, B., Koenker, R., and J. A. F. Machado (2002): *Economic Applications of Quantile Regression*, Studies in Empirical Economics, Springer Verlag.

Methodological Papers:

Powell, J. (1986): "Censored Regression Quantiles", *Journal of Econometrics*, 32, 143-155.

Koenker, R. and J. A. F. Machado (1999): "Goodness of Fit and Related Inference Processes for Quantile Regression", *Journal of the American Statistical Association*, 94 (448), 1296-1310.

Koenker, R. and Y. Biliias (2001): "Quantile Regression for Duration Data: A Reappraisal of the Pennsylvania Reemployment Bonus Experiments", *Empirical Economics*, 26, 199-220.

Machado, J. A. F. and J. Mata (2005): "Counterfactual Decomposition of Changes in Wage Distributions Using Quantile Regression", *Journal of Applied Econometrics*, 20, 445-465.

Firpo, S., Fortin, N. M., and T. Lemieux (2007): "Unconditional Quantile Regression", NBER Technical Working Paper No. 339.

Chernozhukov, V. and C. Hansen (2008): "Instrumental Variable Quantile Regression: A Robust Inference Approach", *Journal of Econometrics*, 142, 379-398.

Applied Papers:

Buchinsky, M. (1994): "Changes in U.S. Wage Structure 1963-1987: An Application of Quantile Regression", *Econometrica*, 62 (2), 405-458.

Abadie, A. (1997): “Changes in Spanish Labor Income Structure During the 1980’s: A Quantile Regression Approach”, *Investigaciones Economicas*, 21 (2), 253-272.

García, J., Hernández, P. J., and A. López-Nicolás (2001): “How Wide is the Gap? An Investigation of Gender Wage Differences Using Quantile Regression”, *Empirical Economics*, 26, 149-167.

Abrevaya, J. (2001): “The Effects of Demographics and Maternal Behavior on the Distributions of Birth Outcomes”, *Empirical Economics*, 26 (1), 247-257.

Abadie, A., Angrist, J., and G. Imbens (2002): “Instrumental Variables Estimates of the Effect of Subsidized Training on the Quantiles of Trainee Earnings”, *Econometrica*, 70 (1), 91-117.

Albrecht, J., Björklund, A., and S. Vroman (2003): “Is There a Glass Ceiling in Sweden?”, *Journal of Labor Economics*, 21, 145-178.

Chernozhukov, V. and C. Hansen (2004): “The Effect of 401(k) Participation on the Wealth Distribution: An Instrumental Quantile Regression Analysis”, *Review of Economics and Statistics*, 86 (3), 735-751.